



29th December 2024

**Economic Data Releases &
Their Historical Impact on
Assets**

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Quantwater Tech Investments Data Release Deck –29th December 2024

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Brief

Date	Day	Time (IST)	Cur.	Imp.	Event
30-Dec-24	Mon	20:15	USD	3	USD Chicago PMI (Dec)
31-Dec-24	Tue	5:30	Global	3	Major Markets closed or closing early
31-Dec-24	Tue	7:00	CNY	3	CNY Manufacturing PMI (Dec)
01-Jan-25	Wed	5:30	Global	3	Major Markets closed
02-Jan-25	Thur	5:30	Global	3	Markets closed: Swiss, Russia, NZ, Japan
02-Jan-25	Thur	19:00	USD	3	USD Initial Jobless Claims
02-Jan-25	Thur	20:15	USD	3	USD Manufacturing PMI (Dec)
02-Jan-25	Thur	21:30	Global	3	Crude Oil Inventories
03-Jan-25	Thur	5:30	Global	3	Markets closed: Japan, Russia
04-Jan-25	Fri	20:30	USD	3	USD ISM Manufacturing PMI
04-Jan-25	Fri	20:30	USD	3	USD ISM Manufacturing Prices (Dec)
30-Jan-25	Thu	0:30	USD	3	Fed Interest Rate Decision

Annexure: Key Terms & Links

USD Chicago PMI (Dec)



USD Chicago PMI (Dec)

Event	USD Chicago PMI (Dec)			Description
Actual:				<p>The Chicago Purchasing Managers' Index (PMI) is a diffusion index incorporating survey results provided by manufacturing firms around the Chicago area. A reading above fifty suggests the manufacturing sector is expanding, while a reading below fifty suggests the manufacturing sector is in contraction. The Chicago PMI can be of some assistance in forecasting the ISM manufacturing PMI.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>-Historical Impact on Assets: EURUSD USDJPY</p>
Forecast:	42.7			
Previous:	40.2			
Time (GMT):	14:45			
Release Date	Actual	Forecast	Previous	
29-Nov-24	40.2	44.9	41.6	
31-Oct-24	41.6	46.9	46.6	
30-Sep-24	46.6	46.1	46.1	
30-Aug-24	46.1	45.0	45.3	
31-Jul-24	45.3	44.8	47.4	
28-Jun-24	47.4	39.7	35.4	

USD Chicago PMI (Dec)
EURUSD



C:EURUSD Price Action - 2024-06-28 13:45 GMT



USD Chicago PMI (Dec) | Actual: 47.4 | Forecast: 39.7 | Previous: 35.4

C:EURUSD Price Action - 2024-07-31 13:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0003
Spread: 0.00039
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0008
Max Movement: 0.60x
Min Movement: 3.17x



USD Chicago PMI (Dec) | Actual: 45.3 | Forecast: 44.8 | Previous: 47.4

C:EURUSD Price Action - 2024-08-30 13:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0003
Spread: 0.00039
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 1.86x
Min Movement: 0.94x

USD Chicago PMI (Dec) | Actual: 46.1 | Forecast: 45.0 | Previous: 45.3

C:EURUSD Price Action - 2024-09-30 13:45 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0010

Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 0.74x
Min Movement: 3.58x

USD Chicago PMI (Dec) | Actual: 46.6 | Forecast: 46.1 | Previous: 46.1

C:EURUSD Price Action - 2024-10-31 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0012
Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 0.24x
Min Movement: 3.30x

USD Chicago PMI (Dec) | Actual: 41.6 | Forecast: 46.9 | Previous: 46.6

C:EURUSD Price Action - 2024-11-29 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0003
Spread: 0.00039
Pre-ATR Volatility: 0.0007

Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 1.07x
Min Movement: 1.37x

Event Summary:
Avg Volatility Unit: 0.0009
Avg Max Movement: 1.11x
Avg Min Movement: 2.40x
Avg Pre-ATR Volatility: 0.0010



USD Chicago PMI (Dec) | Actual: 40.2 | Forecast: 44.9 | Previous: 41.6

USD Chicago PMI (Dec)
USDJPY



C:USDJPY Price Action - 2024-06-28 13:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0485
Spread: 0.09900
Pre-ATR Volatility: 0.1600
Volatility Unit (ATR*1.5+spread): 0.1717
Max Movement: 3.76x
Min Movement: 0.27x

USD Chicago PMI (Dec) | Actual: 47.4 | Forecast: 39.7 | Previous: 35.4

C:USDJPY Price Action - 2024-07-31 13:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0709
Spread: 0.09900
Pre-ATR Volatility: 0.1830
Volatility Unit (ATR*1.5+spread): 0.2054
Max Movement: 2.48x
Min Movement: 2.61x

USD Chicago PMI (Dec) | Actual: 45.3 | Forecast: 44.8 | Previous: 47.4

C:USDJPY Price Action - 2024-08-30 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0525
Spread: 0.09900
Pre-ATR Volatility: 0.1570

Volatility Unit (ATR*1.5+spread): 0.1777
Max Movement: 1.24x
Min Movement: 2.03x

USD Chicago PMI (Dec) | Actual: 46.1 | Forecast: 45.0 | Previous: 45.3

C:USDJPY Price Action - 2024-09-30 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0609
Spread: 0.09900
Pre-ATR Volatility: 0.1130

Volatility Unit (ATR*1.5+spread): 0.1904
Max Movement: 2.04x
Min Movement: 0.81x

USD Chicago PMI (Dec) | Actual: 46.6 | Forecast: 46.1 | Previous: 46.1

C:USDJPY Price Action - 2024-10-31 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0581
Spread: 0.09900
Pre-ATR Volatility: 0.1570

