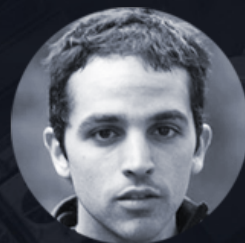


» **TradersEXPO** «

 **BetterTrader**

HOW TO LEVERAGE ECONOMIC EVENTS FOR HIGH REWARDS IN THE FUTURES AND FX MARKETS

COLLECT FACTS > ANALYZE > TAKE A FIRM DECISION



EYAL MOR

EYALMY@GMAIL.COM



QUESTION

WHICH FUTURES CONTRACT REACTS MOST SIGNIFICANTLY AFTER RELEASE OF UNEMPLOYMENT RATE IN THE US?



WHY ECONOMIC EVENTS?



SOURCE OF VOLATILITY
OPPORTUNITY



PRE-SCHEDULED
EXPECTED VOLATILITY
VS. SURPRISING



RECURRENCE
ABILITY TO
MEASURE\VALIDATE



BUT, IS TRADING ECONOMIC EVENTS **DANGEROUS**?!

INTRODUCTION



INTRODUCTION





TRADING ECONOMIC EVENTS

HOW?

IF STRONGER
SHOULD I BUY?

WHICH
ASSET?

ALGORITHMIC
TRADING ACTS
VERY FAST?

SHOULD I
SELL OR BUY?

PREPARING



TRADING ECONOMIC EVENTS

HOW?

IF STRONGER
SHOULD I BUY?

WHICH
ASSET?

ALGORITHMIC
TRADING ACTS
VERY FAST?

SHOULD I
SELL OR BUY?

STOP!



PREPARATION - THE BASICS

- 1 PREVIOUS RELEASE
- 2 EXPECTED
- 3 RANGE
- 4 SURPRISE RANGE

← Back to Calendar

Natural Gas Storage

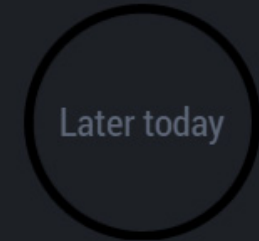
Later today



17:30

USD

Impact !!!



1 -152B
Prev

2 -124B
Exp

Actual

Benchmark: 0

Type: Index

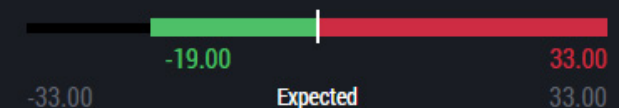
Event Direction: -1

INSIGHTS

3 Range in the past 3 years



4 Surprise range in the past 10 months



PREPARING



PREPARATION - SIMULATION

BetterTrader Online 15:51:22 Realtime **BackTester**

Markets Calendar Insights

TOMORROW

Impact	!!!	Prev	Exp	Actual	Tomorrow
11:30					
GBP	!!!	-1.9%	0.9%		Tomorrow
Impact	!!!	Prev	Exp	Actual	Tomorrow
11:30					
GBP	!!!	4.3%	3.4%		Tomorrow
Impact	!!!	Prev	Exp	Actual	Tomorrow
15:30					
CAD	!!!	7.24B	NA		Tomorrow
Impact	!!!	Prev	Exp	Actual	Tomorrow
15:30					
CAD	!!!	-7.87B	Usually No Exp		Tomorrow
Impact	!!!	Prev	Exp	Actual	Tomorrow
16:00					
EUR	!!!				Tomorrow
Impact	!!!	Prev	Exp	Actual	Tomorrow

BACK TESTER [Show stats for 12 of 12 releases](#)

GBP Impact **!!!** Retail Sales (MoM) ED: 1 ★

SUMMARY STATISTICS

SELL 8 out of 12 times, GBPJPY was on the **downtrend** in similar situation. **Quality** **!!!!** **Success rate:** **66%**

RESULT (12 OF 12)

17 DEC 2015 Prev: -0.6% Revision: -0.5% Exp: 0.5% Actual: 1.7% Revision **1%** Strength **77%**

GBPUSD — Close all —

1 minute Candlestick chart

17 Dec 2015 9:15 AM 17 Dec 2015 9:27 AM 17 Dec 2015 9:39 AM 17 Dec 2015 9:51 AM 17 Dec 2015 10:03 AM 17 Dec 2015 10:15 AM 17 Dec 2015 10:27 AM 17 Dec 2015 10:39 AM 17 Dec 2015 10:51 AM

