

# GBP/USD Seasonal Volatility Tendencies (2011-2019)

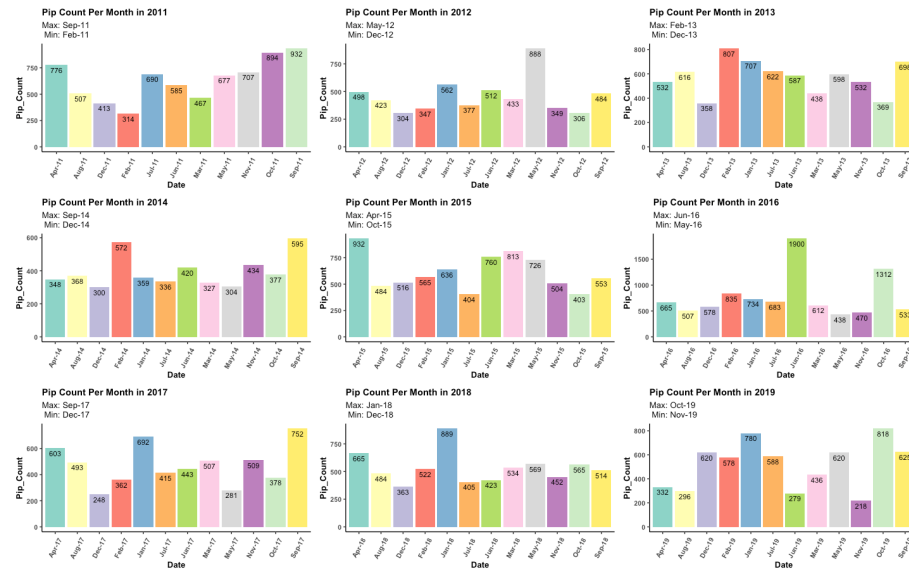
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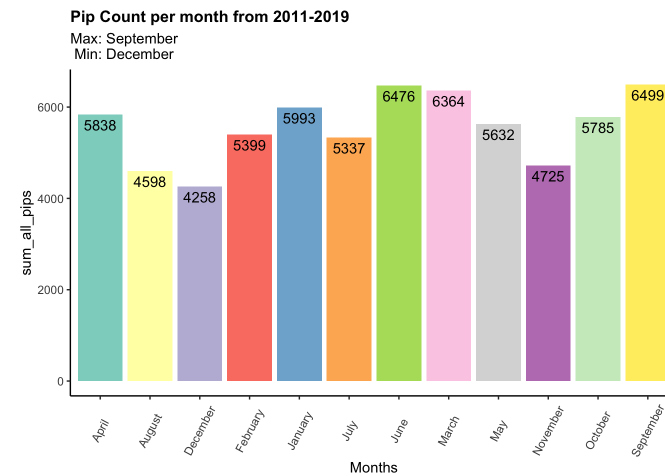
## Objective

Identify the seasonal volatility tendencies for GBP/USD using PA data from 2011-2019. In this report, we will present during what seasons & specific months does GBP/USD move the most, and the least.

## PA Data for each year from 2011-2019



## PA Data from 2011-2019 combined



## Overview

The PA Data for GBP/USD from 2011-2019 has revealed that:

- The most volatility occurs during the last months of Q1, Q2, and Q3. More specifically, September, June, and March.
- September is the most volatile month. Out of the 9 years of data collected for the highest and lowest volatility, September makes up 33.33% of the highest volatility. In other words, September had the highest volatility 3/9 years.
- Although September offers the highest volatility, June and March are not too far away.
- The least volatility occurs during Q4.
- December is the least volatile month. Out of the 9 years of data collected for the highest and lowest volatility, December makes up 66.66% of the lowest volatility. In other words, December had the lowest volatility 6/9 years.
- Feb, Oct, Nov, and May recorded the lowest volatile month once each. However, Jan, Mar, Apr, June, July, August, and September never recorded as a lowest volatile month.

## Conclusion

After analyzing the data, we now have a better understanding of the Seasonal Volatility Tendencies for GBP/USD.

- When looking for the highest Risk to Reward, entering positions at the end of Q4, specifically September would yield the highest margin.
- End of Q4 (December), and early of Q1 should be avoided because these months the PA is just consolidating.

## Work Cited

link (<https://www.investing.com/currencies/gbp-usd-historical-data>)