Volatility Unit (ATR*1.5+spread): 0.1861
Max Movement: 1.60x
Min Movement: 2.75x



USD Chicago PMI (Dec) | Actual: 41.6 | Forecast: 46.9 | Previous: 46.6

C:USDJPY Price Action - 2024-11-29 13:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0406
Spread: 0.09900
Pre-ATR Volatility: 0.1390
Volatility Unit (ATR*1.5+spread): 0.1599
Max Movement: 1.08x
Min Movement: 1.14x
Event Summary:
Avg Volatility Unit: 0.1863
Avg Max Movement: 2.22x
Avg Min Movement: 1.69x
Avg Pre-ATR Volatility: 0.1540

USD Chicago PMI (Dec) | Actual: 40.2 | Forecast: 44.9 | Previous: 41.6

CNY Manufacturing PMI (Dec)



CNY Manufacturing PMI (Dec)

Event	CNY Manufacturing PMI (Dec)			Description
Actual:				<p>China Manufacturing Purchasing Managers Index (PMI) provides an early indication each month of economic activities in the Chinese manufacturing sector. It is compiled by China Federation of Logistics & Purchasing (CFLP) and China Logistics Information Centre (CLIC), based on data collected by the National Bureau of Statistics (NBS). Li & Fung Research Centre is responsible for drafting and disseminating the English PMI report. Every month questionnaires are sent to over 700 manufacturing enterprises all over China. The data presented here is compiled from the enterprises responses about their purchasing activities and supply situations. The PMI should be compared to other economic data sources when used in decision-making.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the CNY , while a weaker than forecast reading is generally negative (bearish) for the CNY.</p> <p>-Historical Impact on Assets: USDCNH USDCNY</p>
Forecast:	50.3			
Previous:	50.3			
Time (GMT):	1:30			
Release Date	Actual	Forecast	Previous	
30-Nov-24	50.3	50.2	50.1	
31-Oct-24	50.1	49.8	49.8	
30-Sep-24	49.8	49.4	49.1	
31-Aug-24	49.1	49.5	49.4	
31-Jul-24	49.4	49.4	49.5	
30-Jun-24	49.5	49.5	49.5	

CNY Manufacturing PMI (Dec)
USDCNH



C:USDCNH Price Action - 2024-09-30 01:30 GMT

- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0023
Spread: 0.00215
Pre-ATR Volatility: 0.0031
Volatility Unit (ATR*1.5+spread): 0.0056
Max Movement: 3.72x
Min Movement: 3.80x



CNY Manufacturing PMI (Dec) | Actual: 49.8 | Forecast: 49.4 | Previous: 49.1

C:USDCNH Price Action - 2024-10-31 01:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0008
Spread: 0.00215
Pre-ATR Volatility: 0.0013
Volatility Unit (ATR*1.5+spread): 0.0033
Max Movement: 0.93x
Min Movement: 1.19x

CNY Manufacturing PMI (Dec) | Actual: 50.1 | Forecast: 49.8 | Previous: 49.8

USD Initial Jobless Claims



USD Initial Jobless Claims

Event	USD Initial Jobless Claims			Description
Actual:				<p>Initial Jobless Claims measures the number of people who filed for unemployment insurance for the first time during the past week. This is the most timely U.S. economic data, but the market impact varies from week to week. A reading that is higher than forecast is generally negative (bearish) for the USD, while a lower than forecast reading is generally supportive (bullish) for the USD.</p> <p>-Historical Impact on Assets: EURUSD USDJPY</p>
Forecast:	220K			
Previous:	219K			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
26-Dec-24	219	223	220	
19-Dec-24	220	229	242	
12-Dec-24	242	221	225	
05-Dec-24	224	215	215	
27-Nov-24	213	215	215	
21-Nov-24	213	220	219	

USD Initial Jobless Claims
EURUSD



C:EURUSD Price Action - 2024-11-21 13:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0007

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 2.88x
Min Movement: 0.35x

USD Initial Jobless Claims | Actual: 213 | Forecast: 220 | Previous: 219

C:EURUSD Price Action - 2024-11-27 13:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0009

Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 4.39x
Min Movement: 0.06x

USD Initial Jobless Claims | Actual: 213 | Forecast: 215 | Previous: 215

C:EURUSD Price Action - 2024-12-12 13:30 GMT

- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0007
Spread: 0.00039
Pre-ATR Volatility: 0.0020
Volatility Unit (ATR*1.5+spread): 0.0014
Max Movement: 2.98x
Min Movement: 0.70x

USD Initial Jobless Claims | Actual: 242 | Forecast: 221 | Previous: 225

C:EURUSD Price Action - 2024-12-19 13:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0017
Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 0.76x
Min Movement: 1.60x

USD Initial Jobless Claims | Actual: 220 | Forecast: 229 | Previous: 242

C:EURUSD Price Action - 2024-12-26 13:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0002
Spread: 0.00039
Pre-ATR Volatility: 0.0008

Volatility Unit (ATR*1.5+spread): 0.0007
Max Movement: 1.92x
Min Movement: 0.49x

Event Summary:
Avg Volatility Unit: 0.0011
Avg Max Movement: 2.75x
Avg Min Movement: 0.68x
Avg Pre-ATR Volatility: 0.0013



USD Initial Jobless Claims | Actual: 219 | Forecast: 223 | Previous: 220

USD Initial Jobless Claims
USDJPY



C:USDJPY Price Action - 2024-11-27 13:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0566
Spread: 0.09900
Pre-ATR Volatility: 0.1280
Volatility Unit (ATR*1.5+spread): 0.1840
Max Movement: 1.16x
Min Movement: 3.22x