FILTER

Start 16/02/2014
End 16/02/2017
Before 15 min
After 90 min

Release Strength

Pos Neg AsExp All +22% +100%
-100% +100%

Rev Strength

Pos Neg AsExp All -100% +100%
-100% +100%

Reset Form **SUBMIT**

REACTING



AFTER RELEASE - REAL TIME

REVIEW RESULTS, GET STATISTICS, TAKE A FIRM DECISION

BetterTrader Online 15:43:54 Realtime **BackTester**

Markets Calendar Insights

TODAY

16:00	French 12-Month BTF Auction	EUR	-0.589%	Usually No Exp	IN 17 min
16:00	French 6-Month BTF Auction	EUR	-0.695%	Usually No Exp	IN 17 min
16:00	French 3-Month BTF Auction	EUR	-0.665%	Usually No Exp	IN 17 min
17:00	Consumer Confidence	EUR	-4.9	-4.9	Later today

BACK TESTER [Click here to show helpful information](#) [Show stats for 11 of 11 releases](#)

USD **Impact !!!** Unemployment Rate ED: -1

SUMMARY STATISTICS

BUY 9 out of 11 times, SPXUSD was on the **uptrend** in similar situations. **Quality** **Success rate:** **81%**

RESULT (11 OF 11)

S&P500 (SPXUSD) — **Close all** —

FILTER

Start: 20/02/2014
End: 20/02/2017

Before: 15 min
After: 90 min

Release Strength

Pos **Neg** AsExp All

-100% -22% 100%

Rev Strength

Pos Neg AsExp **All**

-100% 100%

[Reset Form](#) **SUBMIT**

TOMORROW [Go to Upcoming Event](#)

REACTING



WHICH ASSET TO BUY\SELL

STOP LOSS

PROFIT TARGET

EXPECTED VOLATILITY

TRADE DURATION



TRADING ECONOMIC EVENTS = OPPORTUNITY

COLLECT FACTS > ANALYZE > TAKE A FIRM DECISION



QUESTION

WHICH FUTURES CONTRACT REACTS MOST SIGNIFICANTLY AFTER
RELEASE OF UNEMPLOYMENT RATE IN THE US?

ANSWER

S&P500
NEGATIVE UNEMPLOYMENT RATE
-> LIFTS THE S&P500

CONCLUSION



NEGATIVE UNEMPLOYMENT RATE -> LIFTS THE S&P500

BetterTrader Online 15:43:54 Realtime **BackTester**

Markets Calendar Insights

TODAY

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EUR -0.589% Usually No Exp
Impact **!!!** Prev Exp Actual **IN 17 min**
- 16:00 French 6-Month BTF Auction**
EUR -0.695% Usually No Exp
Impact **!!!** Prev Exp Actual **IN 17 min**
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EUR -0.665% Usually No Exp
Impact **!!!** Prev Exp Actual **IN 17 min**
- 17:00 Consumer Confidence**
EUR -4.9 -4.9
Impact **!!!** Prev Exp Actual **Later today**

TOMORROW [Go to Upcoming Event](#)

BACK TESTER [Click here to show helpful information](#) [Show stats for 11 of 11 releases](#)

USD Impact **!!!** Unemployment Rate ED: -1

SUMMARY STATISTICS

BUY 9 out of 11 times, SPXUSD was on the **uptrend** in similar situations. **Quality** **Success rate:** **81%**

RESULT (11 OF 11)

S&P500 (SPXUSD) — [Close all —](#)

FILTER

Start: 20/02/2014
End: 20/02/2017
Before: 15 min
After: 90 min

Release Strength
Pos **Neg** AsExp All
-100% -22% 100%

Rev Strength
Pos Neg AsExp **All**
-100% 100%

[Reset Form](#) **SUBMIT**

THE END



THANK YOU!



EYAL MOR

EYALMY@GMAIL.COM



HOW DO WE SIMULATE TRADING?

STOP

MINIMUM PROFIT

MAX LOSS

MIN RISK

RATIO

ATR