2000-1(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/01/2000 09:30:00	05/01/2000 02:00:00	1d16h	2396.0	59.16	375.0	2925.0	03/01/2000 15:00:00	05/01/2000 00:00:00	0.82	2712.5	0.93	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/01/2000 10:00	US-ISM Manufacturing	56.0	55.5	56.2	58.1	-0.84	0.59	14.0	95.9677	Industrial production
04/01/2000 09:00	US-Tokyo-Mitsubishi Retail Sales	nan	0.4	1.2	--	--	--	nan	0.0	Consumer spending
04/01/2000 10:00	US-Construction Spending	0.2	2.6	0.30%	1.10%	7.54	0.32	92.0	0.0	Housing activity
04/01/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.8	1.70%	--	--	--	nan	0.0	Consumer spending

News 4/1/2000:
<FTGale> Page 36: Nasdaq Rallies to Record but Dow Slides
<FTGale> Page 17: Tesco Joins the Cut-rate Club
<FTGale> Page 26: Reorganisation of Nasdaq Approved
<FTGale> Page 42: Nasdaq and Dow Dive on Rate Concerns
<FTGale> Page 50: Dow Rallies but Techs Stay under Pressure

News 5/1/2000:
<FTGale> Page 1: Rate Rise Fears Hit the Markets
<FTGale> Page 1: Clinton Backs Greenspan for Fourth Term at Fed
<FTGale> Page 2: Growth in Output May Fuel Calls for Calls for Rate Rise

News 6/1/2000:
<FTGale> Page 3: Bank Must Be Clearer on Interest Rate Policy
<FTGale> Page 38: France to Lift Bond Issuance by u20ac10bn

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/01/2000	US-Wards Domestic Vehicle Sales	1.4307	1.4707	1.43E+07	--	1.67	0.24	57.0	37.0968	Consumer spending

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-1(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/01/2000 08:30:00	11/01/2000 08:00:00	3d23h	2133.5	22.34	0.0	2450.0	11/01/2000 00:00:00	07/01/2000 08:30:00	0.87	2675.0	1.09	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/01/2000 08:30	US-Unemployment Rate	4.1	4.1	4.10%	--	0	0.05	18.0	89.2742	Labor demand
07/01/2000 08:30	US-Avg Hourly Earning MOM Prod	0.4	0.4	0.10%	--	0	0.06	5.0	0.0	Labor demand
07/01/2000 08:30	US-Avg Weekly Hours Production	34.6	34.5	34.6	34.4	-2.12	0.05	73.0	0.0	Labor demand
07/01/2000 08:30	US-Change in Nonfarm Payrolls	245000.0	315000.0	234000	293000	1.99	35.14	49.0	99.1935	Labor demand
07/01/2000 08:30	US-Change in Manufact. Payrolls	1170.0	1000.0	-2000	10000	419312.68	2.38	8.0	69.4355	Labor demand
07/01/2000 10:00	US-Housing Completions	1.62506	1.61706	1.64E+06	1.59E+06	--	--	50.0	0.0	Housing activity

News 10/1/2000:

<FTGale> Page 3: Proposed Business Rate Details Put on Internet
<FTGale> Page 18: Bond Yields: No Contradiction
<FTGale> Page 21: Fed Rate Fears Hit New Bond Auctions
<FTGale> Page 35: Wage Negotiations Hold Clue to Rate Move
<FTGale> Page 36: Ford Motro Credit to Issue Bond over Internet
<FTGale> Page 48: Merger Pushes up Nasdaq
<FTGale> Page 68: Good News Bonus for Bond Holders
<FTGale> Page 36: Nasdaq Unveils Indian Alliance
<FTGale> Page 48: Bond Nerves Dent Frankfurt
<FTGale> Page 48: Nasdaq and Dow Suffer Late Declines
<FTGale> Page 52: Interest Rate Fears Conquered

News 11/1/2000:

<FTGale> Page 2: Shopping Spree Adds to Rate Rise Pressure

News 12/1/2000:

<FTGale> Page 8: German Union s Pay Claim Upsets Bond Markets

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/01/2000 15:00	US-Consumer Credit	609.0	1.561	4.20E+09	6.22E+09	5.53	1.74	95.0	41.129	Consumer spending

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-1(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/01/2000 08:00:00	12/01/2000 09:30:00	1d1h	758.5	29.75	175.0	1012.5	11/01/2000 10:00:00	12/01/2000 09:00:00	0.75	1337.5	1.32	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/01/2000 09:00	US-Tokyo-Mitsubishi Retail Sales	nan	0.8	0.4	--	--	--	nan	0.0	Consumer spending
11/01/2000 10:00	US-Wholesale Inventories MoM	0.4	1.1	0.30%	1.10%	3.1	0.23	92.0	80.6452	Manufacturing and trade inventories
11/01/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.9	1.80%	--	--	--	nan	0.0	Consumer spending
12/01/2000 08:30	US-Import Price Index MoM	0.3	0.7	0.50%	0.70%	2.34	0.17	72.0	78.2258	Trade deficit

News 12/1/2000:

<FTGale> Page 8: German Union s Pay Claim Upsets Bond Markets
<FTGale> Page 36: Nasdaq Unveils Indian Alliance
<FTGale> Page 48: Bond Nerves Dent Frankfurt
<FTGale> Page 48: Nasdaq and Dow Suffer Late Declines
<FTGale> Page 52: Interest Rate Fears Conquered

News 13/1/2000:

<FTGale> Page 2: Bag of Crisps Test Illustrates Rate Dilemma
<FTGale> Page 8: Prospects Rise for Higher Euro-zone Rate
<FTGale> Page 9: Prospects Grow of Fed Rate Rise Next Month
<FTGale> Page 36: Yields Rise Ahead of Expected Rate Moves
<FTGale> Page 48: Equities Struggle against Higher Bond Yields
<FTGale> Page 48: Us Blue Chips Advance but Nasdaq Slips
<FRB> speeches : Inflation targeting
<FRB> speeches : Technology and the economy

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/01/2000 08:30	US-Import Price Index MoM	0.3	0.7	0.50%	0.70%	2.34	0.17	72.0	78.2258	Trade deficit

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-1(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/01/2000 08:30:00	24/01/2000 00:00:00	3d15h	746.0	8.53	0.0	937.5	20/01/2000 08:30:00	21/01/2000 00:00:00	0.8	1175.0	1.25	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/01/2000 08:30	US-Trade Balance	2.61	2.651	-2.59E+10	-2.35E+10	-0.73	0.68	5.0	84.6774	Trade deficit
20/01/2000 08:30	US-Initial Jobless Claims	295000.0	272000.0	309000	298000	-4.11	5.6	90.0	98.3871	Labor demand
20/01/2000 10:00	US-Philadelphia Fed Business Outlook	12.0	9.1	8.6	14.2	-0.9	3.23	16.0	79.0323	Industrial production

News 21/1/2000:
<FTGale> Page 32: Ukraine Defaults on Bond Coupon
<FTGale> Page 44: Earnings Push Nasdaq Higher as Dow Slips
<FTGale> Page 48: Rate Worries Intensify and Drive Stocks Lower

News 22/1/2000:
<FTGale> Page 19: Mexican Bond Offering Boosts Re-rating Hopes
<FTGale> Page 24: Techs Drive Higher Again as Dow Falls

News 25/1/2000:
<FTGale> Page 3: Looking for Exchange Rate Equilibrium
<FTGale> Page 37: Inflation Fears Likely to Prompt Rate Rise
<FTGale> Page 38: Treasuries Rise as Dow Falls Back
<FTGale> Page 38: Bond Markets Feel Impact of E-revolution
<FTGale> Page 50: Equities Reined in by Interest Rate Nerves
<FTGale> Page 50: Nasdaq Gains Push Tokyo Higher

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/01/2000 14:00	US-Monthly Budget Statement	3.11	3.311	-5.20E+09	-2.70E+10	0.39	5.32	38.0	75.8065	nan

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-1(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/01/2000 09:30:00	25/01/2000 13:30:00	1d4h	1746.0	62.36	87.5	1900.0	24/01/2000 11:00:00	25/01/2000 12:30:00	0.92	2275.0	1.2	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 25/1/2000:
<FTGale> Page 3: Looking for Exchange Rate Equilibrium
<FTGale> Page 37: Inflation Fears Likely to Prompt Rate Rise
<FTGale> Page 38: Treasuries Rise as Dow Falls Back
<FTGale> Page 38: Bond Markets Feel Impact of E-revolution
<FTGale> Page 50: Equities Reined in by Interest Rate Nerves
<FTGale> Page 50: Nasdaq Gains Push Tokyo Higher

News 26/1/2000:
<FTGale> Page 2: Sacking in Hourly Wage Rate Dispute Ruled Fair
<FTGale> Page 10: Asian Economies No Longer Fear US Interest Rate Rises
<FTGale> Page 29: ML Ponders Nasdaq Float for Innovata
<FTGale> Page 48: Frankfurt Falls on Rate Fears
<FTGale> Page 48: Dow Edges Higher after Volatile Trade
<FRB> testimony : On nomination to fourth term as Chairman

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/01/2000 09:00	US-Tokyo-Mitsubishi Retail Sales	nan	1.0	0.5	--	--	--	nan	0.0	Consumer spending
25/01/2000 10:00	US-Consumer Confidence Index	142.5	144.7	141.4	141.7	1.24	1.78	43.0	94.3548	Consumer spending
25/01/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.7	1.90%	--	--	--	nan	0.0	Consumer spending
25/01/2000 12:04	US-One-Family Home Resales	506.0	5.0606	5.09E+06	4.53E+06	0.41	0.15	89.0	0.0	Housing activity

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-1(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
31/01/2000 13:30:00	02/02/2000 14:30:00	2d1h	1758.5	35.89	0.0	2100.0	02/02/2000 14:00:00	31/01/2000 13:30:00	0.84	2275.0	1.08	85

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/02/2000 09:00	US-Tokyo-Mitsubishi Retail Sales	nan	0.2	1	--	--	--	nan	0.0	Consumer spending
01/02/2000 10:00	US-ISM Manufacturing	56.0	56.3	55.5	57.8	0.35	0.86	8.0	95.9677	Industrial production
01/02/2000 10:00	US-Construction Spending	0.1	2.0	2.60%	2.80%	2.99	0.64	85.0	0.0	Housing activity
01/02/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.6	1.70%	--	--	--	nan	0.0	Consumer spending

News 1/2/2000:

<FTGale> Page 5: University Launches Bond Backed by Student Rents
<FTGale> Page 34: Borrowers Wait for Fed Meeting
<FTGale> Page 34: Record Month for Bond Issues
<FTGale> Page 46: Rate Risr Cloud Hangs over Hk
<FTGale> Page 46: Europe Shows Nerves Ahead of Fed Meeting
<FTGale> Page 46: Nasdaq and Dow Rally in Volatile Trade
<FTGale> Page 46: Su00e3o Paulo Weakens on Us Internet Rate Fears

News 2/2/2000:

<FTGale> Page 10: Rate Increase Likely, Says Miyazawa
<FTGale> Page 43: Nasdaq Largecap
<FTGale> Page 44: Interest Rate Concerns Leave Bourses on Edge
<FTGale> Page 44: US Investors Hold Fire for Fed Decision
<FTGale> Page 44: Su00e3o Paulo Edges up Ahead of US Rate Move
<FTGale> Page 48: Takeover Activity Brings Relief Amid Rate Anxiety
<FRB> monetary : FOMC statement and Board discount rate action

Indicators on exit:

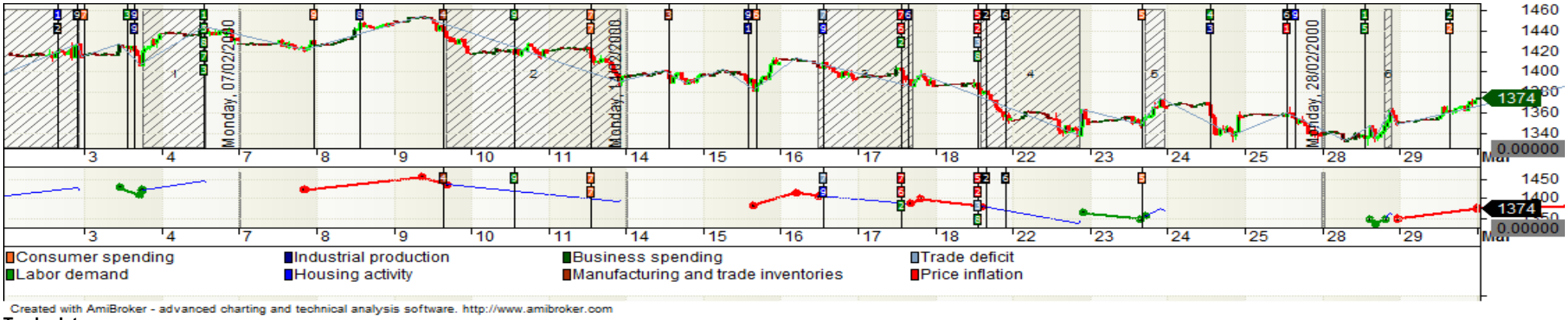
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/02/2000	US-Wards Domestic Vehicle Sales	1.4407	1.5107	1.46E+07	--	2.94	0.24	75.0	37.0968	Consumer spending
02/02/2000 10:00	US-New Home Sales	890000.0	900000.0	865000	863000	0.49	20.42	13.0	90.3226	Housing activity
02/02/2000 10:00	US-Leading Index	0.4	0.4	0.30%	0.60%	0	0.09	24.0	83.871	nan
02/02/2000 14:15	US-FOMC Rate Decision (Upper Bound)	6.0	5.75	5.50%	--	--	0	99.0	97.5806	nan

Previous FOMC Meeting 2: 16/11/1999:

Previous FOMC Meeting 1: 21/12/1999:

Next FOMC Meeting: 02/02/2000

2000-2(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/02/2000 11:30:00	04/02/2000 09:00:00	0d21h	808.5	37.6	0.0	987.5	04/02/2000 08:00:00	03/02/2000 11:30:00	0.82	1150.0	1.16	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/02/2000 11:00	US-Bloomberg Retail Sales	nan	5.4	6.50%	--	--	--	nan	0.0	Consumer spending

News 4/2/2000:

<FTGale> Page 1: Ecb Attempts to Support Euro with a Quarter-point Rate Rise
<FTGale> Page 6: House Prices Growth Rate Hits 10-year High of 16%
<FTGale> Page 8: Rate Rise Due Partly to Fall of Euro, Says Duisenberg
<FTGale> Page 21: Clinton Speaks after Turmoil in Us Bond Market
<FTGale> Page 28: Asia High Yield Bond Fund
<FTGale> Page 32: Rate Rises Put Bounce into Bonds
<FTGale> Page 32: Adb in Talks on Launching Bond in China
<FTGale> Page 44: Iceland Hots up Despite Rate Rises
<FTGale> Page 44: Europe Shows Confidence after Rate Moves
<FTGale> Page 44: Nasdaq Jumps as Internets Power Ahead

News 5/2/2000:

<FTGale> Page 6: Swedish Rate Rise Surprises the Markets
<FTGale> Page 13: Taxpayer s Gain in Bond Traders Pain
<FTGale> Page 14: Spreads Widen on $5bn Bond Issue
<FTGale> Page 22: Nasdaq Hits Record after Volatile Trade
<FTGale> Page 23: Interest Rate Fears Drive Footsie below 6,200
<FTGale> Page 28: Cbi Set to Make Interest Rate Plea

Indicators on exit:

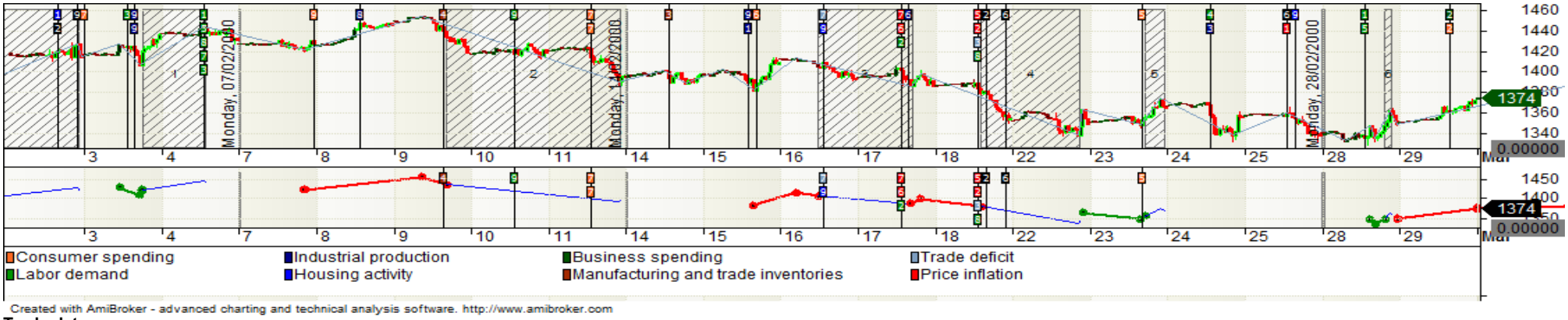
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/02/2000 08:30	US-Unemployment Rate	4.0	4.0	4.10%	4.00%	0	0.05	19.0	89.2742	Labor demand
04/02/2000 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.4	0.40%	0.30%	1.94	0.05	53.0	0.0	Labor demand
04/02/2000 08:30	US-Change in Nonfarm Payrolls	260000.0	387000.0	315000	296000	2.82	45.05	81.0	99.1935	Labor demand
04/02/2000 08:30	US-Avg Weekly Hours Production	34.5	34.6	34.5	34.4	1.88	0.05	71.0	0.0	Labor demand
04/02/2000 08:30	US-Change in Manufact. Payrolls	2000.0	13000.0	-1000	-2000	1.22	9.04	32.0	69.4355	Labor demand

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-2(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/02/2000 10:30:00	11/02/2000 14:30:00	2d4h	1958.5	37.66	0.0	1750.0	09/02/2000 10:30:00	11/02/2000 14:30:00	1.12	2212.5	1.26	100

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
09/02/2000 10:00	US-Wholesale Inventories MoM	0.7	0.4	1.10%	1.30%	-1.71	0.17	47.0	80.6452	Manufacturing and trade inventories
10/02/2000 08:30	US-Initial Jobless Claims	275000.0	301000.0	274000	285000	4.14	6.28	94.0	98.3871	Labor demand
11/02/2000 08:30	US-Advance Retail Sales	0.6	0.3	1.20%	1.70%	--	--	73.0	0.0	Consumer spending
11/02/2000 08:30	US-Retail Sales Less Autos	0.5	0.3	1.40%	2.00%	-3.58	0.22	75.0	0.0	Consumer spending

News 10/2/2000:
<FTGale> Page 36: Small Borrowers Move to Beat Interest Rate Rises
<FTGale> Page 48: Mexico City Follows Dow Downwards
<FRB> testimony : Over-the-counter derivatives

News 11/2/2000:
<FTGale> Page 1: Business Hits at Interest Rate Rise
<FTGale> Page 30: Allianz Bond Reduces Linkes with Siemens
<FTGale> Page 32: Budget Surplus May Kill the 30-year Bond
<FTGale> Page 44: Nasdaq Ahead as Blue Chips Slide Further

News 12/2/2000:
<FTGale> Page 29: Fed is Blamed for Cloud Overshadowing Wild Week

Indicators on exit:

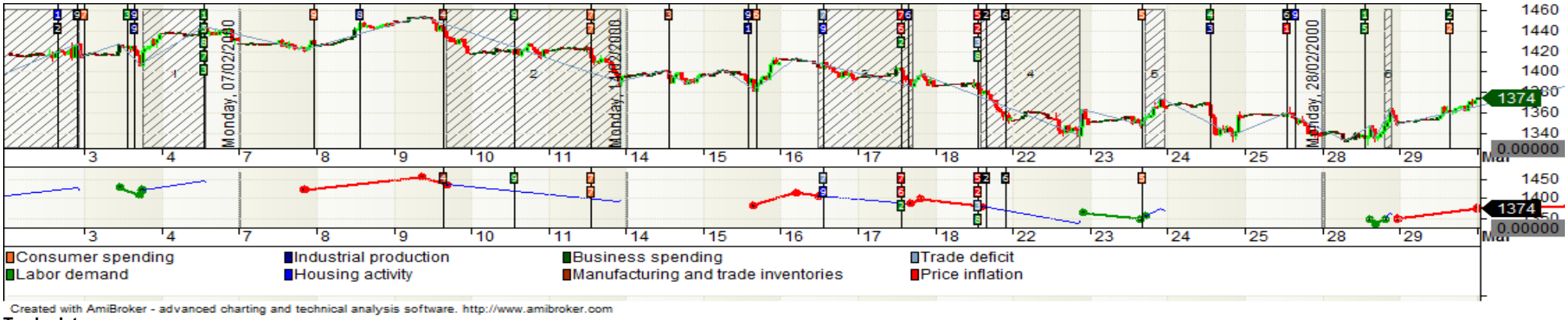
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-2(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/02/2000 07:30:00	17/02/2000 11:00:00	1d3h	733.5	26.67	200.0	837.5	16/02/2000 14:30:00	17/02/2000 07:30:00	0.88	975.0	1.16	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/02/2000 08:30	US-Import Price Index MoM	0.5	0.1	0.70%	0.70%	-2.32	0.17	79.0	78.2258	Trade deficit
16/02/2000 08:30	US-Housing Starts	1.64506	1.77506	1.71E+06	1.71E+06	4.09	31.77	96.0	89.5161	Housing activity
17/02/2000 08:30	US-PPI MoM	0.2	0.0	0.30%	0.20%	-1.97	0.1	73.0	0.0	Price inflation
17/02/2000 08:30	US-PPI Ex Food and Energy MoM	0.1	0.2	0.10%	--	-4.72	0.06	66.0	0.0	Price inflation
17/02/2000 08:30	US-Initial Jobless Claims	280000.0	283000.0	301000	312000	0.39	7.66	25.0	98.3871	Labor demand

News 17/2/2000:

<FTGale> Page 34: Fed-Mogul Abandons Plan to Sell Units
<FTGale> Page 50: Tech Stocks Retake Lead as Dow Struggles
<FRB> speeches : The new economy: Unanswered questions for 2000
<FRB> testimony : The Federal Reserve s semiannual report on the economy and monetary policy

News 18/2/2000:

<FTGale> Page 6: Euro-zone May See Another Rate Rise
<FTGale> Page 9: Greenspan Warns of Further Rate Rises
<FTGale> Page 30: Fed Fails to Move Treasuries
<FTGale> Page 42: Dow Slides as Fed Renews Rate Rise Fears
<FTGale> Page 42: Mexico City Heads Lower after Fed Speech

Indicators on exit:

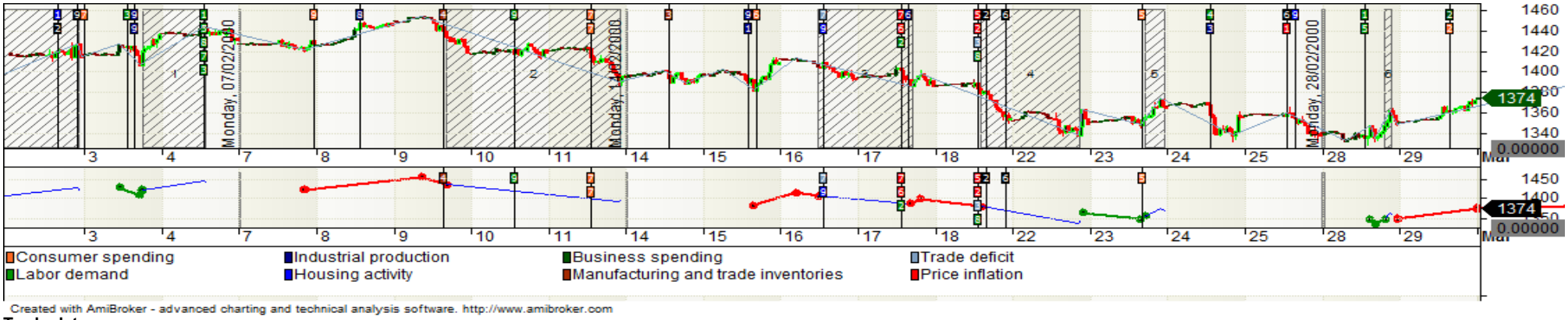
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/02/2000 10:00	US-Humphrey Hawkins Testimony	nan	nan	nan	nan	nan	nan	nan	0.0	nan
17/02/2000 10:00	US-Philadelphia Fed Business Outlook	12.0	13.3	9.1	11.2	0.54	2.42	6.0	79.0323	Industrial production

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-2(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/02/2000 09:00:00	22/02/2000 13:30:00	4d4h	1583.5	15.76	125.0	1762.5	18/02/2000 10:00:00	22/02/2000 10:00:00	0.9	2050.0	1.16	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/02/2000 08:30	US-CPI MoM	0.3	0.2	0.20%	--	-1.82	0.05	55.0	95.1613	Price inflation
18/02/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.10%	0.20%	0	0.05	22.0	76.129	Price inflation
18/02/2000 08:30	US-CPI Index NSA	nan	168.7	168.3	--	--	--	nan	35.4839	Price inflation
18/02/2000 08:30	US-Trade Balance	2.681	2.551	-2.65E+10	-2.52E+10	2.02	0.64	36.0	84.6774	Trade deficit
18/02/2000 08:30	US-Real Earnings	0.0	0.6	0.20%	--	--	--	89.0	0.0	Labor demand
18/02/2000 10:00	US-U. of Mich. Sentiment	111.5	111.2	112	--	--	--	22.0	93.5484	nan

News 19/2/2000:

<FTGale> Page 4: Interest Rate Setters Split over Internet
<FTGale> Page 5: Fault Stalls Nasdaq Indices
<FTGale> Page 46: More Base Rate Rises Ahead

News 22/2/2000:

<FTGale> Page 14: Israel Lowers Lending Rate to 9.9%
<FTGale> Page 5: Interest Rate Guidelines for Lenders Issuesd
<FTGale> Page 34: Dow Jones and Excite to Launch Joint Business Site
<FTGale> Page 52: FTSE World Index Series and S&P;/ifci Emerging Markets Indices Appear on Page 50
<FRB> speeches : How does a surplus affect the formulation and conduct of monetary policy?

News 23/2/2000:

Indicators on exit:

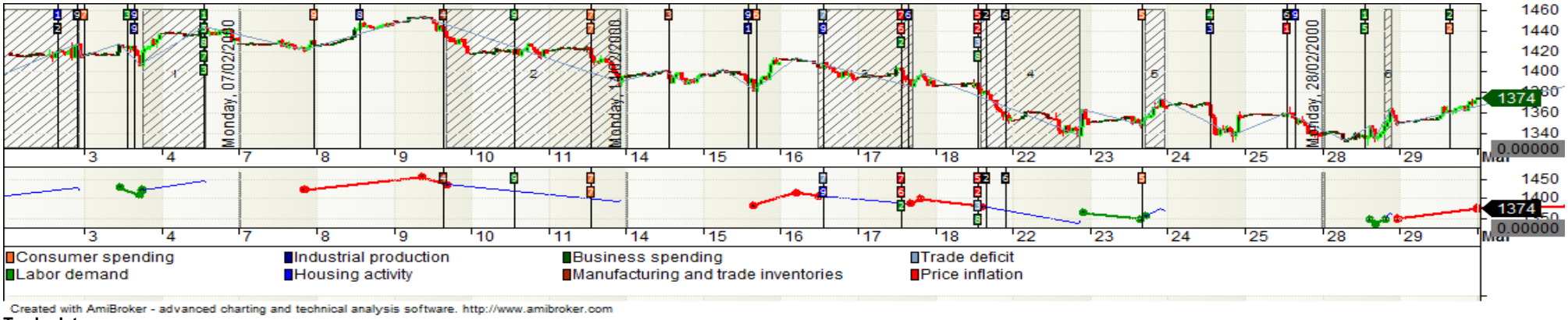
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-2(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/02/2000 11:00:00	23/02/2000 15:00:00	0d4h	408.5	102.12	0.0	550.0	23/02/2000 15:00:00	23/02/2000 14:00:00	0.74	912.5	1.66	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
23/02/2000 10:30	US-Instinet Redbook Retail Sales	27.0	0.8	0.80%	--	--	--	50.0	0.0	Consumer spending

News 24/2/2000:

<FTGale> Page 24: Quadstone Considers Float on Nasdaq with $500m Tag

<FTGale> Page 46: Nasdaq Scales New Peak as Dow Retreats

<FTGale> Page 46: Su00e3o Paulo Advances in Wake of Nasdaq

Indicators on exit:

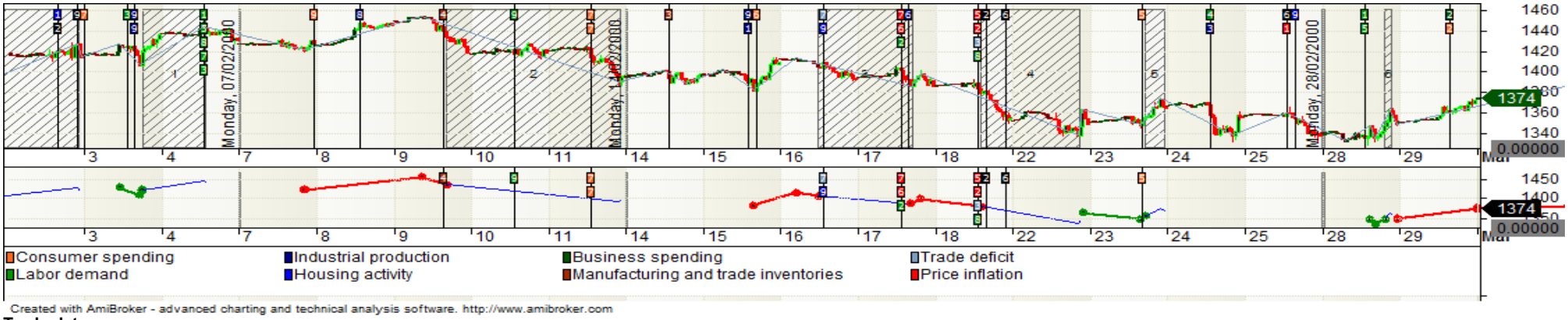
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-2(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/02/2000 12:30:00	28/02/2000 14:00:00	0d1h	508.5	339.0	0.0	687.5	28/02/2000 13:30:00	28/02/2000 13:30:00	0.74	750.0	1.09	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 29/2/2000:

<FTGale> Page 4: Deputy Bank Chief Hints at Pause in Rate Rises
<FTGale> Page 12: Japan Hit by Sharp Increase in Crime Rate
<FTGale> Page 46: Rate Fears Weigh on Dax
<FTGale> Page 50: Footsie Dips below 6,100 Despite Strong Dow Rally

Indicators on exit:

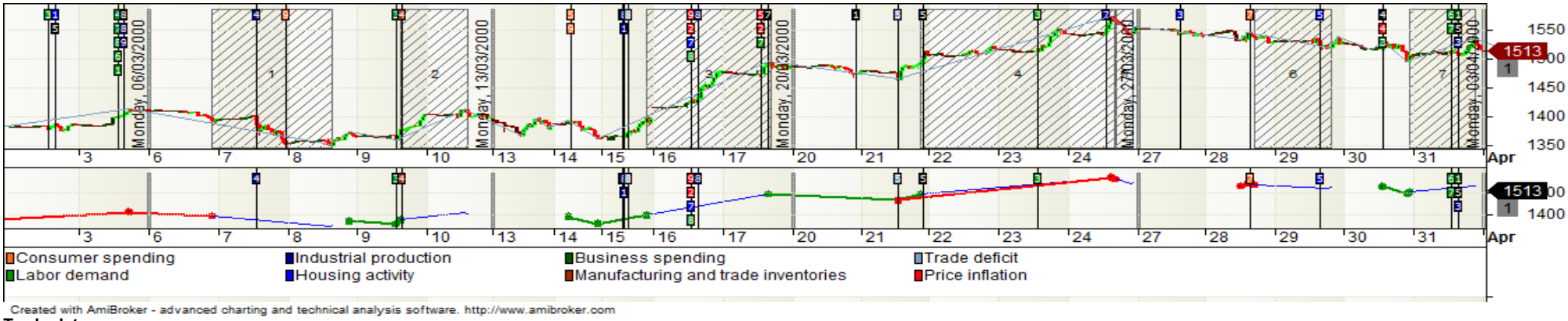
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-3(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/03/2000 14:00:00	08/03/2000 10:00:00	1d20h	1746.0	39.68	412.5	2275.0	07/03/2000 08:00:00	08/03/2000 00:00:00	0.77	2200.0	0.97	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/03/2000 10:00	US-Housing Completions	nan	1.55606	1.64E+06	--	--	--	nan	0.0	Housing activity
07/03/2000 08:30	US-Unit Labor Costs	nan	nan	--	1.70%	--	--	nan	36.2903	Labor demand
07/03/2000 08:30	US-Nonfarm Productivity	6.2	6.4	5.00%	--	0.59	0.34	47.0	42.7419	Industrial production
07/03/2000 09:00	US-Tokyo-Mitsubishi Retail Sales	nan	0.1	0.2	--	--	--	nan	0.0	Consumer spending
07/03/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.3	0.80%	--	--	--	nan	0.0	Consumer spending

News 7/3/2000:
<FTGale> Page 46: Dow Tumbles with Blue Chips Hardest Hit
<FTGale> Page 46: Buenos Aires Suffers Despite Bond Issue
<FRB> speeches : CRA and financial modernization

News 8/3/2000:
<FTGale> Page 10: Japan May Allow State Body Bond Issues
<FTGale> Page 36: Sonera Tries to Boost Liquidity Via u20ac1bn Bond
<FTGale> Page 36: Nasdaq Calls for Delay on Decimalisation
<FTGale> Page 48: P&G; Warning Sends Dow Plummeting
<FRB> speeches : Challenges facing community banks

News 9/3/2000:
<FTGale> Page 10: Rate Rise Likely as Greenspan Issues Stern Warning
<FTGale> Page 36: Treasuries Wary Despite Dow Rally

Indicators on exit:

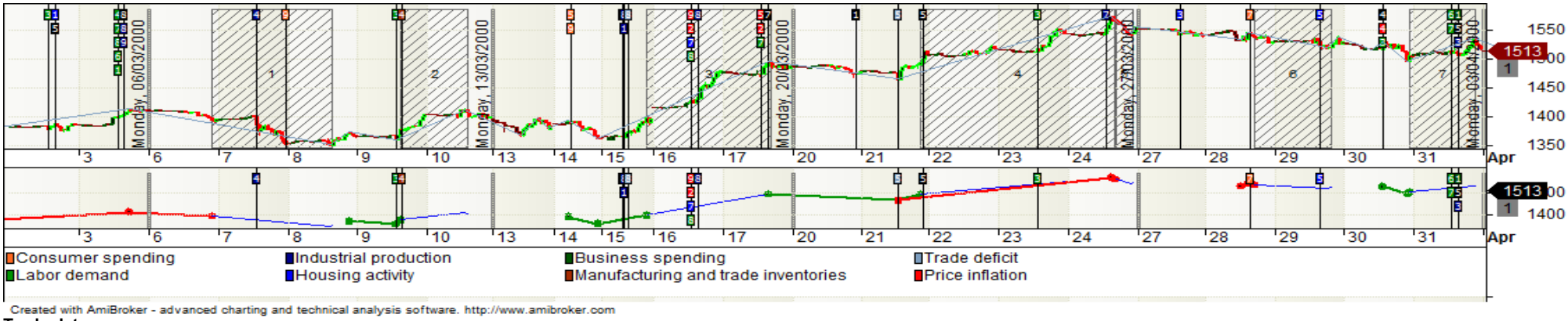
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/03/2000 15:00	US-Consumer Credit	809.0	1.71	1.12E+10	5.77E+09	3.73	2.41	98.0	41.129	Consumer spending

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-3(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/03/2000 09:30:00	10/03/2000 10:30:00	1d1h	1071.0	42.84	50.0	1375.0	10/03/2000 09:30:00	09/03/2000 10:00:00	0.78	1687.5	1.23	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
09/03/2000 08:30	US-Initial Jobless Claims	280000.0	280000.0	275000	280000	0	4.39	3.0	98.3871	Labor demand
09/03/2000 10:00	US-Wholesale Inventories MoM	0.4	0.7	0.40%	0.50%	1.91	0.16	47.0	80.6452	Manufacturing and trade inventories

News 10/3/2000:

<FTGale> Page 10: Bond Wins Appeal and His Freedom
<FTGale> Page 11: Nasdaq Feels the Strain as Success Tests the System
<FTGale> Page 23: Bond Bolts
<FTGale> Page 25: Nasdaq s Bulls Charge on
<FTGale> Page 38: Yankees in $200m. Junk Bond Issue
<FTGale> Page 50: Microsoft Helps Nasdaq past 5,000
<FTGale> Page 22: Dow Falters as Nasdaq Ends Falt
<FTGale> Page 27: How Do I Invest in u2026 Nasdaq Shares?
<FTGale> Page 72: No Crew Blues as Volunteers Start to Bond

News 11/3/2000:

Indicators on exit:

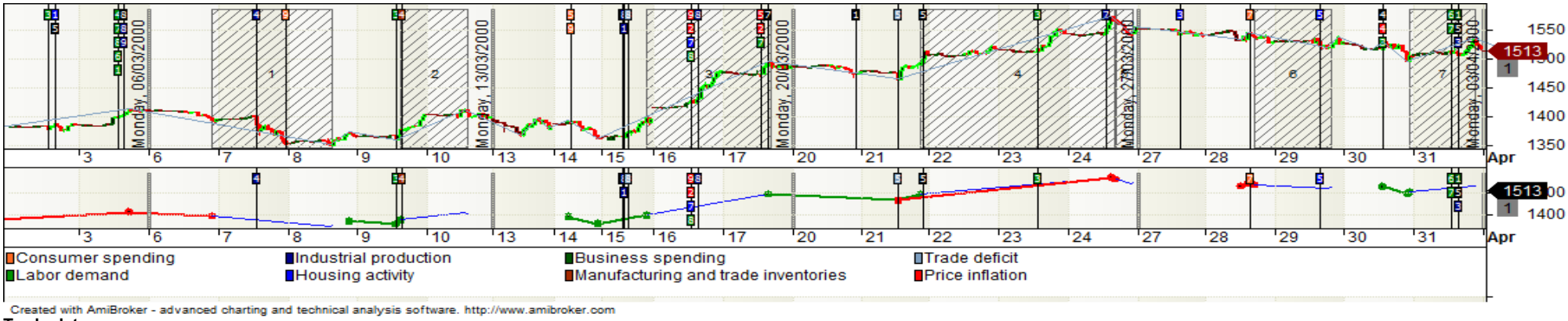
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-3(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
15/03/2000 14:00:00	17/03/2000 11:00:00	1d21h	4333.5	96.3	387.5	4800.0	17/03/2000 10:30:00	15/03/2000 15:00:00	0.9	4850.0	1.01	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/03/2000 08:30	US-Business Inventories	0.4	0.5	0.50%	0.80%	0.96	0.1	33.0	38.7097	Manufacturing and trade inventories
15/03/2000 09:15	US-Industrial Production MoM	0.6	0.3	1.00%	0.00%	-2.1	0.14	80.0	88.7097	Industrial production
15/03/2000 09:15	US-Capacity Utilization	81.8	81.7	81.60%	81.90%	-0.77	0.13	12.0	62.0968	Industrial production
15/03/2000 10:00	US-Current Account Balance	9.51	9.981	-8.99E+10	-7.87E+10	-3.42	1.41	88.0	72.5806	Trade deficit
16/03/2000 08:30	US-PPI MoM	0.6	1.0	0.00%	0.00%	2.34	0.17	93.0	0.0	Price inflation
16/03/2000 08:30	US-PPI Ex Food and Energy MoM	0.3	0.3	-0.20%	-0.10%	0	0.12	26.0	0.0	Price inflation

News 16/3/2000:
<FTGale> Page 9: Interest Rate Rises Take Toll on US Output
<FTGale> Page 10: Fed Concern over Venture Capital Flow
<FTGale> Page 26: Holzmann Wins Backing for Key Rescue Bond
<FTGale> Page 32: French Reinsurer in Catastrophe Bond Issue
<FTGale> Page 44: Dow Surges 300 Points as Techs Drop

News 17/3/2000:
<FTGale> Page 1: Blue Chip Surge Helps Dow Soar Nearly 500 Points
<FTGale> Page 40: Europe Composed Despite Rate Rise
<FTGale> Page 41: Ecb Gives Rate Boost to Feeble Euro
<FTGale> Page 52: Dow in Record Points Gain as Blue Chips Leap

News 18/3/2000:
<FTGale> Page 7: Fed Seeks Change on Venture Investing
<FTGale> Page 22: Techs Steal Limelight as Dow Falters
<FTGale> Page 29: The Dowdy Dow s World of Durability is Alluring Again

Indicators on exit:

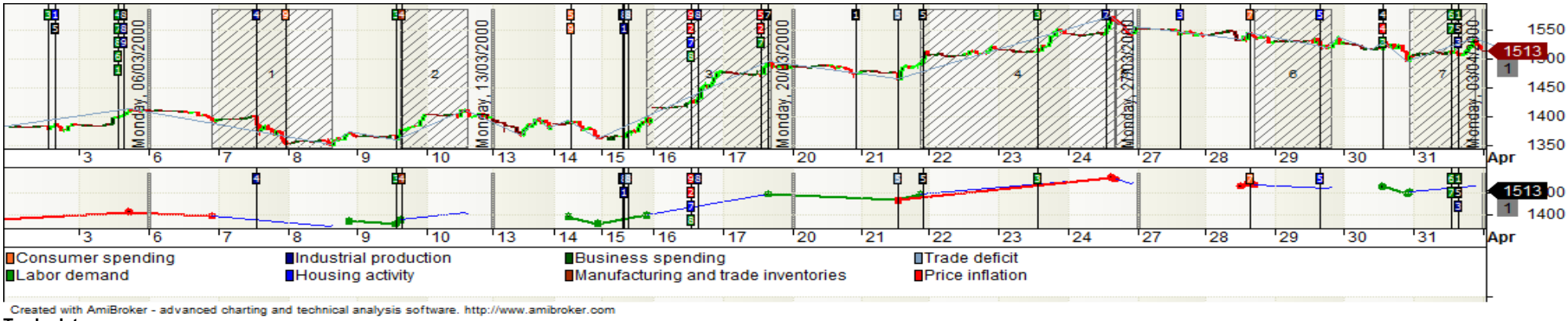
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/03/2000 08:30	US-CPI MoM	0.4	0.5	0.20%	0.30%	1.22	0.08	55.0	95.1613	Price inflation
17/03/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.20%	0.30%	0	0.05	23.0	76.129	Price inflation
17/03/2000 08:30	US-CPI Index NSA	nan	169.7	168.7	168.8	--	--	nan	35.4839	Price inflation
17/03/2000 08:30	US-Real Earnings	0.1	0.5	0.60%	--	--	--	74.0	0.0	Labor demand
17/03/2000 10:00	US-U. of Mich. Sentiment	110.0	107.7	111.3	--	-1.86	1.24	75.0	93.5484	nan

Previous FOMC Meeting 2: 21/12/1999:

Previous FOMC Meeting 1: 02/02/2000:

Next FOMC Meeting: 21/03/2000

2000-3(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/03/2000 13:30:00	24/03/2000 10:30:00	2d21h	3496.0	50.67	0.0	3325.0	24/03/2000 10:00:00	21/03/2000 13:30:00	1.05	3937.5	1.18	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/03/2000 08:30	US-Trade Balance	2.651	2.81	-2.55E+10	-2.63E+10	-2.2	0.68	50.0	84.6774	Trade deficit
21/03/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.1	0.00%	--	--	--	nan	0.0	Consumer spending
21/03/2000 14:15	US-FOMC Rate Decision (Upper Bound)	6.0	6.0	5.75%	--	--	0	50.0	97.5806	nan
23/03/2000 08:30	US-Initial Jobless Claims	270000.0	266000.0	262000	270000	-1.03	3.89	31.0	98.3871	Labor demand

News 22/3/2000:
<FTGale> Page 33: Fed Raises Rates and Hints at More to Come
<FTGale> Page 35: Fed Urged to Raise Margin Requirements
<FTGale> Page 48: Treasuries Firm on Fed Rate Rise
<FTGale> Page 49: Dollar Buoyed by Fed Rate Decision
<FTGale> Page 60: Techs Decline Again Ahead of Rate Decision
<FTGale> Page 60: Novartis Puts Life into Zurich Dow Climbs
<FTGale> Page 60: Su00e3o Paulo Jumps on Rate Expectations
<FRB> speeches : Economic challenges in the new century

News 23/3/2000:
<FTGale> Page 15: Fed Seeks to Curb Predatory Lending
<FTGale> Page 18: Seoul Calms Rate Rise Jitters Ahead of Polls
<FTGale> Page 45: Dollar Strong on Interest Rate Rise
<FTGale> Page 46: Australian Base Metal Producers Tap a Rich Exchange Rate Seam
<FTGale> Page 56: Europe Loses Momentum Amid Rate Relief
<FTGale> Page 56: Nasdaq Leaps as Dow Falls Back Sharply
<FTGale> Page 60: Vodafone Success but Rate Fears Induce Caution
<FRB> monetary : Approval of the discount rate action of the Federal Reserve Bank of Dallas
<FRB> monetary : Minutes of Federal Open Market Committee, February 1-2, 2000