USD Initial Jobless Claims | Actual: 213 | Forecast: 215 | Previous: 215

C:USDJPY Price Action - 2024-12-05 13:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0570
Spread: 0.09900
Pre-ATR Volatility: 0.1240

Volatility Unit (ATR*1.5+spread): 0.1845
Max Movement: 1.84x
Min Movement: 0.75x

USD Initial Jobless Claims | Actual: 224 | Forecast: 215 | Previous: 215

C:USDJPY Price Action - 2024-12-12 13:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0679
Spread: 0.09900
Pre-ATR Volatility: 0.1740
Volatility Unit (ATR*1.5+spread): 0.2009
Max Movement: 0.63x
Min Movement: 2.37x



USD Initial Jobless Claims | Actual: 242 | Forecast: 221 | Previous: 225

C:USDJPY Price Action - 2024-12-19 13:30 GMT



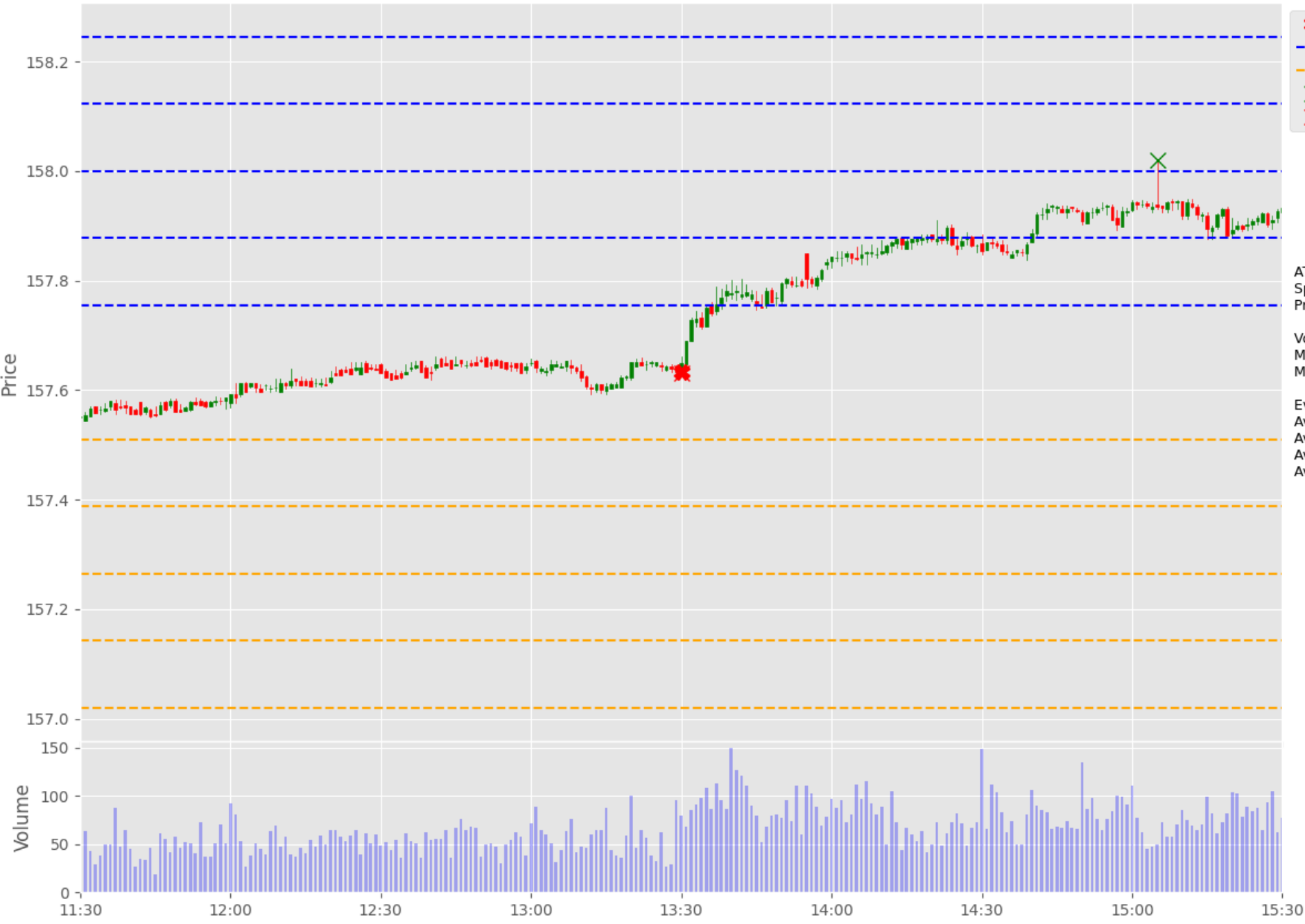
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0608
Spread: 0.09900
Pre-ATR Volatility: 0.1330
Volatility Unit (ATR*1.5+spread): 0.1902
Max Movement: 3.80x
Min Movement: 2.15x

USD Initial Jobless Claims | Actual: 220 | Forecast: 229 | Previous: 242

C:USDJPY Price Action - 2024-12-26 13:30 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0157
Spread: 0.09900
Pre-ATR Volatility: 0.0640

Volatility Unit (ATR*1.5+spread): 0.1226
Max Movement: 3.16x
Min Movement: 0.01x

Event Summary:
Avg Volatility Unit: 0.1899
Avg Max Movement: 1.85x
Avg Min Movement: 2.12x
Avg Pre-ATR Volatility: 0.1397

USD Initial Jobless Claims | Actual: 219 | Forecast: 223 | Previous: 220

USD Manufacturing PMI (Dec)



USD Manufacturing PMI (Dec)

Event	USD Manufacturing PMI (Dec)			Description
Actual:				<p>The Manufacturing Purchasing Managers' Index (PMI) is a diffusion index incorporating survey results provided by manufacturing firms throughout the country. A reading above fifty suggests the manufacturing sector is expanding, while a reading below fifty suggests the manufacturing sector is in contraction. Policymakers and traders watch these surveys closely as purchasing managers usually have early access to data about their company's performance, rather than waiting for the hard data to emerge. While manufacturing accounts for a far smaller percentage of economic output than services, it is far more cyclical and is therefore a useful indicator of where in the economic cycle the economy is currently situated. A reading that is stronger than forecast is generally supportive (bullish) for the USD while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>-Historical Impact on Assets: EURUSD USDJPY</p>
Forecast:	48.30			
Previous:	49.70			
Time (GMT):	14:45			
Release Date	Actual	Forecast	Previous	
16-Dec-24	48.3	49.4	49.7	
02-Dec-24	49.7	48.8	48.5	
22-Nov-24	48.8	48.8	48.5	
01-Nov-24	48.5	47.8	47.8	
24-Oct-24	47.8	47.5	47.3	
01-Oct-24	47.3	47.0	47.9	

USD Manufacturing PMI (Dec)
EURUSD



C:EURUSD Price Action - 2024-10-01 13:45 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0006
Spread: 0.00039
Pre-ATR Volatility: 0.0009
Volatility Unit (ATR*1.5+spread): 0.0013
Max Movement: 1.89x
Min Movement: 0.68x

USD Manufacturing PMI (Dec) | Actual: 47.3 | Forecast: 47.0 | Previous: 47.9

C:EURUSD Price Action - 2024-10-24 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0009

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 1.84x
Min Movement: 0.00x

USD Manufacturing PMI (Dec) | Actual: 47.8 | Forecast: 47.5 | Previous: 47.3

C:EURUSD Price Action - 2024-11-01 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0010

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 0.26x
Min Movement: 2.93x



USD Manufacturing PMI (Dec) | Actual: 48.5 | Forecast: 47.8 | Previous: 47.8

C:EURUSD Price Action - 2024-11-22 14:45 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0005
Spread: 0.00039
Pre-ATR Volatility: 0.0017
Volatility Unit (ATR*1.5+spread): 0.0012
Max Movement: 0.73x
Min Movement: 1.84x



USD Manufacturing PMI (Dec) | Actual: 48.8 | Forecast: 48.8 | Previous: 48.5

C:EURUSD Price Action - 2024-12-02 14:45 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0019
Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 1.33x
Min Movement: 2.25x



USD Manufacturing PMI (Dec) | Actual: 49.7 | Forecast: 48.8 | Previous: 48.5

C:EURUSD Price Action - 2024-12-16 14:45 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0011

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 3.66x
Min Movement: 0.43x

Event Summary:
Avg Volatility Unit: 0.0011
Avg Max Movement: 1.21x
Avg Min Movement: 1.54x
Avg Pre-ATR Volatility: 0.0013

USD Manufacturing PMI (Dec) | Actual: 48.3 | Forecast: 49.4 | Previous: 49.7

Crude Oil Inventories



Crude Oil Inventories

Event	Crude Oil Inventories			Description
Actual:				<p>The Energy Information Administration's (EIA) Crude Oil Inventories measures the weekly change in the number of barrels of commercial crude oil held by US firms. The level of inventories influences the price of petroleum products, which can have an impact on inflation.</p> <p>If the increase in crude inventories is more than expected, it implies weaker demand and is bearish for crude prices. The same can be said if a decline in inventories is less than expected.</p> <p>If the increase in crude is less than expected, it implies greater demand and is bullish for crude prices. The same can be said if a decline in inventories is more than expected.</p> <p>-Historical Impact on Assets: USOILRoll</p>
Forecast:	-			
Previous:	-4.237M			
Time (GMT):	16:00			
Release Date	Actual	Forecast	Previous	
27-Dec-24	-4.237	-0.700	-0.934	
18-Dec-24	-0.934	-1.600	-1.425	
11-Dec-24	-1.425	-1.000	-5.073	
04-Dec-24	-5.073	-1.600	-1.844	
27-Nov-24	-1.844	-1.300	0.545	
20-Nov-24	0.545	0.400	2.089	

Crude Oil Inventories

USOILRoll



USOILRoll Price Action - 2024-11-20 17:30 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0767
Spread: 0.02500
Pre-ATR Volatility: 0.2550
Volatility Unit (ATR*1.5+spread): 0.1401
Max Movement: 2.07x
Min Movement: 2.78x

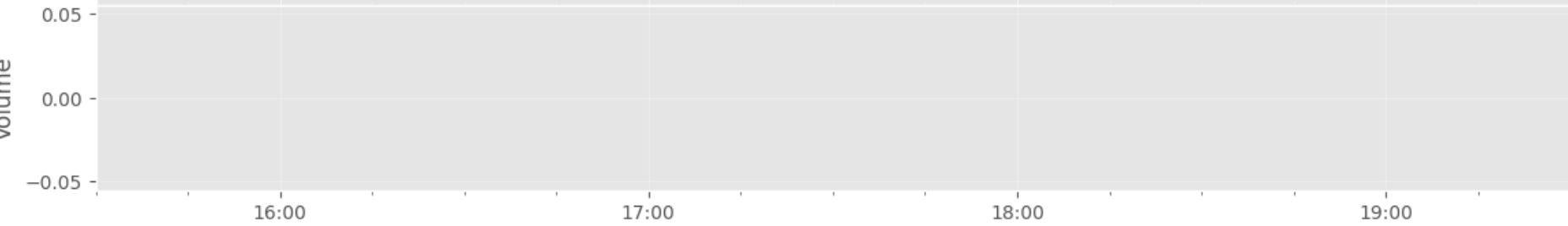
Crude Oil Inventories | Actual: 0.545 | Forecast: 0.400 | Previous: 2.089