Indicators on exit:

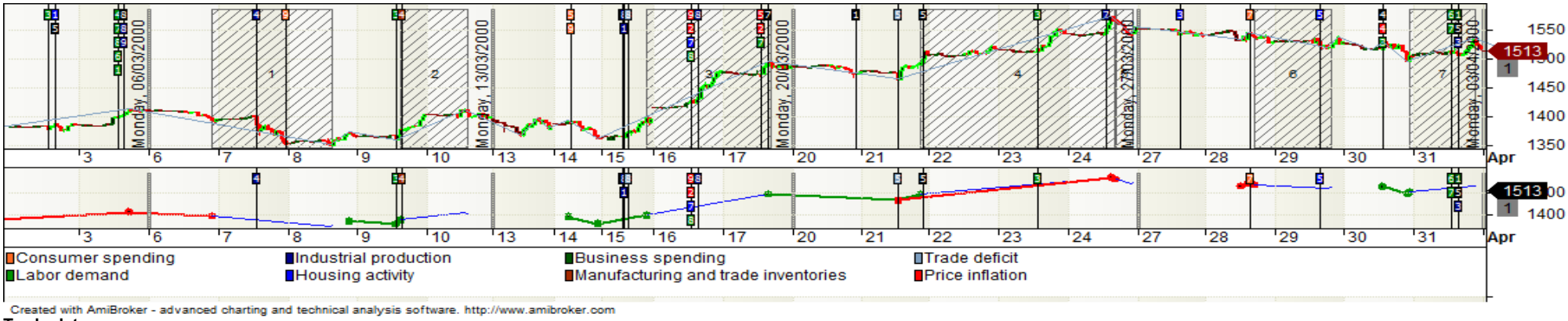
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/03/2000 08:30	US-Durable Goods Orders	0.19	2.3	-1.90%	2.70%	1180689.62	0.85	79.0	92.7419	Industrial production

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-3(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/03/2000 10:30:00	24/03/2000 14:30:00	0d4h	821.0	205.25	0.0	800.0	24/03/2000 10:30:00	24/03/2000 14:00:00	1.03	1125.0	1.41	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 25/3/2000:

<FTGale> Page 19: Fed Excites Bond Market Nerves
<FTGale> Page 22: Nasdaq Fails to Hold 5,000 on Late Selling

Indicators on exit:

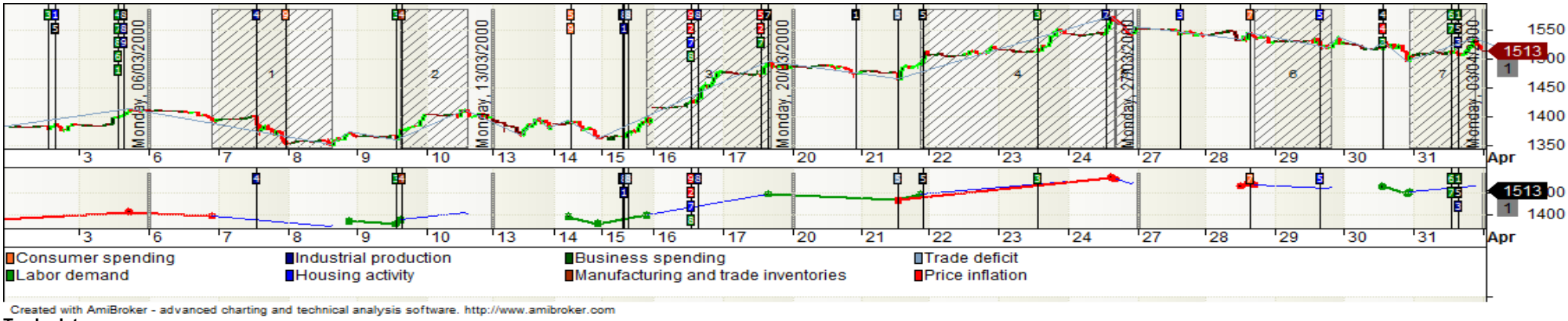
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-3(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/03/2000 11:00:00	29/03/2000 13:00:00	1d2h	646.0	24.85	0.0	750.0	28/03/2000 14:00:00	28/03/2000 14:00:00	0.86	987.5	1.32	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/03/2000 10:00	US-Consumer Confidence Index	140.0	136.7	141.8	140.8	-2.3	1.43	70.0	94.3548	Consumer spending
28/03/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.2	-0.10%	--	--	--	nan	0.0	Consumer spending
29/03/2000 10:00	US-New Home Sales	875000.0	919000.0	882000	873000	3.05	14.43	59.0	90.3226	Housing activity

News 29/3/2000:

<FTGale> Page 37: Cayman s Sina Files for Nasdaq
<FTGale> Page 40: Telecom Italia Plans New Bond Issue
<FTGale> Page 48: Dow in Late Surge after Techs Sell-off
<FTGale> Page 52: Rate Worries and Strong Sterling Depress Footsie
<FRB> speeches : Learning from experience: Y2K revisited
<NYFED> nan: McDonough: A Perspective on the U.S. and World Economy

News 30/3/2000:

<FTGale> Page 12: Chinese Web Company to List on Nasdaq
<FTGale> Page 26: Zone Vision Plans Nasdaq Float
<FTGale> Page 36: House Sales Data Raise Rate Fears

Indicators on exit:

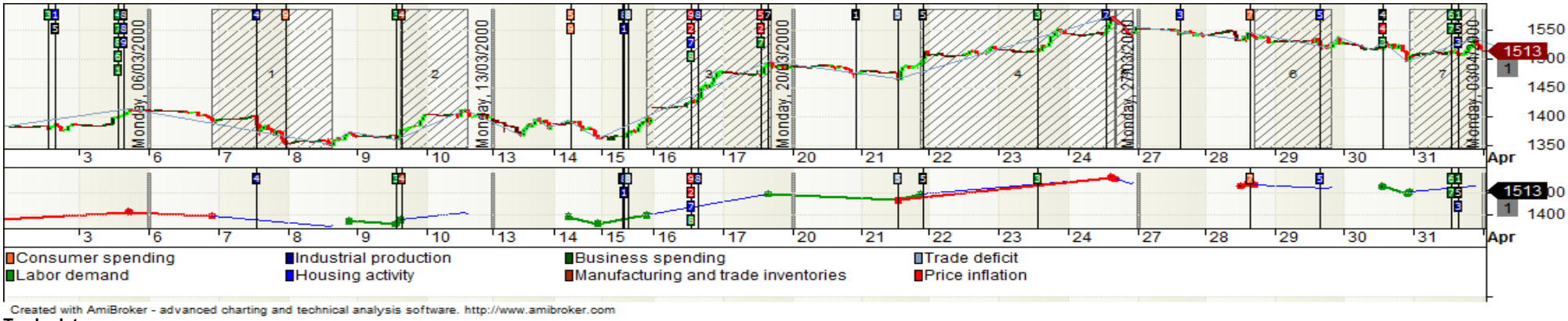
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/03/2000 10:00	US-New Home Sales	875000.0	919000.0	882000	873000	3.05	14.43	59.0	90.3226	Housing activity

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-3(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
30/03/2000 14:30:00	31/03/2000 14:00:00	0d23h	908.5	38.66	62.5	975.0	30/03/2000 14:30:00	30/03/2000 14:30:00	0.93	1425.0	1.46	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
31/03/2000 08:30	US-Personal Income	0.3	0.4	0.70%	1.30%	1.1	0.09	61.0	85.4839	Labor demand
31/03/2000 08:30	US-Personal Spending	0.8	1.0	0.50%	-0.10%	1.84	0.11	76.0	85.4839	Labor demand
31/03/2000 10:00	US-Chicago Purchasing Manager	57.0	57.4	56.7	56.9	0.36	1.1	16.0	81.4516	Business spending
31/03/2000 10:00	US-U. of Mich. Sentiment	108.0	107.1	107.7	107.1	-0.95	0.89	52.0	93.5484	nan
31/03/2000 10:00	US-Factory Orders	1.0	0.8	-1.10%	2.00%	0.49	0.41	34.0	87.0968	Industrial production

News 1/4/2000:

<FTGale> Page 22: Techs Rally as Dow Hit by Late Sell-off

<FTGale> Page 28: Budget Increases Likelihood of Rate Rise

<FTGale> Page 44: Nasdaq Dive Drags Broad Market under

News 31/3/2000:

<FTGale> Page 1: Us Economy Beats Expectations to Record Growth Rate of 7.3%

<FTGale> Page 18: Sa s Bond

Indicators on exit:

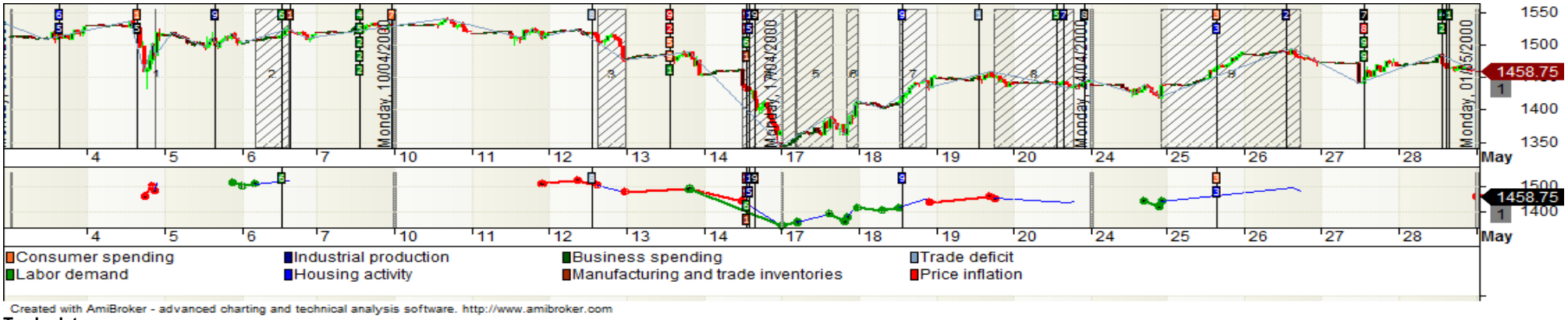
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
04/04/2000 13:30:00	04/04/2000 14:00:00	0d0h	1746.0	3492.0	1775.0	2050.0	04/04/2000 13:30:00	04/04/2000 14:00:00	0.85	12.5	0.01	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 5/4/2000:

<FTGale> Page 26: Tech Stocks Fall Heavily in Wake of Nasdaq

<FTGale> Page 54: Nasdaq and Dow Rally after Plunge

<FRB> speeches : Technological innovation and the economy

Indicators on exit:

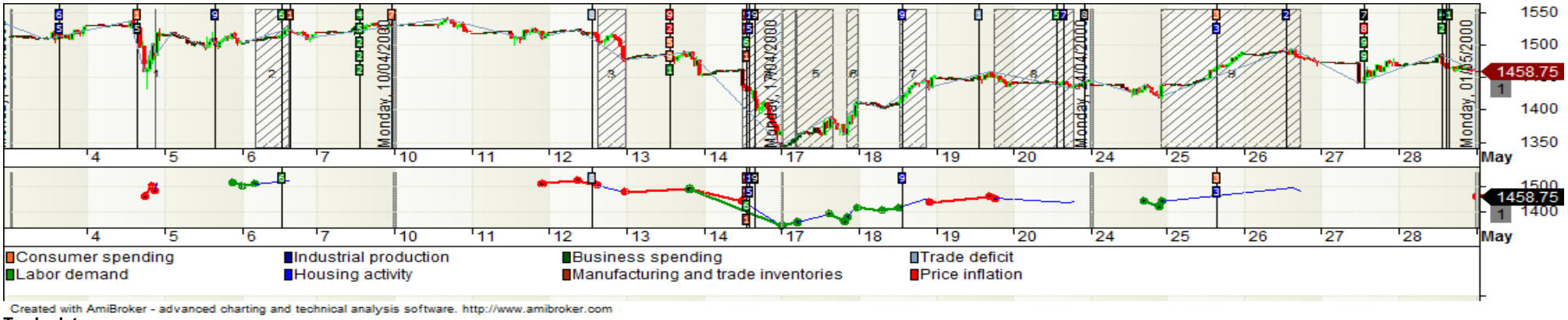
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/04/2000 03:00:00	06/04/2000 10:00:00	0d7h	496.0	70.86	75.0	587.5	06/04/2000 10:00:00	06/04/2000 09:30:00	0.84	700.0	1.19	85

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/04/2000 08:30	US-Initial Jobless Claims	270000.0	260000.0	266000	272000	-1.93	5.18	61.0	98.3871	Labor demand

News 7/4/2000:

<FTGale> Page 2: Business Welcomes Unchanged Interest Rate
<FTGale> Page 36: Bond Investors Lament Rise of Credit Quality Gaps
<FTGale> Page 37: Sterling Unruffled by Rate Decision
<FTGale> Page 48: Broad Rally Sends Dow and Nasdaq Higher
<FRB> speeches : Technology innovation and its economic impact

Indicators on exit:

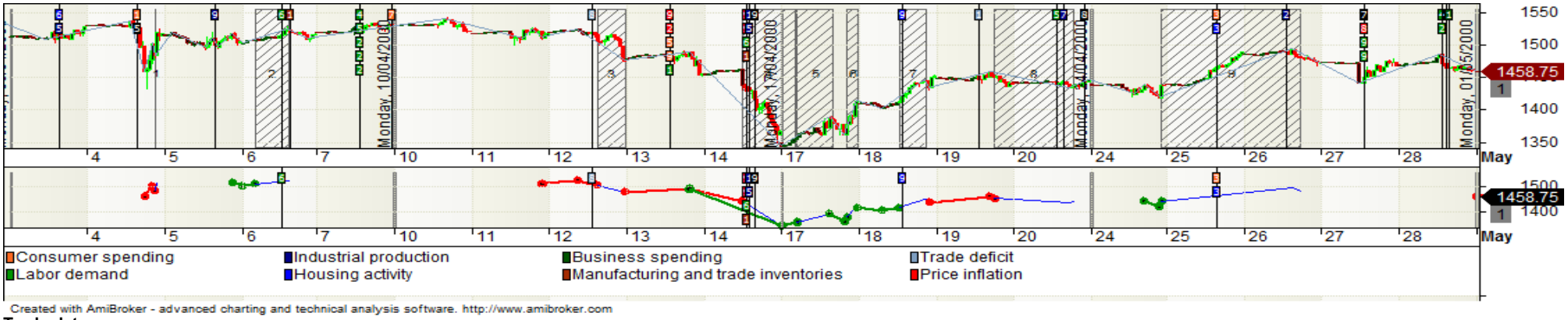
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/04/2000 10:00	US-Wholesale Inventories MoM	0.6	0.7	0.70%	0.90%	0.84	0.18	18.0	80.6452	Manufacturing and trade inventories

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
12/04/2000 09:30:00	13/04/2000 00:00:00	0d14h	1283.5	88.52	462.5	1600.0	12/04/2000 12:00:00	13/04/2000 00:00:00	0.8	1500.0	0.94	81

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/04/2000 08:30	US-Import Price Index MoM	0.8	0.3	1.90%	0.40%	-1.64	0.3	85.0	78.2258	Trade deficit

News 13/4/2000:
<FTGale> Page 11: European Banks Warn Fed over Us Reforms
<FTGale> Page 23: Nasdaq Slides on Microsoft Fears
<FTGale> Page 39: Yen Climbs Sharply on Bank Rate Hint
<FTGale> Page 50: Earnings Fear Pushes Nasdaq below 4,000
<FTGale> Page 54: Tech Sell-off Goes on as Nasdaq Slips below 4,000
<FRB> testimony : Evolution of our equity markets

News 14/4/2000:
<FTGale> Page 24: Mobile Phone Companies Could Go to Bond Markets
<FTGale> Page 38: Institutions Mop up Floating Rate Demand
<FTGale> Page 39: Subdued Reaction to Ecb Rate Decision
<FTGale> Page 41: Free Nasdaq Trading with Every Click
<FTGale> Page 50: Dow Tumbles as Nasdaq Loses Gains
<FRB> speeches : Technology and financial services
<FRB> speeches : Predatory lending

Indicators on exit:

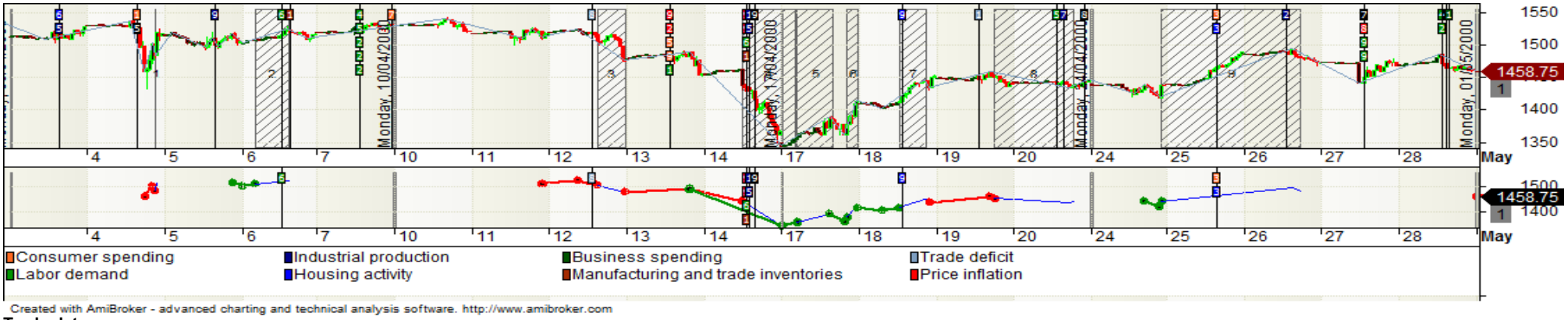
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/04/2000 07:30:00	17/04/2000 03:00:00	2d19h	4033.5	59.76	0.0	4125.0	14/04/2000 07:30:00	17/04/2000 00:30:00	0.98	4700.0	1.14	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/04/2000 08:30	US-CPI MoM	0.5	0.7	0.50%	0.40%	2.44	0.08	90.0	95.1613	Price inflation
14/04/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.4	0.20%	0.10%	5.01	0.04	99.0	76.129	Price inflation
14/04/2000 08:30	US-CPI Index NSA	nan	171.1	169.7	169.8	--	--	nan	35.4839	Price inflation
14/04/2000 08:30	US-Real Earnings	0.1	0.4	-0.50%	--	-2.06	0.17	67.0	0.0	Labor demand
14/04/2000 08:30	US-Business Inventories	0.5	0.5	0.50%	0.20%	0	0.12	12.0	38.7097	Manufacturing and trade inventories
14/04/2000 09:15	US-Industrial Production MoM	0.3	0.3	0.30%	0.30%	0.35	0.14	10.0	88.7097	Industrial production

News 15/4/2000:
<FTGale> Page 9: Nasdaq Leads Way down with More Falls Likely
<FTGale> Page 17: Nasdaq Spin-off Backed

News 17/4/2000:
<FTGale> Page 2: Ministers Abandon Visitor Bond Scheme
<FTGale> Page 25: Kelda Improves Bond Terms
<FTGale> Page 39: Nasdaq
<FRB> speeches : The digital divide

News 18/4/2000:
<FTGale> Page 22: The Fed and the Markets
<FTGale> Page 38: Indonesia Downgraded to Selective Default by S&P;
<FTGale> Page 50: Nasdaq, Dow Recoup after Record Losses

Indicators on exit:

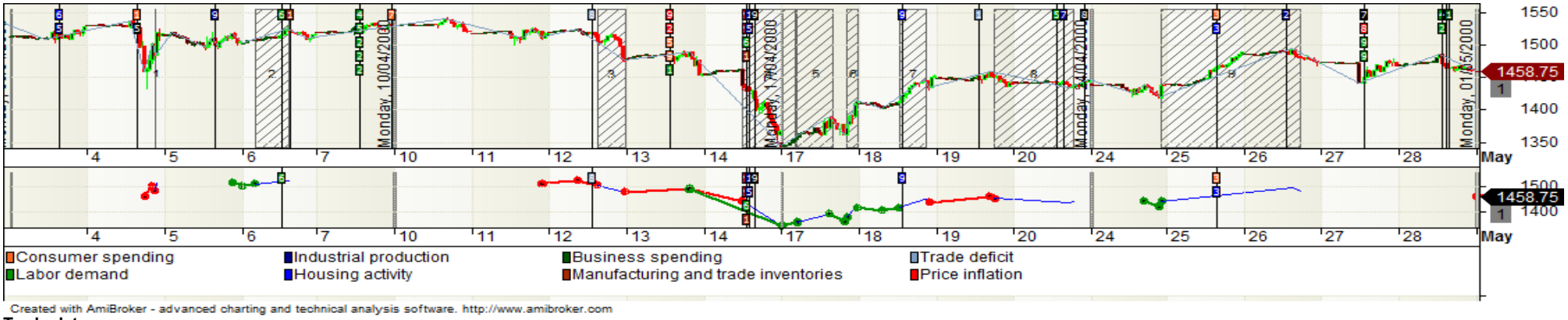
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/04/2000 03:00:00	17/04/2000 10:30:00	0d7h	1096.0	146.13	0.0	1287.5	17/04/2000 08:30:00	17/04/2000 08:30:00	0.85	1587.5	1.23	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 18/4/2000:

<FTGale> Page 22: The Fed and the Markets
<FTGale> Page 38: Indonesia Downgraded to Selective Default by S&P;
<FTGale> Page 50: Nasdaq, Dow Recoup after Record Losses

Indicators on exit:

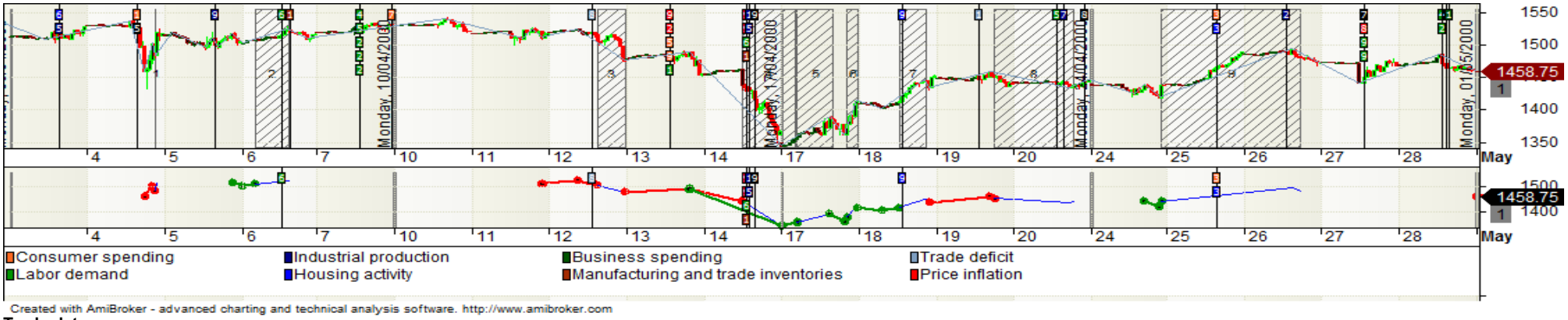
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/04/2000 13:00:00	18/04/2000 00:00:00	0d11h	1558.5	141.68	0.0	1500.0	17/04/2000 15:00:00	17/04/2000 13:00:00	1.04	1775.0	1.18	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 18/4/2000:

<FTGale> Page 22: The Fed and the Markets
<FTGale> Page 38: Indonesia Downgraded to Selective Default by S&P;
<FTGale> Page 50: Nasdaq, Dow Recoup after Record Losses
<FTGale> Page 23: Nasdaq Bounces Back as High-techs Recover
<FTGale> Page 32: Buenos Aires Has Big Hopes for Future of Little Nasdaq
<FTGale> Page 34: S&P; Lifts Profits at Mcgraw Hill
<FTGale> Page 50: Nasdaq Soars to Record Points Again

News 19/4/2000:

<FTGale> Page 8: Inflation Rate in Euro-zone Breaks Target

Indicators on exit:

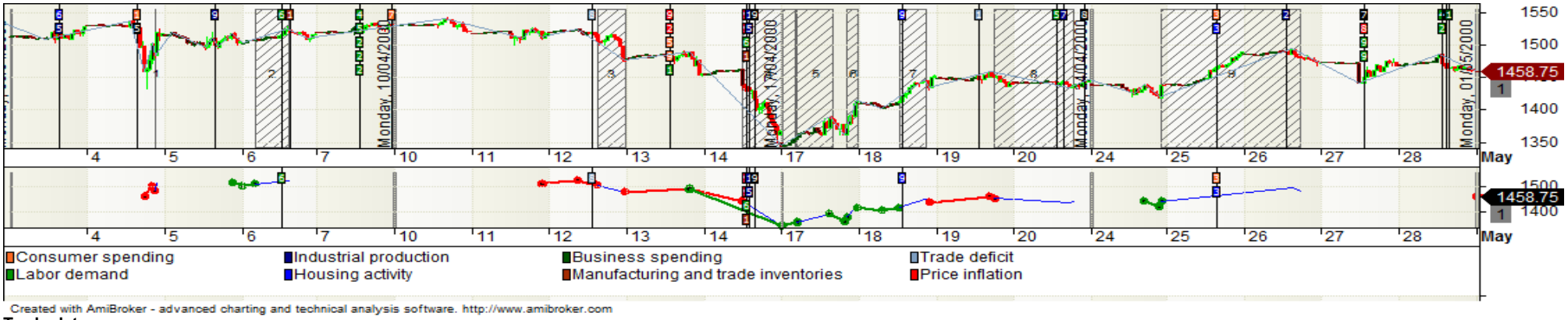
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/04/2000 08:00:00	18/04/2000 13:30:00	0d5h	1371.0	249.27	0.0	1300.0	18/04/2000 13:00:00	18/04/2000 08:00:00	1.05	1587.5	1.22	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/04/2000 08:30	US-Housing Starts	1.74306	1.60406	1.78E+06	1.74E+06	-2.97	46.66	96.0	89.5161	Housing activity
18/04/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.4	1.70%	--	--	--	nan	0.0	Consumer spending

News 19/4/2000:

<FTGale> Page 8: Inflation Rate in Euro-zone Breaks Target
<FTGale> Page 23: Nasdaq Bounces Back as High-techs Recover
<FTGale> Page 32: Buenos Aires Has Big Hopes for Future of Little Nasdaq
<FTGale> Page 34: S&P; Lifts Profits at Mcgraw Hill
<FTGale> Page 50: Nasdaq Soars to Record Points Again

Indicators on exit:

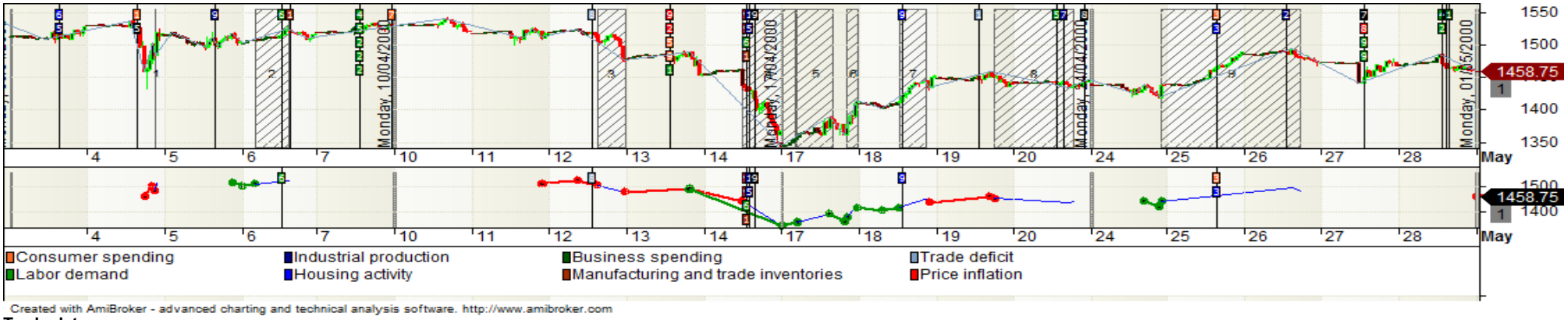
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/04/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.4	1.70%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(8)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/04/2000 11:30:00	20/04/2000 12:00:00	1d0h	583.5	23.82	25.0	575.0	19/04/2000 11:30:00	20/04/2000 11:30:00	1.01	837.5	1.46	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 20/4/2000:

<FTGale> Page 1: Earnings Rise at Fastest Rate for Eight Years
<FTGale> Page 2: Concern for Domestic Demand Raises Spectre of Rate Increases
<FTGale> Page 12: Ivory Coast Defaults on Brady Bond Payments
<FRB> speeches : Investment and saving

Indicators on exit:

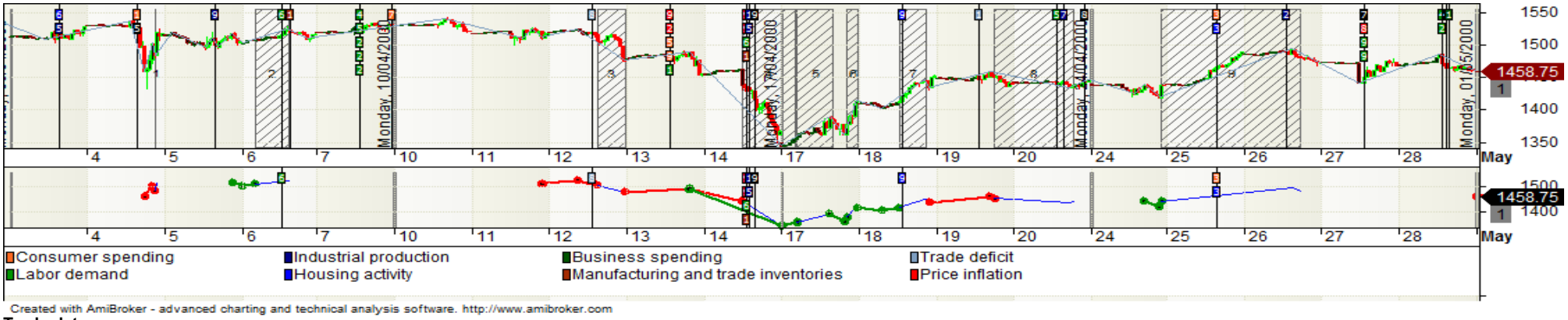
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/04/2000 08:30	US-Initial Jobless Claims	265000.0	257000.0	264000	268000	-2.85	2.81	53.0	98.3871	Labor demand
20/04/2000 10:00	US-Philadelphia Fed Business Outlook	20.0	12.8	25	19.4	-2.34	3.08	70.0	79.0323	Industrial production

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-4(9)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/04/2000 14:30:00	26/04/2000 11:30:00	1d21h	2058.5	45.74	50.0	2587.5	26/04/2000 07:00:00	25/04/2000 03:30:00	0.8	2737.5	1.06	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/04/2000 10:00	US-Consumer Confidence Index	135.0	136.9	136.7	137.1	0.72	2.65	37.0	94.3548	Consumer spending
25/04/2000 10:00	US-One-Family Home Resales	4.7506	4.8306	4.75E+06	4.57E+06	0.69	0.12	32.0	0.0	Housing activity
25/04/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.4	1.40%	--	--	--	nan	0.0	Consumer spending

News 25/4/2000:

<FTGale> Page 6: Stress at Work Fuels Japanese Suicide Rate
<FTGale> Page 32: Treasuries Mixed on Interest Rate Fears
<FTGale> Page 46: Microsoft Fall Sends Nasdaq down 4.5%
Fund
<FTGale> Page 32: Rate Worries Throw Shadow over Trading
<FTGale> Page 35: Free NASDAQ Trading with Every Click
<FTGale> Page 44: Nasdaq and Dow Jump as Results Pour in
Freeze to Avert Recession
<FTGale> Page 48: European Bonds Waver before Rate Decision
<FTGale> Page 60: Euro Hogs Spotlight Ahead of Rate Decision
<FTGale> Page 60: Dow Drops Sharply on Profit-taking
<FRB> speeches : The economy of rural America

News 26/4/2000:

<FTGale> Page 22: Nasdaq Plans UK Launch of $8bn

News 27/4/2000:

<FTGale> Page 2: Industry Chiefs Call for Intrerst Rate

Indicators on exit:

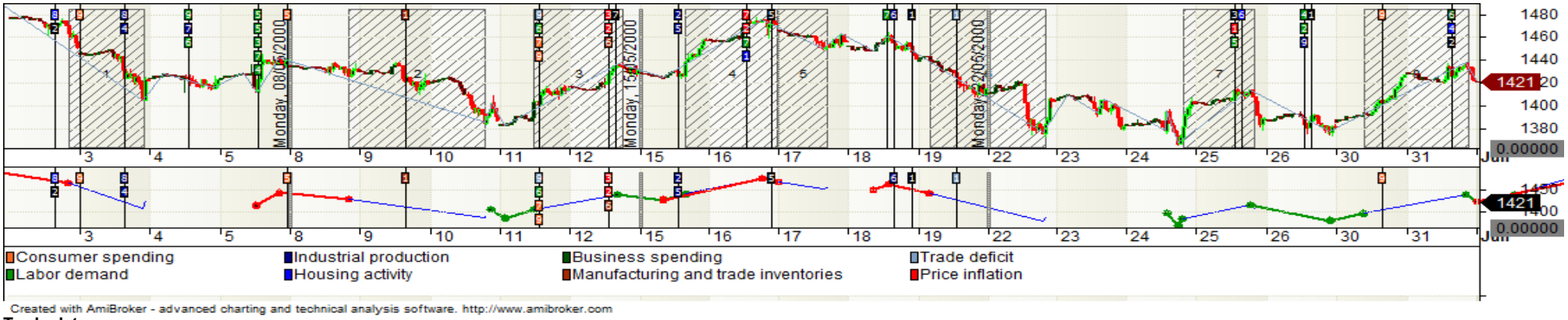
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/04/2000 08:30	US-Durable Goods Orders	2.0	2.6	-2.70%	-8.80%	0.85	0.7	27.0	92.7419	Industrial production

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-5(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/05/2000 13:00:00	03/05/2000 14:30:00	1d1h	1983.5	77.78	0.0	2175.0	02/05/2000 13:00:00	03/05/2000 14:00:00	0.91	2925.0	1.34	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/05/2000	US-Wards Domestic Vehicle Sales	1.507	1.507	1.51E+07	--	0	0.18	9.0	37.0968	Consumer spending
02/05/2000 10:00	US-New Home Sales	900000.0	966000.0	919000	856000	4.2	15.71	85.0	90.3226	Housing activity
02/05/2000 10:00	US-Leading Index	0.1	0.1	-0.30%	-0.70%	0	0.08	24.0	83.871	nan
02/05/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.1	1.40%	--	--	--	nan	0.0	Consumer spending
03/05/2000 10:00	US-Factory Orders	1.7	2.2	-0.80%	-5.40%	1.4	0.39	84.0	87.0968	Industrial production
03/05/2000 10:00	US-ISM Non-Manufacturing	63.0	65.0	64	60.5	0.6	3.33	47.0	0.0	Industrial production

News 3/5/2000:

<FTGale> Page 10: Russia s $140m. Bond Targets Foreign Investors
<FTGale> Page 33: Telecom NZ Eyes Nasdaq
<FTGale> Page 41: Nasdaq
<FTGale> Page 50: FTSE World Index Series and S&P;/IFCI
<FRB> testimony : Payment of interest on reserves and Fed surplus

News 4/5/2000:

<FTGale> Page 6: Retail Growth Fuels Interest Rate Fears
<FTGale> Page 13: US Markets in Sell-off on Rate Rise Fear
<FTGale> Page 34: Another Link in Nasdaq s Chain
<FTGale> Page 52: Rate Fears and Wall St. Fall Send Footsie down
<FRB> speeches : Banking evolution
<FRB> speeches : Electronic commerce, banking, and payments

Indicators on exit:

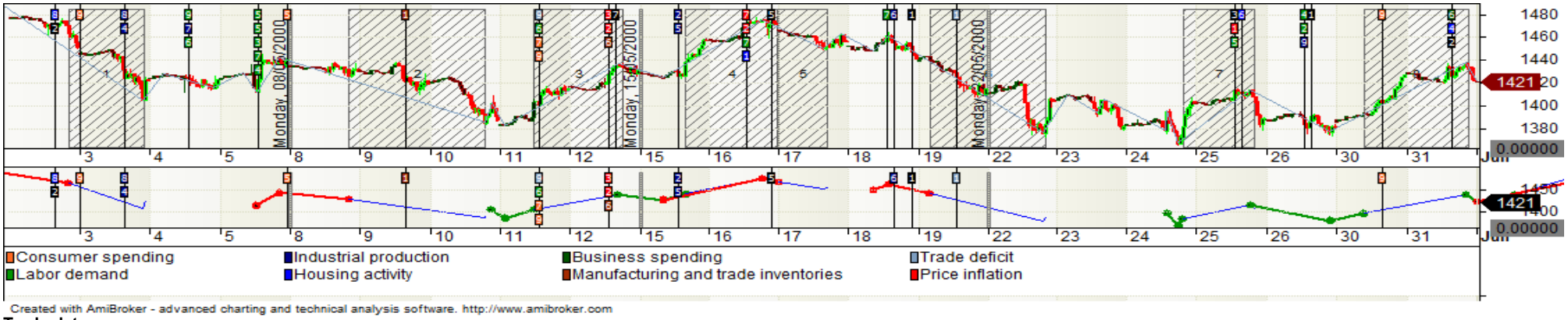
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/05/2000 10:00	US-Factory Orders	1.7	2.2	-0.80%	-5.40%	1.4	0.39	84.0	87.0968	Industrial production
03/05/2000 10:00	US-ISM Non-Manufacturing	63.0	65.0	64	60.5	0.6	3.33	47.0	0.0	Industrial production
03/05/2000 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-5(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/05/2000 13:00:00	10/05/2000 12:30:00	1d23h	1746.0	36.76	550.0	2200.0	09/05/2000 08:00:00	10/05/2000 12:30:00	0.79	2050.0	0.93	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/05/2000 15:00	US-Consumer Credit	110.0	9.109	1.20E+10	1.07E+10	-0.71	1.27	55.0	41.129	Consumer spending
09/05/2000 10:00	US-Wholesale Inventories MoM	0.6	0.7	0.70%	0.60%	1.08	0.09	19.0	80.6452	Manufacturing and trade inventories
09/05/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.1	1.10%	--	--	--	nan	0.0	Consumer spending

News 10/5/2000:
<FTGale> Page 26: Autonomy Completes Nasdaq Listing
<FTGale> Page 52: Fear of Fed Tightening Unmsettles Borses
<FTGale> Page 52: Tokyo Falls to Low on Nasdaq Dip
<FTGale> Page 52: Interest Rate Worries Deflate Dow, Nasdaq

News 11/5/2000:
<FTGale> Page 46: Learning to Live with Nasdaq
<FTGale> Page 51: Free Nasdaq Trading with Every Click
<FTGale> Page 60: Nasdaq Leads Frankfurt down
<FRB> speeches : The Ohio economy

News 9/5/2000:
<FTGale> Page 40: Nasdaq Japan Plans June 19 Launch on Osaka SE
<FTGale> Page 43: Free Nasdaq Trading with Every Click
<FTGale> Page 52: Nasdaq Drops as Techs Bear Selling Brunt
<FTGale> Page 56: Volumes Slip Ahead of Bank Report and Rate Decision
<FRB> speeches : Conversation with leaders of the New Economy
<NYFED> nan: Stewart: The Global Payments System: A Central Banker s Perspective

Indicators on exit:

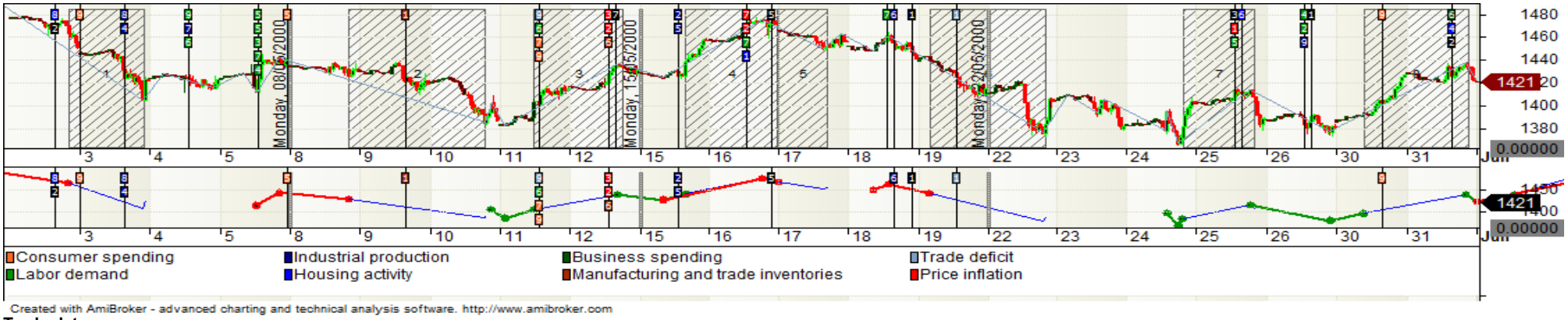
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-5(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/05/2000 07:30:00	12/05/2000 12:00:00	1d4h	1446.0	50.74	125.0	1437.5	12/05/2000 11:30:00	11/05/2000 08:00:00	1.01	1662.5	1.16	96

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/05/2000 08:30	US-Import Price Index MoM	0.2	1.6	0.30%	0.20%	-4.3	0.33	99.0	78.2258	Trade deficit
11/05/2000 08:30	US-Initial Jobless Claims	287000.0	297000.0	303000	291000	1.07	9.34	61.0	98.3871	Labor demand
11/05/2000 08:30	US-Advance Retail Sales	0.5	0.2	0.40%	1.10%	-3.59	0.2	74.0	0.0	Consumer spending
11/05/2000 08:30	US-Retail Sales Less Autos	0.4	0.0	1.40%	1.90%	-2.01	0.2	94.0	0.0	Consumer spending
12/05/2000 08:30	US-PPI MoM	0.2	0.3	1.00%	0.50%	-0.42	0.24	31.0	0.0	Price inflation
12/05/2000 08:30	US-PPI Ex Food and Energy MoM	0.1	0.1	0.10%	--	0	0.06	27.0	0.0	Price inflation

News 12/5/2000:

<FTGale> Page 18: The Fed s Urgent Task
<FTGale> Page 30: Interest Rate Decision Hits German Bunds
<FTGale> Page 31: Euro Rally Flags after Rate Decision
<FTGale> Page 33: Free Nasdaq Trading with Every Click
<FTGale> Page 35: Free Nasdaq Trading with Every Click
<FTGale> Page 36: Free Nasdaq Trading with Every Click
<FTGale> Page 37: Free Nasdaq Trading with Every Click
<FTGale> Page 38: Free Nasdaq Trading with Every Click
<FTGale> Page 39: Free Nasdaq Trading with Every Click
<FTGale> Page 42: Bourses Rally on Softer Us Rate Expectation
<FRB> speeches : Economic policy for our era: The Florida experience

News 13/5/2000:

<FTGale> Page 21: Euro Aids European Bond Prices
<FTGale> Page 24: Dow Gains Capped Ahead of Rate Move
<FTGale> Page 25: Wall St Nudges Equities Higher as Rate Fears Ease
<FTGale> Page 31: Interest-rate Clouds Continue to Cast an Ominous Shadow
<FTGale> Page 36: Bond Loses 30% in Three Months
<FTGale> Page 48: The Fed s Big Moment

Indicators on exit:

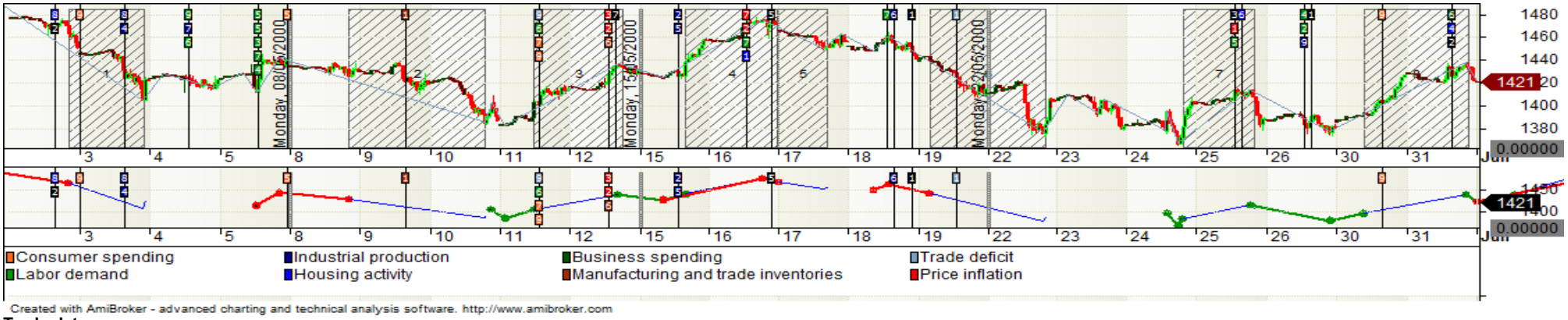
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/05/2000 08:30	US-PPI MoM	0.2	0.3	1.00%	0.50%	-0.42	0.24	31.0	0.0	Price inflation
12/05/2000 08:30	US-PPI Ex Food and Energy MoM	0.1	0.1	0.10%	--	0	0.06	27.0	0.0	Price inflation
12/05/2000 08:30	US-Business Inventories	0.4	0.3	0.60%	0.60%	-0.42	0.12	65.0	38.7097	Manufacturing and trade inventories
12/05/2000 10:00	US-U. of Mich. Sentiment	108.2	110.9	109.2	--	--	--	79.0	93.5484	nan

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-5(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
15/05/2000 10:30:00	17/05/2000 00:00:00	1d13h	1358.5	36.23	0.0	1762.5	16/05/2000 12:30:00	15/05/2000 10:30:00	0.77	1837.5	1.04	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/05/2000 09:15	US-Industrial Production MoM	0.8	0.9	0.30%	0.40%	0.48	0.21	26.0	88.7097	Industrial production
15/05/2000 09:15	US-Capacity Utilization	81.8	82.1	81.40%	81.90%	1.58	0.19	55.0	62.0968	Industrial production

News 16/5/2000:

<FTGale> Page 1: Us Output Points to Rate Hike
<FTGale> Page 15: Indonesian Growth May Be Half the Forecast Rate
<FTGale> Page 40: Market Squares up for Fed Meeting
<FTGale> Page 40: Rate Rise Fears Subdue Mood
<FTGale> Page 41: Dollar Robust Ahead of Fed Decision
<FTGale> Page 52: Investors Look Beyond Interest Rate Rise
<FTGale> Page 52: Tokyo Edges down on Rate Doubt
<FTGale> Page 52: Dow Surges Ahead of Fed Decision
<FTGale> Page 56: Equities Weaken Ahead of Fed Rate Decision
<FRB> monetary : FOMC statement and Board discount rate action

News 17/5/2000:

<FTGale> Page 1: Fed Raises Rates by Half-point to Damp US Growth
<FTGale> Page 8: EBRD Sees Fast Rate of Growth
<FTGale> Page 9: Uncertainty Reigns Despite Fed Rate Rise
<FTGale> Page 22: The Fed s Unfinished Task
<FTGale> Page 38: Treauires Rise as Fed Lifts Rates
<FTGale> Page 38: Floating Rate Deals Take Centre Stage
<FTGale> Page 38: Workd Bond Prices
<FTGale> Page 39: Dollar Little Moved by Fed Rate Rise
<FTGale> Page 50: Ftse World Index Series and S&P;/ifci Emerging Markets Indices Appear on Page 48
<FTGale> Page 50: Wall Street Holds Gains on Fed Move
<FRB> monetary : Approval of the discount rate actions of the Boards of Directors of the Federal Reserve Banks of Atlanta, Chicago, Kansas City, and Dallas, effective immediately, and of the Federal Reserve Bank of St. Louis, effective May 18

Indicators on exit:

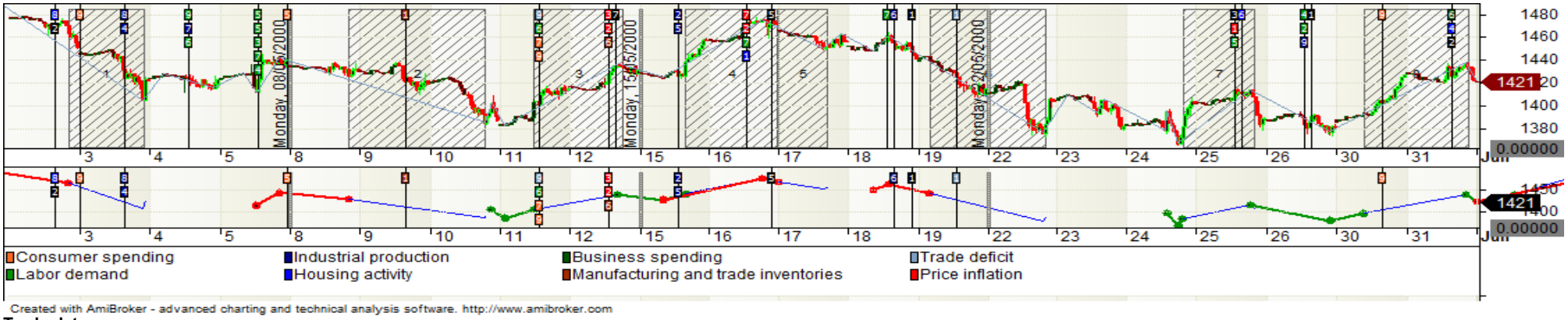
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/05/2000 08:30	US-CPI MoM	0.1	0.0	0.70%	0.60%	-1.02	0.1	75.0	95.1613	Price inflation
16/05/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.40%	0.30%	0	0.05	23.0	76.129	Price inflation
16/05/2000 08:30	US-CPI Index NSA	nan	171.2	171.1	171.2	--	--	nan	35.4839	Price inflation
16/05/2000 08:30	US-Real Earnings	0.3	0.7	-0.40%	--	2.45	0.16	72.0	0.0	Labor demand
16/05/2000 08:30	US-Housing Starts	1.6506	1.66306	1.60E+06	1.60E+06	0.33	38.93	18.0	89.5161	Housing activity
16/05/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.3	-0.10%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 02/02/2000:

Previous FOMC Meeting 1: 21/03/2000:

Next FOMC Meeting: 16/05/2000

2000-5(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/05/2000 00:00:00	17/05/2000 11:00:00	0d11h	608.5	55.32	0.0	687.5	17/05/2000 00:00:00	17/05/2000 10:30:00	0.89	812.5	1.18	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/05/2000 14:15	US-FOMC Rate Decision (Upper Bound)	6.5	6.5	6.00%	--	0	0.08	50.0	97.5806	nan

News 17/5/2000:

<FTGale> Page 1: Fed Raises Rates by Half-point to Damp US Growth
<FTGale> Page 8: EBRD Sees Fast Rate of Growth
<FTGale> Page 9: Uncertainty Reigns Despite Fed Rate Rise
<FTGale> Page 22: The Fed s Unfinished Task
<FTGale> Page 38: Treauires Rise as Fed Lifts Rates
<FTGale> Page 38: Floating Rate Deals Take Centre Stage
<FTGale> Page 38: Workd Bond Prices
<FTGale> Page 39: Dollar Little Moved by Fed Rate Rise
<FTGale> Page 50: Ftse World Index Series and S&P;/ifci Emerging Markets Indices Appear on Page 48
<FTGale> Page 50: Wall Street Holds Gains on Fed Move
<FRB> monetary : Approval of the discount rate actions of the Boards of Directors of the Federal Reserve Banks of Atlanta, Chicago, Kansas City, and Dallas, effective immediately, and of the Federal Reserve Bank of St. Louis, effective May 18

Indicators on exit:

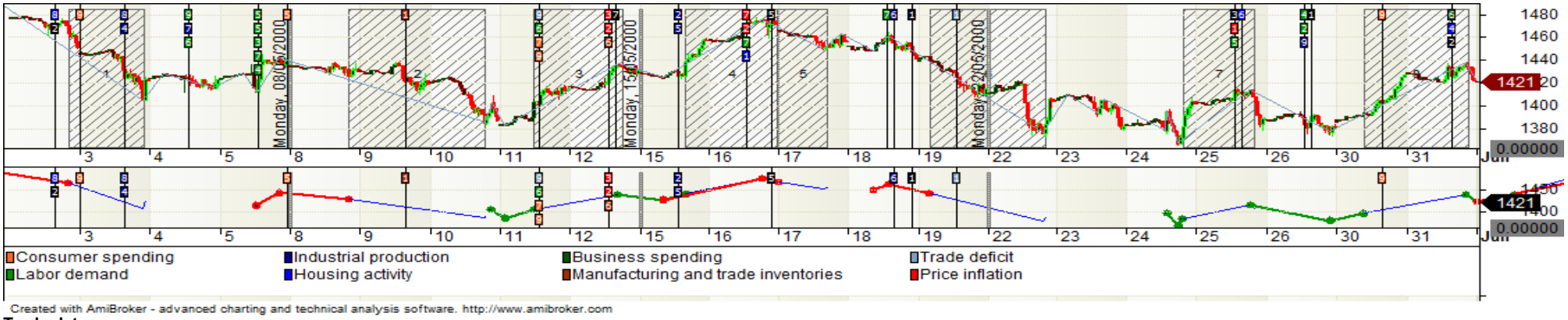
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-5(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/05/2000 02:30:00	22/05/2000 13:30:00	3d11h	2571.0	30.98	0.0	2825.0	19/05/2000 02:30:00	22/05/2000 11:00:00	0.91	3175.0	1.12	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/05/2000 10:00	US-Philadelphia Fed Business Outlook	14.5	20.2	12.8	10	2.24	2.55	63.0	79.0323	Industrial production
18/05/2000 14:00	US-Monthly Budget Statement	1.5511	1.59511	1.14E+11	-3.54E+10	0.64	7.05	17.0	75.8065	nan
19/05/2000 08:30	US-Trade Balance	2.951	3.021	-2.92E+10	--	-1.27	0.55	14.0	84.6774	Trade deficit

News 20/5/2000:
<FTGale> Page 22: Rate Fears Push Nasdaq, Dow Lower

News 22/5/2000:
<FTGale> Page 34: Moody s Set to Rate Lloyd s Syndicates
<FRB> speeches : Community banks: Opportunities and challenges in the post modernization era

News 23/5/2000:
<FTGale> Page 1: Tech Stocks Fall Further Amid Fresh Interest Rate Woes
<FTGale> Page 28: Cambridge Antibody to Pursue Nasdaq Listing
<FTGale> Page 48: Nasdaq and Dow Rally after Plunge

Indicators on exit:

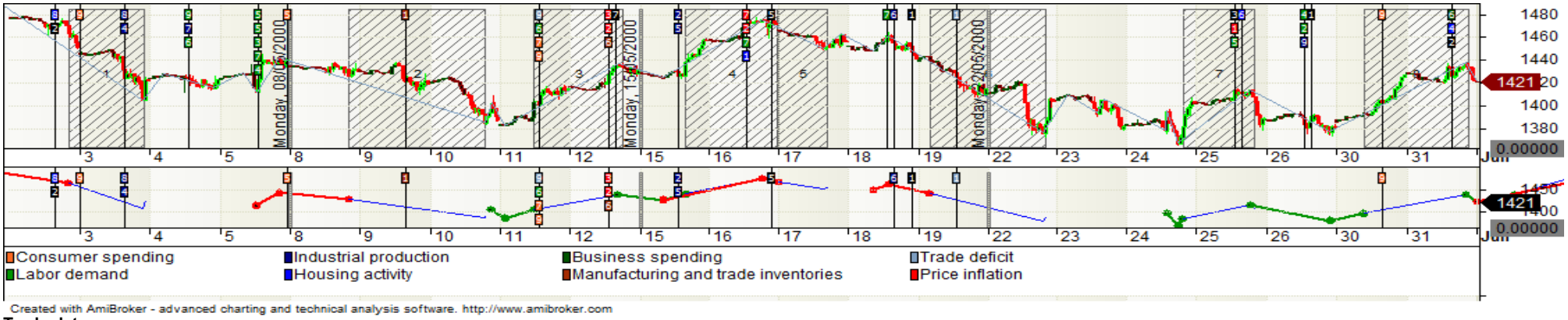
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-5(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/05/2000 12:30:00	25/05/2000 13:00:00	1d0h	1058.5	43.2	0.0	1325.0	25/05/2000 10:00:00	24/05/2000 12:30:00	0.8	1600.0	1.21	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 25/5/2000:

<FTGale> Page 34: Merrill May Rate Mutual Funds
<FTGale> Page 42: Kpn to Fund Purchase in Bond Market
<FTGale> Page 54: Intel Inspires Late Recovery on Nasdaq
<FRB> speeches : Evolving challenges for bankers and supervisors
<FTGale> Page 36: Equities Sell-off Boosts Bond Prices
<FTGale> Page 37: Euro Rallies Despite Ecb Rate Hold
<FTGale> Page 48: Nasdaq Recovery Bolsters Tokyo
<FTGale> Page 58: Euro Gives a Boost to Bond Markets
<FRB> speeches : Umbrella supervision: Emerging approaches

News 26/5/2000:

Indicators on exit:

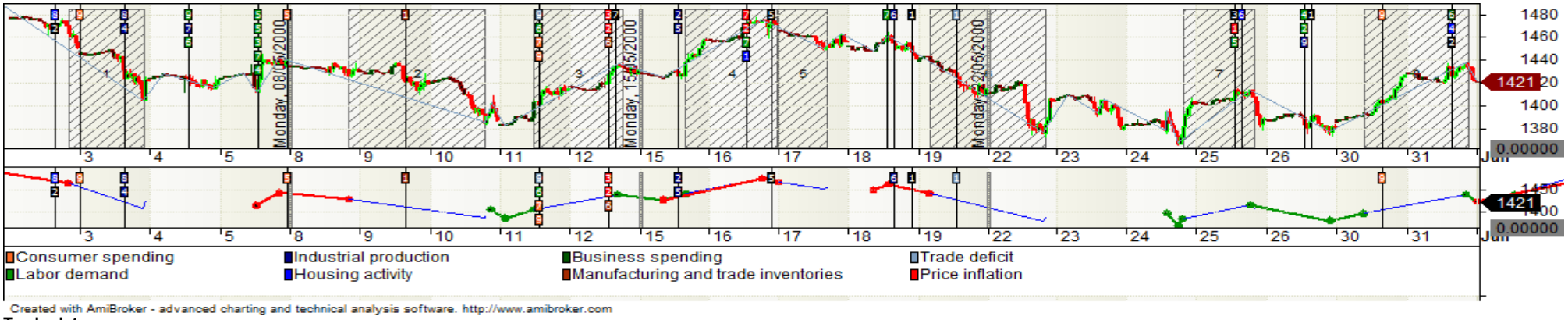
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/05/2000 08:30	US-GDP Annualized QoQ	5.2	5.4	5.40%	1.20%	1.15	0.17	38.0	96.7742	nan
25/05/2000 08:30	US-GDP Price Deflator	2.7	2.7	2.70%	3.00%	0	0.09	13.0	0.0	Price inflation
25/05/2000 08:30	US-Initial Jobless Claims	276000.0	284000.0	276000	276000	1.35	6.29	51.0	98.3871	Labor demand
25/05/2000 10:00	US-One-Family Home Resales	4.8706	4.8806	4.83E+06	4.64E+06	0.12	0.09	6.0	0.0	Housing activity

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-5(8)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
30/05/2000 06:00:00	31/05/2000 14:00:00	1d8h	1921.0	60.03	75.0	1987.5	31/05/2000 13:00:00	30/05/2000 06:00:00	0.97	2175.0	1.09	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/05/2000 10:00	US-Consumer Confidence Index	136.1	144.4	136.9	137.7	5.74	1.46	97.0	94.3548	Consumer spending

News 1/6/2000:

<FTGale> Page 10: Fed Plans Disclosure System for Banks
<FTGale> Page 48: Lukewarm Response Meets Nasdaq Surge
<FTGale> Page 48: Nasdaq Advance Lifts Hang Seng
<FRB> speeches : The roles of banks, supervisors, and the market in advancing risk management
<FTGale> Page 1: Fed Must Raise Rates Sharply, Says Oecd
<FTGale> Page 23: Bond Issue
<FTGale> Page 49: The Nasdaq Stock Marekt
<FTGale> Page 50: Bond Rally Lifts Jo Burg
<FTGale> Page 50: Nasdaq and Dow Soar on Tech Buying
<FRB> speeches : The challenges of global financial institution supervision

News 31/5/2000:

Indicators on exit:

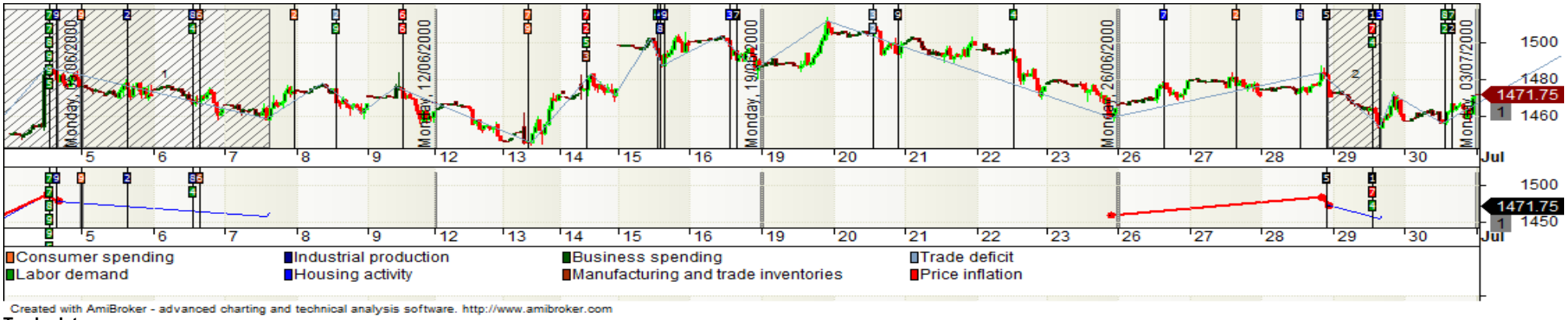
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
31/05/2000 10:00	US-Chicago Purchasing Manager	56.6	53.9	56.5	56.2	-3.4	0.8	65.0	81.4516	Business spending
31/05/2000 10:00	US-New Home Sales	940000.0	909000.0	966000	900000	-1.52	20.44	41.0	90.3226	Housing activity
31/05/2000 10:00	US-Leading Index	0.1	0.1	0.10%	1.10%	-1.61	0.12	24.0	83.871	nan
31/05/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.4	-0.10%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-6(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/06/2000 08:30:00	02/06/2000 10:30:00	1d2h	2008.5	77.25	0.0	2150.0	02/06/2000 08:30:00	01/06/2000 08:30:00	0.93	2437.5	1.13	92

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/06/2000 08:30	US-Initial Jobless Claims	280000.0	286000.0	284000	280000	1.76	3.42	41.0	98.3871	Labor demand
01/06/2000 10:00	US-ISM Manufacturing	55.3	53.2	54.9	54.7	-4	0.53	72.0	95.9677	Industrial production
01/06/2000 10:00	US-Construction Spending	0.0	0.6	1.40%	1.20%	-0.86	0.7	42.0	0.0	Housing activity
01/06/2000 11:30	US-Bloomberg Retail Sales	nan	4.9	8.20%	--	--	--	nan	0.0	Consumer spending
02/06/2000	US-Wards Domestic Vehicle Sales	1.5107	1.4207	1.50E+07	--	-2.11	0.43	92.0	37.0968	Consumer spending

News 2/6/2000:

<FTGale> Page 8: Inflationary Pressures Cause Rate Rise Fears

<FTGale> Page 10: After the Vite, Count on the Loser to Blame the Fed

<FTGale> Page 23: Japan: Land of the Rising Bond Kissyance

<FTGale> Page 48: Wall Street Rallies on Fed Policy Success

News 3/6/2000:

<FTGale> Page 16: TMT Shares Make Gains on the Back of Nasdaq

<FTGale> Page 24: Dow Rallies Sharply on Jobs Data

Indicators on exit:

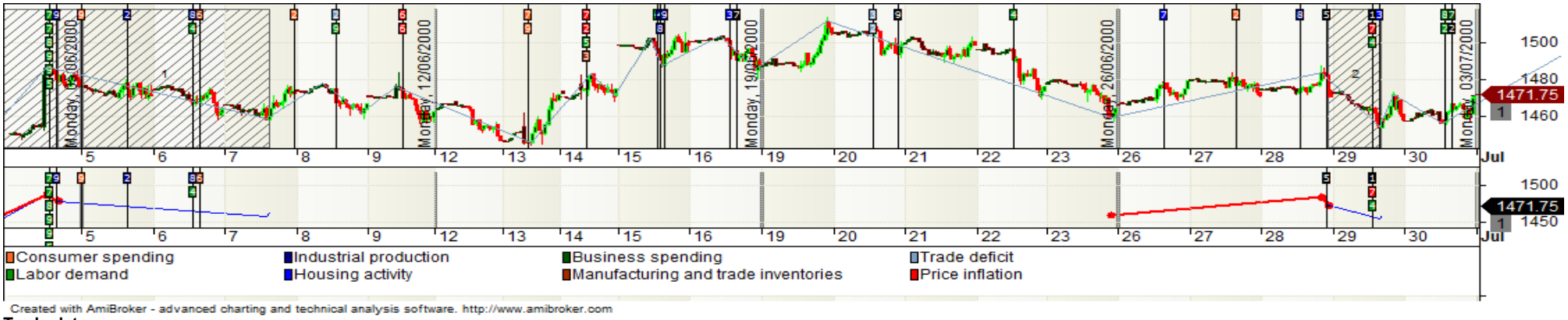
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/06/2000 08:30	US-Unemployment Rate	3.9	4.1	3.90%	3.80%	3.16	0.06	77.0	89.2742	Labor demand
02/06/2000 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.1	0.40%	--	-3.14	0.06	77.0	0.0	Labor demand
02/06/2000 08:30	US-Change in Nonfarm Payrolls	380000.0	231000.0	340000	287000	-2.84	52.46	83.0	99.1935	Labor demand
02/06/2000 08:30	US-Change in Payrolls Less Census	200000.0	116000.0	267000	--	-6.71	47.11	99.0	0.0	Labor demand
02/06/2000 08:30	US-Avg Weekly Hours Production	34.6	34.4	34.6	34.4	-0.03	7.62	99.0	0.0	Labor demand
02/06/2000 08:30	US-Change in Manufact. Payrolls	5000.0	17000.0	11000	-4000	-3.81	5.77	53.0	69.4355	Labor demand

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-6(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/06/2000 10:30:00	07/06/2000 10:00:00	4d23h	683.5	5.72	187.5	875.0	02/06/2000 14:00:00	07/06/2000 07:30:00	0.78	1025.0	1.17	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/06/2000 08:30	US-Unemployment Rate	3.9	4.1	3.90%	3.80%	3.16	0.06	77.0	89.2742	Labor demand
06/06/2000 08:30	US-Nonfarm Productivity	2.4	2.4	2.40%	--	0	0.13	8.0	42.7419	Industrial production
06/06/2000 08:30	US-Unit Labor Costs	1.8	1.6	1.80%	--	-1.5	0.13	43.0	36.2903	Labor demand
06/06/2000 10:00	US-Wholesale Inventories MoM	0.5	0.8	0.70%	0.70%	2.05	0.15	61.0	80.6452	Manufacturing and trade inventories
06/06/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.3	-0.40%	--	--	--	nan	0.0	Consumer spending
02/06/2000 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.1	0.40%	--	-3.14	0.06	77.0	0.0	Labor demand

News 3/6/2000:
<FTGale> Page 16: TMT Shares Make Gains on the Back of Nasdaq
<FTGale> Page 24: Dow Rallies Sharply on Jobs Data

News 6/6/2000:
<FTGale> Page 10: Change to Tender Rate South
<FTGale> Page 39: Experts Divided over Interest Rate Outlook
<FTGale> Page 52: Nasdaq and Dow Struggle to Hold Gains
<FRB> speeches : The new economy meets supply and demand

News 7/6/2000:
<FTGale> Page 13: Fed Offical Warns on Inflation
<FTGale> Page 52: Bankers Hold with Rate Decisions
<FTGale> Page 52: Ftse World Index Series and S&P;/ifci Emerging Markets Indices Appear on Page 50
<FTGale> Page 52: Nasdaq Slips after Late Falls in Techs
<FTGale> Page 56: Footise in Balancing Act Ahead of Rate Decision

News 8/6/2000:
<FTGale> Page 9: Fed Defends Banking Curbs
<FTGale> Page 38: Treasury Prices down on Rate Fears
<FTGale> Page 39: Euro Rises as Ecb Rate Hopes Mount
<FTGale> Page 49: The Nasdaq Stock Markiet
<FTGale> Page 50: Interest Rate Speculation Fills Quiet Bourses

Indicators on exit:

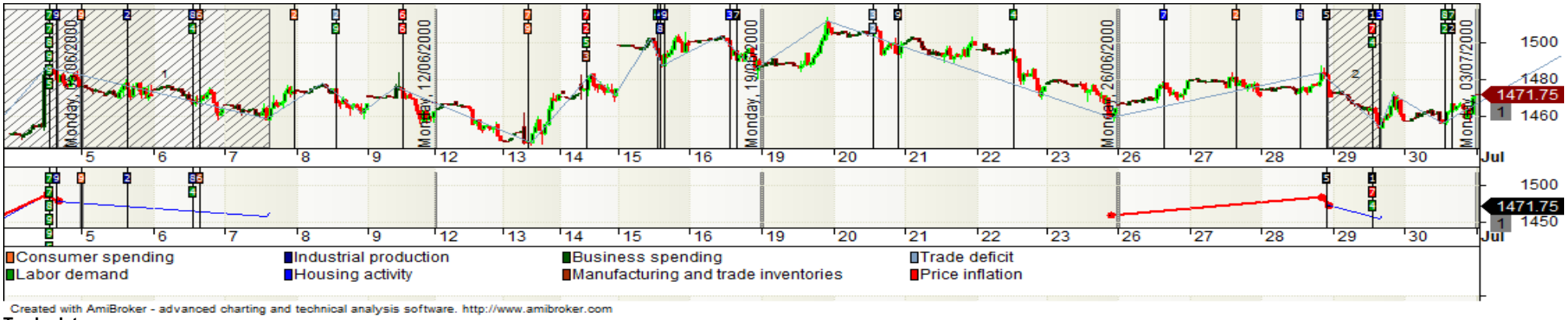
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/03/2000:

Previous FOMC Meeting 1: 16/05/2000:

Next FOMC Meeting: 28/06/2000

2000-6(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/06/2000 14:30:00	29/06/2000 10:30:00	0d20h	671.0	33.55	50.0	737.5	29/06/2000 01:30:00	29/06/2000 10:00:00	0.91	925.0	1.25	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/06/2000 14:15	US-FOMC Rate Decision (Upper Bound)	6.5	6.5	6.50%	--	0	0.09	50.0	97.5806	nan
29/06/2000 08:30	US-GDP Annualized QoQ	5.4	5.5	5.40%	--	1.48	0.07	14.0	96.7742	nan
29/06/2000 08:30	US-GDP Price Deflator	2.7	3.0	2.70%	--	5.12	0.06	70.0	0.0	Price inflation
29/06/2000 08:30	US-Initial Jobless Claims	300000.0	306000.0	302000	294000	1.36	4.42	41.0	98.3871	Labor demand

News 29/6/2000:

<FTGale> Page 1: Hint of Rise as Us Fed Holds Rates
<FTGale> Page 26: The Fed s Risky Strategy
<FTGale> Page 42: Treasuries Recover as Fed Sits Tight
<FTGale> Page 43: Dollar Unmoved by Fed Rate Decision
<FTGale> Page 54: Investors Cautious before Fed Decision
<FTGale> Page 58: Equities Spend Anxious Day
Watching the Fed
<FRB> monetary : Minutes of Federal Open Market Committee, May 16, 2000

News 30/6/2000:

<FTGale> Page 10: Italy Expects 3% Growth Rate
<FTGale> Page 12: BoJ Urged to Retain Zero Rate Policy
<FTGale> Page 12: NZ May Appoint Interest Rate Panel
<FTGale> Page 25: Deutsche Telekom Charms US
Investors with Generous Returns on Bond Offering
<FTGale> Page 38: Garban International Unit Faces Bond Auction Ban
<FTGale> Page 50: Dow Tumbles Amid Worries on Earnings

Indicators on exit:

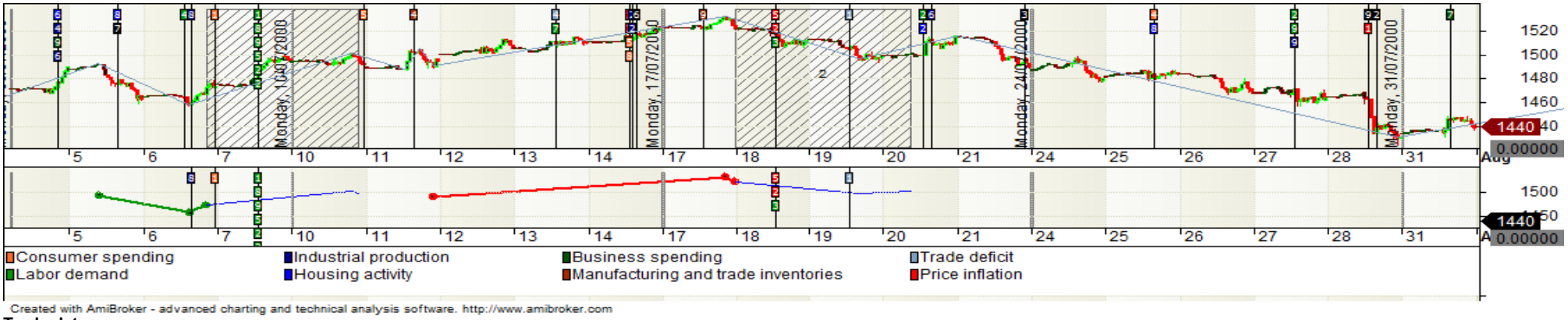
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/06/2000 10:00	US-New Home Sales	898000.0	875000.0	909000	841000	-1.24	18.57	31.0	90.3226	Housing activity

Previous FOMC Meeting 2: 16/05/2000:

Previous FOMC Meeting 1: 28/06/2000:

Next FOMC Meeting: 22/08/2000

2000-7(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/07/2000 13:00:00	10/07/2000 14:00:00	4d1h	1096.0	11.3	0.0	1300.0	10/07/2000 12:30:00	06/07/2000 13:00:00	0.84	1425.0	1.1	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/07/2000 10:00	US-Factory Orders	3.5	4.1	-4.30%	1.00%	0.67	0.89	83.0	87.0968	Industrial production
06/07/2000 15:00	US-Bloomberg Retail Sales	nan	2.9	4.90%	--	--	--	nan	0.0	Consumer spending
06/07/2000 15:00	US-Wards Domestic Vehicle Sales	1.4207	1.4207	1.42E+07	--	0	0.25	12.0	37.0968	Consumer spending
07/07/2000 08:30	US-Unemployment Rate	4.0	4.0	4.10%	4.00%	0	0.06	18.0	89.2742	Labor demand
07/07/2000 08:30	US-Avg Hourly Earning MOM Prod	0.4	0.4	0.10%	0.30%	0	0.06	8.0	0.0	Labor demand
07/07/2000 08:30	US-Change in Nonfarm Payrolls	250000.0	11000.0	231000	227000	-2.97	80.52	98.0	99.1935	Labor demand

News 11/7/2000:
<FTGale> Page 12: Bank of Japan Hints at Interest Rate Rise
<FTGale> Page 25: Spoon Fed
<FTGale> Page 40: Japanese Banks Go on Foreign Bond Spree
<FTGale> Page 40: Cbot in Dow Indices Move
<FTGale> Page 41: Yen Gets Lift from Boj Rate Remarks
<FRB> speeches : Structural change in the new economy

News 7/7/2000:
<FTGale> Page 4: Interest Rate on Hold as Economy Slows down
<FTGale> Page 33: Yen Falls as Rate Debate Continues
<FTGale> Page 44: Bourses Unsettled in Spite of Rate Decisions
<FTGale> Page 44: Semiconductor Strength Helps Nasdaq Rally

News 8/7/2000:
<FTGale> Page 7: Japan Rate Hint Spurs Criticism
<FTGale> Page 22: Dow Advances on Favourable Jobs Figures
<FTGale> Page 22: Paris Gains as US Data Boost Rate Hopes
<FTGale> Page 32: It Pays to Be a Rate Chaser
<NYFED> nan: McDonough: Celebrating the 50th Anniversary of the Bank of Korea

Indicators on exit:

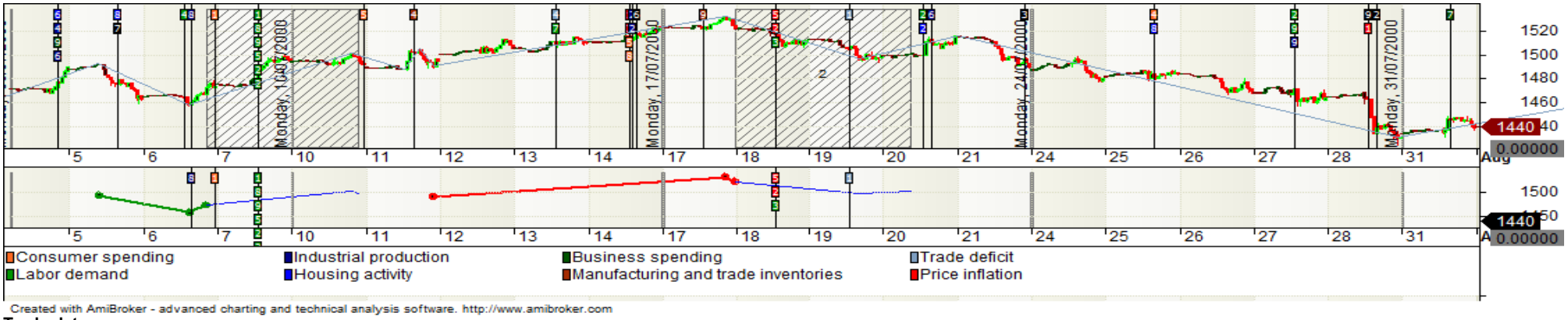
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 16/05/2000:

Previous FOMC Meeting 1: 28/06/2000:

Next FOMC Meeting: 22/08/2000

2000-7(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/07/2000 15:00:00	20/07/2000 06:00:00	2d15h	996.0	15.81	37.5	1212.5	18/07/2000 04:30:00	19/07/2000 11:00:00	0.82	1300.0	1.07	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/07/2000 08:30	US-CPI MoM	0.5	0.6	0.10%	0.20%	1.7	0.06	51.0	95.1613	Price inflation
18/07/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.05	24.0	76.129	Price inflation
18/07/2000 08:30	US-CPI Index NSA	nan	172.3	171.3	171.5	--	--	nan	35.4839	Price inflation
18/07/2000 08:30	US-Real Earnings	0.2	0.1	-0.30%	--	--	--	31.0	0.0	Labor demand
18/07/2000 10:30	US-Instinet Redbook Retail Sales	nan	1.2	1.40%	--	--	--	nan	0.0	Consumer spending
19/07/2000 08:30	US-Trade Balance	3.051	3.11	-3.04E+10	-2.88E+10	-0.43	1.16	11.0	84.6774	Trade deficit

News 18/7/2000:

<FTGale> Page 1: Stock Markets Eye Nasdaq Deal
<FTGale> Page 12: Boj Backs Away from Interest Rate Rise
<FTGale> Page 25: China to Launch Nasdaq-style Market
<FTGale> Page 31: Bond Default Levels Head Back Towards 1990s
<FTGale> Page 46: Nasdaq Rise Warms Techs and Telecoms
<FTGale> Page 46: Tokyo Cautious before Rate News
<FTGale> Page 46: Dow Weakens Ahead of Price Index Report

News 19/7/2000:

<FTGale> Page 14: Lufthansa Cargo Plans Large Rate Increases
<FTGale> Page 15: Boj Says Rate Rise is Still Possible
<FTGale> Page 48: Dow Drops as Price Dagta Cause Jitters
<FRB> testimony : H.R. 4541, the Commodity Futures Modernization Act of 2000

News 20/7/2000:

<FTGale> Page 10: Chinese to Ease Interest Rate Regime
<FTGale> Page 26: Unilever Expected to Issue $7bn Bond
<FTGale> Page 48: Tokyo Recovers from Nasdaq Fall
<FRB> testimony : The Federal Reserve s report on monetary policy

Indicators on exit:

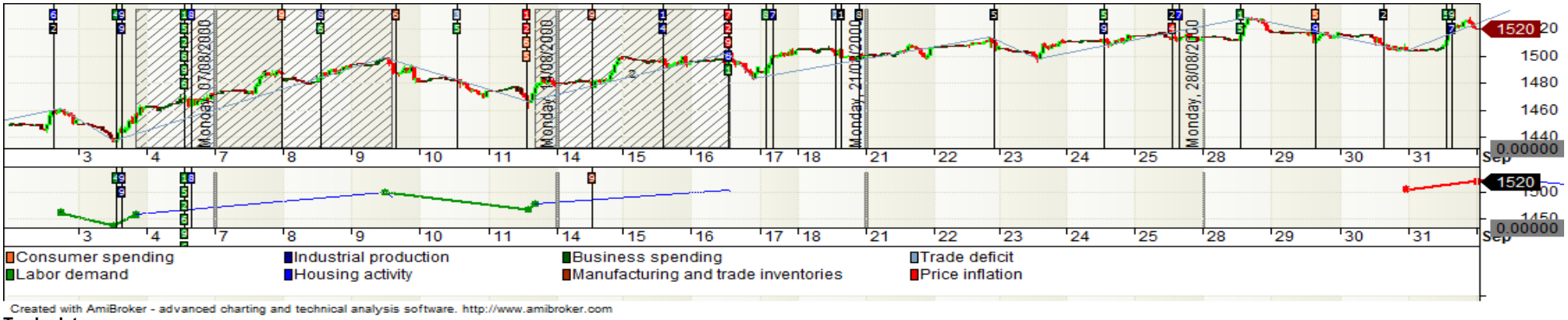
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/07/2000 08:30	US-Trade Balance	3.051	3.11	-3.04E+10	-2.88E+10	-0.43	1.16	11.0	84.6774	Trade deficit

Previous FOMC Meeting 2: 16/05/2000:

Previous FOMC Meeting 1: 28/06/2000:

Next FOMC Meeting: 22/08/2000

2000-8(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/08/2000 13:00:00	09/08/2000 09:30:00	5d20h	1533.5	10.91	12.5	2000.0	09/08/2000 08:00:00	03/08/2000 13:00:00	0.77	2100.0	1.05	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/08/2000 08:30	US-Initial Jobless Claims	283000.0	276000.0	272000	300000	-0.77	8.48	48.0	98.3871	Labor demand
04/08/2000 08:30	US-Avg Weekly Hours Production	34.5	34.4	34.5	34.3	-1.48	0.07	67.0	0.0	Labor demand
04/08/2000 10:00	US-Housing Completions	1.6706	1.53906	1.68E+06	1.68E+06	-4.63	28.28	83.0	0.0	Housing activity
03/08/2000 10:00	US-Factory Orders	5.5	5.5	4.10%	-2.10%	0	2.04	9.0	87.0968	Industrial production
03/08/2000 10:00	US-ISM Non-Manufacturing	61.5	55.5	64	60.3	-4.62	1.3	95.0	0.0	Industrial production
03/08/2000 15:00	US-Bloomberg Retail Sales	nan	4.3	2.90%	--	--	--	nan	0.0	Consumer spending

News 10/8/2000:
<FTGale> Page 24: Salomon Joins Electronic Bond Trading System

News 4/8/2000:
<FTGale> Page 42: Rate Decisions Leave Bourses Unimpressed
<FTGale> Page 42: Cisco Rebound Helps Nasdaq Rally Sharply

News 5/8/2000:
<FTGale> Page 32: Standard Life s 25-year Capped-rate Loan Returns
<FTGale> Page 42: Fixed-rate Deals Look Attractive

News 8/8/2000:
<FTGale> Page 9: Australian Business Warns on Rate Rises
<FTGale> Page 9: Thailand s Jobless Rate Starts to Fall
<FTGale> Page 17: Unilever Plans Bond Issues to Refinance $22bn Loan
<FTGale> Page 18: Power Industry Steps up Rate of Current Transformation
<FTGale> Page 40: Dow Gains on Optimism over US Economy

News 9/8/2000:
<FTGale> Page 40: Fed Chief and Productivity Data Life Dow

Indicators on exit:

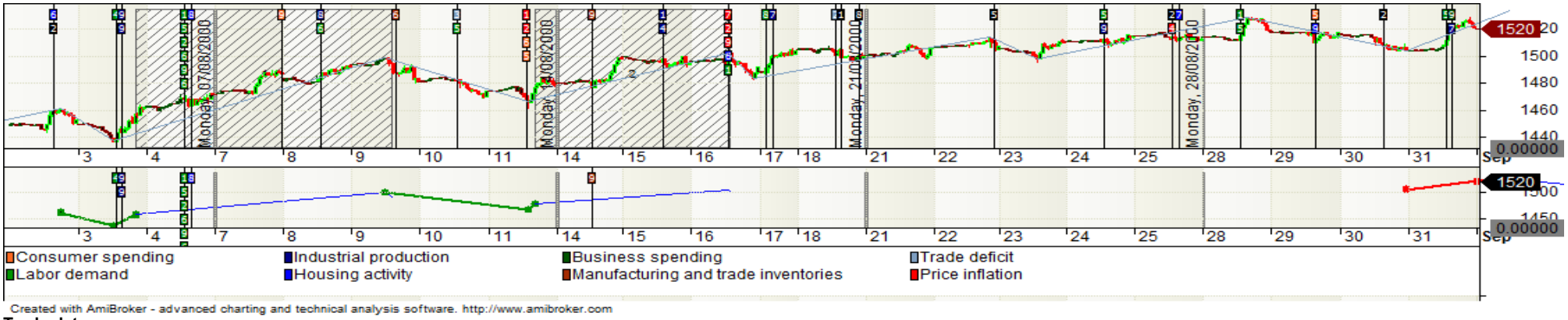
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/08/2000 15:00	US-Consumer Credit	909.0	1.21	1.18E+10	1.30E+10	1.41	2.13	99.0	41.129	Consumer spending
08/08/2000 08:30	US-Nonfarm Productivity	4.5	5.3	2.40%	-1.40%	1.74	0.46	85.0	42.7419	Industrial production
08/08/2000 08:30	US-Unit Labor Costs	0.4	0.1	1.60%	17.40%	-1.17	0.43	69.0	36.2903	Labor demand
08/08/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.1	1.00%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 16/05/2000:

Previous FOMC Meeting 1: 28/06/2000:

Next FOMC Meeting: 22/08/2000

2000-8(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/08/2000 10:30:00	16/08/2000 09:00:00	4d22h	983.5	8.3	0.0	1025.0	15/08/2000 00:30:00	11/08/2000 10:30:00	0.96	1262.5	1.23	96

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/08/2000 08:30	US-Business Inventories	0.6	0.9	0.80%	0.60%	1.88	0.16	95.0	38.7097	Manufacturing and trade inventories

News 12/8/2000:

<FTGale> Page 1: Japan Rate Increase Sparks Concern
<FTGale> Page 18: Dow Climbs Back above 11,000 Level
<FTGale> Page 18: Tokyo Waits for Rate Decision
<FTGale> Page 19: Feeble Footsie Refuses to Follow Dow s Lead
<FTGale> Page 28: New With-Profits Bond
<FTGale> Page 29: Leeds Isa Offers Rate Fix for Three Years

News 15/8/2000:

<FTGale> Page 4: Raf Defends Kosovo Strike Rate
<FTGale> Page 24: Bank Austria Caught in Bond Row
<FTGale> Page 28: Holders Accept Ecuador Bond Swap
<FTGale> Page 29: Yen Falls as Traders Consider Rate Rise
<FTGale> Page 40: Dow Climbs after Upbeat Company News

News 16/8/2000:

<FTGale> Page 6: Concern Grows over Ireland s Inflation Rate
<FTGale> Page 31: Euro Revives on Interest Rate Hopes
<FTGale> Page 42: Inflationary Pressures Confirm Rate View
<FTGale> Page 42: Rate Optimism Boosts Hong Kong
<FTGale> Page 42: Dow Drops Sharply on Profit-taking

Indicators on exit:

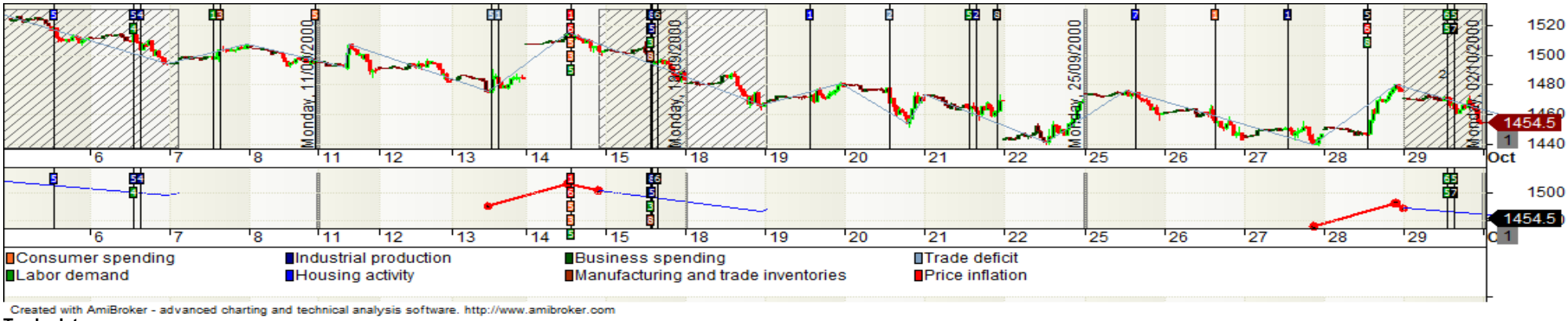
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/08/2000 09:15	US-Industrial Production MoM	0.4	0.4	0.20%	0.10%	0	0.15	10.0	88.7097	Industrial production
15/08/2000 09:15	US-Capacity Utilization	82.1	82.3	82.10%	81.90%	1.3	0.15	43.0	62.0968	Industrial production
15/08/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.1	0.10%	--	--	--	nan	0.0	Consumer spending
16/08/2000 08:30	US-CPI MoM	0.1	0.2	0.60%	--	1.52	0.07	74.0	95.1613	Price inflation
16/08/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.04	25.0	76.129	Price inflation
16/08/2000 08:30	US-CPI Index NSA	0.2	172.6	172.3	172.4	--	--	99.0	35.4839	Price inflation

Previous FOMC Meeting 2: 16/05/2000:

Previous FOMC Meeting 1: 28/06/2000:

Next FOMC Meeting: 22/08/2000

2000-9(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/09/2000 09:00:00	07/09/2000 02:00:00	5d17h	1208.5	8.82	262.5	1587.5	01/09/2000 10:30:00	07/09/2000 00:00:00	0.76	1462.5	0.92	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/09/2000 08:30	US-Unemployment Rate	4.0	4.1	4.00%	--	2.8	0.04	46.0	89.2742	Labor demand
01/09/2000 10:00	US-ISM Prices Paid	60.0	56.2	61.9	63.4	-1.65	2.3	67.0	73.3871	Business spending
04/09/2000	US-Wards Domestic Vehicle Sales	1.4307	1.4807	1.44E+07	--	1.91	0.26	60.0	37.0968	Consumer spending
05/09/2000 08:30	US-Housing Completions	1.606	1.53806	1.54E+06	1.53E+06	--	--	57.0	0.0	Housing activity
06/09/2000 08:30	US-Nonfarm Productivity	5.4	5.7	5.30%	--	2.78	0.11	50.0	42.7419	Industrial production
06/09/2000 08:30	US-Unit Labor Costs	0.2	0.4	-0.10%	--	-1.37	0.15	44.0	36.2903	Labor demand

News 2/9/2000:
<FTGale> Page 5: World Online Eyes Changes to Flat-rate Access
<FTGale> Page 17: Interest Rate Rise Worries Recede
<FTGale> Page 21: Techmark, Ftse up on Nasdaq Rise
<FTGale> Page 26: Data Will Give Clue to Rate Decision
<FTGale> Page 29: Don t Be Caught Napping by Interest Rate Changes
<FTGale> Page 31: Northern Rock Launches One-year Bond Paying 7.25%
<FTGale> Page 122: 26 Old Bond Street

News 4/9/2000:
<FTGale> Page 10: Bagotu00e1 to Seek Bond Guarantors This Week

News 5/9/2000:
<FTGale> Page 4: Rate Was Better under Tories
<FTGale> Page 37: Issing Put on Defensive over Rate Decision
<FTGale> Page 38: Telecoms Fill Pipeline for Bond Issues

News 7/9/2000:
<FTGale> Page 23: Fed Passes Round the Punchbowl in Celebration
<FTGale> Page 50: Dow Buoyed by Citigroup Purchae Plan

Indicators on exit:

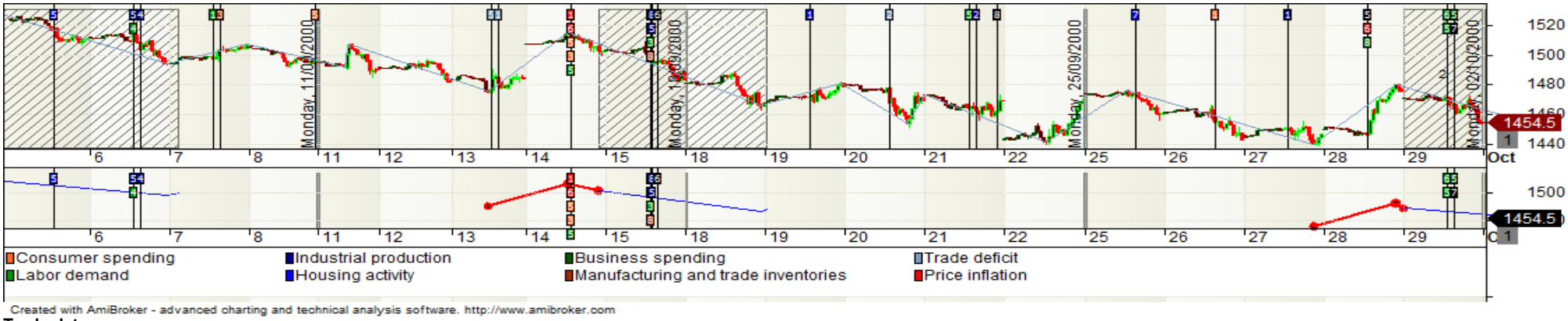
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 28/06/2000:

Previous FOMC Meeting 1: 22/08/2000:

Next FOMC Meeting: 03/10/2000

2000-9(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/09/2000 14:00:00	19/09/2000 00:30:00	4d10h	1646.0	15.46	112.5	1800.0	15/09/2000 06:30:00	18/09/2000 14:30:00	0.91	1862.5	1.03	92

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/09/2000 08:30	US-PPI MoM	0.2	0.2	0.00%	0.10%	-2.99	0.13	17.0	0.0	Price inflation
15/09/2000 09:15	US-Industrial Production MoM	0.0	0.3	0.40%	-0.10%	1.52	0.2	82.0	88.7097	Industrial production
15/09/2000 09:15	US-Capacity Utilization	82.0	82.3	82.30%	81.60%	1.5	0.2	56.0	62.0968	Industrial production
15/09/2000 10:00	US-U. of Mich. Sentiment	107.0	108.8	107.3	--	2.23	0.81	69.0	93.5484	nan
14/09/2000 08:30	US-PPI Ex Food and Energy MoM	0.2	0.1	0.10%	0.20%	-1.45	0.07	69.0	0.0	Price inflation
14/09/2000 08:30	US-Advance Retail Sales	0.4	0.2	0.70%	0.80%	-0.81	0.25	51.0	0.0	Consumer spending

News 15/9/2000:
<FTGale> Page 46: Dow Slips but Positive Data Boost Nasdaq
<FRB> speeches : Some recent findings regarding the economic condition of minority Americans

News 16/9/2000:
<FTGale> Page 9: Dip in Consumer Priices Points to Fed Leaving Rates Alone
<FTGale> Page 24: Techs Drag on Nasdaq and Dow

News 18/9/2000:
<FTGale> Page 4: Business to Have Vote in Council Rate Setting
<FRB> speeches : Banking supervision

News 19/9/2000:
<FTGale> Page 13: Fed Chairman s Speech
<FTGale> Page 35: Intershop Files Nasdaq Move
<FTGale> Page 50: Dow Tumbles Again after Financials

Hit

News 20/9/2000:
<FTGale> Page 27: Oxford Glycosciences to Seek Listing on Nasdaq
<FTGale> Page 48: Nasdaq Advance Lifts Techs
<FTGale> Page 48: Dow Drifts Lower Amid Profit Warnings
<NYFED> nan: McDonough: The Impact of Today s Technology on Banking and the Financial Markets

Indicators on exit:

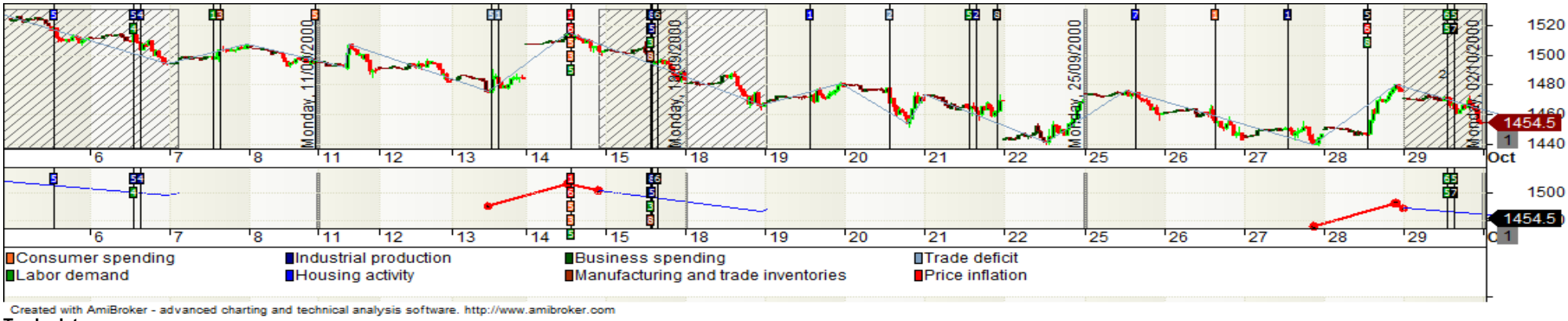
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 28/06/2000:

Previous FOMC Meeting 1: 22/08/2000:

Next FOMC Meeting: 03/10/2000

2000-9(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
29/09/2000 00:00:00	02/10/2000 15:00:00	3d15h	708.5	8.14	87.5	900.0	29/09/2000 05:00:00	02/10/2000 13:00:00	0.79	1025.0	1.14	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/09/2000 08:30	US-Personal Income	0.3	0.4	0.30%	0.80%	1.15	0.09	63.0	85.4839	Labor demand
29/09/2000 08:30	US-Personal Spending	0.5	0.6	0.60%	0.30%	0.88	0.11	52.0	85.4839	Labor demand
29/09/2000 10:00	US-Chicago Purchasing Manager	49.0	51.4	46.5	47.1	1.81	1.33	52.0	81.4516	Business spending
29/09/2000 10:00	US-U. of Mich. Sentiment	108.8	106.8	108.8	--	-4.62	0.43	73.0	93.5484	nan

News 2/10/2000:
<FTGale> Page 2: Inflation Rate Set to Drive up Wage Deals

News 29/9/2000:
<FTGale> Page 52: Dow Soars as Data Point to Faster Growth

News 3/10/2000:
<FTGale> Page 50: Bourses Cautious Ahead of Rate Meetings
<FTGale> Page 50: Dow Gains as Biotechs Drag Nasdaq Lower
<FRB> monetary : FOMC statement

News 30/9/2000:
<FTGale> Page 7: Long-term Concern as US Savings Rate Hits New Low
<FTGale> Page 24: Tokyo Follows Nasdaq Higher
<FTGale> Page 46: Ombudsman to Rescue of Savers in Low-rate Tessas

Indicators on exit:

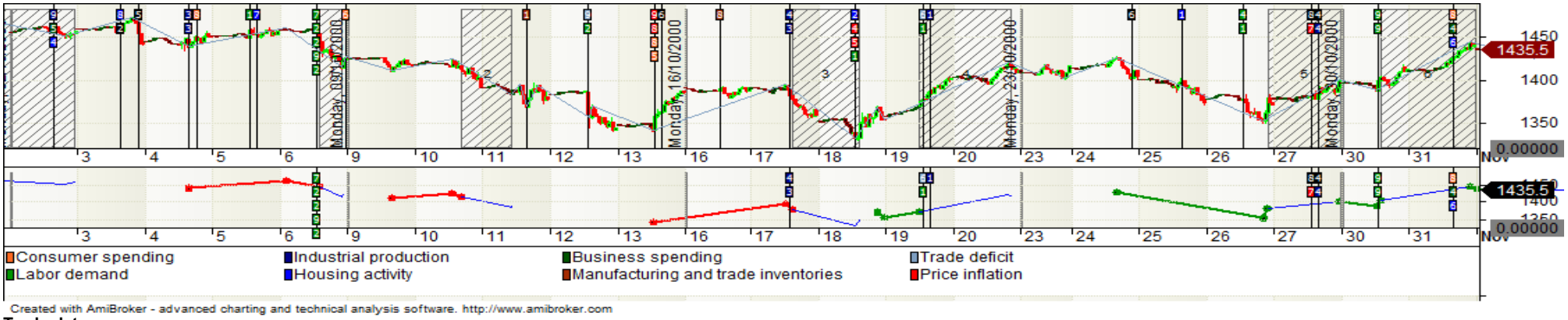
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/10/2000 10:00	US-ISM Manufacturing	50.2	49.9	49.5	49.9	-0.5	0.6	9.0	95.9677	Industrial production
02/10/2000 10:00	US-ISM Prices Paid	59.8	58.1	56.2	58.1	-0.79	2.09	50.0	73.3871	Business spending
02/10/2000 10:00	US-Construction Spending	0.5	1.4	-1.60%	-1.30%	2	0.45	46.0	0.0	Housing activity

Previous FOMC Meeting 2: 28/06/2000:

Previous FOMC Meeting 1: 22/08/2000:

Next FOMC Meeting: 03/10/2000

2000-10(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/10/2000 09:00:00	06/10/2000 14:30:00	0d5h	996.0	181.09	0.0	1000.0	06/10/2000 09:00:00	06/10/2000 14:00:00	1.0	1487.5	1.49	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/10/2000 08:30	US-Unemployment Rate	4.1	3.9	4.10%	--	-5.22	0.04	78.0	89.2742	Labor demand
06/10/2000 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.2	0.30%	0.30%	-1.9	0.05	29.0	0.0	Labor demand
06/10/2000 08:30	US-Change in Nonfarm Payrolls	230000.0	252000.0	-105000	-10000	0.64	34.53	20.0	99.1935	Labor demand
06/10/2000 08:30	US-Change in Manufact. Payrolls	0.0	66000.0	-79000	-35000	-6.55	10.08	99.0	69.4355	Labor demand
06/10/2000 08:30	US-Avg Weekly Hours Production	34.4	34.4	34.3	34.2	0	0.06	20.0	0.0	Labor demand

News 7/10/2000:

<FTGale> Page 8: Low US Jobless Figures Hit Rate Cut Hope
<FTGale> Page 8: Jobless Rate Falls to 6.8%
<FTGale> Page 14: Marconi Shares Rise on Plans for Nasdaq Listing
<FTGale> Page 22: Dow Hit by Retailers Sales Fears
<FTGale> Page 32: Citibank Offers 6.5% Savings Rate

Indicators on exit:

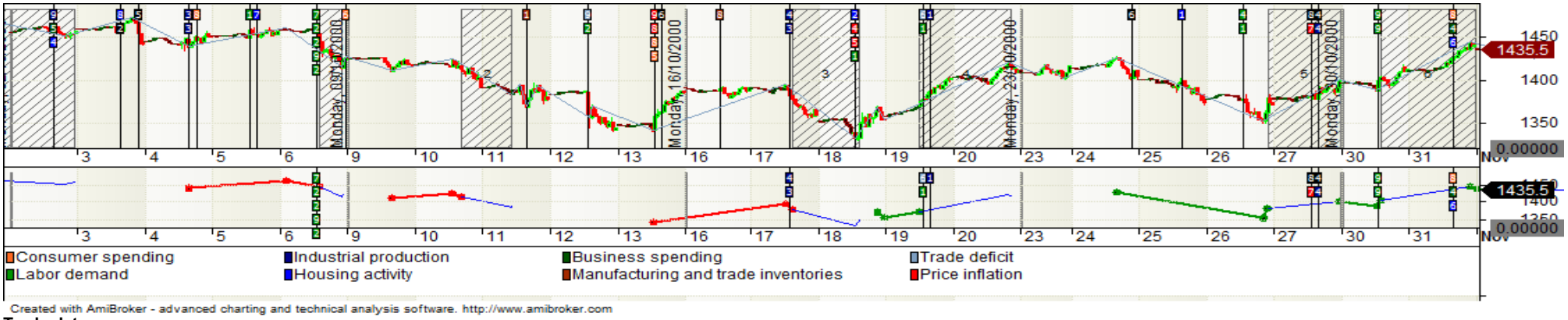
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-10(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
10/10/2000 10:30:00	11/10/2000 07:00:00	0d20h	1146.0	55.9	112.5	1300.0	10/10/2000 10:30:00	11/10/2000 06:30:00	0.88	1450.0	1.12	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
10/10/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.5	0.90%	--	--	--	nan	0.0	Consumer spending

News 11/10/2000:

<FTGale> Page 33: Nasdaq Japan Plans Placement
<FTGale> Page 52: Morgan Stanley Tumbles after Bond Concerns
<FRB> speeches : Perspectives on innovation in the retail payments system
<FTGale> Page 37: Junk Bond Statement Lifts Msdw
<FTGale> Page 52: Junk Bond Rumours Resurface

News 12/10/2000:

<FTGale> Page 25: Corporate Bond Crisis Grows Amid Credit Fears

Indicators on exit:

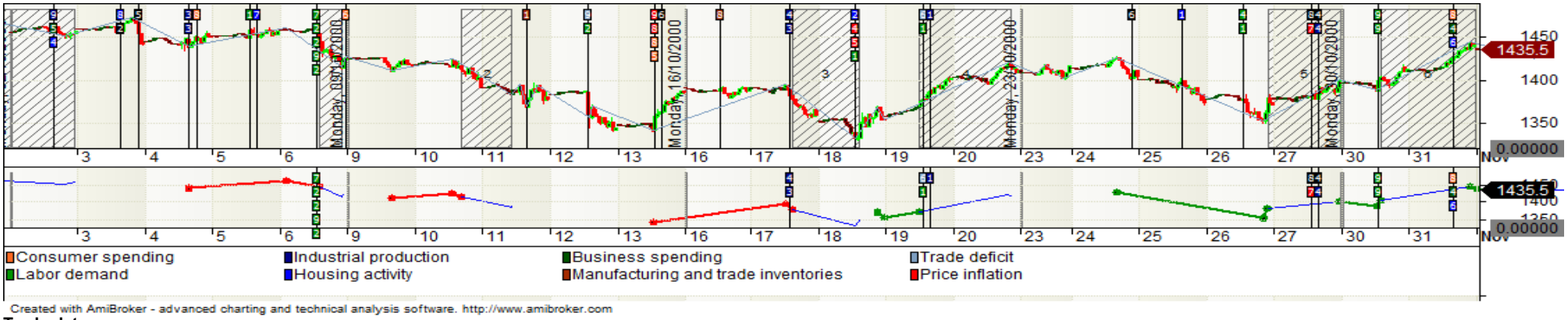
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-10(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/10/2000 09:30:00	18/10/2000 09:30:00	1d0h	1371.0	57.12	0.0	1775.0	17/10/2000 09:30:00	18/10/2000 08:00:00	0.77	2262.5	1.27	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/10/2000 09:15	US-Industrial Production MoM	0.1	0.2	0.30%	-0.40%	0.58	0.17	41.0	88.7097	Industrial production
17/10/2000 09:15	US-Capacity Utilization	82.2	82.2	82.30%	--	0.26	0.19	3.0	62.0968	Industrial production
17/10/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.8	0.50%	--	--	--	nan	0.0	Consumer spending

News 18/10/2000:

<FTGale> Page 30: Crest to Cover All of Nasdaq after Expansion

<FTGale> Page 54: Disney Leads Losers as Dow Shed Gains

<FRB> speeches : Challenges for monetary policymakers

<FRB> speeches : Financial education: The next chapter in community development

News 19/10/2000:

<FTGale> Page 54: Dow Plunges below the 10,000 Mark

<FRB> speeches : The economic outlook and the challenges facing monetary policy

Indicators on exit:

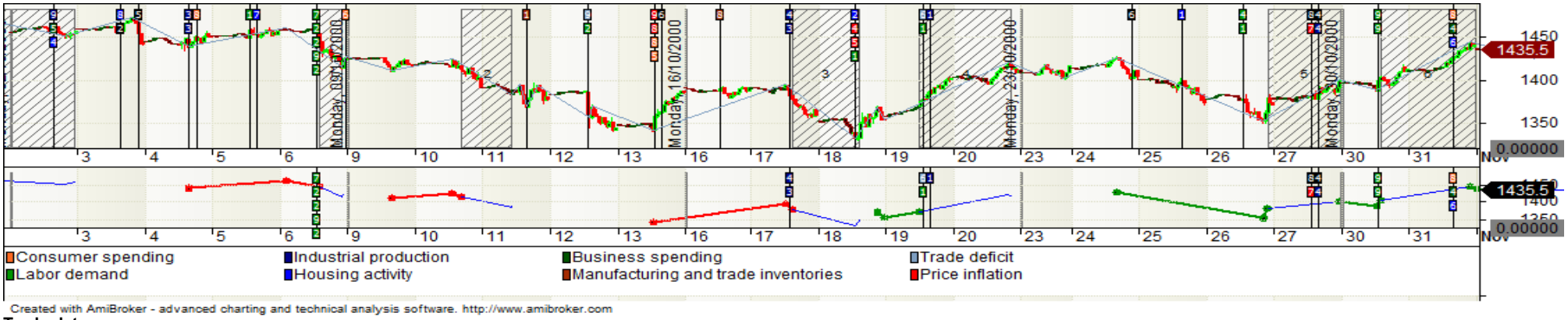
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/10/2000 08:30	US-Housing Starts	1.5506	1.5306	1.53E+06	1.54E+06	-0.7	28.76	29.0	89.5161	Housing activity
18/10/2000 08:30	US-CPI MoM	0.4	0.5	-0.10%	0.00%	1.64	0.06	49.0	95.1613	Price inflation
18/10/2000 08:30	US-CPI Ex Food and Energy MoM	0.2	0.3	0.20%	--	1.23	0.08	55.0	76.129	Price inflation
18/10/2000 08:30	US-CPI Index NSA	nan	173.7	--	172.8	--	--	nan	35.4839	Price inflation
18/10/2000 08:30	US-Real Earnings	0.1	0.1	0.10%	--	--	--	12.0	0.0	Labor demand

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-10(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/10/2000 07:30:00	20/10/2000 13:30:00	1d6h	2071.0	69.03	0.0	2262.5	20/10/2000 12:30:00	19/10/2000 07:30:00	0.92	2437.5	1.08	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/10/2000 08:30	US-Trade Balance	3.21	2.941	-3.19E+10	-3.14E+10	3.87	0.67	68.0	84.6774	Trade deficit
19/10/2000 08:30	US-Initial Jobless Claims	305000.0	307000.0	306000	309000	0.46	4.37	17.0	98.3871	Labor demand
19/10/2000 10:00	US-Philadelphia Fed Business Outlook	6.5	3.8	8.2	5.5	-2.98	3.46	16.0	79.0323	Industrial production

News 20/10/2000:

<FTGale> Page 11: Fed Sees Little Damage from Oil Price Rises
<FTGale> Page 30: Lloyd Webber to Issue Bond on Theatres
<FTGale> Page 50: Nasdaq Surges after Strong Earnings Reports
<FRB> speeches : Information technology in banking and supervision

News 21/10/2000:

<FTGale> Page 4: Interest Rate Rise Unlikely as Growth Slows
<FTGale> Page 59: Bond Appetit

Indicators on exit:

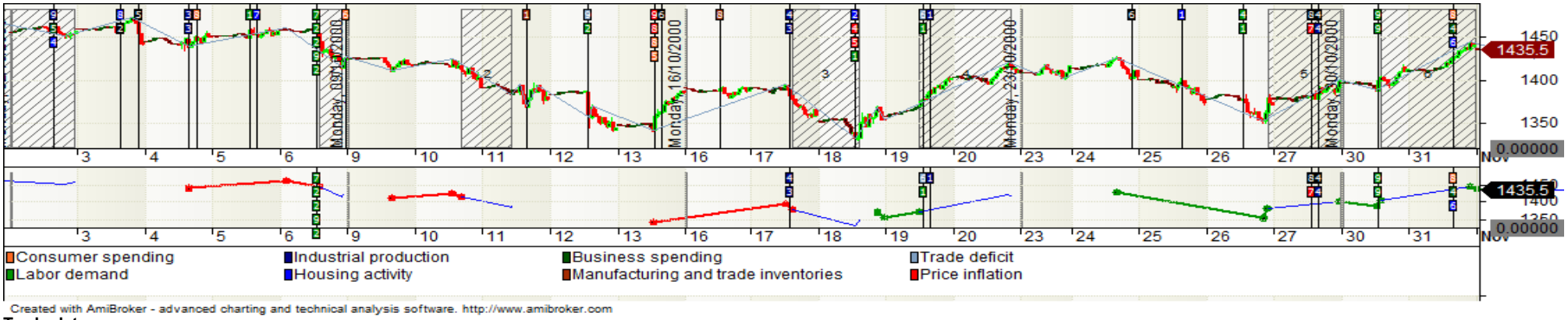
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-10(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/10/2000 14:00:00	30/10/2000 00:00:00	3d10h	821.0	10.01	437.5	1037.5	30/10/2000 00:00:00	26/10/2000 15:00:00	0.79	1012.5	0.98	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/10/2000 08:30	US-GDP Annualized QoQ	3.6	2.7	5.60%	--	--	--	84.0	96.7742	nan
27/10/2000 08:30	US-GDP Price Deflator	2.3	2.0	2.40%	--	-0.76	0.39	73.0	0.0	Price inflation
27/10/2000 10:00	US-U. of Mich. Sentiment	106.4	105.8	106.4	105.8	-0.84	0.72	43.0	93.5484	nan
27/10/2000 10:00	US-Durable Goods Orders	0.8	1.8	2.90%	-0.40%	0.97	1.03	49.0	92.7419	Industrial production

News 27/10/2000:
<FTGale> Page 3: Interest Rate Should Rise to 6.5%
<FTGale> Page 34: Pccw Bond and Share Offering Fails to Instil Confidence
<FTGale> Page 35: Dow Chemical Tops Forecasts
<FTGale> Page 38: Nervous Stocks Boost Bond Prices

News 28/10/2000:
<FTGale> Page 8: New Low Rate 15 P
<FTGale> Page 71: Cgu Bond Fund Cuts Income by 20%

News 31/10/2000:
<FTGale> Page 54: Dow Shoots up but Cisco Pulls Nasdaq Back
<FRB> speeches : Opportunities and challenges in community banking

Indicators on exit:

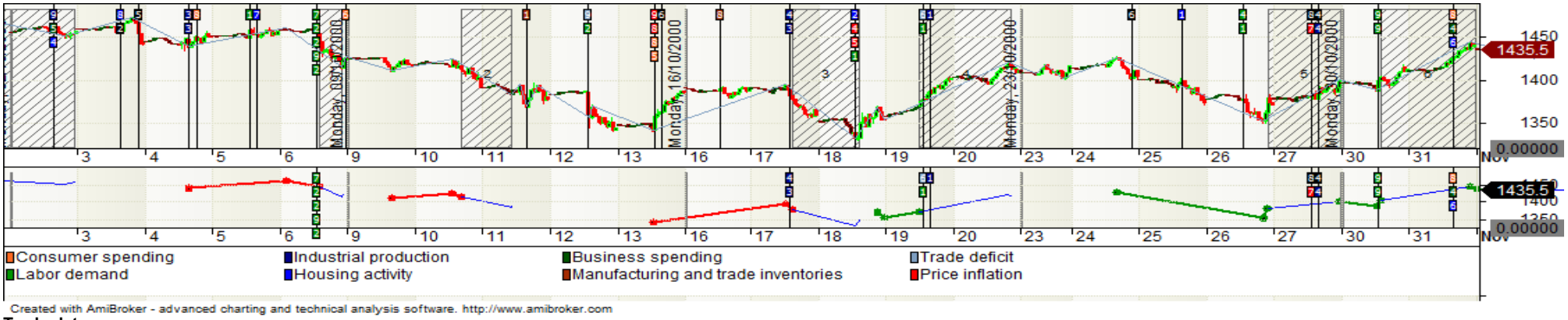
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-10(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
30/10/2000 09:00:00	01/11/2000 00:00:00	1d15h	1558.5	39.96	475.0	2112.5	31/10/2000 14:30:00	30/10/2000 11:00:00	0.74	1987.5	0.94	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/10/2000 08:30	US-Personal Income	0.6	1.1	0.40%	0.50%	2.1	0.24	98.0	85.4839	Labor demand
30/10/2000 08:30	US-Personal Spending	0.6	0.8	0.60%	0.50%	1.6	0.13	96.0	85.4839	Labor demand
31/10/2000 10:00	US-Consumer Confidence Index	140.0	135.2	141.9	--	-4.77	1.01	80.0	94.3548	Consumer spending
31/10/2000 10:00	US-Chicago Purchasing Manager	50.5	48.7	51.4	50.2	-1.93	0.93	40.0	81.4516	Business spending
31/10/2000 10:00	US-New Home Sales	900000.0	946000.0	893000	848000	3.25	14.16	63.0	90.3226	Housing activity
31/10/2000 10:30	US-Instinet Redbook Retail Sales	nan	0.2	0.40%	--	--	--	nan	0.0	Consumer spending

News 1/11/2000:
<FTGale> Page 9: Growth Rate Lifting Euro against $, Says Welteke
<FTGale> Page 34: Dow s Chief Seeks the Right Merger Formula
<FTGale> Page 39: Local Authorities Slow to Use Bond Market
<FTGale> Page 40: S&P; Acquires Canadian Agency
<FTGale> Page 56: Footsie Riding High with Help from the Dow

News 2/11/2000:
<FTGale> Page 7: Surveys Increase Hopes of Interest Rate Cut
<FTGale> Page 31: Roger Moore (adove as James Bond) Underlines Lotus s Sporty Reputation Which Could Be Harnessed for Public Listing of the Uk Car Company

News 31/10/2000:
<FTGale> Page 54: Dow Shoots up but Cisco Pulls

Nasdaq Back
<FRB> speeches : Opportunities and challenges in community banking

Indicators on exit:

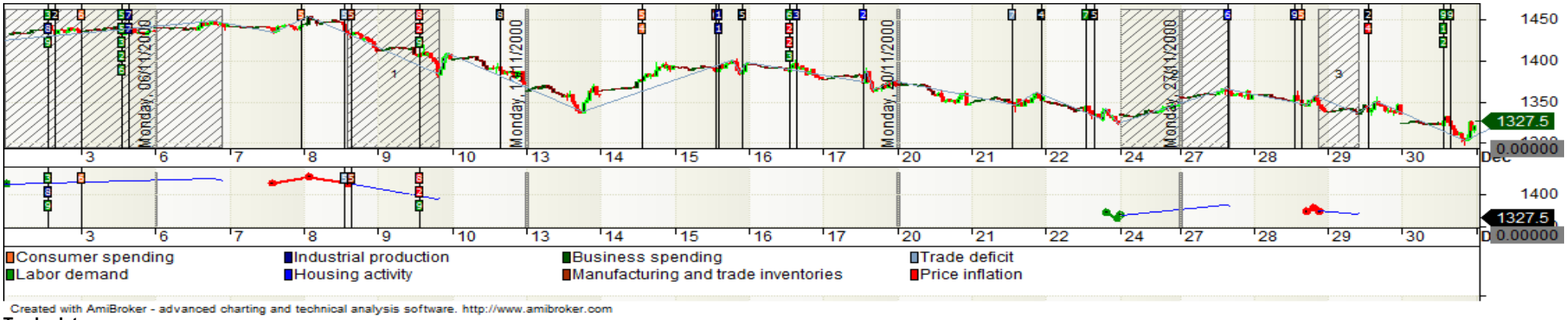
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-11(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/11/2000 14:30:00	06/11/2000 14:00:00	4d23h	533.5	4.46	0.0	700.0	03/11/2000 08:30:00	02/11/2000 08:30:00	0.76	812.5	1.16	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/11/2000 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan
02/11/2000	US-Wards Domestic Vehicle Sales	1.4807	1.4207	1.50E+07	--	-2.8	0.21	65.0	37.0968	Consumer spending
02/11/2000 08:30	US-Initial Jobless Claims	308000.0	308000.0	305000	295000	0	2.75	3.0	98.3871	Labor demand
02/11/2000 08:30	US-Nonfarm Productivity	3.0	3.8	5.70%	8.60%	1.9	0.42	84.0	42.7419	Industrial production
02/11/2000 08:30	US-Unit Labor Costs	1.5	2.5	-0.40%	-6.80%	1.73	0.58	90.0	36.2903	Labor demand

News 2/11/2000:
<FTGale> Page 7: Surveys Increase Hopes of Interest Rate Cut
<FTGale> Page 31: Roger Moore (adove as James Bond) Underlines Lotus s Sporty Reputation Which Could Be Harnessed for Public Listing of the Uk Car Company

News 3/11/2000:
<FTGale> Page 10: Euro-zone Growth Rate Predicted to Stay at 3%
<FTGale> Page 30: Tarnished Dotcoms Hang on to Nasdaq Listings by a Thread

News 4/11/2000:
<FTGale> Page 12: Jobless Rate in Us Stays Unchanged
<FTGale> Page 28: Rate Hopes Buoy Hong Kong

News 7/11/2000:
<FTGale> Page 3: London Stock Exchange Chief Warns to Nasdaq Alliance
<FTGale> Page 8: Interest Rate Rise Unlikely after Fall in Output
<FTGale> Page 44: S&P; Cuts At&T; Credit Ratings

Indicators on exit:

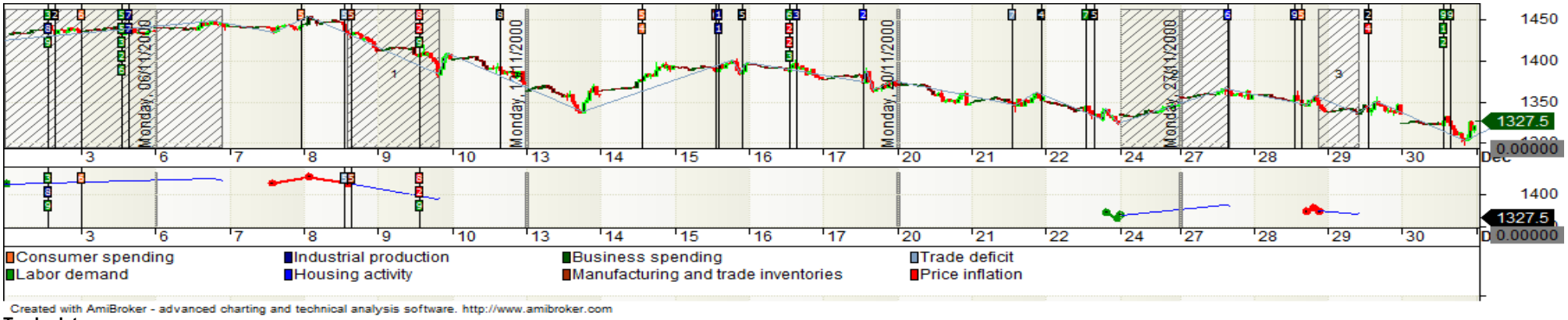
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/11/2000 08:30	US-Initial Jobless Claims	308000.0	308000.0	305000	295000	0	2.75	3.0	98.3871	Labor demand
03/11/2000 08:30	US-Change in Manufact. Payrolls	10000.0	0.0	-66000	-57000	0.89	11.22	28.0	69.4355	Labor demand
03/11/2000 08:30	US-Avg Weekly Hours Production	34.4	34.3	34.4	34.3	-1.66	0.06	64.0	0.0	Labor demand
03/11/2000 10:00	US-Factory Orders	1.1	1.6	2.00%	-0.80%	1.27	0.39	77.0	87.0968	Industrial production
03/11/2000 10:00	US-ISM Non-Manufacturing	61.0	58.0	62	59.8	-2.12	1.41	70.0	0.0	Industrial production
02/11/2000 08:30	US-Nonfarm Productivity	3.0	3.8	5.70%	8.60%	1.9	0.42	84.0	42.7419	Industrial production

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-11(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/11/2000 09:00:00	09/11/2000 13:00:00	1d4h	2083.5	74.41	87.5	1975.0	08/11/2000 11:00:00	09/11/2000 13:00:00	1.05	2487.5	1.26	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/11/2000 08:30	US-Import Price Index MoM	0.3	0.5	1.50%	1.20%	-1.87	0.43	52.0	78.2258	Trade deficit
08/11/2000 10:00	US-Wholesale Inventories MoM	0.5	0.2	0.60%	0.30%	-1.62	0.18	59.0	80.6452	Manufacturing and trade inventories
09/11/2000 08:30	US-PPI MoM	0.1	0.4	0.90%	0.80%	1.67	0.18	83.0	0.0	Price inflation
09/11/2000 08:30	US-PPI Ex Food and Energy MoM	0.1	0.1	0.30%	--	-4.27	0.05	27.0	0.0	Price inflation
09/11/2000 08:30	US-Initial Jobless Claims	310000.0	344000.0	308000	301000	6.66	5.1	98.0	98.3871	Labor demand

News 10/11/2000:
<FTGale> Page 8: Bank Holds Rate at 6% for Ninth Successive Month

News 9/11/2000:
<FTGale> Page 4: The Rate Debate
<FTGale> Page 46: Jupiter Set for IPO on Nasdaq and Mothers

Indicators on exit:

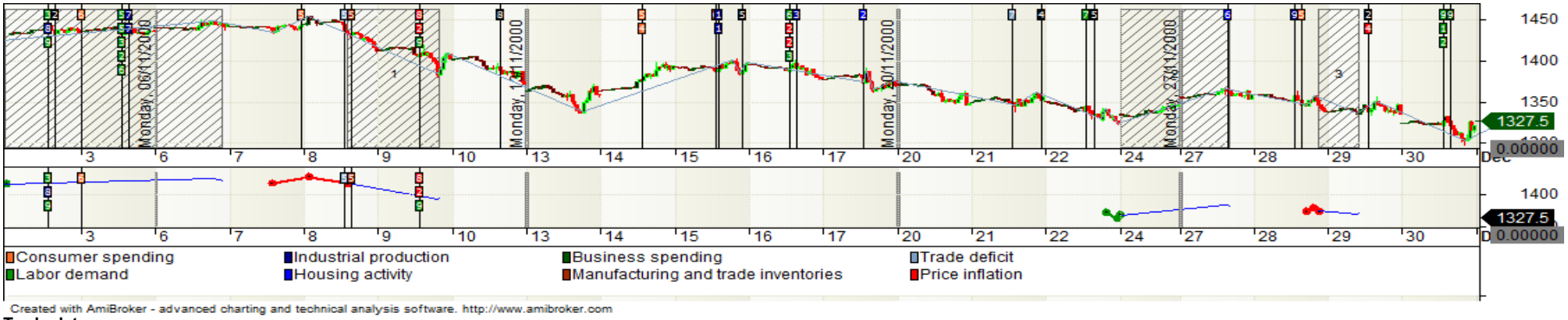
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 22/08/2000:

Previous FOMC Meeting 1: 03/10/2000:

Next FOMC Meeting: 15/11/2000

2000-11(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/11/2000 00:00:00	27/11/2000 10:30:00	3d10h	1271.0	15.41	137.5	1500.0	27/11/2000 10:00:00	24/11/2000 03:00:00	0.85	1562.5	1.04	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 25/11/2000:
<FTGale> Page 26: Nasdaq Fights Back as Techs Recoup Losses
<FTGale> Page 32: Spending Boost May Lead to Rate Rise

News 27/11/2000:
<FTGale> Page 29: Bt Faces Growing Scepticism over Bond Issue

News 28/11/2000:
<FTGale> Page 52: Tokyo Rallies on Back of Nasdaq

Indicators on exit:

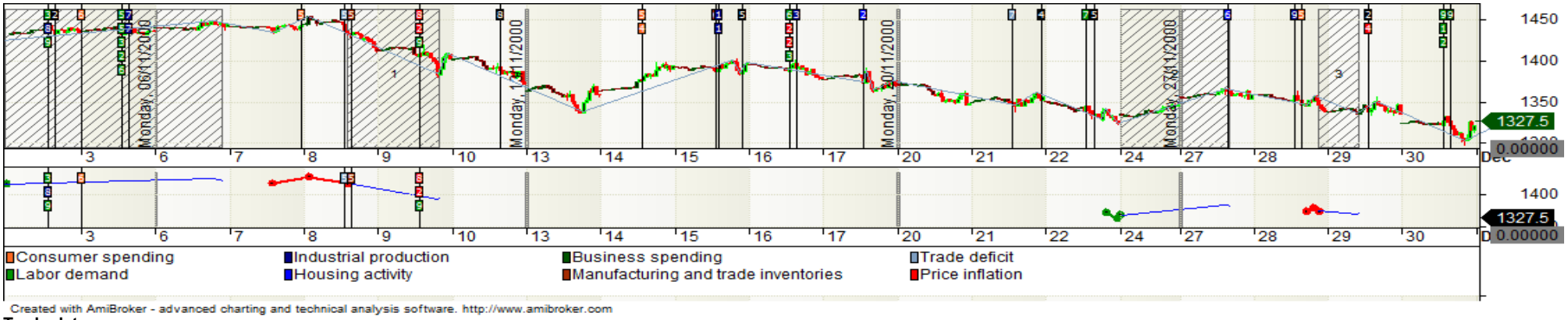
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/11/2000 10:00	US-One-Family Home Resales	5.1406	4.9606	5.14E+06	4.69E+06	-1.59	0.11	61.0	0.0	Housing activity

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-11(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/11/2000 13:30:00	29/11/2000 06:30:00	0d17h	346.0	20.35	0.0	400.0	28/11/2000 13:30:00	29/11/2000 06:00:00	0.86	562.5	1.41	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 29/11/2000:
<FTGale> Page 2: George Warns of Interest Rate Rise If Tax Cuts Jeopardise Bank s Inflation Target
<FTGale> Page 8: Businesses Urged to Fight Additional Rate Levy
<FTGale> Page 25: Lehman Offers Bond Buyback

News 30/11/2000:
<FTGale> Page 7: Strong Rise in Borrowing Reduces Rate Cut Prospects
<FTGale> Page 11: Nasdaq

Indicators on exit:

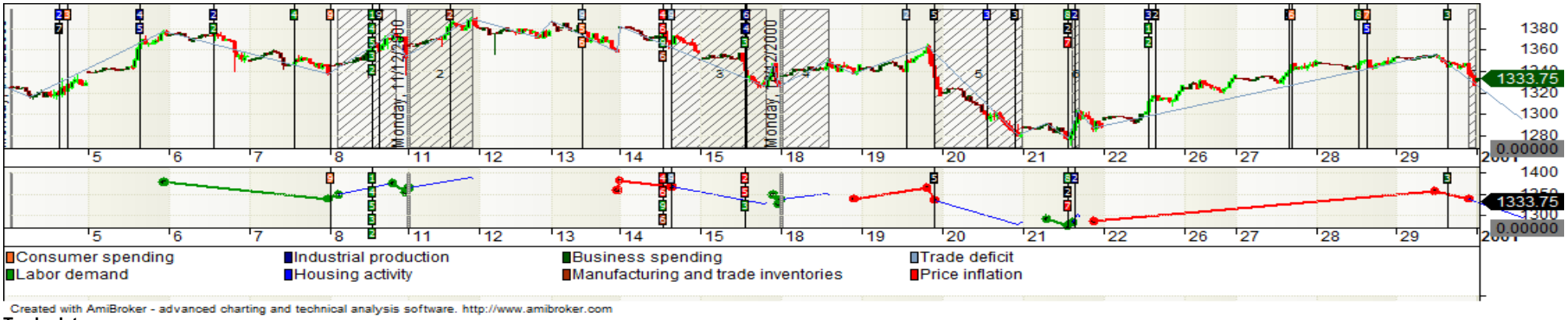
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-12(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/12/2000 02:00:00	08/12/2000 13:30:00	0d11h	1046.0	90.96	37.5	1125.0	08/12/2000 12:00:00	08/12/2000 02:30:00	0.93	1362.5	1.21	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/12/2000 16:00	US-Consumer Credit	809.0	1.661	6.40E+09	6.29E+09	5.13	1.67	96.0	41.129	Consumer spending
08/12/2000 08:30	US-Unemployment Rate	4.0	4.0	3.90%	--	0	0.06	18.0	89.2742	Labor demand
08/12/2000 08:30	US-Change in Manufact. Payrolls	12000.0	1000.0	0	-13000	1.74	7.2	40.0	69.4355	Labor demand
08/12/2000 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.4	0.40%	--	1.87	0.05	57.0	0.0	Labor demand
08/12/2000 08:30	US-Change in Nonfarm Payrolls	147000.0	94000.0	137000	-14000	-2.02	26.05	39.0	99.1935	Labor demand
08/12/2000 08:30	US-Avg Weekly Hours Production	34.3	34.3	34.3	34.3	0	0.09	20.0	0.0	Labor demand

News 9/12/2000:

<FTGale> Page 17: Breathe. Com Chokes Flat-rate Offer
<FTGale> Page 29: Polaroid s Departure Helps Create a New S&P; Picture
<FTGale> Page 32: NS Makes Cut to Fived-rate Products
<FTGale> Page 36: S&P; Hails Sector s Performance

Indicators on exit:

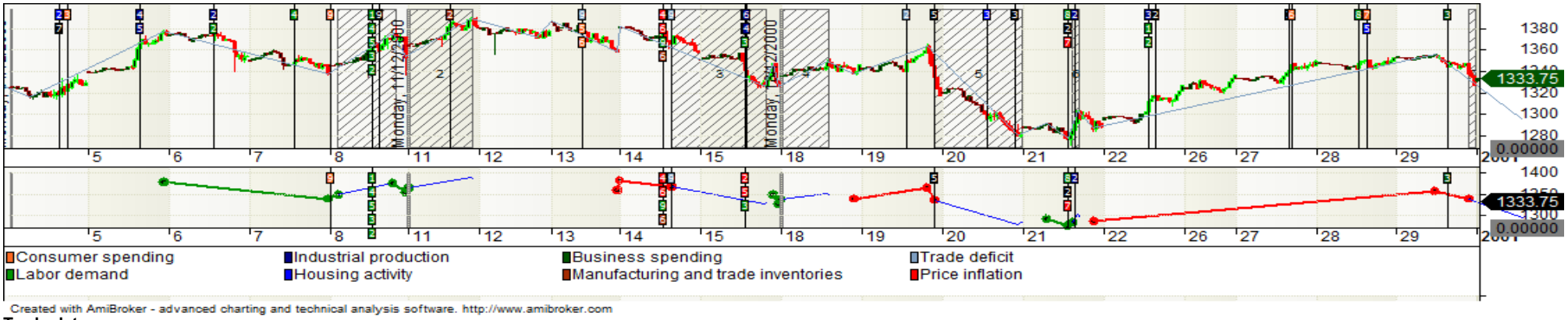
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/12/2000 10:00	US-U. of Mich. Sentiment	106.0	97.4	107.6	--	-9.53	0.9	99.0	93.5484	nan

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-12(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/12/2000 00:00:00	11/12/2000 14:30:00	0d14h	958.5	66.1	12.5	1137.5	11/12/2000 14:00:00	11/12/2000 01:30:00	0.84	1275.0	1.12	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 11/12/2000:
<FTGale> Page 28: Nasdaq Files for Exchange Status
<FTGale> Page 37: Nasdaq Prices

News 12/12/2000:
<FTGale> Page 56: Interest Rate Hopes Help Techs

Indicators on exit:

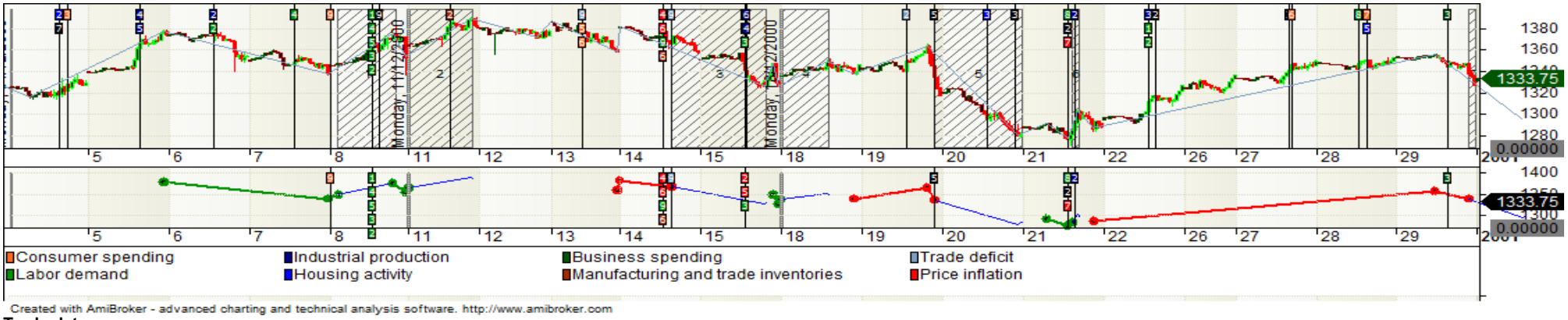
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/12/2000 10:00	US-Wholesale Inventories MoM	0.4	0.3	0.20%	0.10%	-0.76	0.13	27.0	80.6452	Manufacturing and trade inventories

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-12(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/12/2000 10:00:00	15/12/2000 13:00:00	1d3h	1671.0	61.89	337.5	2075.0	14/12/2000 11:00:00	15/12/2000 11:30:00	0.81	2037.5	0.98	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/12/2000 08:30	US-PPI MoM	0.2	0.1	0.40%	0.40%	-0.85	0.12	47.0	0.0	Price inflation
14/12/2000 08:30	US-PPI Ex Food and Energy MoM	0.1	0.0	-0.10%	--	-0.86	0.12	68.0	0.0	Price inflation
14/12/2000 08:30	US-Initial Jobless Claims	350000.0	320000.0	352000	338000	-3.53	8.49	96.0	98.3871	Labor demand
14/12/2000 08:30	US-Business Inventories	0.4	0.6	0.10%	0.00%	1.98	0.1	63.0	38.7097	Manufacturing and trade inventories
14/12/2000 10:00	US-Current Account Balance	1.13611	1.13811	-1.06E+11	-9.88E+10	-0.1	2.08	9.0	72.5806	Trade deficit
15/12/2000 08:30	US-CPI MoM	0.2	0.2	0.20%	--	0	0.05	21.0	95.1613	Price inflation

News 16/12/2000:

<FTGale> Page 16: Nasdaq Attempts to Lure London Exchange

Indicators on exit:

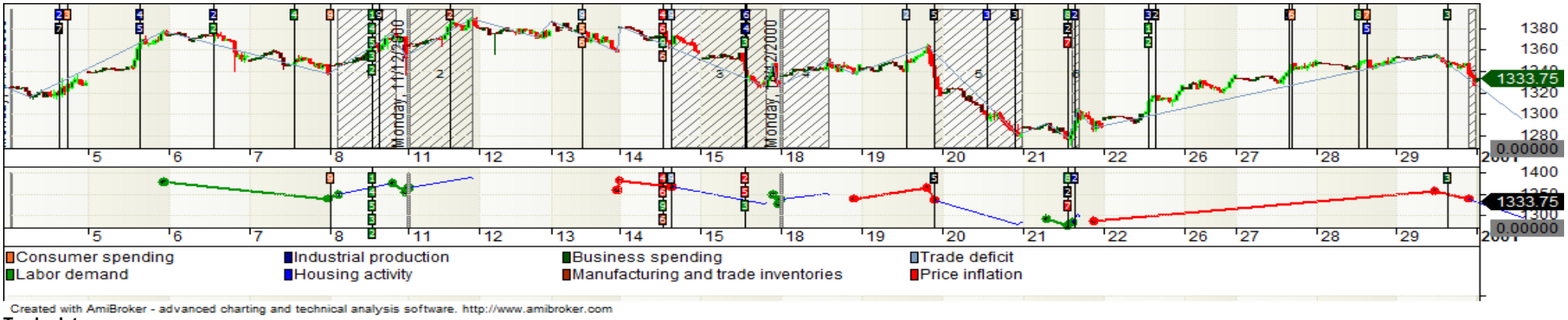
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/12/2000 09:15	US-Industrial Production MoM	0.0	0.2	-0.10%	-0.30%	-1.18	0.17	68.0	88.7097	Industrial production
15/12/2000 09:15	US-Capacity Utilization	81.8	81.6	82.00%	80.60%	-1.06	0.19	45.0	62.0968	Industrial production

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-12(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/12/2000 00:00:00	18/12/2000 09:30:00	0d9h	446.0	46.95	37.5	475.0	18/12/2000 09:30:00	18/12/2000 09:30:00	0.94	637.5	1.34	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

News 18/12/2000:

<FTGale> Page 8: Fed May Be Set to Change Tack on Rates
<FTGale> Page 35: Nasdaq Prices

News 19/12/2000:

<FTGale> Page 1: Fed Set to Ease Stance as Slowdown Hits Jobs
<FTGale> Page 22: Turning Point for the Fed
<FTGale> Page 26: S&P; Alert on Abbey Long-term Rating
<FTGale> Page 40: Issuers Waiting for Christmas and Fed Moves
<FTGale> Page 50: Nasdaq Prices
<FTGale> Page 51: Rate Hopes Buoy Prices
<FTGale> Page 51: Talk of Easier Fed Stance Boosts Issues
<FTGale> Page 55: US Interest Rate Optimism Brings on Festive Mood
<FRB> monetary : FOMC statement

Indicators on exit:

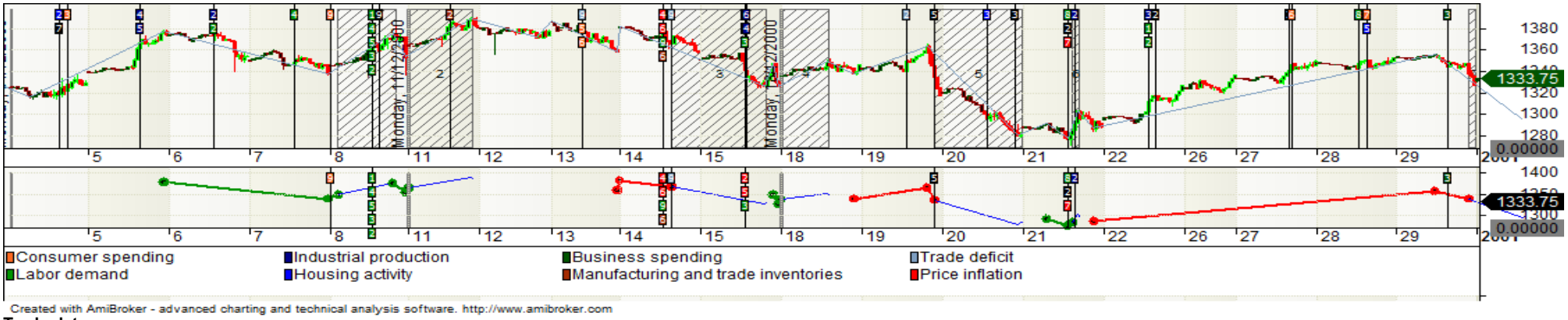
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/10/2000:

Previous FOMC Meeting 1: 15/11/2000:

Next FOMC Meeting: 19/12/2000

2000-12(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/12/2000 14:00:00	21/12/2000 00:00:00	1d10h	2346.0	69.0	0.0	2200.0	19/12/2000 14:00:00	20/12/2000 15:00:00	1.07	2737.5	1.24	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/12/2000 14:15	US-FOMC Rate Decision (Upper Bound)	6.5	6.5	6.50%	--	0	0.04	50.0	97.5806	nan

News 20/12/2000:
<FTGale> Page 1: Fed Hints Rate Cut May Be on the Way
<FTGale> Page 8: Inflation Rise Hits Prospect of ECB Rate Cut
<FTGale> Page 9: Inflation Fears May Signal NZ Rate Rise
<FTGale> Page 10: Fed Makes Tentative Tile toward Future US Rate Cuts
<FTGale> Page 38: Treasuries Fall as Fed Sits Tight
<FTGale> Page 38: Bond Issues Reach $1,430bn
<FTGale> Page 39: Dollar Unmoved by Fed Rate Decision
<FTGale> Page 50: Fed Move Hints at Recession Risk
<FTGale> Page 50: Tokyo Succumbs to Weaker Nasdaq
<FTGale> Page 50: Wall Street Falls on Rate Decision

News 21/12/2000:
<FRB> monetary : Minutes of Federal Open Market Committee, November 15, 2000

News 22/12/2000:
<FTGale> Page 29: German Bond Issues Suffer from Lean Times

Indicators on exit:

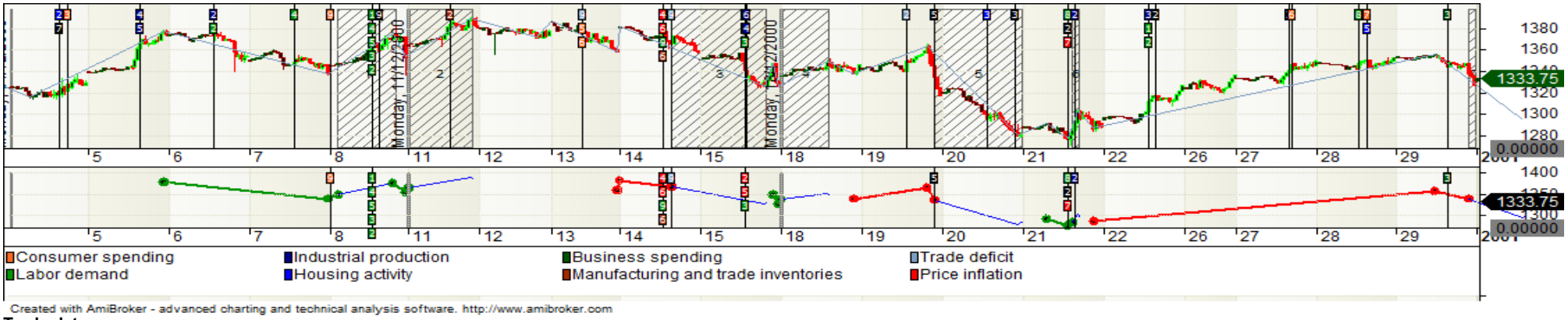
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/12/2000 08:30	US-Housing Starts	1.5406	1.56206	1.53E+06	1.55E+06	0.89	24.64	34.0	89.5161	Housing activity
20/12/2000 14:00	US-Monthly Budget Statement	2.51	2.371	-2.70E+10	-1.13E+10	0.4	3.24	31.0	75.8065	nan

Previous FOMC Meeting 2: 15/11/2000:

Previous FOMC Meeting 1: 19/12/2000:

Next FOMC Meeting: 03/01/2001

2000-12(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/12/2000 09:30:00	21/12/2000 11:00:00	0d1h	521.0	347.33	0.0	650.0	21/12/2000 10:30:00	21/12/2000 10:30:00	0.8	912.5	1.4	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/12/2000 08:30	US-Initial Jobless Claims	336000.0	354000.0	320000	321000	1.93	9.35	81.0	98.3871	Labor demand
21/12/2000 08:30	US-GDP Annualized QoQ	2.4	2.2	2.40%	0.50%	-2.64	0.08	27.0	96.7742	nan
21/12/2000 08:30	US-GDP Price Deflator	1.9	1.6	1.90%	--	-8.57	0.03	73.0	0.0	Price inflation
21/12/2000 10:00	US-Philadelphia Fed Business Outlook	2.0	6.1	5.2	7.1	-2.4	3.38	29.0	79.0323	Industrial production

News 22/12/2000:

<FTGale> Page 29: German Bond Issues Suffer from Lean Times

Indicators on exit:

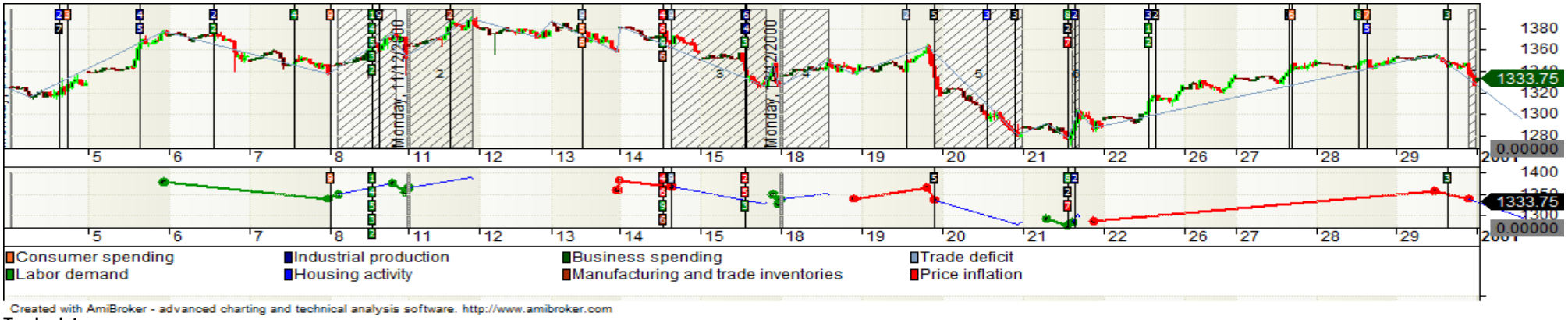
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/11/2000:

Previous FOMC Meeting 1: 19/12/2000:

Next FOMC Meeting: 03/01/2001

2000-12(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
29/12/2000 14:00:00	02/01/2001 15:00:00	4d1h	1871.0	19.29	0.0	1787.5	29/12/2000 14:00:00	02/01/2001 14:30:00	1.05	2212.5	1.24	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/12/2000 10:00	US-Chicago Purchasing Manager	43.0	44.7	41.7	43.2	1.25	1.36	37.0	81.4516	Business spending
02/01/2001 10:00	US-ISM Manufacturing	47.0	43.7	47.7	48.5	-4.58	0.72	97.0	95.9677	Industrial production
02/01/2001 10:00	US-ISM Prices Paid	55.0	61.0	56.6	58.1	2.91	2.06	86.0	73.3871	Business spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/11/2000:

Previous FOMC Meeting 1: 19/12/2000:

Next FOMC Meeting: 03/01/2001

2001-1(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
10/01/2001 14:00:00	12/01/2001 07:30:00	1d17h	783.5	18.88	25.0	1075.0	11/01/2001 15:00:00	11/01/2001 14:00:00	0.73	1087.5	1.01	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/01/2001 08:30	US-Import Price Index MoM	0.2	0.5	0.20%	0.00%	-0.61	0.49	60.0	78.2258	Trade deficit
11/01/2001 08:30	US-Initial Jobless Claims	370000.0	345000.0	375000	353000	-1.4	17.91	91.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 19/12/2000:

Previous FOMC Meeting 1: 03/01/2001:

Next FOMC Meeting: 31/01/2001

2001-1(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/01/2001 12:30:00	17/01/2001 12:00:00	0d23h	708.5	30.15	200.0	937.5	17/01/2001 11:00:00	16/01/2001 13:30:00	0.76	1162.5	1.24	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/01/2001 08:30	US-Business Inventories	0.5	0.5	0.60%	0.60%	0	0.12	11.0	38.7097	Manufacturing and trade inventories

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/01/2001 08:30	US-CPI MoM	0.2	0.2	0.20%	--	0	0.07	22.0	95.1613	Price inflation
17/01/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.1	0.30%	--	-1.89	0.05	79.0	76.129	Price inflation
17/01/2001 08:30	US-CPI Index NSA	nan	174.0	174.1	--	--	--	nan	35.4839	Price inflation
17/01/2001 08:30	US-Real Earnings	0.0	0.4	-0.10%	--	--	--	80.0	0.0	Labor demand
17/01/2001 09:15	US-Industrial Production MoM	0.5	0.6	-0.20%	0.00%	-0.37	0.27	28.0	88.7097	Industrial production
17/01/2001 09:15	US-Capacity Utilization	80.9	80.6	81.60%	80.40%	-1.23	0.24	66.0	62.0968	Industrial production

Previous FOMC Meeting 2: 19/12/2000:

Previous FOMC Meeting 1: 03/01/2001:

Next FOMC Meeting: 31/01/2001

2001-1(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/01/2001 12:00:00	31/01/2001 13:00:00	5d1h	858.5	7.1	137.5	1150.0	31/01/2001 09:30:00	29/01/2001 05:00:00	0.75	1250.0	1.09	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/01/2001 10:00	US-Consumer Confidence Index	125.0	114.4	128.3	128.6	-3.06	3.47	99.0	94.3548	Consumer spending
30/01/2001 10:30	US-Instinet Redbook Retail Sales	nan	2.2	2.40%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
31/01/2001 08:30	US-GDP Annualized QoQ	2.0	1.4	2.20%	--	-1.43	0.42	78.0	96.7742	nan
31/01/2001 08:30	US-GDP Price Deflator	2.0	2.1	1.60%	--	0.45	0.22	41.0	0.0	Price inflation
31/01/2001 10:00	US-New Home Sales	891000.0	975000.0	909000	880000	5.54	15.15	88.0	90.3226	Housing activity
31/01/2001 10:00	US-Chicago Purchasing Manager	43.0	40.2	45.2	45.8	-2.18	1.28	64.0	81.4516	Business spending

Previous FOMC Meeting 2: 19/12/2000:

Previous FOMC Meeting 1: 03/01/2001:

Next FOMC Meeting: 31/01/2001

2001-2(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/02/2001 09:30:00	05/02/2001 05:30:00	2d20h	746.0	10.97	0.0	937.5	02/02/2001 09:30:00	05/02/2001 00:30:00	0.8	987.5	1.05	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/02/2001 08:30	US-Unemployment Rate	4.1	4.2	4.00%	3.90%	1.65	0.06	68.0	89.2742	Labor demand
02/02/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.0	0.40%	--	-5.07	0.06	99.0	0.0	Labor demand
02/02/2001 08:30	US-Change in Nonfarm Payrolls	90000.0	268000.0	105000	142000	4.19	42.5	89.0	99.1935	Labor demand
02/02/2001 08:30	US-Change in Manufact. Payrolls	13000.0	65000.0	-62000	-21000	-8.57	6.12	88.0	69.4355	Labor demand
02/02/2001 08:30	US-Avg Weekly Hours Production	34.2	34.3	34.1	34	1.68	0.09	38.0	0.0	Labor demand
02/02/2001 10:00	US-Factory Orders	1.0	1.1	1.70%	1.10%	0.21	0.48	25.0	87.0968	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-2(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/02/2001 13:00:00	07/02/2001 14:00:00	1d1h	608.5	24.34	0.0	850.0	06/02/2001 13:00:00	07/02/2001 13:00:00	0.72	1012.5	1.19	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/02/2001 10:30	US-Instinet Redbook Retail Sales	nan	2.2	2.20%	--	--	--	nan	0.0	Consumer spending
07/02/2001 08:30	US-Nonfarm Productivity	2.0	2.4	3.30%	0.10%	0.9	0.44	65.0	42.7419	Industrial production
07/02/2001 08:30	US-Unit Labor Costs	3.5	4.1	2.90%	8.20%	0.6	0.99	83.0	36.2903	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-2(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/02/2001 11:30:00	12/02/2001 09:00:00	3d21h	858.5	9.18	25.0	1162.5	08/02/2001 11:30:00	09/02/2001 14:00:00	0.74	1262.5	1.09	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/02/2001 10:00	US-Wholesale Inventories MoM	0.4	0.0	0.40%	0.70%	-4.97	0.08	72.0	80.6452	Manufacturing and trade inventories
08/02/2001 13:00	US-Bloomberg Retail Sales	nan	3.8	0.30%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-2(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/02/2001 00:30:00	16/02/2001 13:30:00	0d13h	958.5	73.73	0.0	1137.5	16/02/2001 00:30:00	16/02/2001 13:00:00	0.84	1350.0	1.19	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/02/2001 08:30	US-Housing Starts	1.5506	1.65106	1.58E+06	1.53E+06	2.24	45	86.0	89.5161	Housing activity
16/02/2001 08:30	US-PPI MoM	0.3	1.1	0.00%	0.20%	3.39	0.24	99.0	0.0	Price inflation
16/02/2001 08:30	US-PPI Ex Food and Energy MoM	0.1	0.7	0.30%	0.10%	5.7	0.11	99.0	0.0	Price inflation
16/02/2001 09:15	US-Industrial Production MoM	0.0	0.3	-0.60%	-0.30%	-1.24	0.24	82.0	88.7097	Industrial production
16/02/2001 09:15	US-Capacity Utilization	80.3	80.2	80.60%	79.90%	-0.48	0.21	15.0	62.0968	Industrial production
16/02/2001 10:00	US-U. of Mich. Sentiment	94.5	87.8	94.7	--	--	--	98.0	93.5484	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-2(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/02/2001 09:30:00	21/02/2001 08:30:00	0d23h	958.5	41.67	0.0	1162.5	20/02/2001 09:30:00	21/02/2001 08:00:00	0.82	1312.5	1.13	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/02/2001 08:30	US-CPI MoM	0.3	0.6	0.20%	--	3.12	0.1	99.0	95.1613	Price inflation
21/02/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.3	0.10%	--	1.5	0.07	55.0	76.129	Price inflation
21/02/2001 08:30	US-CPI Index NSA	nan	175.1	174	--	--	--	nan	35.4839	Price inflation
21/02/2001 08:30	US-Real Earnings	nan	0.0	-0.40%	--	--	--	nan	0.0	Labor demand
21/02/2001 08:30	US-Trade Balance	3.241	3.31	-3.30E+10	-3.26E+10	-0.79	0.76	17.0	84.6774	Trade deficit

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-2(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/02/2001 13:00:00	22/02/2001 09:30:00	0d20h	1171.0	57.12	50.0	1100.0	21/02/2001 13:00:00	22/02/2001 09:30:00	1.06	1500.0	1.36	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/02/2001 14:00	US-Monthly Budget Statement	7.31	7.641	6.22E+10	3.27E+10	0.92	3.68	60.0	75.8065	nan
22/02/2001 08:30	US-Initial Jobless Claims	350000.0	348000.0	352000	365000	-0.27	7.36	17.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
22/02/2001 08:30	US-Initial Jobless Claims	350000.0	348000.0	352000	365000	-0.27	7.36	17.0	98.3871	Labor demand

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-3(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
05/03/2001 14:00:00	06/03/2001 10:00:00	0d20h	1021.0	51.05	0.0	1087.5	06/03/2001 09:30:00	05/03/2001 14:00:00	0.94	1237.5	1.14	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/03/2001 10:00	US-ISM Non-Manufacturing	52.0	51.7	50.1	52.5	-0.16	1.92	8.0	0.0	Industrial production
06/03/2001 08:30	US-Nonfarm Productivity	2.0	2.2	2.40%	4.10%	1.66	0.12	42.0	42.7419	Industrial production
06/03/2001 08:30	US-Unit Labor Costs	4.4	4.3	4.10%	-1.70%	-0.61	0.16	31.0	36.2903	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/03/2001 08:30	US-Nonfarm Productivity	2.0	2.2	2.40%	4.10%	1.66	0.12	42.0	42.7419	Industrial production
06/03/2001 08:30	US-Unit Labor Costs	4.4	4.3	4.10%	-1.70%	-0.61	0.16	31.0	36.2903	Labor demand
06/03/2001 10:00	US-Factory Orders	3.3	3.8	1.10%	0.00%	-0.71	0.7	78.0	87.0968	Industrial production

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-3(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/03/2001 09:00:00	13/03/2001 01:00:00	3d16h	3021.0	34.33	0.0	2925.0	09/03/2001 09:30:00	12/03/2001 15:00:00	1.03	3187.5	1.09	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/03/2001 08:30	US-Initial Jobless Claims	360000.0	370000.0	372000	386000	1.08	9.26	59.0	98.3871	Labor demand
08/03/2001 11:00	US-Bloomberg Retail Sales	nan	2.1	3.80%	--	--	--	nan	0.0	Consumer spending
09/03/2001 08:30	US-Unemployment Rate	4.2	4.2	4.20%	--	0	0.06	18.0	89.2742	Labor demand
09/03/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.5	0.00%	0.10%	2.77	0.07	92.0	0.0	Labor demand
09/03/2001 08:30	US-Change in Nonfarm Payrolls	75000.0	135000.0	268000	-26000	1.59	37.85	45.0	99.1935	Labor demand
09/03/2001 08:30	US-Change in Manufact. Payrolls	25000.0	94000.0	-65000	-77000	-5.63	12.25	99.0	69.4355	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 03/01/2001:

Previous FOMC Meeting 1: 31/01/2001:

Next FOMC Meeting: 20/03/2001

2001-3(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/03/2001 13:30:00	21/03/2001 09:00:00	0d19h	1196.0	61.33	0.0	1337.5	20/03/2001 13:30:00	21/03/2001 06:30:00	0.89	1637.5	1.22	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/03/2001 14:00	US-Monthly Budget Statement	4.51	4.821	-4.17E+10	7.64E+10	-1.19	2.69	57.0	75.8065	nan
20/03/2001 14:15	US-FOMC Rate Decision (Upper Bound)	5.0	5.0	5.50%	--	0	0.12	50.0	97.5806	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/03/2001 08:30	US-CPI MoM	0.2	0.3	0.60%	--	1.51	0.07	51.0	95.1613	Price inflation
21/03/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.3	0.30%	--	2.05	0.05	55.0	76.129	Price inflation
21/03/2001 08:30	US-CPI Index NSA	nan	175.8	175.1	--	--	--	nan	35.4839	Price inflation
21/03/2001 08:30	US-Real Earnings	nan	0.1	0.00%	--	--	--	nan	0.0	Labor demand

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-3(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/03/2001 14:00:00	22/03/2001 07:00:00	0d17h	683.5	40.21	0.0	875.0	21/03/2001 14:00:00	22/03/2001 06:30:00	0.78	1037.5	1.19	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-3(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
22/03/2001 14:30:00	26/03/2001 12:30:00	3d22h	1733.5	18.44	350.0	1912.5	26/03/2001 11:00:00	22/03/2001 15:00:00	0.91	2112.5	1.1	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/03/2001 10:00	US-New Home Sales	920000.0	911000.0	921000	936000	-0.52	17.15	16.0	90.3226	Housing activity
26/03/2001 10:00	US-One-Family Home Resales	5.0506	5.1806	5.13E+06	4.55E+06	1.81	0.07	49.0	0.0	Housing activity

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-4(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/04/2001 12:00:00	04/04/2001 03:00:00	1d15h	2396.0	61.44	0.0	2337.5	02/04/2001 12:00:00	04/04/2001 03:00:00	1.03	2600.0	1.11	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/04/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.4	0.50%	--	--	--	nan	0.0	Consumer spending
03/04/2001 10:00	US-Factory Orders	0.1	0.4	-3.80%	-3.40%	-0.56	0.54	57.0	87.0968	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/04/2001	US-Wards Domestic Vehicle Sales	1.3807	1.4207	1.46E+07	--	1.85	0.22	45.0	37.0968	Consumer spending

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-4(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/04/2001 15:00:00	10/04/2001 12:30:00	0d21h	1358.5	63.19	0.0	1400.0	10/04/2001 11:30:00	09/04/2001 15:00:00	0.97	1575.0	1.12	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
10/04/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.4	0.40%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-4(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/04/2001 07:30:00	17/04/2001 09:30:00	0d2h	908.5	454.25	0.0	875.0	17/04/2001 09:30:00	17/04/2001 07:30:00	1.04	1175.0	1.34	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/04/2001 08:30	US-CPI MoM	0.1	0.1	0.30%	0.20%	0	0.08	22.0	95.1613	Price inflation
17/04/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.30%	--	0	0.04	24.0	76.129	Price inflation
17/04/2001 08:30	US-CPI Index NSA	nan	176.2	175.8	--	--	--	nan	35.4839	Price inflation
17/04/2001 08:30	US-Real Earnings	nan	0.7	-0.10%	--	--	--	nan	0.0	Labor demand
17/04/2001 08:30	US-Housing Starts	1.62506	1.61306	1.65E+06	1.63E+06	-0.44	27.45	15.0	89.5161	Housing activity
17/04/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.4	0.40%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/04/2001 09:15	US-Industrial Production MoM	0.1	0.4	-0.60%	--	2.38	0.21	88.0	88.7097	Industrial production
17/04/2001 09:15	US-Capacity Utilization	79.2	79.4	79.40%	78.40%	1.09	0.23	44.0	62.0968	Industrial production

Previous FOMC Meeting 2: 31/01/2001:

Previous FOMC Meeting 1: 20/03/2001:

Next FOMC Meeting: 18/04/2001

2001-4(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/04/2001 00:00:00	18/04/2001 14:00:00	0d14h	1608.5	114.89	137.5	2237.5	18/04/2001 09:30:00	18/04/2001 09:30:00	0.72	1937.5	0.87	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/04/2001 08:30	US-Trade Balance	3.31	2.71	-3.33E+10	-3.48E+10	10.58	0.57	77.0	84.6774	Trade deficit

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/04/2001 10:00	US-Leading Index	0.3	0.3	-0.20%	-1.10%	0	0.1	26.0	83.871	nan
18/04/2001 10:55	US-FOMC Rate Decision (Upper Bound)	nan	4.5	5.00%	--	--	--	nan	97.5806	nan

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-4(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/04/2001 09:00:00	23/04/2001 14:30:00	3d5h	983.5	12.69	75.0	1062.5	20/04/2001 09:00:00	23/04/2001 13:00:00	0.93	1325.0	1.25	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-4(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/04/2001 07:00:00	26/04/2001 12:30:00	0d5h	733.5	133.36	12.5	675.0	26/04/2001 12:30:00	26/04/2001 07:30:00	1.09	950.0	1.41	100

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/04/2001 08:30	US-Employment Cost Index	1.1	1.1	0.80%	0.90%	0	0.11	21.0	75.0	Labor demand
26/04/2001 08:30	US-Initial Jobless Claims	390000.0	408000.0	385000	383000	3.31	5.43	79.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-5(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/05/2001 02:30:00	03/05/2001 14:00:00	0d11h	746.0	64.87	0.0	862.5	03/05/2001 02:30:00	03/05/2001 12:00:00	0.86	1050.0	1.22	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/05/2001 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan
03/05/2001 08:30	US-Initial Jobless Claims	400000.0	421000.0	408000	400000	3.95	5.32	84.0	98.3871	Labor demand
03/05/2001 10:00	US-ISM Non-Manufacturing	50.2	47.1	50.3	50	-3.75	0.81	71.0	0.0	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/05/2001 10:00	US-ISM Non-Manufacturing	50.2	47.1	50.3	50	-3.75	0.81	71.0	0.0	Industrial production

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-5(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
04/05/2001 09:00:00	07/05/2001 02:30:00	2d17h	1096.0	16.73	0.0	1150.0	07/05/2001 00:30:00	04/05/2001 09:00:00	0.95	1287.5	1.12	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/05/2001 08:30	US-Unemployment Rate	4.4	4.5	4.30%	--	3	0.03	47.0	89.2742	Labor demand
04/05/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.4	0.40%	0.40%	1.46	0.07	53.0	0.0	Labor demand
04/05/2001 08:30	US-Change in Nonfarm Payrolls	15000.0	223000.0	-86000	-25000	-5	47.61	94.0	99.1935	Labor demand
04/05/2001 08:30	US-Change in Manufact. Payrolls	54000.0	104000.0	-81000	-90000	-2.12	23.79	83.0	69.4355	Labor demand
04/05/2001 08:30	US-Avg Weekly Hours Production	34.2	34.3	34.3	34.1	2.01	0.05	39.0	0.0	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-5(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
10/05/2001 10:30:00	14/05/2001 14:00:00	4d3h	721.0	7.25	75.0	862.5	11/05/2001 05:00:00	14/05/2001 10:30:00	0.84	962.5	1.12	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
10/05/2001 08:30	US-Import Price Index MoM	0.2	0.5	-1.60%	-0.60%	-0.76	0.39	59.0	78.2258	Trade deficit
10/05/2001 08:30	US-Initial Jobless Claims	416000.0	384000.0	421000	406000	-5.2	6.15	96.0	98.3871	Labor demand
10/05/2001 12:00	US-Bloomberg Retail Sales	nan	3.5	0.90%	--	--	--	nan	0.0	Consumer spending
11/05/2001 08:30	US-PPI MoM	0.3	0.3	-0.10%	-0.50%	0	0.18	16.0	0.0	Price inflation
11/05/2001 08:30	US-PPI Ex Food and Energy MoM	0.1	0.2	0.10%	0.20%	1.6	0.06	64.0	0.0	Price inflation
11/05/2001 08:30	US-Advance Retail Sales	0.1	0.8	-0.20%	-0.40%	4.32	0.16	99.0	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/05/2001 09:50	US-U. of Mich. Sentiment	88.0	92.6	88.4	--	2.87	1.61	92.0	93.5484	nan
14/05/2001 08:30	US-Business Inventories	0.2	0.3	-0.20%	-0.50%	-0.89	0.11	29.0	38.7097	Manufacturing and trade inventories
14/05/2001 09:15	US-Industrial Production MoM	0.2	0.3	0.40%	-0.30%	-0.54	0.18	27.0	88.7097	Industrial production
14/05/2001 09:15	US-Capacity Utilization	79.1	78.5	79.40%	78.00%	-3.33	0.18	96.0	62.0968	Industrial production

Previous FOMC Meeting 2: 20/03/2001:

Previous FOMC Meeting 1: 18/04/2001:

Next FOMC Meeting: 15/05/2001

2001-5(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/05/2001 09:30:00	17/05/2001 12:30:00	1d3h	1521.0	56.33	0.0	1437.5	17/05/2001 12:00:00	16/05/2001 09:30:00	1.06	1762.5	1.23	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/05/2001 08:30	US-CPI MoM	0.4	0.3	0.10%	--	-1.08	0.09	89.0	95.1613	Price inflation
16/05/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.03	25.0	76.129	Price inflation
16/05/2001 08:30	US-CPI Index NSA	nan	176.9	176.2	--	--	--	nan	35.4839	Price inflation
16/05/2001 08:30	US-Real Earnings	nan	0.1	0.70%	--	--	--	nan	0.0	Labor demand
16/05/2001 08:30	US-Housing Starts	1.606	1.60906	1.61E+06	1.59E+06	0.37	24.51	10.0	89.5161	Housing activity

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/05/2001 08:30	US-Initial Jobless Claims	395000.0	380000.0	384000	381000	-1.88	7.96	70.0	98.3871	Labor demand
17/05/2001 10:00	US-Philadelphia Fed Business Outlook	7.8	8.8	-7.2	-10.8	-0.28	3.55	6.0	79.0323	Industrial production
17/05/2001 10:00	US-Leading Index	0.1	0.1	-0.30%	-1.40%	0	0.08	27.0	83.871	nan

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-5(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/05/2001 00:00:00	24/05/2001 13:00:00	1d13h	946.0	25.57	112.5	1212.5	23/05/2001 05:00:00	24/05/2001 12:30:00	0.78	1250.0	1.03	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
22/05/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.6	0.50%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/05/2001 08:30	US-Initial Jobless Claims	390000.0	407000.0	380000	390000	2.79	6.09	75.0	98.3871	Labor demand
24/05/2001 10:00	US-New Home Sales	975000.0	894000.0	1.02E+06	939000	-5.14	15.75	85.0	90.3226	Housing activity

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-5(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/05/2001 09:00:00	30/05/2001 13:30:00	5d4h	1421.0	11.41	87.5	1500.0	25/05/2001 10:30:00	30/05/2001 13:00:00	0.95	1737.5	1.16	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/05/2001 08:30	US-GDP Annualized QoQ	1.4	1.3	2.00%	-1.10%	-0.42	0.24	16.0	96.7742	nan
25/05/2001 08:30	US-GDP Price Deflator	3.2	3.3	3.20%	2.60%	0.48	0.21	21.0	0.0	Price inflation
25/05/2001 09:50	US-U. of Mich. Sentiment	92.6	92.0	92.6	92	-0.7	0.85	36.0	93.5484	nan
25/05/2001 10:00	US-Durable Goods Orders	2.2	5.0	2.90%	1.10%	-2.51	1.12	77.0	92.7419	Industrial production
25/05/2001 10:00	US-One-Family Home Resales	5.2506	5.206	5.44E+06	4.83E+06	-0.65	0.08	18.0	0.0	Housing activity
29/05/2001 08:30	US-Personal Income	0.3	0.3	0.50%	0.40%	0	0.09	17.0	85.4839	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-6(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/06/2001 09:00:00	12/06/2001 12:30:00	4d3h	921.0	9.26	162.5	1362.5	08/06/2001 15:00:00	12/06/2001 09:30:00	0.68	1400.0	1.03	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/06/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.1	0.60%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-6(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
12/06/2001 12:30:00	12/06/2001 15:00:00	0d2h	371.0	148.4	0.0	400.0	12/06/2001 14:00:00	12/06/2001 14:00:00	0.93	687.5	1.72	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-6(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
13/06/2001 17:00:00	14/06/2001 09:00:00	0d16h	483.5	30.22	512.5	650.0	14/06/2001 09:00:00	14/06/2001 07:30:00	0.74	12.5	0.02	81

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/06/2001 08:30	US-PPI MoM	0.3	0.1	0.30%	0.60%	-1.64	0.12	61.0	0.0	Price inflation
14/06/2001 08:30	US-PPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.1	25.0	0.0	Price inflation
14/06/2001 08:30	US-Business Inventories	0.1	0.0	-0.30%	-0.50%	-1.02	0.1	47.0	38.7097	Manufacturing and trade inventories
14/06/2001 08:30	US-Initial Jobless Claims	420000.0	428000.0	432000	406000	0.94	8.55	47.0	98.3871	Labor demand

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-6(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/06/2001 09:00:00	15/06/2001 09:30:00	1d0h	796.0	32.49	0.0	1125.0	14/06/2001 09:00:00	15/06/2001 09:00:00	0.71	1312.5	1.17	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/06/2001 08:30	US-PPI MoM	0.3	0.1	0.30%	0.60%	-1.64	0.12	61.0	0.0	Price inflation
14/06/2001 08:30	US-PPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.1	25.0	0.0	Price inflation
14/06/2001 08:30	US-Business Inventories	0.1	0.0	-0.30%	-0.50%	-1.02	0.1	47.0	38.7097	Manufacturing and trade inventories
14/06/2001 08:30	US-Initial Jobless Claims	420000.0	428000.0	432000	406000	0.94	8.55	47.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/06/2001 08:30	US-CPI MoM	0.4	0.4	0.30%	0.20%	0	0.09	22.0	95.1613	Price inflation
15/06/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.1	0.20%	--	-2.25	0.04	80.0	76.129	Price inflation
15/06/2001 08:30	US-CPI Index NSA	nan	177.7	176.9	--	--	--	nan	35.4839	Price inflation
15/06/2001 08:30	US-Real Earnings	0.0	0.2	-0.10%	--	--	--	62.0	0.0	Labor demand
15/06/2001 09:15	US-Industrial Production MoM	0.4	0.8	-0.30%	-0.30%	-1.92	0.21	95.0	88.7097	Industrial production
15/06/2001 09:15	US-Capacity Utilization	76.6	77.4	78.50%	77.50%	1.67	0.48	99.0	62.0968	Industrial production

Previous FOMC Meeting 2: 18/04/2001:

Previous FOMC Meeting 1: 15/05/2001:

Next FOMC Meeting: 27/06/2001

2001-7(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
05/07/2001 04:00:00	09/07/2001 00:00:00	3d20h	1808.5	19.66	400.0	2150.0	05/07/2001 06:00:00	08/07/2001 18:00:00	0.84	2100.0	0.98	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/07/2001	US-Wards Domestic Vehicle Sales	1.3607	1.3907	1.36E+07	--	1.49	0.2	40.0	37.0968	Consumer spending
06/07/2001 08:30	US-Avg Weekly Hours Production	34.3	34.3	34.3	34	0	0.08	21.0	0.0	Labor demand
03/07/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.3	-1.30%	--	--	--	nan	0.0	Consumer spending
03/07/2001 10:00	US-Factory Orders	1.5	2.5	-3.00%	-3.60%	2.04	0.49	97.0	87.0968	Industrial production
05/07/2001 08:30	US-Initial Jobless Claims	395000.0	399000.0	388000	381000	0.56	7.17	26.0	98.3871	Labor demand
05/07/2001 10:00	US-ISM Non-Manufacturing	47.0	52.1	46.6	47.9	8.93	0.57	93.0	0.0	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-7(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/07/2001 12:00:00	16/07/2001 09:00:00	4d21h	1483.5	12.68	300.0	1875.0	16/07/2001 00:30:00	11/07/2001 14:00:00	0.79	1800.0	0.96	85

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/07/2001 08:30	US-Initial Jobless Claims	390000.0	445000.0	399000	394000	5.22	10.54	99.0	98.3871	Labor demand
12/07/2001 08:30	US-Import Price Index MoM	0.1	0.5	0.30%	0.20%	-1.54	0.26	76.0	78.2258	Trade deficit
12/07/2001 11:32	US-Bloomberg Retail Sales	nan	2.8	1.10%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
13/07/2001 08:30	US-PPI MoM	0.1	0.4	0.10%	0.20%	-2.19	0.14	83.0	0.0	Price inflation
13/07/2001 08:30	US-PPI Ex Food and Energy MoM	0.1	0.1	0.20%	--	0	0.06	25.0	0.0	Price inflation
13/07/2001 08:30	US-Retail Sales Advance MoM	0.3	0.2	0.10%	0.30%	-0.71	0.14	50.0	91.9355	Consumer spending
13/07/2001 08:30	US-Retail Sales Ex Auto MoM	0.2	0.2	0.30%	0.30%	-2.7	0.15	50.0	64.3548	Consumer spending
13/07/2001 09:50	US-U. of Mich. Sentiment	93.0	93.7	92.6	--	1.19	0.59	43.0	93.5484	nan
16/07/2001 08:30	US-Business Inventories	0.1	0.0	0.00%	-0.10%	1.13	0.09	47.0	38.7097	Manufacturing and trade inventories