USOILRoll Price Action - 2024-11-27 17:30 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0812
Spread: 0.02500
Pre-ATR Volatility: 0.3220
Volatility Unit (ATR*1.5+spread): 0.1468
Max Movement: 2.34x
Min Movement: 3.41x



Crude Oil Inventories | Actual: -1.844 | Forecast: -1.300 | Previous: 0.545

USOILRoll Price Action - 2024-12-04 17:30 UTC+2 (CEST)

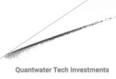


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0685
Spread: 0.02500
Pre-ATR Volatility: 0.3850
Volatility Unit (ATR*1.5+spread): 0.1278
Max Movement: 1.02x
Min Movement: 5.19x

Crude Oil Inventories | Actual: -5.073 | Forecast: -1.600 | Previous: -1.844

USOILRoll Price Action - 2024-12-11 17:30 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0536
Spread: 0.02500
Pre-ATR Volatility: 0.2760
Volatility Unit (ATR*1.5+spread): 0.1054
Max Movement: 5.65x
Min Movement: 3.22x

Crude Oil Inventories | Actual: -1.425 | Forecast: -1.000 | Previous: -5.073

Volume

0.05
0.00
-0.05

16:00 17:00 18:00 19:00

USOILRoll Price Action - 2024-12-18 17:30 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0554
Spread: 0.02500
Pre-ATR Volatility: 0.1900

Volatility Unit (ATR*1.5+spread): 0.1080
Max Movement: 3.26x
Min Movement: 0.88x

Crude Oil Inventories | Actual: -0.934 | Forecast: -1.600 | Previous: -1.425

USOILRoll Price Action - 2024-12-27 20:00 UTC+2 (CEST)



- ★ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- × Max Peak
- × Min Peak

Timeframe: 1 minute
ATR: 0.0443
Spread: 0.02500
Pre-ATR Volatility: 0.0940

Volatility Unit (ATR*1.5+spread): 0.0914
Max Movement: 4.37x
Min Movement: 0.74x

Event Summary:
Avg Volatility Unit: 0.1256
Avg Max Movement: 2.87x
Avg Min Movement: 3.10x
Avg Pre-ATR Volatility: 0.2856

Crude Oil Inventories | Actual: -4.237 | Forecast: -0.700 | Previous: -0.934

USD ISM Manufacturing PMI



USD ISM Manufacturing PMI

Event	USD ISM Manufacturing PMI			Description
Actual:				<p>The Institute of Supply Management (ISM) Manufacturing Purchasing Managers Index (PMI) Report on Business is based on data compiled from monthly replies to questions asked of purchasing and supply executives in over 400 industrial companies across the United States. For each of the indicators measured (New Orders, Backlog of Orders, New Export Orders, Imports, Production, Supplier Deliveries, Inventories, Customers Inventories, Employment, and Prices), a diffusion index is calculated by adding the percent of positive responses plus one-half of those responding the same (considered positive). The resulting single index number is then seasonally adjusted.</p> <p>The PMI is a composite index based on the seasonally adjusted diffusion indices for five of the indicators with differing weights: New Orders --30% Production --25% Employment --20% Supplier Deliveries --15% and Inventories -- 10%.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>-Historical Impact on Assets: EURUSD USDJPY</p>
Forecast:	48.30			
Previous:	48.4			
Time (GMT):	15:00			
Release Date	Actual	Forecast	Previous	
02-Jan-25	-		48.4	
02-Dec-24	48.4	47.7	46.5	
01-Nov-24	46.5	47.6	47.2	
01-Oct-24	47.2	47.6	47.2	
03-Sep-24	47.2	47.5	46.8	
01-Aug-24	46.8	48.8	48.5	

USD ISM Manufacturing PMI
USDJPY



C:USDJPY Price Action - 2024-07-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0564
Spread: 0.09900
Pre-ATR Volatility: 0.1200
Volatility Unit (ATR*1.5+spread): 0.1835
Max Movement: 2.26x
Min Movement: 2.06x

USD ISM Manufacturing PMI | Actual: 48.5 | Forecast: 49.2 | Previous: 48.7

C:USDJPY Price Action - 2024-08-01 14:00 GMT

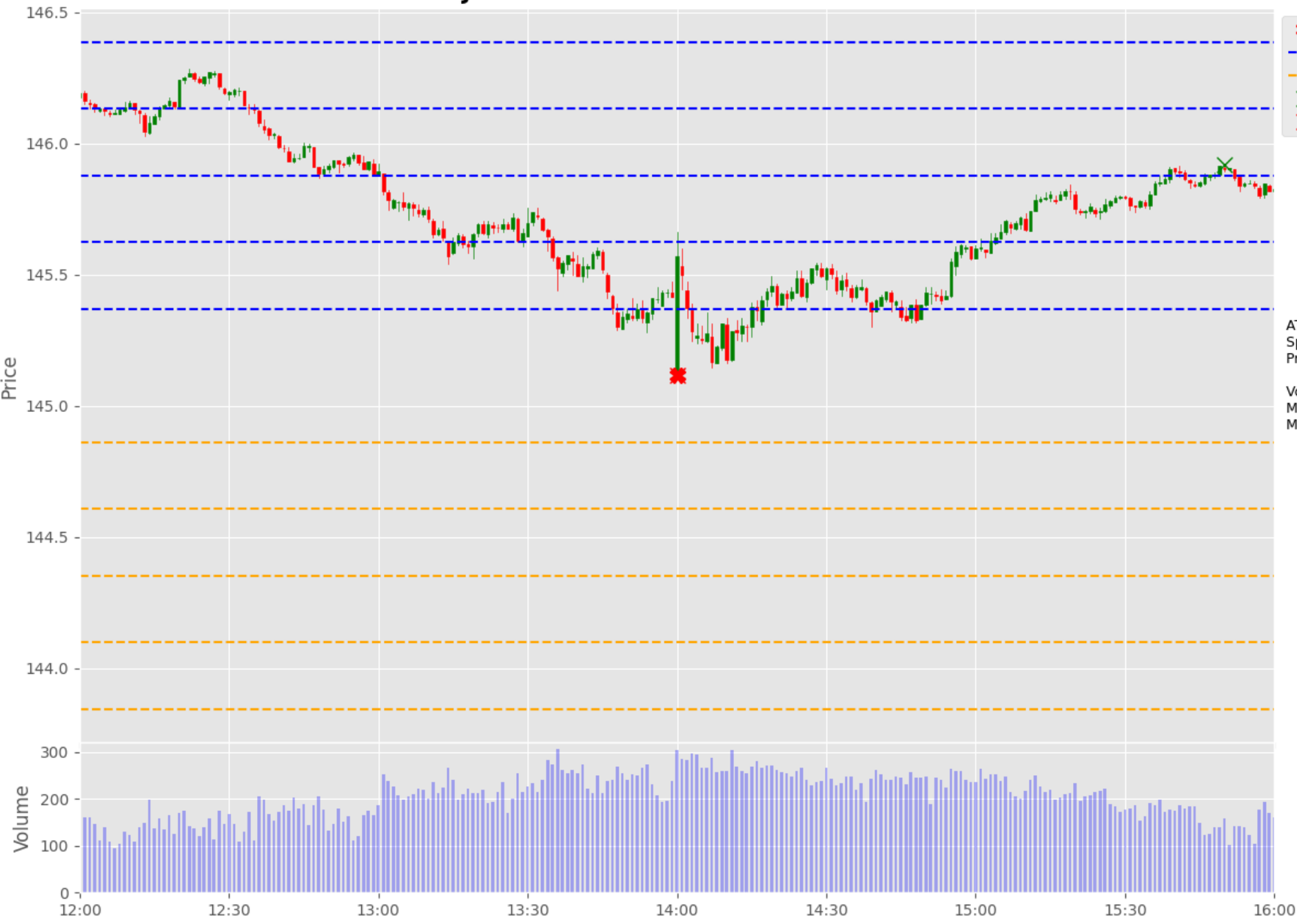


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0876
Spread: 0.09900
Pre-ATR Volatility: 0.2320
Volatility Unit (ATR*1.5+spread): 0.2304
Max Movement: 0.00x
Min Movement: 3.03x

USD ISM Manufacturing PMI | Actual: 46.8 | Forecast: 48.8 | Previous: 48.5

C:USDJPY Price Action - 2024-09-03 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1034
Spread: 0.09900
Pre-ATR Volatility: 0.3160
Volatility Unit (ATR*1.5+spread): 0.2541
Max Movement: 3.16x
Min Movement: 0.00x

USD ISM Manufacturing PMI | Actual: 47.2 | Forecast: 47.5 | Previous: 46.8

C:USDJPY Price Action - 2024-10-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.1296
Spread: 0.09900
Pre-ATR Volatility: 0.7650
Volatility Unit (ATR*1.5+spread): 0.2935
Max Movement: 1.31x
Min Movement: 1.94x

USD ISM Manufacturing PMI | Actual: 47.2 | Forecast: 47.6 | Previous: 47.2

C:USDJPY Price Action - 2024-11-01 14:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0800
Spread: 0.09900
Pre-ATR Volatility: 0.1730
Volatility Unit (ATR*1.5+spread): 0.2190
Max Movement: 3.89x
Min Movement: 0.00x

USD ISM Manufacturing PMI | Actual: 46.5 | Forecast: 47.6 | Previous: 47.2

C:USDJPY Price Action - 2024-12-02 15:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0687
Spread: 0.09900
Pre-ATR Volatility: 0.2210

Volatility Unit (ATR*1.5+spread): 0.2021
Max Movement: 0.81x
Min Movement: 4.95x

Event Summary:
Avg Volatility Unit: 0.2361
Avg Max Movement: 2.12x
Avg Min Movement: 1.41x
Avg Pre-ATR Volatility: 0.3212

USD ISM Manufacturing PMI | Actual: 48.4 | Forecast: 47.7 | Previous: 46.5

USD ISM Manufacturing Prices (Dec)



USD ISM Manufacturing Prices (Dec)