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-7(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/07/2001 10:30:00	23/07/2001 02:00:00	3d15h	633.5	7.24	12.5	775.0	19/07/2001 10:30:00	23/07/2001 00:00:00	0.82	850.0	1.1	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/07/2001 08:30	US-Initial Jobless Claims	420000.0	414000.0	445000	401000	-0.35	17.21	36.0	98.3871	Labor demand
19/07/2001 08:30	US-Trade Balance	3.221	2.831	-3.22E+10	-3.12E+10	--	--	75.0	84.6774	Trade deficit
19/07/2001 10:00	US-Leading Index	0.2	0.3	0.50%	0.30%	0.81	0.12	59.0	83.871	nan
19/07/2001 12:00	US-Philadelphia Fed Business Outlook	1.0	12.2	-3.7	-7	-3.23	3.47	83.0	79.0323	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/07/2001 14:00	US-Monthly Budget Statement	3.251	3.191	5.59E+10	-2.79E+10	-0.26	2.35	16.0	75.8065	nan

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-7(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/07/2001 09:00:00	31/07/2001 13:00:00	6d4h	1833.5	12.39	312.5	2187.5	31/07/2001 11:30:00	25/07/2001 11:30:00	0.84	2062.5	0.94	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/07/2001 10:00	US-One-Family Home Resales	5.306	5.3306	5.37E+06	4.68E+06	0.43	0.07	13.0	0.0	Housing activity
31/07/2001 08:30	US-Personal Spending	0.3	0.4	--	0.70%	1.79	0.06	73.0	85.4839	Labor demand
31/07/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.6	1.30%	--	--	--	nan	0.0	Consumer spending
26/07/2001 08:30	US-Initial Jobless Claims	405000.0	366000.0	414000	405000	-5.25	7.43	99.0	98.3871	Labor demand
26/07/2001 08:30	US-Employment Cost Index	1.0	0.9	1.10%	--	-0.95	0.11	47.0	75.0	Labor demand
26/07/2001 08:30	US-Durable Goods Orders	1.0	2.0	2.90%	3.50%	-1.03	0.97	47.0	92.7419	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
31/07/2001 09:36	US-Consumer Confidence Index	118.0	116.5	117.9	118.9	-1.32	1.14	28.0	94.3548	Consumer spending
31/07/2001 10:00	US-Chicago Purchasing Manager	43.5	38.0	44.4	41.6	-4.27	1.29	89.0	81.4516	Business spending

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-7(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
31/07/2001 13:00:00	01/08/2001 02:30:00	0d13h	346.0	25.63	0.0	512.5	31/07/2001 13:00:00	31/07/2001 19:00:00	0.68	587.5	1.15	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

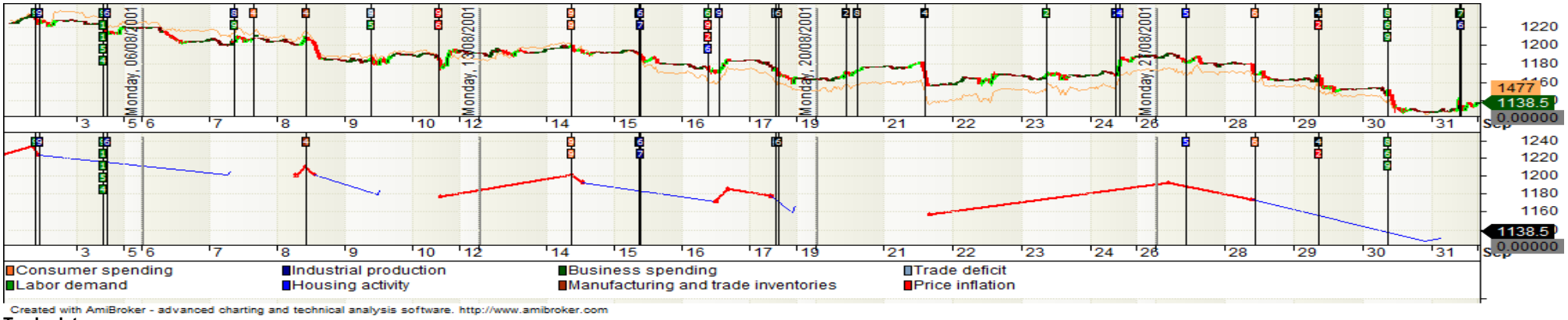
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/08/2001 02:30:00	01/08/2001 12:00:00	0d9h	408.5	43.0	25.0	462.5	01/08/2001 11:30:00	01/08/2001 04:30:00	0.88	562.5	1.22	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/08/2001 10:00	US-Construction Spending	0.1	0.7	0.30%	-0.80%	-2.28	0.35	46.0	0.0	Housing activity
01/08/2001 10:00	US-ISM Manufacturing	44.5	43.6	44.7	43.2	-0.96	0.94	38.0	95.9677	Industrial production
01/08/2001 10:00	US-ISM Prices Paid	40.7	38.7	42.3	42.8	-1.34	1.49	43.0	73.3871	Business spending

Indicators on exit:

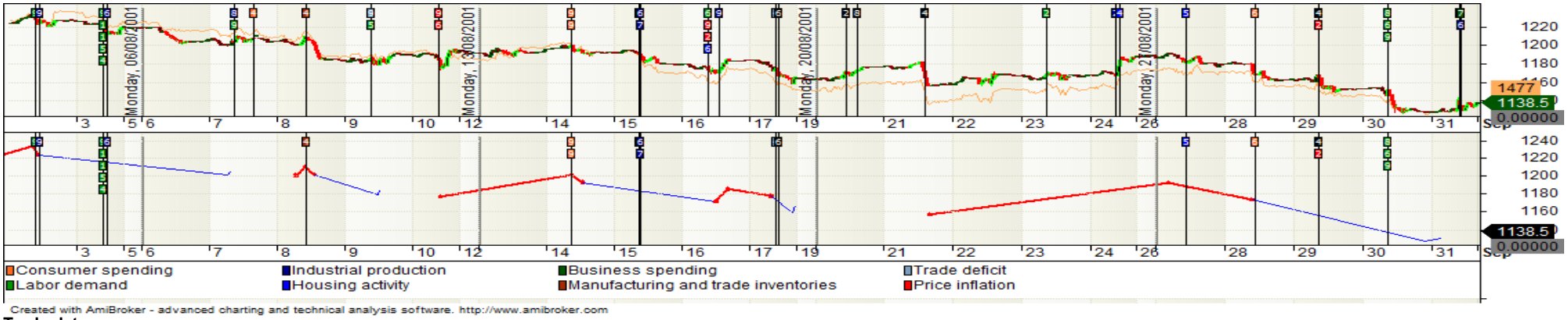
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/08/2001 10:00	US-Construction Spending	0.1	0.7	0.30%	-0.80%	-2.28	0.35	46.0	0.0	Housing activity
01/08/2001 10:00	US-ISM Manufacturing	44.5	43.6	44.7	43.2	-0.96	0.94	38.0	95.9677	Industrial production
01/08/2001 10:00	US-ISM Prices Paid	40.7	38.7	42.3	42.8	-1.34	1.49	43.0	73.3871	Business spending

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/08/2001 09:30:00	07/08/2001 07:30:00	4d22h	908.5	7.7	212.5	1337.5	02/08/2001 20:30:00	07/08/2001 06:00:00	0.68	1150.0	0.86	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/08/2001 08:30	US-Initial Jobless Claims	390000.0	346000.0	366000	398000	-4.46	9.88	99.0	98.3871	Labor demand
02/08/2001 10:00	US-Factory Orders	1.3	2.4	2.50%	2.50%	-2.78	0.4	97.0	87.0968	Industrial production
03/08/2001 08:30	US-Unemployment Rate	4.7	4.5	4.50%	--	-2.77	0.05	90.0	89.2742	Labor demand
03/08/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.3	0.30%	0.30%	0	0.04	11.0	0.0	Labor demand
03/08/2001 08:30	US-Change in Nonfarm Payrolls	50000.0	42000.0	-114000	-131000	0.17	47.89	11.0	99.1935	Labor demand
03/08/2001 08:30	US-Change in Manufact. Payrolls	80000.0	49000.0	-113000	-146000	1.2	25.75	56.0	69.4355	Labor demand

Indicators on exit:

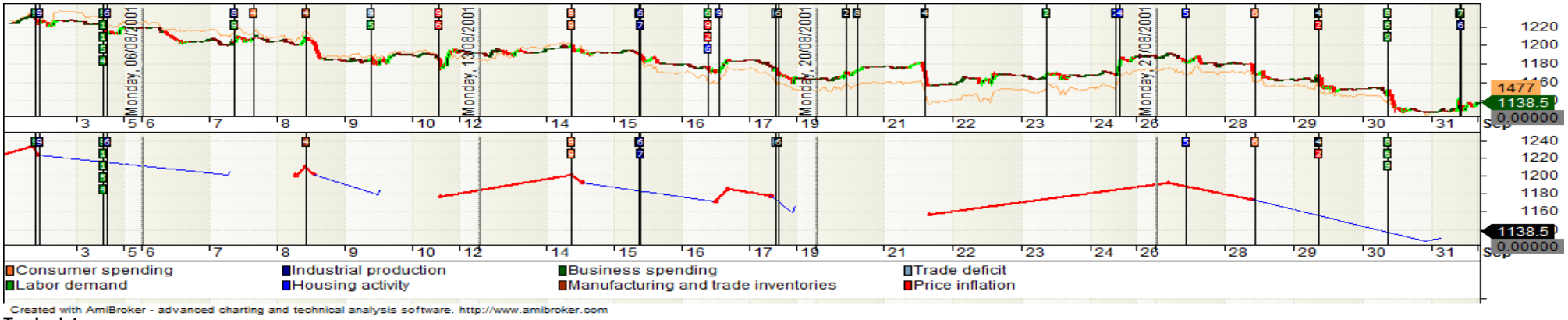
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/08/2001 12:30:00	09/08/2001 11:30:00	0d23h	783.5	34.07	0.0	950.0	08/08/2001 12:30:00	09/08/2001 11:00:00	0.82	1075.0	1.13	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/08/2001 10:00	US-Wholesale Inventories MoM	0.0	0.2	0.20%	0.40%	-1.94	0.1	45.0	80.6452	Manufacturing and trade inventories
08/08/2001 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Indicators on exit:

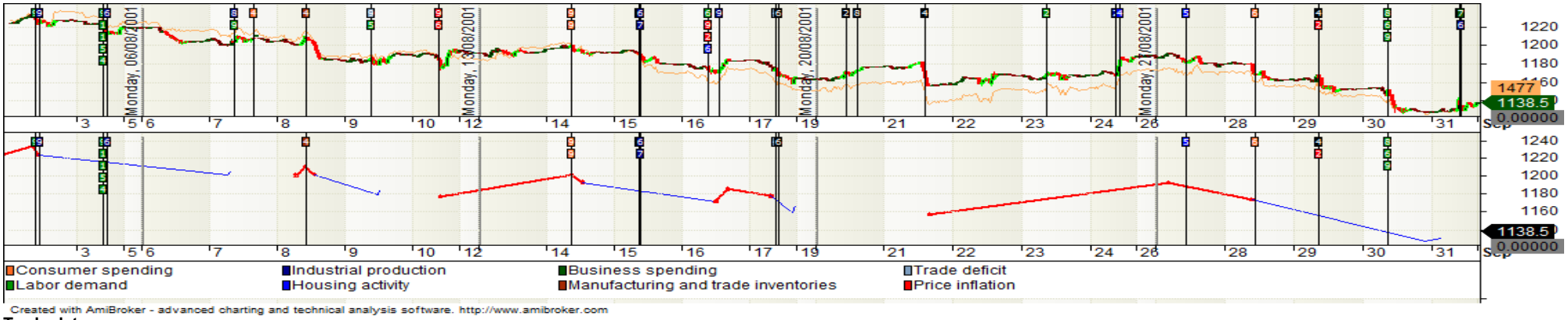
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
09/08/2001 08:30	US-Import Price Index MoM	0.5	1.6	-0.50%	-0.40%	-4.47	0.25	97.0	78.2258	Trade deficit
09/08/2001 08:30	US-Initial Jobless Claims	375000.0	385000.0	346000	388000	0.79	12.67	56.0	98.3871	Labor demand

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/08/2001 12:00:00	16/08/2001 12:30:00	2d0h	821.0	16.93	150.0	1087.5	15/08/2001 05:30:00	16/08/2001 11:30:00	0.75	1075.0	0.99	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/08/2001 08:30	US-Retail Sales Advance MoM	0.2	0.0	0.20%	-0.40%	0.93	0.22	99.0	91.9355	Consumer spending
14/08/2001 08:30	US-Retail Sales Ex Auto MoM	0.1	0.2	-0.20%	-0.40%	0.61	0.16	99.0	64.3548	Consumer spending
14/08/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.1	1.90%	--	--	--	nan	0.0	Consumer spending
15/08/2001 08:30	US-Business Inventories	0.4	0.4	0.00%	-0.20%	0	0.16	10.0	38.7097	Manufacturing and trade inventories
15/08/2001 09:15	US-Industrial Production MoM	0.3	0.1	-0.70%	-0.70%	1.52	0.13	60.0	88.7097	Industrial production
15/08/2001 09:15	US-Capacity Utilization	76.6	77.0	77.00%	76.10%	2.48	0.16	75.0	62.0968	Industrial production

Indicators on exit:

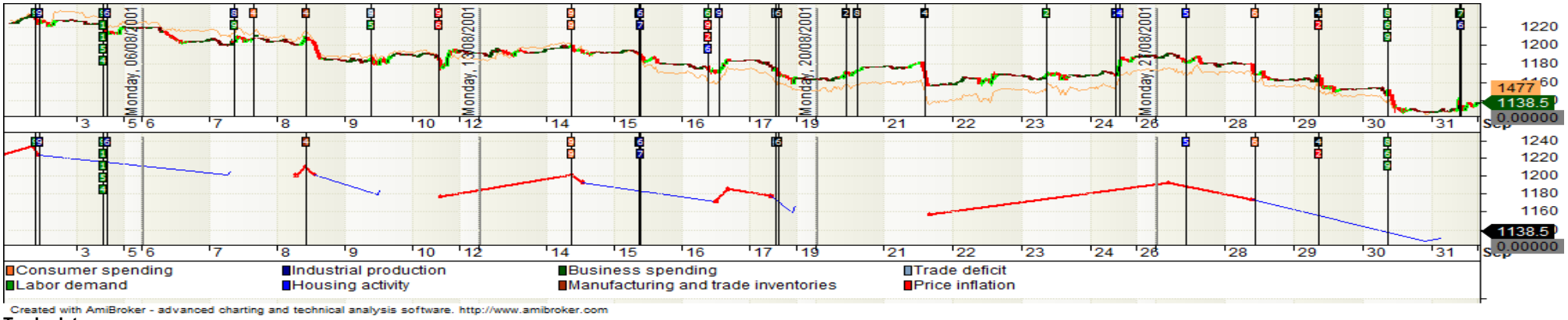
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/08/2001 08:30	US-Initial Jobless Claims	395000.0	380000.0	385000	401000	-2.08	7.2	68.0	98.3871	Labor demand
16/08/2001 08:30	US-CPI MoM	0.1	0.3	0.20%	--	-1.48	0.14	93.0	95.1613	Price inflation
16/08/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.30%	0.40%	0	0.06	24.0	76.129	Price inflation
16/08/2001 08:30	US-CPI Index NSA	nan	177.5	178	--	--	--	nan	35.4839	Price inflation
16/08/2001 08:30	US-Real Earnings	nan	0.6	0.10%	--	--	--	nan	0.0	Labor demand
16/08/2001 08:30	US-Housing Starts	1.6206	1.67206	1.66E+06	1.64E+06	2.49	20.85	65.0	89.5161	Housing activity

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/08/2001 07:00:00	17/08/2001 15:00:00	0d8h	508.5	63.56	0.0	612.5	17/08/2001 07:00:00	17/08/2001 14:00:00	0.83	887.5	1.45	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/08/2001 08:30	US-Trade Balance	2.951	2.941	-2.83E+10	-2.75E+10	0.13	0.76	4.0	84.6774	Trade deficit
17/08/2001 09:50	US-U. of Mich. Sentiment	92.0	93.5	92.4	--	2.26	0.66	60.0	93.5484	nan

Indicators on exit:

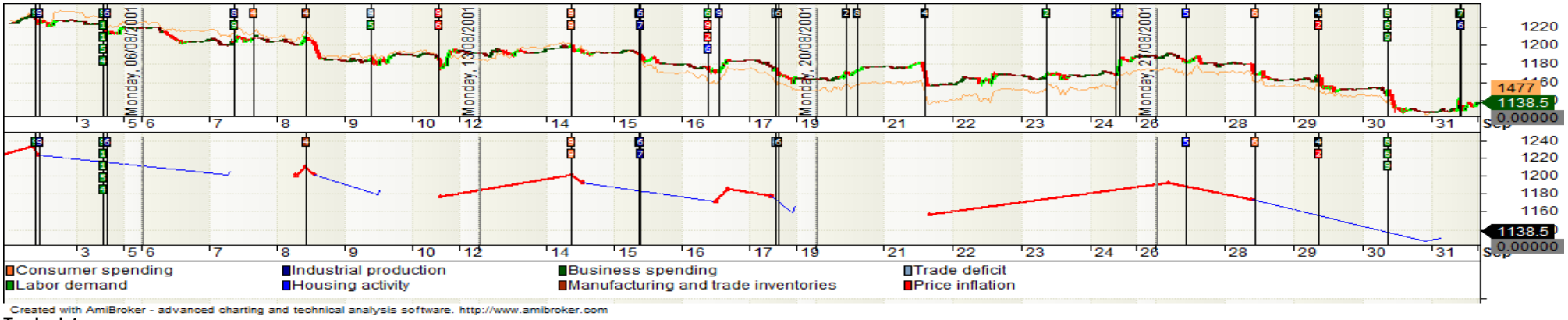
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 15/05/2001:

Previous FOMC Meeting 1: 27/06/2001:

Next FOMC Meeting: 21/08/2001

2001-8(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/08/2001 09:00:00	31/08/2001 03:30:00	2d18h	2058.5	30.95	0.0	2200.0	28/08/2001 09:00:00	30/08/2001 22:00:00	0.94	2250.0	1.02	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/08/2001 10:00	US-One-Family Home Resales	5.306	5.1706	5.33E+06	--	-1.88	0.07	51.0	0.0	Housing activity
28/08/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.4	0.20%	--	--	--	nan	0.0	Consumer spending
28/08/2001 10:00	US-Consumer Confidence Index	117.5	114.3	116.5	116.3	-3.4	0.94	66.0	94.3548	Consumer spending
29/08/2001 08:30	US-GDP Annualized QoQ	0.0	0.2	0.70%	2.10%	1.4	0.14	40.0	96.7742	nan
29/08/2001 08:30	US-GDP Price Deflator	2.3	2.2	2.30%	2.80%	-2.75	0.04	23.0	0.0	Price inflation
30/08/2001 08:30	US-Personal Income	0.3	0.5	0.30%	0.10%	2.45	0.08	84.0	85.4839	Labor demand

Indicators on exit:

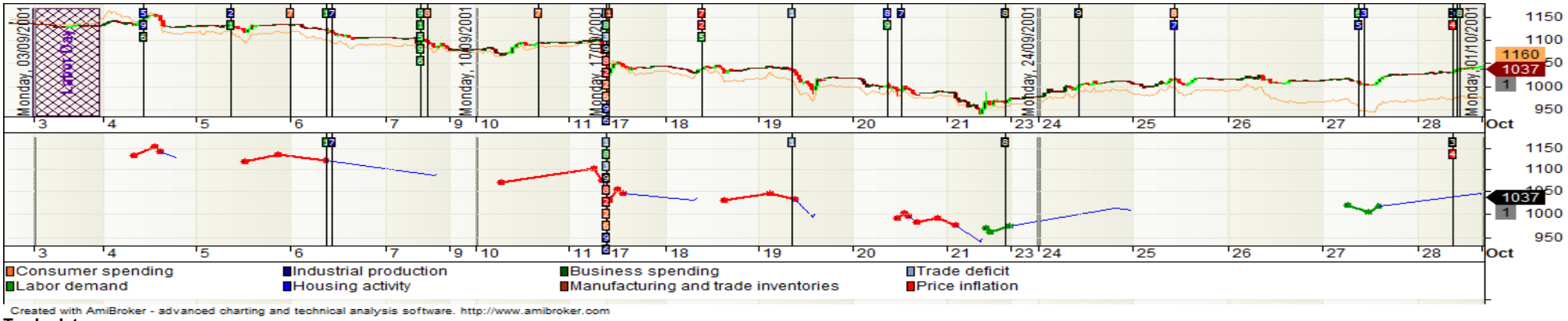
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 27/06/2001:

Previous FOMC Meeting 1: 21/08/2001:

Next FOMC Meeting: 17/09/2001

2001-9(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
04/09/2001 14:00:00	04/09/2001 18:30:00	0d4h	633.5	140.78	0.0	725.0	04/09/2001 14:00:00	04/09/2001 18:00:00	0.87	787.5	1.09	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

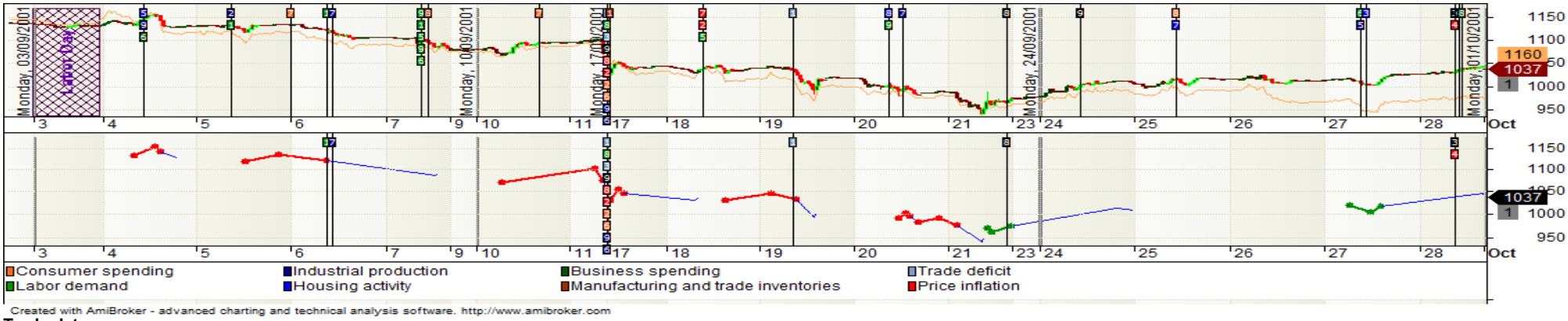
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 27/06/2001:

Previous FOMC Meeting 1: 21/08/2001:

Next FOMC Meeting: 17/09/2001

2001-9(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/09/2001 08:30:00	07/09/2001 12:30:00	1d4h	1646.0	58.79	12.5	1512.5	06/09/2001 08:30:00	07/09/2001 12:30:00	1.09	1787.5	1.18	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/09/2001 08:30	US-Initial Jobless Claims	400000.0	402000.0	399000	395000	0.48	4.19	16.0	98.3871	Labor demand
06/09/2001 10:00	US-ISM Non-Manufacturing	49.5	45.5	48.9	48.1	-2.29	1.75	75.0	0.0	Industrial production
06/09/2001 12:40	US-Bloomberg Retail Sales	nan	3.5	3.10%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

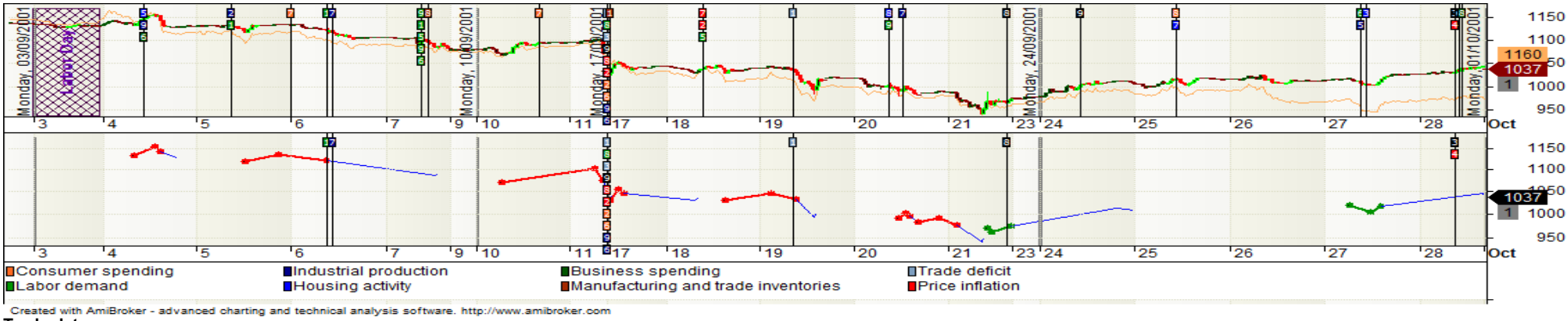
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/09/2001 08:30	US-Unemployment Rate	4.6	4.9	4.50%	4.60%	5.61	0.05	99.0	89.2742	Labor demand
07/09/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.3	0.30%	0.00%	0	0.04	12.0	0.0	Labor demand
07/09/2001 08:30	US-Change in Nonfarm Payrolls	45000.0	113000.0	-42000	-112000	-2.05	33.17	53.0	99.1935	Labor demand
07/09/2001 08:30	US-Change in Manufact. Payrolls	50000.0	141000.0	-49000	-133000	-3.56	25.55	99.0	69.4355	Labor demand
07/09/2001 08:30	US-Avg Weekly Hours Production	34.2	34.1	34.2	34	-3.46	0.03	68.0	0.0	Labor demand
07/09/2001 10:00	US-Wholesale Inventories MoM	0.1	0.7	-0.20%	-0.80%	-4.13	0.15	85.0	80.6452	Manufacturing and trade inventories

Previous FOMC Meeting 2: 27/06/2001:

Previous FOMC Meeting 1: 21/08/2001:

Next FOMC Meeting: 17/09/2001

2001-9(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/09/2001 08:00:00	17/09/2001 09:00:00	6d1h	1646.0	11.35	0.0	1862.5	11/09/2001 08:30:00	17/09/2001 08:00:00	0.88	2175.0	1.17	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/09/2001 08:55	US-Instinet Redbook Retail Sales	nan	0.7	0.30%	--	--	--	nan	0.0	Consumer spending
14/09/2001 09:15	US-Industrial Production MoM	0.3	0.8	-0.10%	-0.50%	-1.97	0.25	98.0	88.7097	Industrial production
14/09/2001 09:15	US-Capacity Utilization	76.6	76.2	77.00%	75.50%	-1.6	0.25	67.0	62.0968	Industrial production
12/09/2001 08:30	US-Current Account Balance	1.0611	1.06511	-1.10E+11	-1.07E+11	-0.26	1.9	14.0	72.5806	Trade deficit
13/09/2001 08:30	US-Initial Jobless Claims	406000.0	431000.0	402000	402000	3.75	6.66	88.0	98.3871	Labor demand
13/09/2001 08:30	US-Import Price Index MoM	0.2	0.1	-1.60%	-1.50%	0.16	0.32	31.0	78.2258	Trade deficit

Indicators on exit:

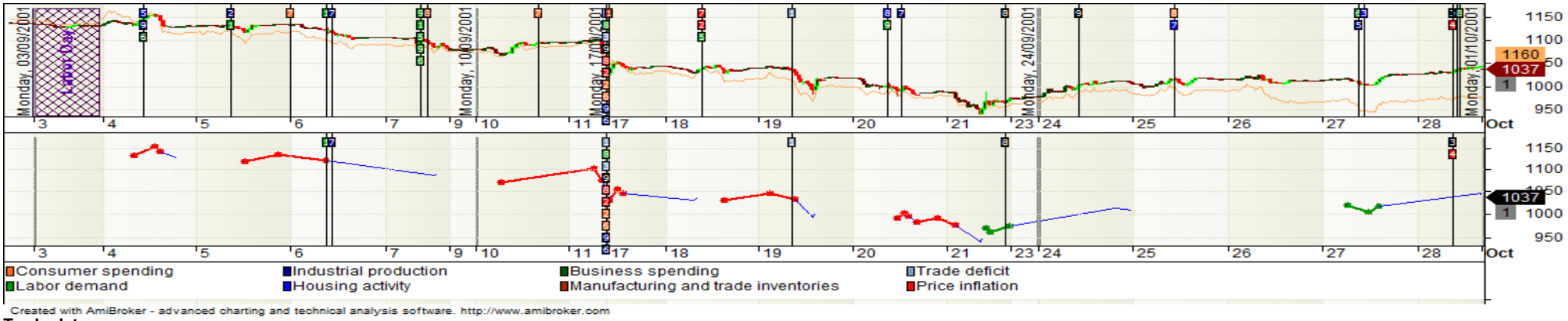
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/09/2001 08:20	US-FOMC Rate Decision (Upper Bound)	nan	3.0	3.50%	--	--	--	nan	97.5806	nan
17/09/2001 08:30	US-Business Inventories	0.4	0.4	-0.40%	-0.80%	0	0.13	11.0	38.7097	Manufacturing and trade inventories

Previous FOMC Meeting 2: 27/06/2001:

Previous FOMC Meeting 1: 21/08/2001:

Next FOMC Meeting: 17/09/2001

2001-9(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/09/2001 12:00:00	18/09/2001 07:30:00	0d19h	433.5	22.23	37.5	600.0	17/09/2001 21:00:00	18/09/2001 06:30:00	0.72	750.0	1.25	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

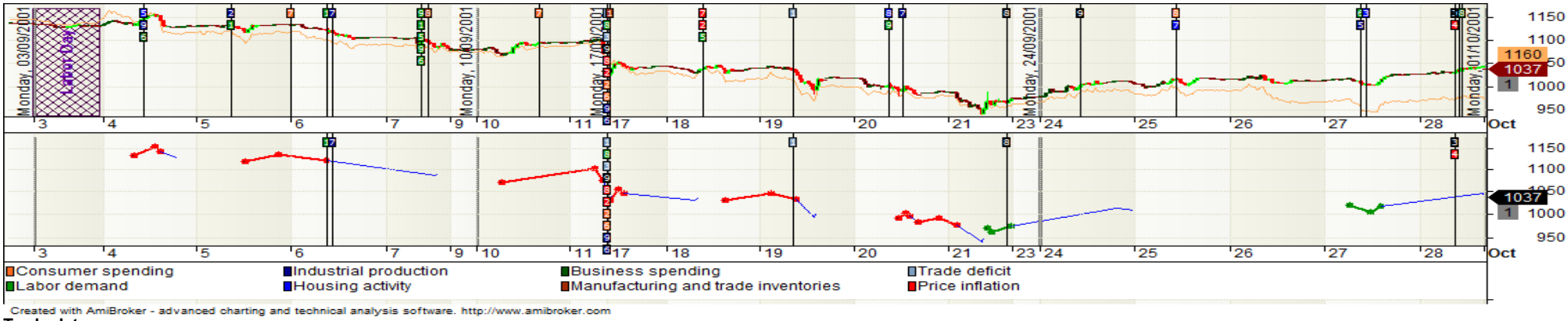
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-9(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/09/2001 09:00:00	19/09/2001 14:00:00	0d5h	1496.0	299.2	0.0	1725.0	19/09/2001 09:00:00	19/09/2001 13:30:00	0.87	1987.5	1.15	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/09/2001 08:30	US-Trade Balance	2.941	2.881	-2.94E+10	-2.91E+10	0.63	0.95	17.0	84.6774	Trade deficit
19/09/2001 12:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Indicators on exit:

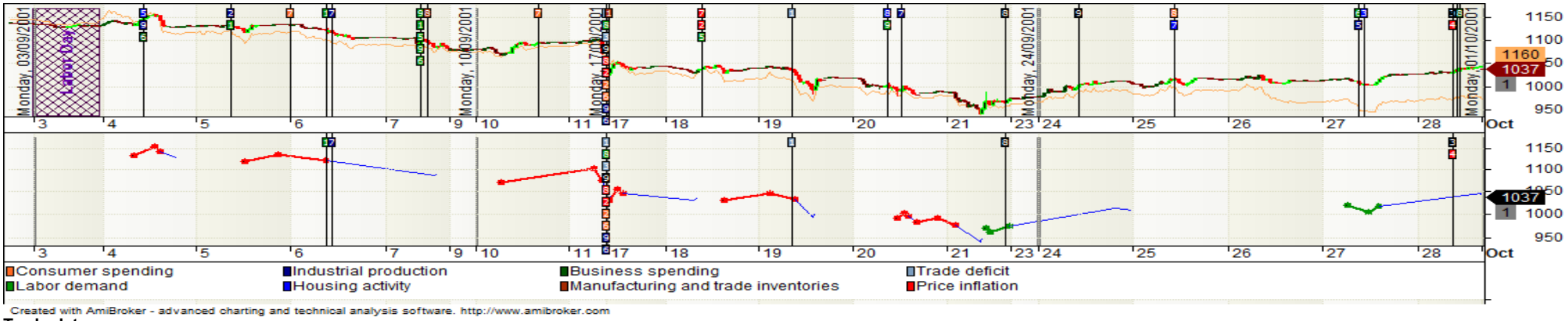
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-9(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/09/2001 13:30:00	20/09/2001 17:00:00	0d3h	433.5	123.86	0.0	475.0	20/09/2001 14:00:00	20/09/2001 16:00:00	0.91	637.5	1.34	92

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

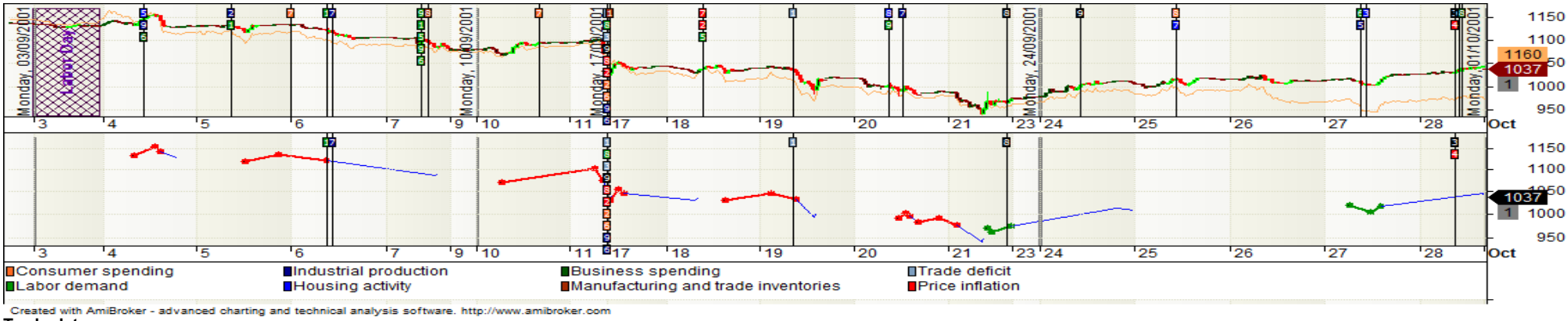
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-9(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/09/2001 02:00:00	21/09/2001 08:30:00	0d6h	1208.5	185.92	0.0	1062.5	21/09/2001 02:00:00	21/09/2001 08:00:00	1.14	1762.5	1.66	100

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

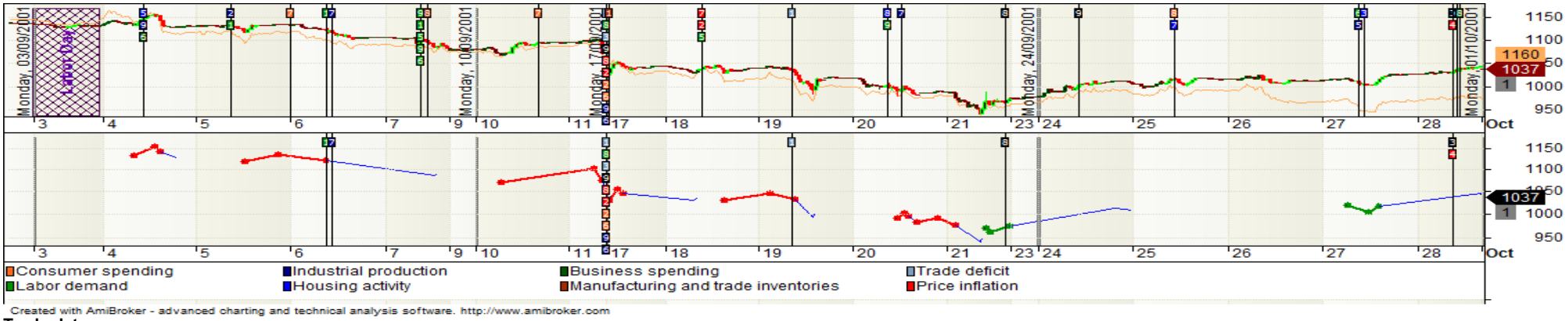
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-9(8)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/09/2001 15:00:00	24/09/2001 23:30:00	3d8h	1696.0	21.07	0.0	1912.5	24/09/2001 22:00:00	21/09/2001 15:00:00	0.89	1925.0	1.01	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/09/2001 14:00	US-Monthly Budget Statement	610.0	810.0	-1.04E+10	2.80E+09	-1.09	18.37	89.0	75.8065	nan

Indicators on exit:

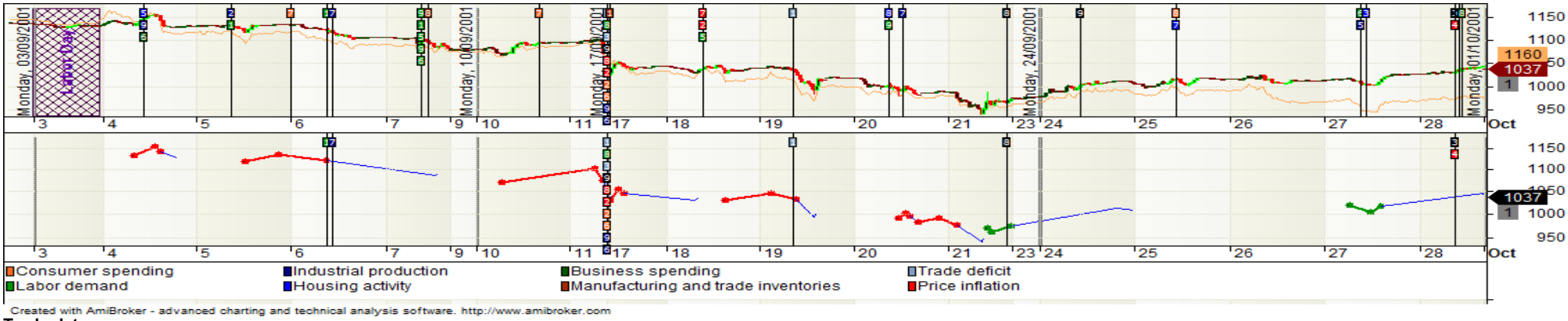
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/09/2001 10:00	US-Leading Index	0.1	0.3	0.30%	-0.30%	-1.9	0.11	93.0	83.871	nan

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-9(9)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
27/09/2001 13:30:00	01/10/2001 07:00:00	3d17h	1046.0	11.69	0.0	1237.5	28/09/2001 15:00:00	27/09/2001 13:30:00	0.85	1450.0	1.17	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/09/2001 08:30	US-GDP Annualized QoQ	0.1	0.3	0.20%	--	2.12	0.09	39.0	96.7742	nan
28/09/2001 08:30	US-GDP Price Deflator	2.2	2.1	2.20%	--	-5.75	0.02	44.0	0.0	Price inflation

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/09/2001 09:50	US-U. of Mich. Sentiment	80.0	81.8	83.6	81.8	0.56	3.22	62.0	93.5484	nan
28/09/2001 10:00	US-Chicago Purchasing Manager	41.0	46.6	43.5	43	2.75	2.04	89.0	81.4516	Business spending

Previous FOMC Meeting 2: 21/08/2001:

Previous FOMC Meeting 1: 17/09/2001:

Next FOMC Meeting: 02/10/2001

2001-10(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/10/2001 10:00:00	04/10/2001 13:00:00	1d3h	1046.0	38.74	0.0	1337.5	04/10/2001 11:30:00	03/10/2001 10:00:00	0.78	1487.5	1.11	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/10/2001 10:00	US-ISM Non-Manufacturing	43.9	50.2	45.5	47.4	3.52	1.79	97.0	0.0	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/10/2001 08:30	US-Initial Jobless Claims	466000.0	528000.0	450000	453000	3.12	20.01	99.0	98.3871	Labor demand
04/10/2001 10:00	US-Factory Orders	0.3	0.0	0.10%	-1.70%	1.49	0.2	51.0	87.0968	Industrial production

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
05/10/2001 07:30:00	05/10/2001 10:00:00	0d2h	483.5	193.4	0.0	587.5	05/10/2001 07:30:00	05/10/2001 09:30:00	0.82	762.5	1.3	85

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/10/2001 08:30	US-Unemployment Rate	5.0	4.9	4.90%	--	-1.32	0.08	45.0	89.2742	Labor demand
05/10/2001 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.2	0.30%	0.30%	-1.56	0.06	31.0	0.0	Labor demand
05/10/2001 08:30	US-Change in Nonfarm Payrolls	100000.0	199000.0	-113000	-157000	-2.28	43.43	64.0	99.1935	Labor demand
05/10/2001 08:30	US-Change in Manufact. Payrolls	75000.0	93000.0	-141000	-150000	-0.88	20.46	50.0	69.4355	Labor demand
05/10/2001 08:30	US-Avg Weekly Hours Production	33.9	34.1	34.1	33.9	0.95	0.21	97.0	0.0	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
10/10/2001 09:00:00	12/10/2001 02:30:00	1d17h	1371.0	33.04	0.0	1650.0	11/10/2001 17:00:00	10/10/2001 09:00:00	0.83	1775.0	1.08	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
10/10/2001 10:00	US-Wholesale Inventories MoM	0.3	0.1	-0.70%	-1.00%	0.9	0.22	37.0	80.6452	Manufacturing and trade inventories
11/10/2001 08:30	US-Initial Jobless Claims	510000.0	468000.0	528000	517000	-1.87	22.41	98.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/10/2001 08:30	US-Initial Jobless Claims	510000.0	468000.0	528000	517000	-1.87	22.41	98.0	98.3871	Labor demand
11/10/2001 12:20	US-Bloomberg Retail Sales	nan	1.2	3.40%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
12/10/2001 02:30:00	12/10/2001 13:00:00	0d10h	758.5	72.24	237.5	1075.0	12/10/2001 06:30:00	12/10/2001 12:00:00	0.71	1125.0	1.05	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
12/10/2001 08:30	US-PPI MoM	0.0	0.4	0.40%	0.40%	2.38	0.17	88.0	0.0	Price inflation
12/10/2001 08:30	US-PPI Ex Food and Energy MoM	0.1	0.3	-0.10%	0.00%	2.45	0.08	85.0	0.0	Price inflation
12/10/2001 08:30	US-Retail Sales Advance MoM	0.8	2.4	0.30%	0.70%	-4.29	0.37	99.0	91.9355	Consumer spending
12/10/2001 08:30	US-Retail Sales Ex Auto MoM	0.5	1.6	0.50%	0.80%	-3.07	0.36	99.0	64.3548	Consumer spending
12/10/2001 09:50	US-U. of Mich. Sentiment	76.0	83.4	81.8	--	2.76	2.68	97.0	93.5484	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
12/10/2001 13:00:00	14/10/2001 17:30:00	2d4h	408.5	7.78	0.0	537.5	12/10/2001 15:00:00	12/10/2001 13:00:00	0.76	637.5	1.19	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/10/2001 09:00:00	19/10/2001 13:30:00	2d4h	1358.5	25.88	250.0	1887.5	17/10/2001 10:00:00	19/10/2001 11:30:00	0.72	1912.5	1.01	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/10/2001 08:30	US-Housing Starts	1.506	1.57406	1.53E+06	1.57E+06	2.51	29.51	76.0	89.5161	Housing activity

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/10/2001 08:30	US-Initial Jobless Claims	480000.0	490000.0	468000	476000	0.63	15.87	55.0	98.3871	Labor demand
18/10/2001 12:00	US-Philadelphia Fed Business Outlook	15.0	27.4	-7.3	-8.2	-2.11	5.88	87.0	79.0323	Industrial production
19/10/2001 08:30	US-CPI MoM	0.3	0.4	0.10%	0.00%	0.84	0.12	87.0	95.1613	Price inflation
19/10/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.20%	--	0	0.06	25.0	76.129	Price inflation
19/10/2001 08:30	US-CPI Index NSA	nan	178.3	177.5	--	--	--	nan	35.4839	Price inflation
19/10/2001 08:30	US-Trade Balance	2.861	2.711	-2.88E+10	-3.01E+10	2.54	0.59	56.0	84.6774	Trade deficit