Event	USD ISM Manufacturing Prices (Dec)			Description
Actual:				<p>The Institute of Supply Management (ISM) Manufacturing Purchasing Managers Index (PMI) Report on Business is based on data compiled from monthly replies to questions asked of purchasing and supply executives in over 400 industrial companies. For each of the indicators measured (New Orders, Backlog of Orders, New Export Orders, Imports, Production, Supplier Deliveries, Inventories, Customers Inventories, Employment, and Prices), this report shows the percentage reporting each response, the net difference between the number of responses in the positive economic direction and the negative economic direction and the diffusion index. Responses are raw data and are never changed.</p> <p>The diffusion index includes the percent of positive responses plus one-half of those responding the same (considered positive). The resulting single index number is then seasonally adjusted to allow for the effects of repetitive intra-year variations resulting primarily from normal differences in weather conditions, various institutional arrangements, and differences attributable to non-moveable holidays. All seasonal adjustment factors are supplied by the U.S. Department of Commerce and are subject annually to relatively minor changes when conditions warrant them.</p> <p>The PMI is a composite index based on the seasonally adjusted diffusion indices for five of the indicators with varying weights: New Orders --30% Production --25% Employment --20% Supplier Deliveries --15% and Inventories -- 10%.</p> <p>The Prices Paid subcategory is a diffusion index calculated by adding the percent of responses indicating they paid more for inputs plus one-half of those responding that they paid the same for inputs. The resulting single index number is then seasonally adjusted.</p> <p>The Prices Paid diffusion index is one of a number of indicators pointing to the degree of inflationary pressures in the economy.</p> <p>A higher than expected reading should be taken as positive/bullish for the USD, while a lower than expected reading should be taken as negative/bearish for the USD.</p> <p>-Historical Impact on Assets: EURUSD USDJPY</p>
Forecast:				
Previous:	50.30			
Time (GMT):	15:00			
Release Date	Actual	Forecast	Previous	
02-Dec-24	50.3	55.2	54.8	
01-Nov-24	54.8	49.9	48.3	
01-Oct-24	48.3	53.5	54.0	
03-Sep-24	54.0	52.1	52.9	
01-Aug-24	52.9	51.9	52.1	
01-Jul-24	52.1	55.8	57.0	

USD ISM Manufacturing Prices (Dec)

EURUSD



C:EURUSD Price Action - 2024-07-01 14:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0007

Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 1.71x
Min Movement: 3.76x



USD ISM Manufacturing Prices (Dec) | Actual: 52.1 | Forecast: 55.8 | Previous: 57.0

C:EURUSD Price Action - 2024-08-01 14:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0012
Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 1.52x
Min Movement: 2.11x

USD ISM Manufacturing Prices (Dec) | Actual: 52.9 | Forecast: 51.9 | Previous: 52.1

C:EURUSD Price Action - 2024-09-03 14:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0005
Spread: 0.00039
Pre-ATR Volatility: 0.0010

Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 0.91x
Min Movement: 2.29x



USD ISM Manufacturing Prices (Dec) | Actual: 54.0 | Forecast: 52.1 | Previous: 52.9

C:EURUSD Price Action - 2024-10-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0006
Spread: 0.00039
Pre-ATR Volatility: 0.0025
Volatility Unit (ATR*1.5+spread): 0.0013
Max Movement: 1.28x
Min Movement: 1.16x



USD ISM Manufacturing Prices (Dec) | Actual: 48.3 | Forecast: 53.5 | Previous: 54.0

C:EURUSD Price Action - 2024-11-01 14:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0004
Spread: 0.00039
Pre-ATR Volatility: 0.0010

Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 0.55x
Min Movement: 2.42x

USD ISM Manufacturing Prices (Dec) | Actual: 54.8 | Forecast: 49.9 | Previous: 48.3

C:EURUSD Price Action - 2024-12-02 15:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0005
Spread: 0.00039
Pre-ATR Volatility: 0.0017

Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 2.37x
Min Movement: 1.14x

Event Summary:
Avg Volatility Unit: 0.0011
Avg Max Movement: 1.20x
Avg Min Movement: 2.35x
Avg Pre-ATR Volatility: 0.0013

USD ISM Manufacturing Prices (Dec) | Actual: 50.3 | Forecast: 55.2 | Previous: 54.8

USD ISM Manufacturing Prices (Dec)
USDJPY



C:USDJPY Price Action - 2024-07-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0564
Spread: 0.09900
Pre-ATR Volatility: 0.1200

Volatility Unit (ATR*1.5+spread): 0.1835
Max Movement: 2.26x
Min Movement: 2.06x



USD ISM Manufacturing Prices (Dec) | Actual: 52.1 | Forecast: 55.8 | Previous: 57.0

C:USDJPY Price Action - 2024-08-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0876
Spread: 0.09900
Pre-ATR Volatility: 0.2320
Volatility Unit (ATR*1.5+spread): 0.2304
Max Movement: 0.00x
Min Movement: 3.03x

USD ISM Manufacturing Prices (Dec) | Actual: 52.9 | Forecast: 51.9 | Previous: 52.1

C:USDJPY Price Action - 2024-09-03 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.1034
Spread: 0.09900
Pre-ATR Volatility: 0.3160
Volatility Unit (ATR*1.5+spread): 0.2541
Max Movement: 3.16x
Min Movement: 0.00x

USD ISM Manufacturing Prices (Dec) | Actual: 54.0 | Forecast: 52.1 | Previous: 52.9

C:USDJPY Price Action - 2024-10-01 14:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1296
Spread: 0.09900
Pre-ATR Volatility: 0.7650
Volatility Unit (ATR*1.5+spread): 0.2935
Max Movement: 1.31x
Min Movement: 1.94x

USD ISM Manufacturing Prices (Dec) | Actual: 48.3 | Forecast: 53.5 | Previous: 54.0

C:USDJPY Price Action - 2024-11-01 14:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0800
Spread: 0.09900
Pre-ATR Volatility: 0.1730
Volatility Unit (ATR*1.5+spread): 0.2190
Max Movement: 3.89x
Min Movement: 0.00x

USD ISM Manufacturing Prices (Dec) | Actual: 54.8 | Forecast: 49.9 | Previous: 48.3

C:USDJPY Price Action - 2024-12-02 15:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0687
Spread: 0.09900
Pre-ATR Volatility: 0.2210

Volatility Unit (ATR*1.5+spread): 0.2021
Max Movement: 0.81x
Min Movement: 4.95x

Event Summary:
Avg Volatility Unit: 0.2361
Avg Max Movement: 2.12x
Avg Min Movement: 1.41x
Avg Pre-ATR Volatility: 0.3212

USD ISM Manufacturing Prices (Dec) | Actual: 50.3 | Forecast: 55.2 | Previous: 54.8

Appendix: Key Economic & Analytical Concepts

Economic Data Interpretation

- **Forecast Vs. Actual:** Comparing predicted values with released data
- **Previous Reading:** Last reported value, used as a benchmark
- **Market Impact:** How releases affect financial markets

Average True Range (ATR)

- **Definition:** A technical indicator that measures market volatility
- **Calculations:**
 - Calculate True Range (TR) for each period:
 - $TR = \max \{ (high - low), \text{abs}(high - \text{previous close}), \text{abs}(low - \text{previous close}) \}$
 - $ATR = \text{Simple moving average of TR over } N \text{ periods (typically 14)}$
- **Interpretation:**
 - Higher ATR = Higher Volatility
 - Lower ATR = Lower Volatility
- **Usage in Our Analysis:**
 - Helps standardize price movements across different market conditions
 - Forms the basis of our Volatility Unit Calculations

Volatility Unit

- **Formula:** $(ATR * \text{multiple}) + \text{Spread}$ (multiple is typically 1.5)
- **Purpose:** Standardizes price movements

Price Movements

- **Max Movement:** Largest upward price move after event
- **Min Movement:** Largest downward price move after event
- Both measured in Volatility Units

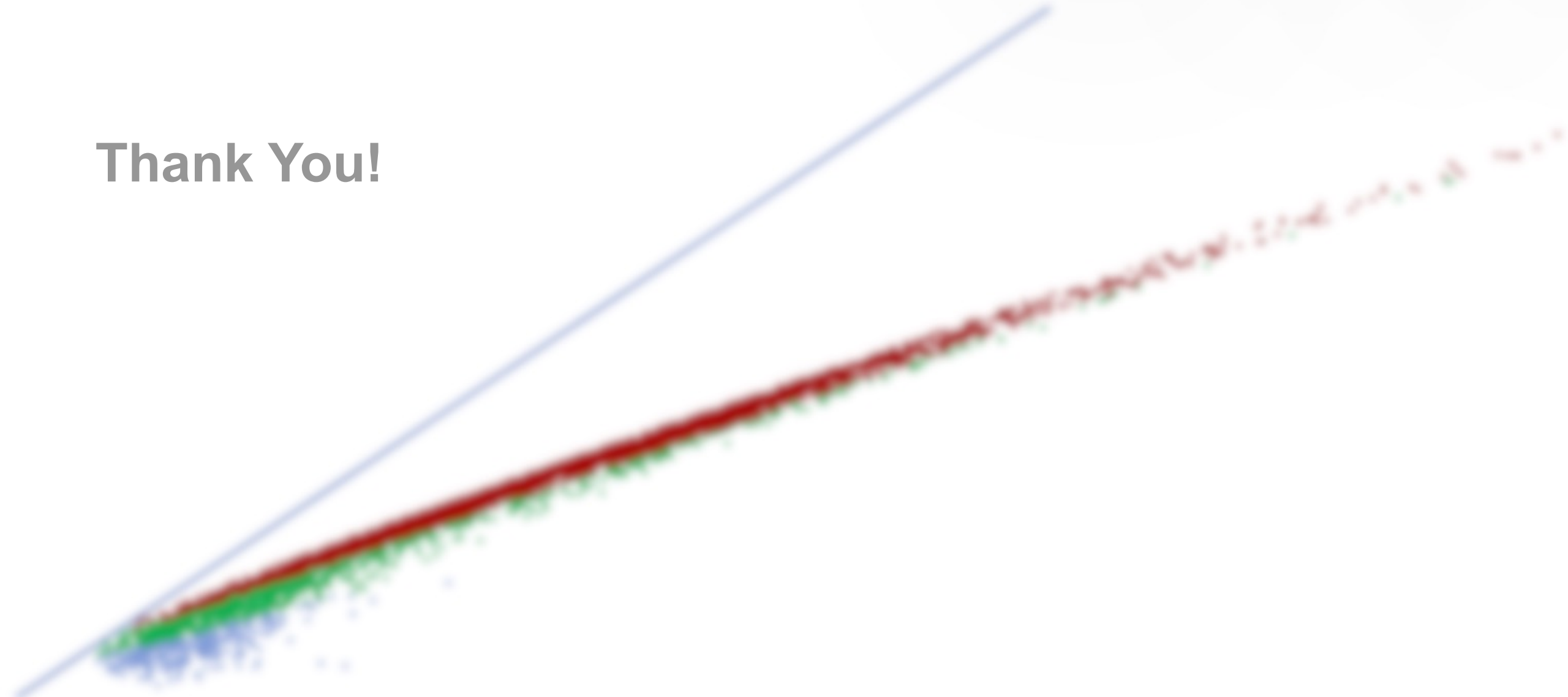
Using This Analysis

- Analyze volatility across different economic releases
- Identify patterns in market reactions
- Assess importance of economic indicators based on market impact

Resources

- <https://github.com/pawan-pro/quantwater-tech-investments/blob/main/RiskEventTrader>
- <https://quantwater.tech/research>

Thank You!



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