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(7)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/10/2001 13:30:00	23/10/2001 08:30:00	3d19h	1071.0	11.77	75.0	1537.5	23/10/2001 06:30:00	22/10/2001 03:00:00	0.7	1537.5	1.0	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
22/10/2001 10:00	US-Leading Index	0.5	0.5	-0.30%	-0.10%	0	0.14	26.0	83.871	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-10(8)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
29/10/2001 05:30:00	30/10/2001 10:00:00	1d4h	1646.0	57.75	225.0	1975.0	29/10/2001 08:00:00	30/10/2001 09:30:00	0.83	1887.5	0.96	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/10/2001 14:00	US-Monthly Budget Statement	2.91	3.541	6.57E+10	-8.00E+10	2.49	2.57	69.0	75.8065	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/10/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.0	1.40%	--	--	--	nan	0.0	Consumer spending
30/10/2001 10:00	US-Consumer Confidence Index	95.5	85.5	97.6	97	-5.37	1.86	95.0	94.3548	Consumer spending

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-11(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/11/2001 09:30:00	06/11/2001 04:30:00	4d19h	1683.5	14.64	62.5	1800.0	06/11/2001 02:30:00	01/11/2001 09:30:00	0.94	1862.5	1.03	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/11/2001 08:30	US-Personal Income	0.1	0.0	0.00%	-0.10%	-0.29	0.34	54.0	85.4839	Labor demand
02/11/2001 08:30	US-Change in Nonfarm Payrolls	300000.0	415000.0	-199000	-240000	-1.65	69.5	74.0	99.1935	Labor demand
02/11/2001 08:30	US-Change in Manufact. Payrolls	105000.0	142000.0	-93000	-115000	-1.2	30.75	66.0	69.4355	Labor demand
02/11/2001 08:30	US-Avg Weekly Hours Production	34.0	34.0	34.1	33.8	0	0.21	20.0	0.0	Labor demand
02/11/2001 10:00	US-Factory Orders	5.0	5.8	0.00%	1.00%	-0.46	1.72	90.0	87.0968	Industrial production
01/11/2001 08:30	US-Personal Spending	1.0	1.8	0.20%	0.50%	-2.13	0.38	99.0	85.4839	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/11/2001 10:00	US-ISM Non-Manufacturing	46.0	40.6	50.2	49.7	-2.74	1.97	91.0	0.0	Industrial production

Previous FOMC Meeting 2: 17/09/2001:

Previous FOMC Meeting 1: 02/10/2001:

Next FOMC Meeting: 06/11/2001

2001-11(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/11/2001 13:00:00	06/11/2001 19:30:00	0d6h	646.0	99.38	112.5	762.5	06/11/2001 16:00:00	06/11/2001 13:00:00	0.85	837.5	1.1	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/11/2001 14:20	US-FOMC Rate Decision (Upper Bound)	2.0	2.0	2.50%	--	0	0.12	49.0	97.5806	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-11(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/11/2001 08:30:00	08/11/2001 11:00:00	1d2h	546.0	20.6	112.5	750.0	07/11/2001 14:30:00	07/11/2001 12:30:00	0.73	862.5	1.15	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/11/2001 08:30	US-Nonfarm Productivity	2.0	2.7	2.10%	5.60%	0.96	0.73	75.0	42.7419	Industrial production
07/11/2001 08:30	US-Unit Labor Costs	2.4	1.8	2.70%	-3.10%	-0.74	0.81	78.0	36.2903	Labor demand
07/11/2001 10:00	US-Wholesale Inventories MoM	0.3	0.1	-0.10%	-0.30%	0.93	0.22	37.0	80.6452	Manufacturing and trade inventories
07/11/2001 15:00	US-Consumer Credit	8.508	3.209	2.30E+09	9.01E+09	1.56	2.6	43.0	41.129	Consumer spending
08/11/2001 08:30	US-Import Price Index MoM	0.5	2.4	0.30%	-0.10%	-3.74	0.51	99.0	78.2258	Trade deficit
08/11/2001 08:30	US-Initial Jobless Claims	500000.0	450000.0	499000	483000	-3.77	13.27	98.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-11(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
12/11/2001 11:30:00	14/11/2001 08:30:00	1d21h	1458.5	32.41	0.0	1575.0	14/11/2001 08:00:00	12/11/2001 17:00:00	0.93	1762.5	1.12	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
13/11/2001 08:55	US-Instinet Redbook Retail Sales	nan	1.7	0.80%	--	--	--	nan	0.0	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/11/2001 08:30	US-Retail Sales Advance MoM	2.5	7.1	-2.40%	-1.90%	3.37	1.36	99.0	91.9355	Consumer spending
14/11/2001 08:30	US-Retail Sales Ex Auto MoM	0.3	1.0	-1.60%	-1.40%	1.63	0.43	83.0	64.3548	Consumer spending

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-11(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/11/2001 09:00:00	26/11/2001 03:00:00	2d18h	608.5	9.22	0.0	800.0	26/11/2001 01:30:00	23/11/2001 09:00:00	0.76	850.0	1.06	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-11(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
27/11/2001 14:00:00	29/11/2001 09:00:00	1d19h	846.0	19.67	0.0	1012.5	27/11/2001 14:00:00	28/11/2001 16:00:00	0.84	1125.0	1.11	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/11/2001 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan
29/11/2001 08:30	US-Initial Jobless Claims	440000.0	488000.0	427000	431000	3.3	14.55	98.0	98.3871	Labor demand
29/11/2001 08:30	US-Durable Goods Orders	2.0	12.8	-8.50%	-3.80%	5.3	2.04	99.0	92.7419	Industrial production

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-12(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
04/12/2001 13:30:00	06/12/2001 23:30:00	2d10h	1133.5	19.54	112.5	1412.5	06/12/2001 11:30:00	04/12/2001 13:30:00	0.8	1625.0	1.15	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/12/2001 10:00	US-Construction Spending	0.5	1.9	-0.40%	-1.10%	7.93	0.3	73.0	0.0	Housing activity
03/12/2001 10:00	US-ISM Manufacturing	42.0	44.5	39.8	40.8	1.89	1.32	84.0	95.9677	Industrial production
03/12/2001 10:00	US-ISM Prices Paid	33.5	31.6	32.5	33.3	-3.23	0.59	33.0	73.3871	Business spending
04/12/2001 08:55	US-Instinet Redbook Retail Sales	nan	2.4	1.50%	--	--	--	nan	0.0	Consumer spending
04/12/2001 11:43	US-Wards Domestic Vehicle Sales	1.4907	1.4707	1.77E+07	--	-0.15	1.31	27.0	37.0968	Consumer spending
05/12/2001 10:00	US-ISM Non-Manufacturing	43.0	51.3	40.6	40.5	5.6	1.48	99.0	0.0	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/12/2001 10:00	US-ISM Non-Manufacturing	43.0	51.3	40.6	40.5	5.6	1.48	99.0	0.0	Industrial production
06/12/2001 08:30	US-Initial Jobless Claims	456000.0	475000.0	488000	491000	1.16	16.78	78.0	98.3871	Labor demand
06/12/2001 08:30	US-Nonfarm Productivity	2.0	1.5	2.70%	2.20%	-1.82	0.28	68.0	42.7419	Industrial production
06/12/2001 08:30	US-Unit Labor Costs	2.4	2.3	1.80%	-1.70%	-0.3	0.33	18.0	36.2903	Labor demand
06/12/2001 10:00	US-Factory Orders	7.0	7.1	-5.80%	-3.10%	0.05	1.95	13.0	87.0968	Industrial production
06/12/2001 12:06	US-Bloomberg Retail Sales	nan	2.5	2.00%	--	--	--	nan	0.0	Consumer spending

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-12(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/12/2001 23:30:00	10/12/2001 21:00:00	3d21h	1183.5	12.66	200.0	1487.5	07/12/2001 01:30:00	10/12/2001 17:00:00	0.8	1362.5	0.92	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/12/2001 08:30	US-Initial Jobless Claims	456000.0	475000.0	488000	491000	1.16	16.78	78.0	98.3871	Labor demand
07/12/2001 08:30	US-Avg Weekly Hours Production	34.0	34.1	34	33.7	2.18	0.05	66.0	0.0	Labor demand
07/12/2001 09:47	US-U. of Mich. Sentiment	84.5	85.8	83.9	--	1.25	1.04	52.0	93.5484	nan
07/12/2001 15:00	US-Consumer Credit	7.509	709.0	3.20E+09	7.89E+09	-0.12	4.29	90.0	41.129	Consumer spending
06/12/2001 08:30	US-Nonfarm Productivity	2.0	1.5	2.70%	2.20%	-1.82	0.28	68.0	42.7419	Industrial production
06/12/2001 08:30	US-Unit Labor Costs	2.4	2.3	1.80%	-1.70%	-0.3	0.33	18.0	36.2903	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 02/10/2001:

Previous FOMC Meeting 1: 06/11/2001:

Next FOMC Meeting: 11/12/2001

2001-12(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/12/2001 14:00:00	12/12/2001 12:30:00	0d22h	471.0	20.93	50.0	675.0	12/12/2001 03:30:00	12/12/2001 11:00:00	0.7	712.5	1.06	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/12/2001 14:14	US-FOMC Rate Decision (Upper Bound)	1.75	1.75	2.00%	--	0	0.09	49.0	97.5806	nan
12/12/2001 08:30	US-Import Price Index MoM	1.3	1.6	-2.40%	-2.30%	-0.69	0.51	61.0	78.2258	Trade deficit
12/12/2001 08:30	US-Current Account Balance	9.371	9.51	-1.07E+11	-9.61E+10	-0.46	2.8	67.0	72.5806	Trade deficit

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2001-12(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/12/2001 14:00:00	20/12/2001 09:00:00	5d19h	1196.0	8.6	225.0	1612.5	19/12/2001 23:30:00	16/12/2001 20:00:00	0.74	1400.0	0.87	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/12/2001 08:30	US-CPI MoM	0.1	0.0	-0.30%	--	0.72	0.14	71.0	95.1613	Price inflation
14/12/2001 08:30	US-CPI Ex Food and Energy MoM	0.2	0.4	0.20%	--	3.09	0.06	98.0	76.129	Price inflation
14/12/2001 08:30	US-CPI Index NSA	nan	177.4	177.7	--	--	--	nan	35.4839	Price inflation
14/12/2001 08:30	US-Real Earnings	0.2	0.8	0.20%	--	3.12	0.19	97.0	0.0	Labor demand
14/12/2001 08:30	US-Business Inventories	0.6	1.4	-0.50%	-0.60%	-2.06	0.39	99.0	38.7097	Manufacturing and trade inventories
14/12/2001 09:15	US-Industrial Production MoM	0.7	0.3	-1.20%	-0.50%	1.01	0.35	89.0	88.7097	Industrial production

Indicators on exit:

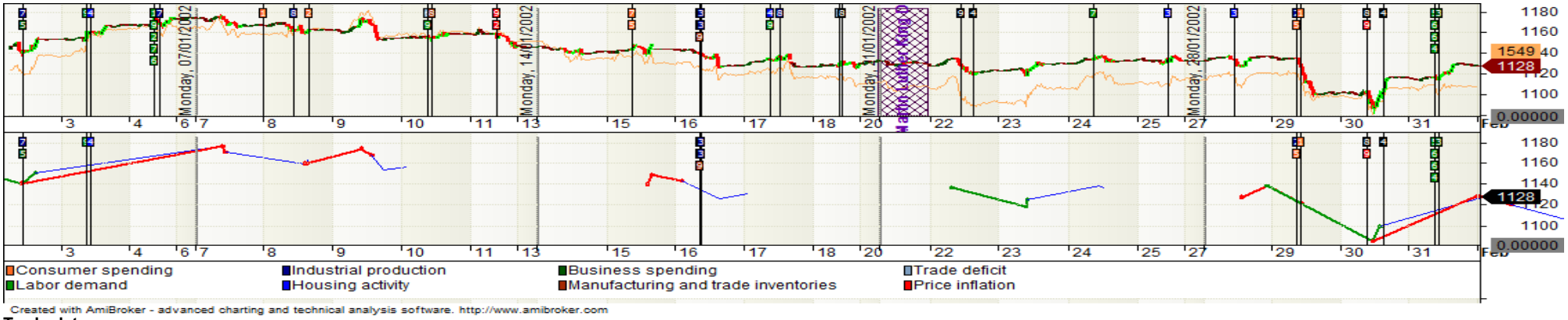
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/12/2001 08:30	US-Housing Starts	1.5406	1.64506	1.55E+06	1.54E+06	3.17	33.1	89.0	89.5161	Housing activity
18/12/2001 08:55	US-Instinet Redbook Retail Sales	nan	4.6	-4.50%	--	--	--	nan	0.0	Consumer spending
19/12/2001 08:30	US-Trade Balance	2.751	2.941	-1.87E+10	-3.11E+10	-0.91	2.08	59.0	84.6774	Trade deficit
19/12/2001 10:00	US-Leading Index	0.4	0.5	0.30%	-0.60%	0.54	0.19	58.0	83.871	nan
20/12/2001 08:30	US-Initial Jobless Claims	440000.0	384000.0	394000	393000	-3.51	15.97	99.0	98.3871	Labor demand

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/01/2002 14:00:00	07/01/2002 10:00:00	4d20h	996.0	8.59	0.0	1250.0	07/01/2002 07:30:00	02/01/2002 14:00:00	0.8	1300.0	1.04	85

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/01/2002 10:00	US-ISM Manufacturing	46.0	48.2	44.5	44.1	2.2	1	74.0	95.9677	Industrial production
02/01/2002 10:00	US-ISM Prices Paid	32.5	34.7	31.6	32	1.54	1.43	50.0	73.3871	Business spending
03/01/2002 08:30	US-Initial Jobless Claims	392000.0	447000.0	392000	--	4.37	12.6	98.0	98.3871	Labor demand
03/01/2002 10:00	US-Construction Spending	0.2	0.8	1.90%	-0.40%	1.09	0.55	48.0	0.0	Housing activity

Indicators on exit:

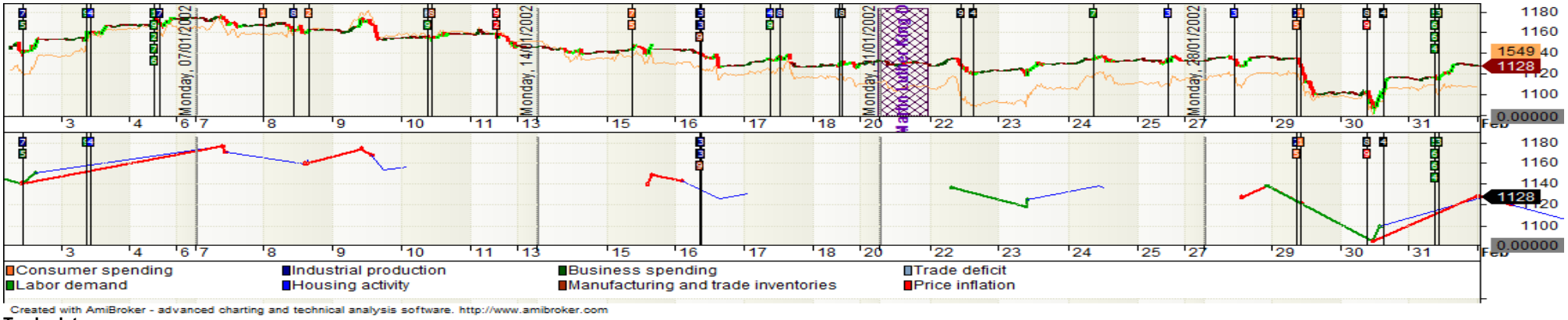
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/01/2002 08:30	US-Unemployment Rate	5.8	5.8	5.70%	5.50%	0	0.07	16.0	89.2742	Labor demand
04/01/2002 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.5	0.30%	0.40%	3.64	0.05	93.0	0.0	Labor demand
04/01/2002 08:30	US-Change in Nonfarm Payrolls	155000.0	124000.0	-331000	-293000	0.51	60.56	26.0	99.1935	Labor demand
04/01/2002 08:30	US-Change in Manufact. Payrolls	90000.0	133000.0	-163000	-147000	-1.74	24.74	73.0	69.4355	Labor demand
04/01/2002 08:30	US-Avg Weekly Hours Production	34.1	34.2	34.1	33.8	2.15	0.05	66.0	0.0	Labor demand
04/01/2002 10:00	US-ISM Non-Manufacturing	50.0	54.2	51.3	49.4	3.03	1.39	72.0	0.0	Industrial production

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/01/2002 10:00:00	08/01/2002 15:00:00	1d5h	333.5	11.5	0.0	387.5	07/01/2002 10:00:00	08/01/2002 14:30:00	0.86	575.0	1.48	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

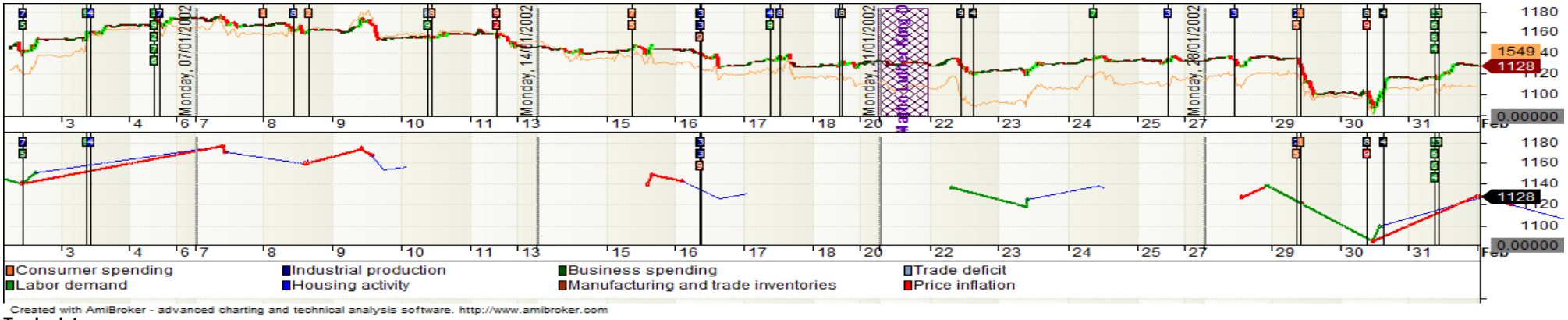
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/01/2002 10:00	US-Factory Orders	2.7	3.3	7.10%	2.20%	-0.5	1.19	82.0	87.0968	Industrial production
08/01/2002 15:00	US-Consumer Credit	4.709	1.981	7.00E+09	1.56E+10	6.95	2.17	26.0	41.129	Consumer spending

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/01/2002 13:00:00	10/01/2002 01:30:00	0d12h	558.5	44.68	0.0	650.0	09/01/2002 13:00:00	09/01/2002 17:30:00	0.86	737.5	1.13	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

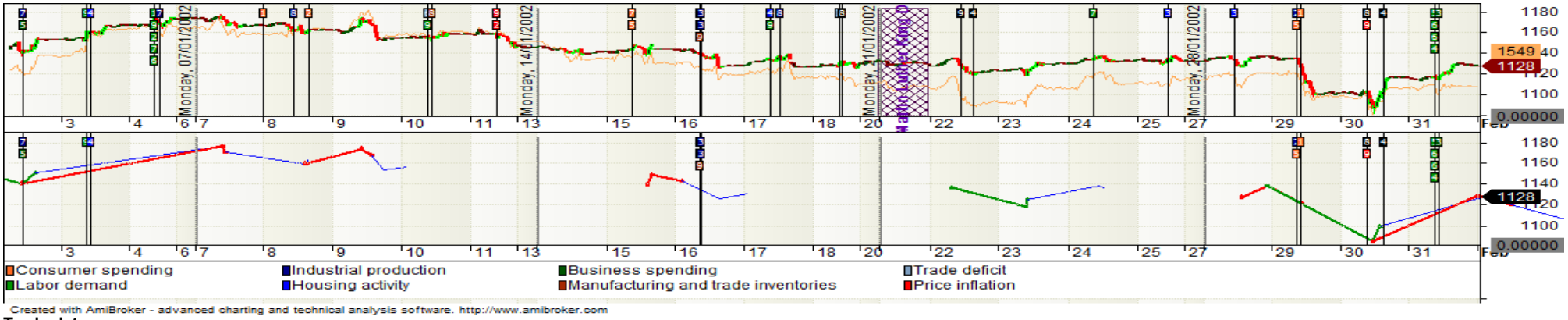
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/01/2002 02:30:00	17/01/2002 01:30:00	0d23h	608.5	26.46	87.5	775.0	16/01/2002 05:00:00	16/01/2002 15:30:00	0.79	837.5	1.08	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/01/2002 08:30	US-CPI MoM	0.0	0.2	0.00%	-0.10%	-1.81	0.11	96.0	95.1613	Price inflation
16/01/2002 08:30	US-CPI Ex Food and Energy MoM	0.1	0.1	0.40%	--	0	0.07	25.0	76.129	Price inflation
16/01/2002 08:30	US-CPI Index NSA	nan	176.7	177.4	--	--	--	nan	35.4839	Price inflation
16/01/2002 08:30	US-Real Earnings	nan	1.1	0.80%	--	--	--	nan	0.0	Labor demand
16/01/2002 08:30	US-Business Inventories	0.7	1.0	-1.40%	-1.60%	-1.15	0.26	94.0	38.7097	Manufacturing and trade inventories
16/01/2002 09:15	US-Industrial Production MoM	0.0	0.1	-0.30%	-0.50%	-0.5	0.2	37.0	88.7097	Industrial production

Indicators on exit:

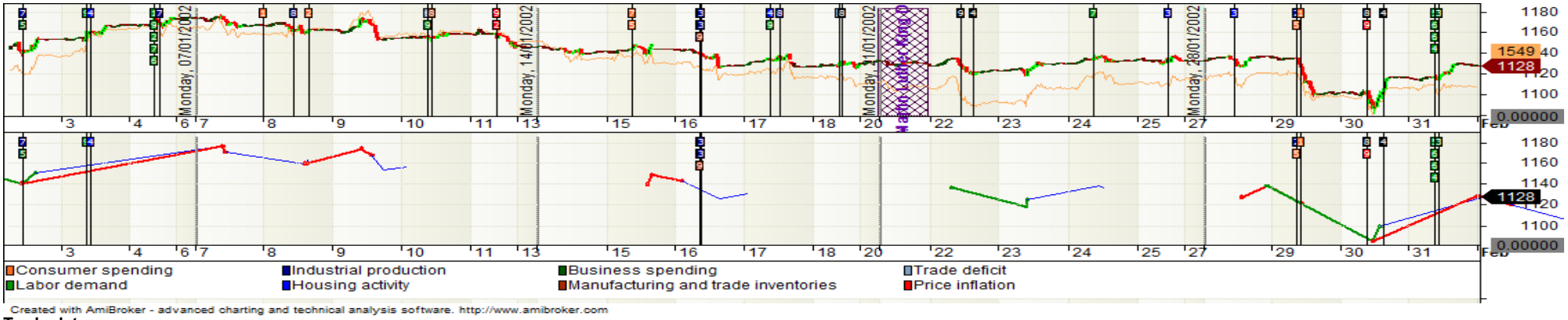
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/01/2002 09:30:00	24/01/2002 12:00:00	1d2h	496.0	18.72	75.0	575.0	24/01/2002 11:30:00	23/01/2002 09:30:00	0.86	662.5	1.15	90

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

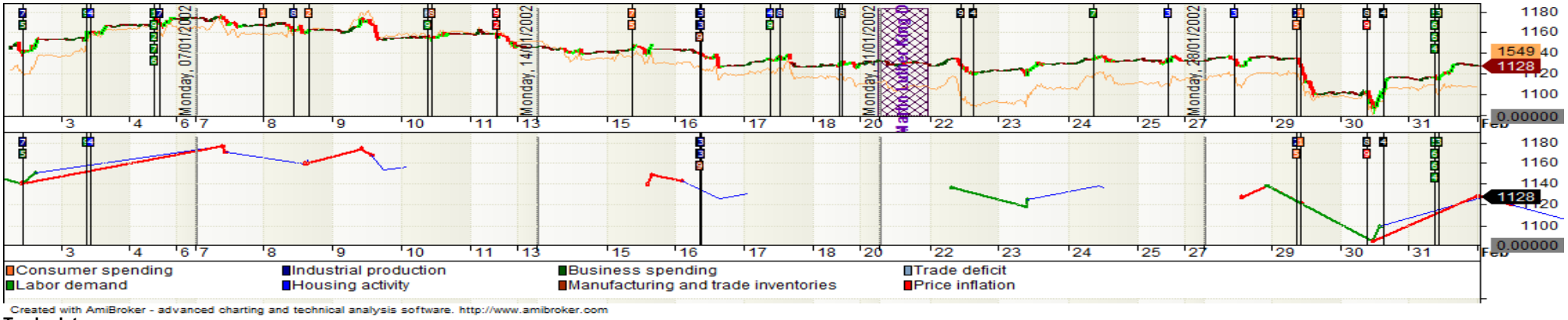
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/01/2002 08:30	US-Initial Jobless Claims	395000.0	376000.0	384000	418000	-1.33	14.3	76.0	98.3871	Labor demand

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
29/01/2002 10:00:00	30/01/2002 13:00:00	1d3h	1021.0	37.81	0.0	1450.0	29/01/2002 10:00:00	30/01/2002 11:00:00	0.7	1737.5	1.2	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/01/2002 08:30	US-Durable Goods Orders	1.4	2.0	-4.80%	-4.70%	0.63	0.95	25.0	92.7419	Industrial production
29/01/2002 08:30	US-Durables Ex Transportation	1.4	1.4	1.10%	1.50%	0	0.57	50.0	74.1935	Consumer spending
29/01/2002 09:50	US-Consumer Confidence Index	96.4	97.3	93.7	94.6	0.35	2.71	14.0	94.3548	Consumer spending
30/01/2002 08:30	US-GDP Annualized QoQ	1.1	0.2	-1.30%	--	1.94	0.67	88.0	96.7742	nan
30/01/2002 08:30	US-GDP Price Deflator	1.7	0.3	2.20%	--	-2.31	0.86	98.0	0.0	Price inflation

Indicators on exit:

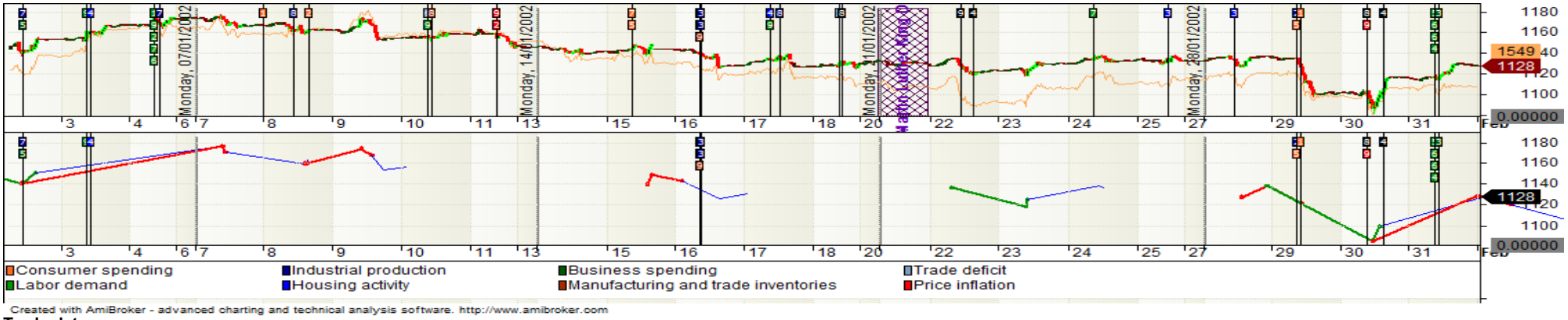
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 06/11/2001:

Previous FOMC Meeting 1: 11/12/2001:

Next FOMC Meeting: 30/01/2002

2002-1(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
30/01/2002 13:00:00	01/02/2002 11:00:00	1d22h	971.0	21.11	0.0	1350.0	01/02/2002 06:30:00	30/01/2002 13:30:00	0.72	1550.0	1.15	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/01/2002 14:15	US-FOMC Rate Decision (Upper Bound)	1.75	1.75	1.75%	--	0	0.07	49.0	97.5806	nan
31/01/2002 08:30	US-Initial Jobless Claims	380000.0	390000.0	376000	405000	1.06	9.47	53.0	98.3871	Labor demand
31/01/2002 08:30	US-Personal Income	0.3	0.4	-0.10%	0.10%	0.93	0.11	64.0	85.4839	Labor demand
31/01/2002 08:30	US-Personal Spending	0.1	0.2	-0.70%	-0.60%	-0.31	0.32	64.0	85.4839	Labor demand
31/01/2002 08:30	US-Employment Cost Index	1.0	0.9	1.00%	1.10%	-1.04	0.1	48.0	75.0	Labor demand
31/01/2002 10:00	US-Chicago Purchasing Manager	45.0	45.1	41.4	42.8	0.06	1.55	3.0	81.4516	Business spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/02/2002 08:30	US-Unemployment Rate	5.9	5.6	5.80%	5.70%	-6.25	0.05	99.0	89.2742	Labor demand
01/02/2002 08:30	US-Avg Hourly Earning MOM Prod	0.2	0.0	0.50%	0.20%	-2.41	0.08	92.0	0.0	Labor demand
01/02/2002 08:30	US-Change in Nonfarm Payrolls	50000.0	89000.0	-124000	-170000	-0.69	56.31	35.0	99.1935	Labor demand
01/02/2002 08:30	US-Change in Manufact. Payrolls	75000.0	89000.0	-133000	-114000	-0.85	16.45	38.0	69.4355	Labor demand
01/02/2002 08:30	US-Avg Weekly Hours Production	34.2	34.0	34.2	33.9	-4.16	0.05	96.0	0.0	Labor demand
01/02/2002 09:50	US-U. of Mich. Sentiment	94.2	93.0	94.2	93	-1.54	0.78	49.0	93.5484	nan

Previous FOMC Meeting 2: 11/12/2001:

Previous FOMC Meeting 1: 30/01/2002:

Next FOMC Meeting: 19/03/2002

2002-2(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/02/2002 11:00:00	05/02/2002 09:30:00	3d22h	1383.5	14.64	175.0	1575.0	03/02/2002 18:00:00	05/02/2002 09:00:00	0.88	1612.5	1.02	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/02/2002 08:30	US-Unemployment Rate	5.9	5.6	5.80%	5.70%	-6.25	0.05	99.0	89.2742	Labor demand
04/02/2002	US-Wards Domestic Vehicle Sales	1.28507	1.2407	1.32E+07	--	-1.15	0.39	56.0	37.0968	Consumer spending
01/02/2002 08:30	US-Avg Hourly Earning MOM Prod	0.2	0.0	0.50%	0.20%	-2.41	0.08	92.0	0.0	Labor demand
01/02/2002 08:30	US-Change in Nonfarm Payrolls	50000.0	89000.0	-124000	-170000	-0.69	56.31	35.0	99.1935	Labor demand
01/02/2002 08:30	US-Change in Manufact. Payrolls	75000.0	89000.0	-133000	-114000	-0.85	16.45	38.0	69.4355	Labor demand
01/02/2002 08:30	US-Avg Weekly Hours Production	34.2	34.0	34.2	33.9	-4.16	0.05	96.0	0.0	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 11/12/2001:

Previous FOMC Meeting 1: 30/01/2002:

Next FOMC Meeting: 19/03/2002

2002-3(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/03/2002 10:00:00	07/03/2002 08:30:00	5d22h	1783.5	12.52	137.5	2112.5	07/03/2002 07:30:00	01/03/2002 11:00:00	0.84	2187.5	1.04	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/03/2002 08:30	US-Personal Income	0.1	0.4	0.40%	0.10%	2.6	0.12	97.0	85.4839	Labor demand
01/03/2002 08:30	US-Personal Spending	0.3	0.4	-0.20%	-0.30%	0.63	0.16	70.0	85.4839	Labor demand
01/03/2002 09:50	US-U. of Mich. Sentiment	91.0	90.7	90.9	90.7	-0.77	0.39	15.0	93.5484	nan
01/03/2002 10:00	US-Construction Spending	0.2	1.5	0.20%	1.60%	3.58	0.36	71.0	0.0	Housing activity
01/03/2002 10:00	US-ISM Manufacturing	51.0	54.7	49.9	47.5	4.55	0.81	97.0	95.9677	Industrial production
01/03/2002 10:00	US-ISM Prices Paid	44.8	41.5	43.9	--	-1.47	2.21	57.0	73.3871	Business spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/03/2002 10:00	US-ISM Non-Manufacturing	51.0	58.7	49.6	49.8	5.41	1.42	97.0	0.0	Industrial production
06/03/2002 10:00	US-Factory Orders	1.5	1.6	1.20%	0.50%	0.23	0.43	24.0	87.0968	Industrial production
06/03/2002 14:00	US-Fed Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan
07/03/2002 08:30	US-Initial Jobless Claims	375000.0	376000.0	378000	398000	0.18	5.43	8.0	98.3871	Labor demand
07/03/2002 08:30	US-Nonfarm Productivity	4.5	5.2	3.50%	5.00%	1.4	0.5	76.0	42.7419	Industrial production
07/03/2002 08:30	US-Unit Labor Costs	2.0	2.7	-1.10%	-1.40%	-1.42	0.53	83.0	36.2903	Labor demand

Previous FOMC Meeting 2: 11/12/2001:

Previous FOMC Meeting 1: 30/01/2002:

Next FOMC Meeting: 19/03/2002

2002-3(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/03/2002 14:30:00	08/03/2002 09:30:00	0d19h	496.0	26.11	0.0	512.5	08/03/2002 08:00:00	07/03/2002 14:30:00	0.97	687.5	1.34	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/03/2002 15:00	US-Consumer Credit	3.309	1.291	-5.10E+09	1.00E+10	3.19	3.01	20.0	41.129	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/03/2002 08:30	US-Unemployment Rate	5.8	5.5	5.60%	5.70%	-4.32	0.07	95.0	89.2742	Labor demand
08/03/2002 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.1	0.00%	0.10%	-2.37	0.08	78.0	0.0	Labor demand
08/03/2002 08:30	US-Change in Nonfarm Payrolls	0.0	66000.0	-89000	-138000	1.49	44.38	51.0	99.1935	Labor demand
08/03/2002 08:30	US-Change in Manufact. Payrolls	48000.0	50000.0	-89000	-124000	-0.11	18.46	6.0	69.4355	Labor demand
08/03/2002 08:30	US-Avg Weekly Hours Production	34.1	34.1	34	33.8	0	0.04	19.0	0.0	Labor demand

Previous FOMC Meeting 2: 11/12/2001:

Previous FOMC Meeting 1: 30/01/2002:

Next FOMC Meeting: 19/03/2002

2002-3(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/03/2002 05:00:00	21/03/2002 11:30:00	1d6h	1021.0	33.48	100.0	1112.5	20/03/2002 06:30:00	21/03/2002 11:30:00	0.92	1262.5	1.13	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/03/2002 14:15	US-FOMC Rate Decision (Upper Bound)	1.75	1.75	1.75%	--	--	0	49.0	97.5806	nan
20/03/2002 08:30	US-Housing Starts	1.63506	1.76906	1.68E+06	1.70E+06	4.41	30.47	96.0	89.5161	Housing activity
20/03/2002 14:00	US-Monthly Budget Statement	7.51	7.611	-4.82E+10	4.37E+10	-0.18	5.99	27.0	75.8065	nan
21/03/2002 08:30	US-Initial Jobless Claims	375000.0	371000.0	377000	399000	-0.93	4.28	24.0	98.3871	Labor demand
21/03/2002 08:30	US-CPI MoM	0.2	0.2	0.20%	--	0	0.05	21.0	95.1613	Price inflation
21/03/2002 08:30	US-CPI Ex Food and Energy MoM	0.2	0.3	0.20%	--	2.58	0.04	57.0	76.129	Price inflation

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
21/03/2002 10:00	US-Leading Index	0.1	0.0	0.60%	0.00%	-0.81	0.12	74.0	83.871	nan

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-3(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
22/03/2002 14:00:00	25/03/2002 19:00:00	3d5h	633.5	8.23	100.0	837.5	25/03/2002 04:30:00	25/03/2002 15:00:00	0.76	862.5	1.03	81

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/03/2002 10:00	US-One-Family Home Resales	5.5406	5.8806	6.04E+06	5.22E+06	1.75	0.19	79.0	0.0	Housing activity

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-3(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/03/2002 19:00:00	26/03/2002 09:30:00	0d14h	308.5	21.28	125.0	437.5	26/03/2002 09:00:00	26/03/2002 09:00:00	0.71	512.5	1.17	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/03/2002 08:30	US-Durable Goods Orders	1.0	1.8	2.00%	-1.50%	0.79	1.01	43.0	92.7419	Industrial production
26/03/2002 08:30	US-Durables Ex Transportation	0.7	1.3	1.30%	-4.00%	-3.2	0.62	88.0	74.1935	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-3(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/03/2002 11:30:00	01/04/2002 11:00:00	3d23h	483.5	5.06	150.0	637.5	28/03/2002 13:30:00	01/04/2002 10:00:00	0.76	712.5	1.12	81

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
28/03/2002 09:35	US-U. of Mich. Sentiment	95.0	95.7	95	95.7	1.16	0.6	38.0	93.5484	nan
28/03/2002 10:00	US-Chicago Purchasing Manager	54.0	55.7	53.1	50.5	1.49	1.14	34.0	81.4516	Business spending
29/03/2002 08:30	US-Personal Income	0.2	0.6	0.40%	0.30%	5.14	0.08	97.0	85.4839	Labor demand
29/03/2002 08:30	US-Personal Spending	0.5	0.6	0.40%	0.40%	0.74	0.13	48.0	85.4839	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/04/2002 10:00	US-Construction Spending	0.6	1.1	1.50%	1.40%	1.06	0.47	43.0	0.0	Housing activity
01/04/2002 10:00	US-ISM Manufacturing	54.8	55.6	54.7	50.7	0.79	1.02	32.0	95.9677	Industrial production
01/04/2002 10:00	US-ISM Prices Paid	45.5	51.9	41.5	--	1.97	3.24	86.0	73.3871	Business spending

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-4(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
02/04/2002 06:00:00	03/04/2002 14:30:00	1d8h	671.0	20.65	137.5	775.0	02/04/2002 07:00:00	03/04/2002 14:00:00	0.87	887.5	1.15	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
02/04/2002 10:00	US-Factory Orders	1.0	0.1	1.60%	-1.10%	-3.82	0.29	94.0	87.0968	Industrial production
02/04/2002 18:28	US-Wards Domestic Vehicle Sales	1.3107	1.3207	1.34E+07	--	0.32	0.31	19.0	37.0968	Consumer spending
03/04/2002 10:00	US-ISM Non-Manufacturing	57.0	57.3	58.7	57.5	0.21	1.44	6.0	0.0	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-4(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/04/2002 08:30:00	11/04/2002 16:00:00	0d7h	858.5	114.47	0.0	1012.5	11/04/2002 08:30:00	11/04/2002 15:30:00	0.85	1075.0	1.06	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/04/2002 08:30	US-Import Price Index MoM	0.6	1.1	-0.10%	0.00%	1.31	0.38	86.0	78.2258	Trade deficit
11/04/2002 08:30	US-Initial Jobless Claims	435000.0	438000.0	460000	479000	0.14	25.83	19.0	98.3871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-4(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
16/04/2002 03:00:00	17/04/2002 08:30:00	1d5h	908.5	30.8	0.0	1137.5	17/04/2002 06:30:00	16/04/2002 03:30:00	0.8	1187.5	1.04	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
16/04/2002 08:30	US-Housing Starts	1.706	1.64606	1.77E+06	1.83E+06	-1.53	35.2	69.0	89.5161	Housing activity
16/04/2002 08:30	US-CPI MoM	0.5	0.3	0.20%	--	-2.06	0.1	95.0	95.1613	Price inflation
16/04/2002 08:30	US-CPI Ex Food and Energy MoM	0.2	0.1	0.30%	0.20%	-2.08	0.05	79.0	76.129	Price inflation
16/04/2002 08:30	US-CPI Index NSA	nan	178.8	177.8	--	--	--	nan	35.4839	Price inflation
16/04/2002 08:30	US-Real Earnings	0.1	0.1	-0.10%	--	0	0.14	10.0	0.0	Labor demand
16/04/2002 09:15	US-Industrial Production MoM	0.5	0.7	0.40%	0.00%	0.98	0.2	53.0	88.7097	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/04/2002 08:30	US-Trade Balance	2.91	3.151	-2.85E+10	-2.94E+10	-4.07	0.61	68.0	84.6774	Trade deficit

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-4(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
22/04/2002 08:30:00	25/04/2002 09:00:00	3d0h	1258.5	17.36	0.0	1575.0	22/04/2002 08:30:00	25/04/2002 05:30:00	0.8	1650.0	1.05	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/04/2002 08:30	US-Durable Goods Orders	0.5	0.5	1.80%	5.30%	-0.83	1.21	3.0	92.7419	Industrial production
24/04/2002 08:30	US-Durables Ex Transportation	1.5	0.1	-1.50%	1.80%	-1.7	0.94	99.0	74.1935	Consumer spending
24/04/2002 10:00	US-New Home Sales	882000.0	878000.0	875000	948000	-0.18	22.48	9.0	90.3226	Housing activity
24/04/2002 14:00	US-Fed's Beige Book	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/04/2002 08:30	US-Employment Cost Index	0.9	0.8	1.00%	0.90%	-1.23	0.08	48.0	75.0	Labor demand
25/04/2002 08:30	US-Initial Jobless Claims	425000.0	421000.0	445000	442000	-0.27	14.57	24.0	98.3871	Labor demand

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-4(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/04/2002 09:00:00	30/04/2002 02:00:00	3d17h	771.0	8.66	0.0	1025.0	26/04/2002 09:00:00	29/04/2002 15:30:00	0.75	1075.0	1.05	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/04/2002 08:30	US-GDP Annualized QoQ	5.0	5.8	1.70%	--	1.21	0.66	82.0	96.7742	nan
26/04/2002 08:30	US-GDP Price Deflator	1.5	0.8	-0.10%	--	-1.37	0.47	96.0	0.0	Price inflation
26/04/2002 09:47	US-U. of Mich. Sentiment	94.5	93.0	94.4	93	-4.01	0.37	55.0	93.5484	nan

Indicators on exit:

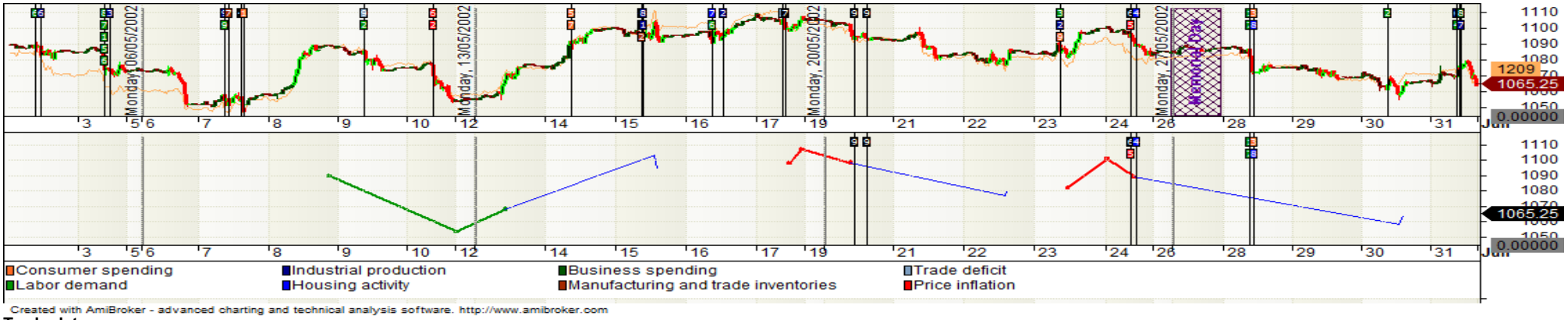
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/04/2002 08:30	US-Personal Income	0.4	0.4	0.60%	0.10%	0	0.07	15.0	85.4839	Labor demand
29/04/2002 08:30	US-Personal Spending	0.4	0.4	0.60%	--	0	0.09	19.0	85.4839	Labor demand

Previous FOMC Meeting 2: 30/01/2002:

Previous FOMC Meeting 1: 19/03/2002:

Next FOMC Meeting: 07/05/2002

2002-5(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
13/05/2002 10:00:00	15/05/2002 13:30:00	2d3h	1283.5	24.92	0.0	1587.5	15/05/2002 13:00:00	13/05/2002 10:00:00	0.81	1787.5	1.13	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

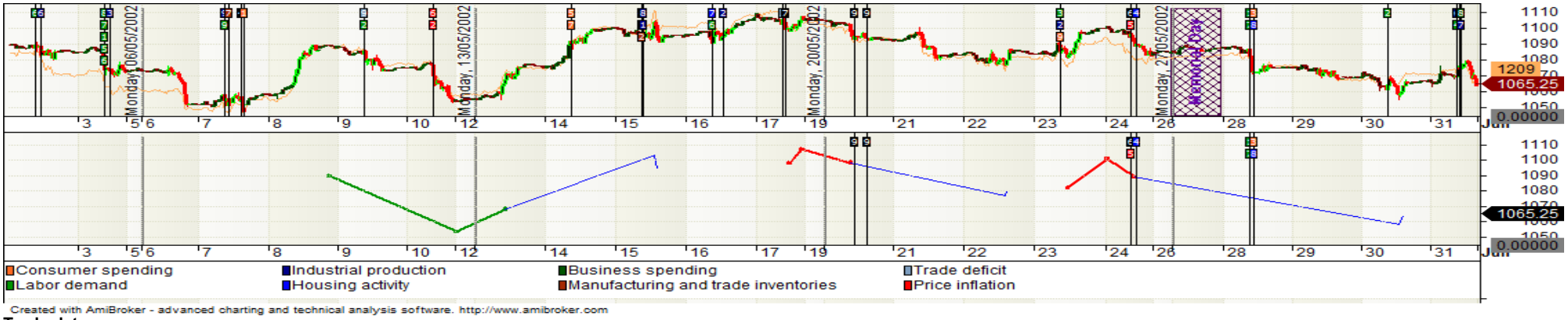
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/05/2002 08:30	US-Retail Sales Advance MoM	0.6	1.2	0.20%	-0.30%	2.4	0.25	58.0	91.9355	Consumer spending
14/05/2002 08:30	US-Retail Sales Ex Auto MoM	0.4	1.0	0.40%	0.40%	3.38	0.18	75.0	64.3548	Consumer spending
15/05/2002 08:30	US-CPI MoM	0.4	0.5	0.30%	--	0.91	0.11	48.0	95.1613	Price inflation
15/05/2002 08:30	US-CPI Ex Food and Energy MoM	0.2	0.3	0.10%	--	1.95	0.05	56.0	76.129	Price inflation
15/05/2002 08:30	US-CPI Index NSA	nan	179.8	178.8	--	--	--	nan	35.4839	Price inflation
15/05/2002 08:30	US-Real Earnings	nan	0.7	-0.10%	--	--	--	nan	0.0	Labor demand

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-5(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/05/2002 08:30:00	22/05/2002 14:00:00	2d5h	883.5	16.51	0.0	925.0	20/05/2002 08:30:00	22/05/2002 11:00:00	0.96	1087.5	1.18	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/05/2002 10:00	US-Leading Index	0.2	0.4	0.10%	0.30%	-1.38	0.14	93.0	83.871	nan
20/05/2002 14:00	US-Monthly Budget Statement	610.0	6.721	1.90E+11	-6.42E+10	20.74	6.13	98.0	75.8065	nan

Indicators on exit:

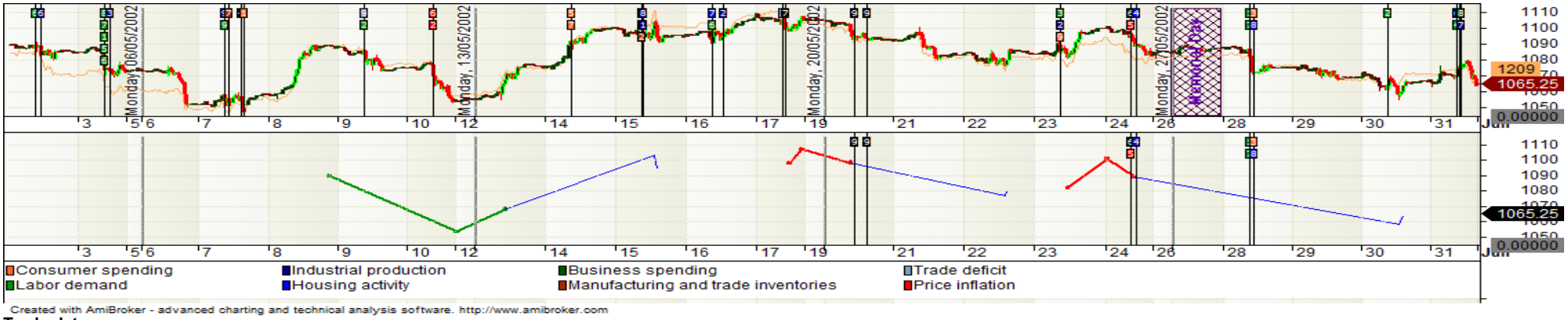
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-5(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/05/2002 09:30:00	30/05/2002 13:30:00	6d4h	1233.5	8.33	50.0	1500.0	24/05/2002 10:30:00	30/05/2002 12:30:00	0.82	1537.5	1.02	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
24/05/2002 08:30	US-GDP Annualized QoQ	6.0	5.6	5.80%	3.70%	-1.57	0.25	65.0	96.7742	nan
24/05/2002 08:30	US-GDP Price Deflator	0.8	1.0	0.80%	1.20%	8.1	0.02	59.0	0.0	Price inflation
24/05/2002 10:00	US-New Home Sales	885000.0	915000.0	878000	923000	1.71	17.52	47.0	90.3226	Housing activity
28/05/2002 08:30	US-Personal Income	0.3	0.3	0.40%	0.10%	0	0.09	16.0	85.4839	Labor demand
28/05/2002 08:30	US-Personal Spending	0.7	0.5	0.40%	0.20%	-1.43	0.14	79.0	85.4839	Labor demand
28/05/2002 10:00	US-Consumer Confidence Index	110.0	109.8	108.8	108.5	-0.11	1.79	3.0	94.3548	Consumer spending

Indicators on exit:

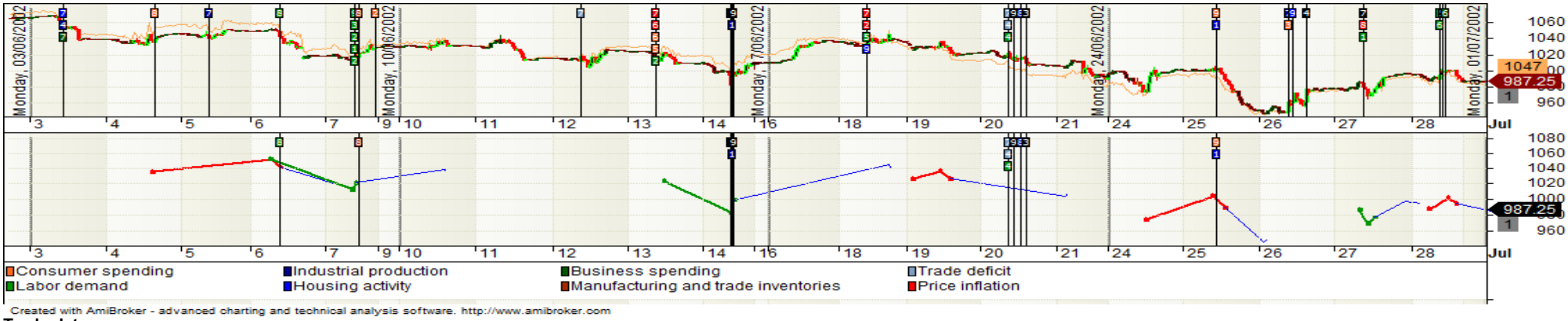
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/05/2002 08:30	US-Initial Jobless Claims	410000.0	410000.0	416000	411000	0	6.29	2.0	98.3871	Labor demand

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
06/06/2002 09:00:00	07/06/2002 09:00:00	1d0h	971.0	40.46	0.0	1225.0	06/06/2002 09:30:00	07/06/2002 08:00:00	0.79	1437.5	1.17	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
06/06/2002 08:30	US-Initial Jobless Claims	405000.0	383000.0	410000	403000	-3.85	5.71	80.0	98.3871	Labor demand

Indicators on exit:

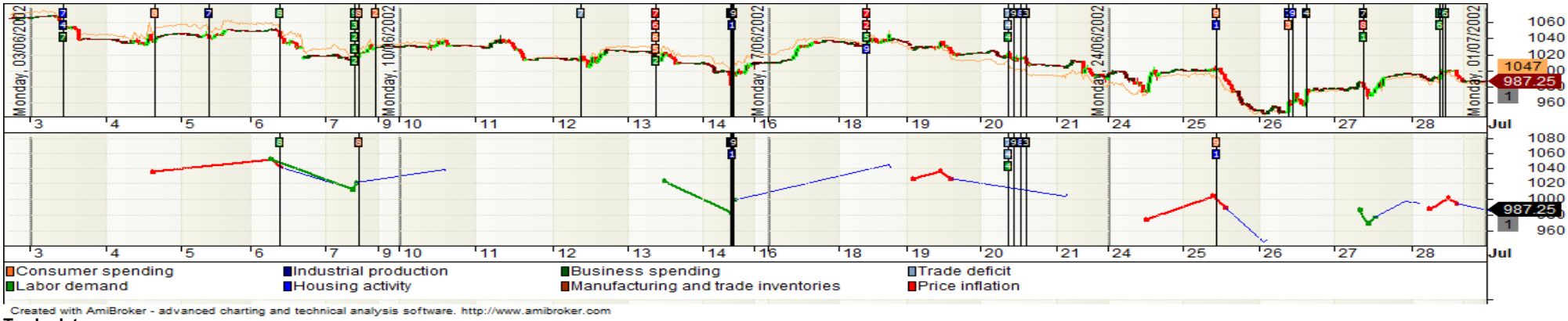
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/06/2002 08:30	US-Unemployment Rate	6.1	5.8	6.00%	5.90%	-3.95	0.08	94.0	89.2742	Labor demand
07/06/2002 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.2	0.10%	--	-1.63	0.06	30.0	0.0	Labor demand
07/06/2002 08:30	US-Change in Nonfarm Payrolls	68000.0	41000.0	43000	-79000	-0.97	27.81	24.0	99.1935	Labor demand
07/06/2002 08:30	US-Change in Manufact. Payrolls	13000.0	19000.0	-19000	-51000	-0.62	9.62	17.0	69.4355	Labor demand
07/06/2002 08:30	US-Avg Weekly Hours Production	34.2	34.2	34.1	33.9	0	0.05	20.0	0.0	Labor demand

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/06/2002 09:00:00	10/06/2002 14:00:00	3d5h	683.5	8.88	175.0	675.0	10/06/2002 13:30:00	07/06/2002 09:00:00	1.01	850.0	1.26	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/06/2002 08:30	US-Unemployment Rate	6.1	5.8	6.00%	5.90%	-3.95	0.08	94.0	89.2742	Labor demand
07/06/2002 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.2	0.10%	--	-1.63	0.06	30.0	0.0	Labor demand
07/06/2002 08:30	US-Change in Nonfarm Payrolls	68000.0	41000.0	43000	-79000	-0.97	27.81	24.0	99.1935	Labor demand
07/06/2002 08:30	US-Change in Manufact. Payrolls	13000.0	19000.0	-19000	-51000	-0.62	9.62	17.0	69.4355	Labor demand
07/06/2002 08:30	US-Avg Weekly Hours Production	34.2	34.2	34.1	33.9	0	0.05	20.0	0.0	Labor demand
07/06/2002 10:00	US-Wholesale Inventories MoM	0.1	0.7	0.00%	0.00%	-4.99	0.16	83.0	80.6452	Manufacturing and trade inventories

Indicators on exit:

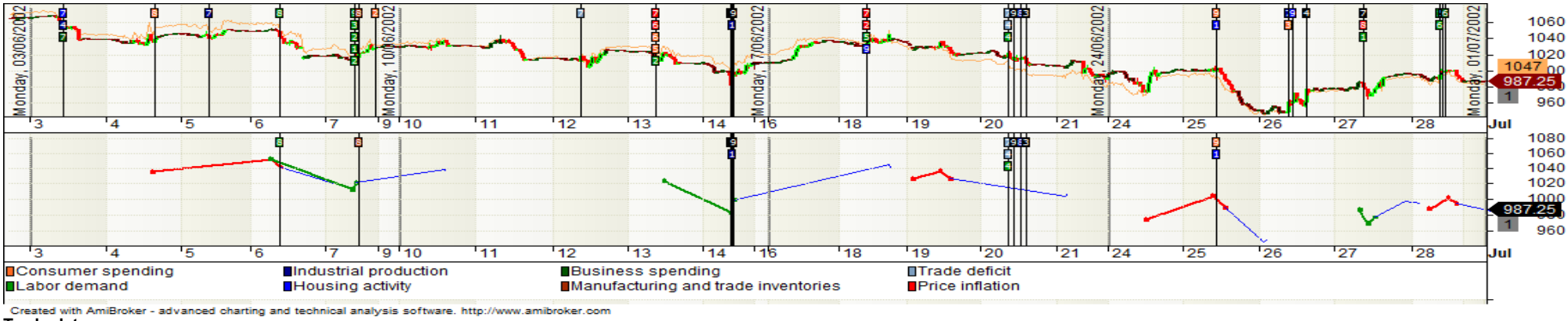
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/06/2002 15:00	US-Consumer Credit	6.9509	8.909	4.60E+09	1.28E+10	1.26	1.54	21.0	41.129	Consumer spending

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/06/2002 09:30:00	18/06/2002 17:00:00	4d7h	1933.5	18.68	150.0	2075.0	18/06/2002 15:30:00	14/06/2002 09:30:00	0.93	2300.0	1.11	96

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
14/06/2002 08:30	US-Business Inventories	0.2	0.2	-0.30%	--	0	0.15	10.0	38.7097	Manufacturing and trade inventories
14/06/2002 09:15	US-Industrial Production MoM	0.3	0.2	0.40%	--	-0.77	0.13	24.0	88.7097	Industrial production
14/06/2002 09:15	US-Capacity Utilization	75.6	75.5	75.50%	74.60%	-0.84	0.12	16.0	62.0968	Industrial production
14/06/2002 09:50	US-U. of Mich. Sentiment	96.5	90.8	96.9	--	-6.97	0.82	95.0	93.5484	nan

Indicators on exit:

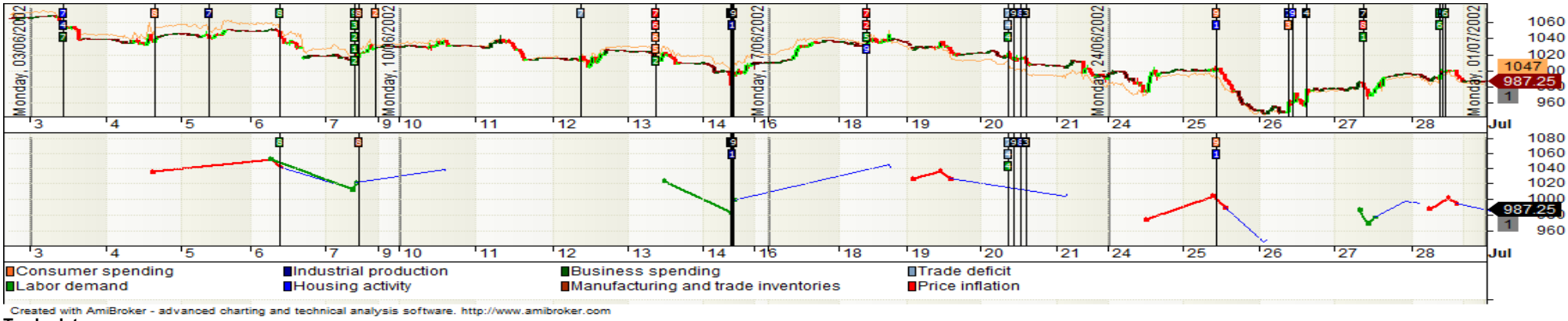
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/06/2002 08:30	US-CPI MoM	0.1	0.0	0.50%	0.40%	-1.28	0.08	70.0	95.1613	Price inflation
18/06/2002 08:30	US-CPI Ex Food and Energy MoM	0.2	0.2	0.30%	--	0	0.04	24.0	76.129	Price inflation
18/06/2002 08:30	US-CPI Index NSA	nan	179.8	179.8	--	--	--	nan	35.4839	Price inflation
18/06/2002 08:30	US-Real Earnings	0.1	0.3	-0.70%	--	2.12	0.09	55.0	0.0	Labor demand
18/06/2002 08:30	US-Housing Starts	1.606	1.73306	1.56E+06	1.59E+06	4.42	30.12	92.0	89.5161	Housing activity

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/06/2002 13:00:00	21/06/2002 03:30:00	1d14h	921.0	23.92	0.0	912.5	19/06/2002 13:00:00	21/06/2002 03:00:00	1.01	1137.5	1.25	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/06/2002 08:30	US-Trade Balance	3.221	3.591	-3.16E+10	-3.08E+10	-4.64	0.8	76.0	84.6774	Trade deficit
20/06/2002 08:30	US-Current Account Balance	1.0811	1.12511	-9.88E+10	-8.78E+10	-1.61	2.79	41.0	72.5806	Trade deficit
20/06/2002 08:30	US-Initial Jobless Claims	386000.0	393000.0	390000	388000	1.26	5.93	40.0	98.3871	Labor demand
20/06/2002 10:00	US-Leading Index	0.2	0.4	-0.40%	0.80%	1.63	0.12	92.0	83.871	nan
20/06/2002 12:00	US-Philadelphia Fed Business Outlook	11.0	22.2	9.1	10.1	5.45	2.05	80.0	79.0323	Industrial production
20/06/2002 14:00	US-Monthly Budget Statement	7.91	8.061	-2.79E+10	6.72E+10	-0.13	12.17	32.0	75.8065	nan

Indicators on exit:

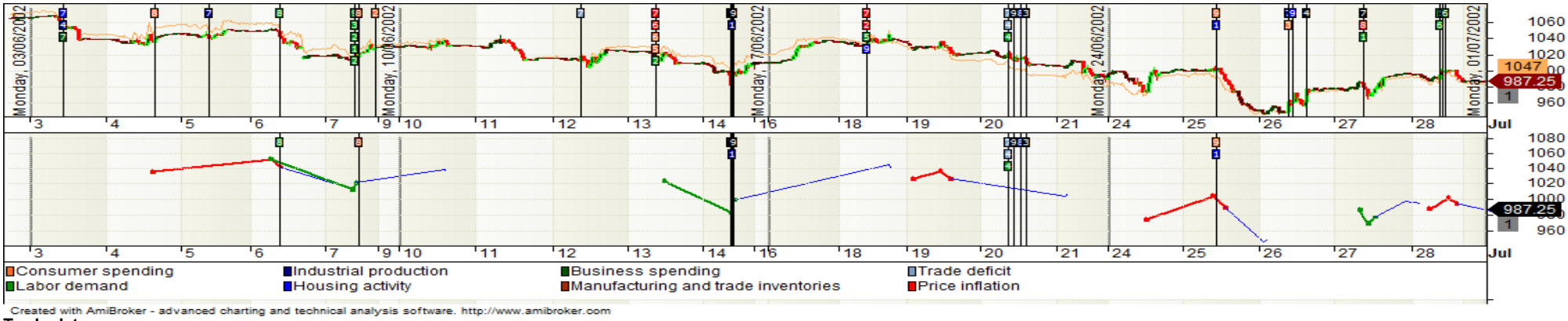
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/06/2002 14:00	US-Monthly Budget Statement	7.91	8.061	-2.79E+10	6.72E+10	-0.13	12.17	32.0	75.8065	nan

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/06/2002 12:30:00	26/06/2002 02:30:00	0d14h	1908.5	136.32	0.0	1925.0	25/06/2002 12:30:00	26/06/2002 01:00:00	0.99	2125.0	1.1	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/06/2002 10:00	US-Consumer Confidence Index	106.0	106.4	109.8	110.3	0.19	2.05	9.0	94.3548	Consumer spending
25/06/2002 10:00	US-One-Family Home Resales	5.706	5.7506	5.79E+06	5.00E+06	0.37	0.13	18.0	0.0	Housing activity

Indicators on exit:

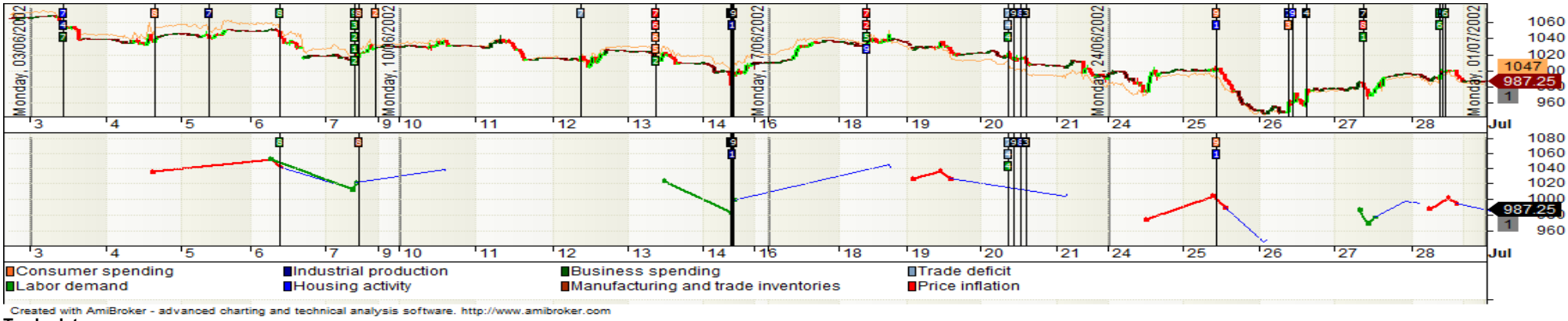
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 19/03/2002:

Previous FOMC Meeting 1: 07/05/2002:

Next FOMC Meeting: 26/06/2002

2002-6(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
27/06/2002 12:00:00	28/06/2002 02:30:00	0d14h	846.0	58.34	0.0	1000.0	27/06/2002 22:00:00	27/06/2002 12:00:00	0.85	1012.5	1.01	89

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/06/2002 14:00	US-Minutes of May 7 FOMC Meeting	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Indicators on exit:

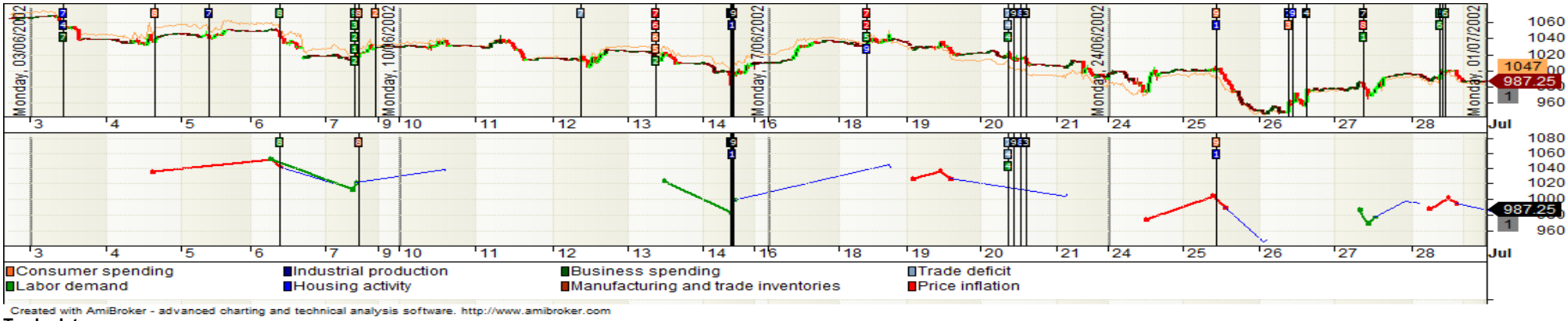
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-6(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
28/06/2002 13:30:00	01/07/2002 03:30:00	2d14h	296.0	4.77	0.0	400.0	28/06/2002 13:30:00	28/06/2002 13:30:00	0.74	462.5	1.16	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/07/2002 11:00:00	03/07/2002 07:30:00	1d20h	1821.0	40.92	150.0	1925.0	01/07/2002 12:30:00	03/07/2002 06:30:00	0.95	2000.0	1.04	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/07/2002 10:00	US-Construction Spending	0.2	0.7	0.20%	1.20%	-2.86	0.31	39.0	0.0	Housing activity
01/07/2002 10:00	US-ISM Manufacturing	55.5	56.2	55.7	53.1	0.84	0.84	24.0	95.9677	Industrial production
01/07/2002 10:00	US-ISM Prices Paid	60.0	65.5	63	--	1.51	3.64	76.0	73.3871	Business spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
03/07/2002 13:30:00	07/07/2002 20:00:00	4d6h	1908.5	18.62	75.0	2150.0	07/07/2002 18:30:00	04/07/2002 05:00:00	0.89	2150.0	1.0	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/07/2002 10:00	US-ISM Non-Manufacturing	58.3	57.2	60.1	60.5	-0.82	1.34	21.0	0.0	Industrial production
03/07/2002 10:00	US-Factory Orders	0.5	0.7	1.20%	0.80%	0.83	0.24	29.0	87.0968	Industrial production
05/07/2002 08:30	US-Unemployment Rate	5.9	5.9	5.80%	--	0	0.07	16.0	89.2742	Labor demand
05/07/2002 08:30	US-Avg Hourly Earning MOM Prod	0.3	0.4	0.20%	0.30%	1.72	0.06	57.0	0.0	Labor demand
05/07/2002 08:30	US-Change in Nonfarm Payrolls	75000.0	36000.0	41000	-7000	-1.26	30.98	38.0	99.1935	Labor demand
05/07/2002 08:30	US-Change in Manufact. Payrolls	10000.0	23000.0	-19000	-55000	-1.28	10.14	42.0	69.4355	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/07/2002 20:00:00	08/07/2002 04:30:00	0d8h	446.0	52.47	0.0	512.5	07/07/2002 20:00:00	08/07/2002 03:30:00	0.87	612.5	1.2	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/07/2002 10:30:00	09/07/2002 19:00:00	1d8h	1008.5	31.03	200.0	1387.5	09/07/2002 01:00:00	09/07/2002 17:30:00	0.73	1275.0	0.92	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
08/07/2002 15:00	US-Consumer Credit	6.509	9.509	8.90E+09	9.27E+09	2.08	1.44	33.0	41.129	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
10/07/2002 10:00:00	11/07/2002 08:30:00	0d22h	1258.5	55.93	12.5	1175.0	10/07/2002 10:00:00	11/07/2002 08:00:00	1.07	1425.0	1.21	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
10/07/2002 08:30	US-Import Price Index MoM	0.1	0.6	0.00%	0.10%	-2.1	0.26	79.0	78.2258	Trade deficit
10/07/2002 10:00	US-Wholesale Inventories MoM	0.2	0.1	-0.70%	-0.40%	1.45	0.21	22.0	80.6452	Manufacturing and trade inventories

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/07/2002 08:30	US-PPI MoM	0.0	0.1	-0.40%	-0.20%	0.83	0.12	40.0	0.0	Price inflation
11/07/2002 08:30	US-PPI Ex Food and Energy MoM	0.1	0.2	0.00%	-0.10%	1.1	0.09	64.0	0.0	Price inflation
11/07/2002 08:30	US-Initial Jobless Claims	387000.0	403000.0	382000	386000	1.28	12.52	69.0	98.3871	Labor demand

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/07/2002 11:30:00	12/07/2002 02:30:00	0d15h	758.5	50.57	100.0	987.5	11/07/2002 17:30:00	11/07/2002 12:00:00	0.77	1025.0	1.04	80

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(7)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/07/2002 09:30:00	17/07/2002 12:00:00	0d2h	483.5	193.4	0.0	575.0	17/07/2002 11:30:00	17/07/2002 11:30:00	0.84	875.0	1.52	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/07/2002 08:30	US-Housing Starts	1.6806	1.67206	1.73E+06	1.76E+06	-0.18	43.29	13.0	89.5161	Housing activity
17/07/2002 10:00	US-Greenspan Report on the Economy and Fed Policy: House	nan	nan	nan	nan	nan	nan	nan	0.0	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(8)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/07/2002 10:00:00	18/07/2002 13:30:00	0d3h	808.5	231.0	837.5	1100.0	18/07/2002 13:30:00	18/07/2002 11:00:00	0.73	175.0	0.16	78

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/07/2002 08:30	US-Initial Jobless Claims	395000.0	379000.0	403000	391000	-1.79	8.95	69.0	98.3871	Labor demand
18/07/2002 10:00	US-Leading Index	0.0	0.0	0.40%	1.00%	0	0.11	23.0	83.871	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/07/2002 12:00	US-Philadelphia Fed Business Outlook	17.5	6.6	22.2	20.4	-4.15	2.62	78.0	79.0323	Industrial production

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(9)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/07/2002 13:30:00	21/07/2002 19:00:00	3d5h	2521.0	32.53	0.0	2500.0	18/07/2002 13:30:00	21/07/2002 19:00:00	1.01	2725.0	1.09	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
18/07/2002 12:00	US-Philadelphia Fed Business Outlook	17.5	6.6	22.2	20.4	-4.15	2.62	78.0	79.0323	Industrial production
19/07/2002 08:30	US-CPI MoM	0.1	0.1	0.00%	0.10%	0	0.06	21.0	95.1613	Price inflation
19/07/2002 08:30	US-CPI Ex Food and Energy MoM	0.2	0.1	0.20%	--	-2.86	0.03	79.0	76.129	Price inflation
19/07/2002 08:30	US-CPI Index NSA	nan	179.9	179.8	--	--	--	nan	35.4839	Price inflation
19/07/2002 08:30	US-Real Earnings	0.3	0.6	0.30%	--	2.86	0.12	71.0	0.0	Labor demand
19/07/2002 08:30	US-Trade Balance	3.5351	3.761	-3.59E+10	-3.37E+10	-2.76	0.81	66.0	84.6774	Trade deficit

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(10)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
22/07/2002 09:00:00	22/07/2002 12:00:00	0d3h	671.0	223.67	12.5	925.0	22/07/2002 11:30:00	22/07/2002 12:00:00	0.73	975.0	1.05	77

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(11)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
22/07/2002 14:00:00	22/07/2002 14:30:00	0d0h	858.5	1717.0	887.5	1012.5	22/07/2002 14:30:00	22/07/2002 14:00:00	0.85	12.5	0.01	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(12)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/07/2002 07:00:00	23/07/2002 18:00:00	0d11h	1308.5	118.95	300.0	1487.5	23/07/2002 07:00:00	23/07/2002 17:00:00	0.88	1562.5	1.05	92

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(13)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/07/2002 09:30:00	25/07/2002 00:00:00	0d14h	2508.5	173.0	0.0	2262.5	24/07/2002 23:30:00	24/07/2002 09:30:00	1.11	2712.5	1.2	99

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-7(14)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/07/2002 15:00:00	29/07/2002 15:00:00	3d0h	2008.5	27.9	0.0	1887.5	29/07/2002 15:00:00	29/07/2002 00:30:00	1.06	2312.5	1.23	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

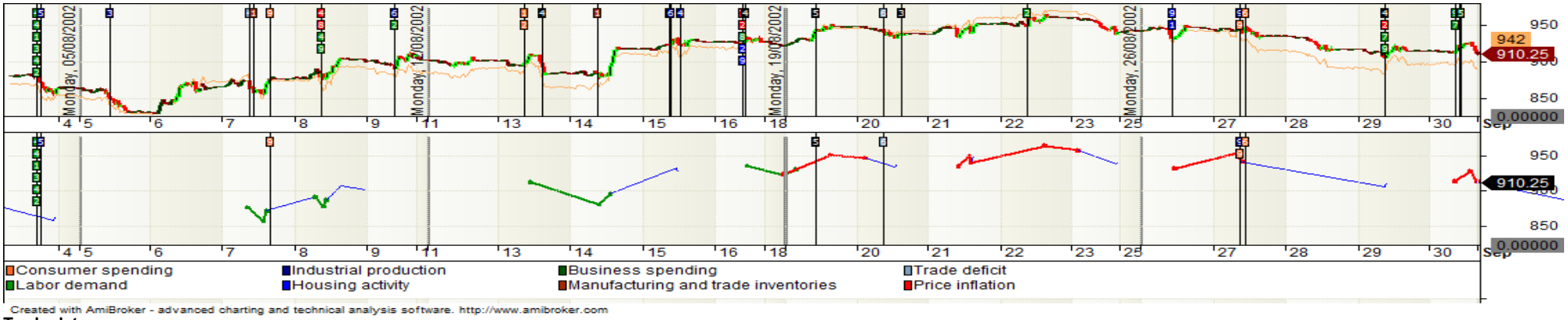
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-8(1)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/08/2002 01:30:00	01/08/2002 10:30:00	0d9h	758.5	84.28	162.5	887.5	01/08/2002 09:00:00	01/08/2002 09:00:00	0.85	912.5	1.03	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/08/2002 08:30	US-Initial Jobless Claims	374000.0	387000.0	362000	379000	2.09	6.46	62.0	98.3871	Labor demand
01/08/2002 08:30	US-Continuing Claims	nan	3.50206	3.52E+06	3.50E+06	--	--	nan	68.871	Labor demand
01/08/2002 10:00	US-Construction Spending	0.3	2.2	-0.70%	-1.70%	-5.98	0.42	91.0	0.0	Housing activity
01/08/2002 10:00	US-ISM Manufacturing	55.0	50.5	56.2	53.6	-3.58	1.24	99.0	95.9677	Industrial production
01/08/2002 10:00	US-ISM Prices Paid	61.0	68.3	65.5	--	1.75	4.16	88.0	73.3871	Business spending

Indicators on exit:

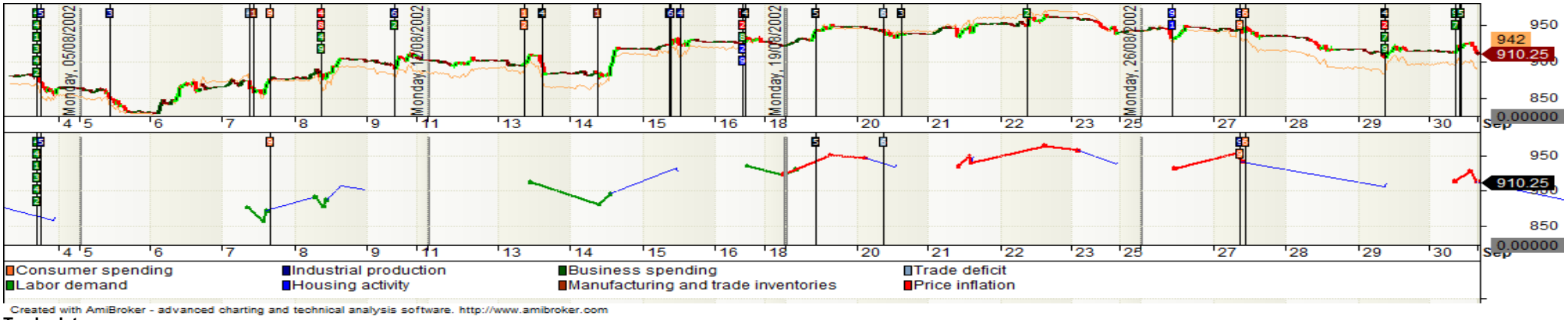
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/08/2002 10:00	US-Construction Spending	0.3	2.2	-0.70%	-1.70%	-5.98	0.42	91.0	0.0	Housing activity
01/08/2002 10:00	US-ISM Manufacturing	55.0	50.5	56.2	53.6	-3.58	1.24	99.0	95.9677	Industrial production
01/08/2002 10:00	US-ISM Prices Paid	61.0	68.3	65.5	--	1.75	4.16	88.0	73.3871	Business spending

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-8(2)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
01/08/2002 14:30:00	02/08/2002 14:30:00	1d0h	908.5	37.85	100.0	1087.5	01/08/2002 15:30:00	02/08/2002 14:00:00	0.84	1237.5	1.14	87

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
01/08/2002 18:09	US-Wards Domestic Vehicle Sales	1.3607	1.4707	1.32E+07	--	1.43	0.77	89.0	37.0968	Consumer spending
02/08/2002 08:30	US-Personal Income	0.5	0.6	0.30%	0.20%	1.08	0.09	41.0	85.4839	Labor demand
02/08/2002 08:30	US-Personal Spending	0.6	0.5	-0.10%	-0.30%	-0.81	0.12	48.0	85.4839	Labor demand
02/08/2002 08:30	US-Unemployment Rate	5.9	5.9	5.90%	5.80%	0	0.07	16.0	89.2742	Labor demand
02/08/2002 08:30	US-Avg Hourly Earning MOM Prod	0.2	0.3	0.40%	0.40%	1.85	0.05	30.0	0.0	Labor demand
02/08/2002 08:30	US-Change in Nonfarm Payrolls	60000.0	6000.0	36000	57000	-2.09	25.85	45.0	99.1935	Labor demand

Indicators on exit:

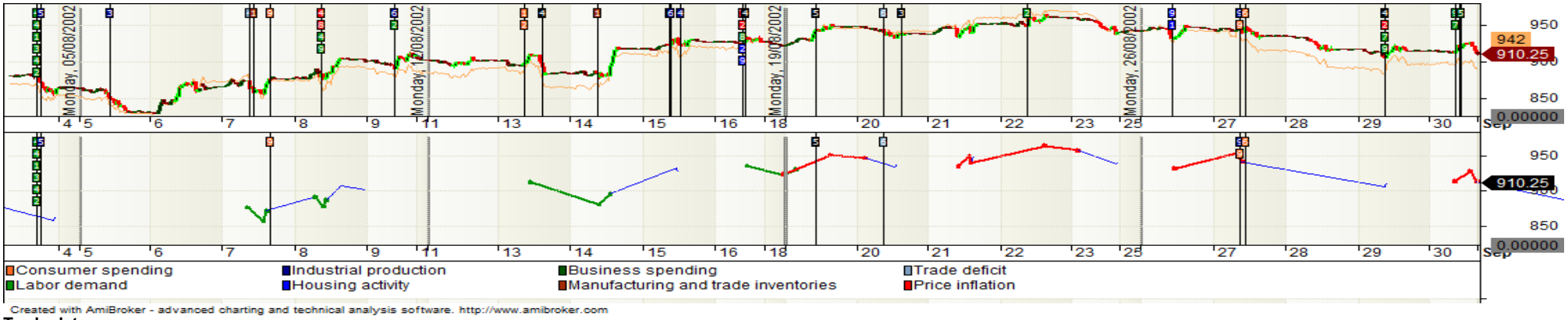
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-8(3)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
07/08/2002 14:00:00	08/08/2002 07:30:00	0d17h	658.5	37.63	0.0	687.5	08/08/2002 07:00:00	07/08/2002 14:00:00	0.96	975.0	1.42	96

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
07/08/2002 15:00	US-Consumer Credit	809.0	8.409	9.50E+09	1.07E+10	0.23	1.74	93.0	41.129	Consumer spending

Indicators on exit:

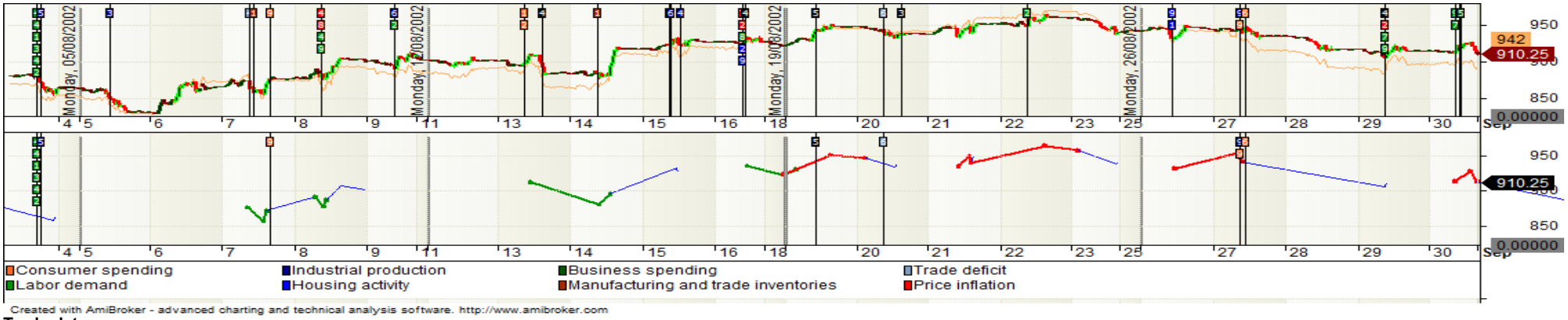
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-8(4)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
08/08/2002 10:00:00	08/08/2002 23:30:00	0d13h	696.0	51.56	50.0	925.0	08/08/2002 22:00:00	08/08/2002 10:00:00	0.75	1000.0	1.08	79

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

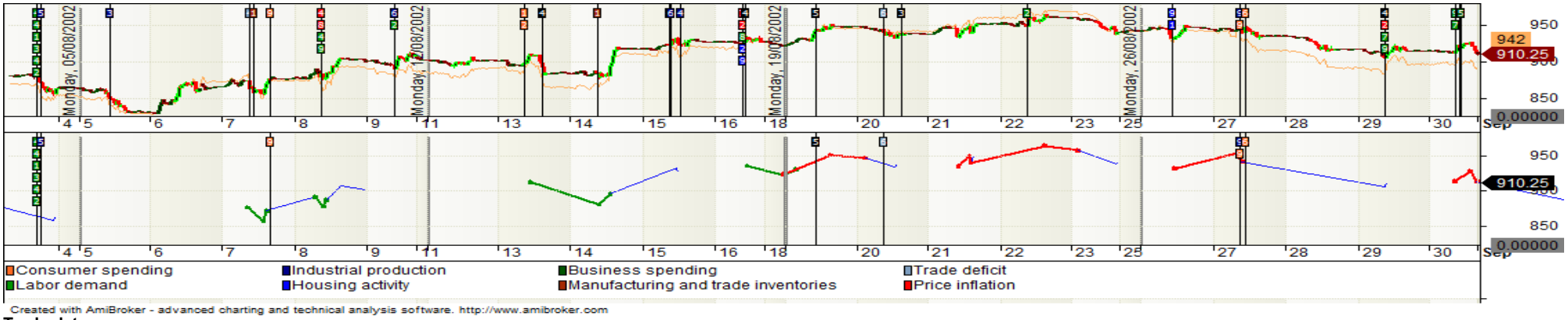
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 07/05/2002:

Previous FOMC Meeting 1: 26/06/2002:

Next FOMC Meeting: 13/08/2002

2002-8(5)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
14/08/2002 12:30:00	15/08/2002 11:00:00	0d22h	1533.5	68.16	0.0	1537.5	15/08/2002 10:30:00	14/08/2002 12:30:00	1.0	1912.5	1.24	97

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

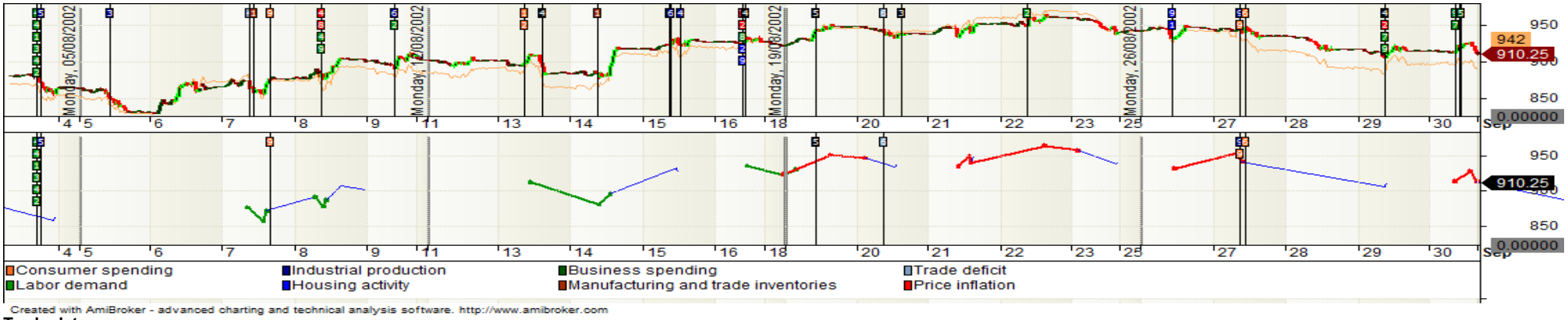
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
15/08/2002 08:30	US-Initial Jobless Claims	380000.0	388000.0	376000	388000	1.79	4.48	44.0	98.3871	Labor demand
15/08/2002 08:30	US-Continuing Claims	nan	3.57606	3.53E+06	3.50E+06	--	--	nan	68.871	Labor demand
15/08/2002 09:15	US-Industrial Production MoM	0.0	0.2	0.80%	1.00%	0.87	0.23	64.0	88.7097	Industrial production
15/08/2002 09:15	US-Capacity Utilization	nan	nan	76.10%	75.50%	--	--	nan	62.0968	Industrial production

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(6)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
19/08/2002 03:30:00	20/08/2002 02:30:00	0d23h	821.0	35.7	37.5	900.0	19/08/2002 22:00:00	19/08/2002 08:00:00	0.91	1075.0	1.19	93

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/08/2002 10:00	US-Leading Index	0.5	0.4	0.00%	0.20%	0.89	0.11	54.0	83.871	nan

Indicators on exit:

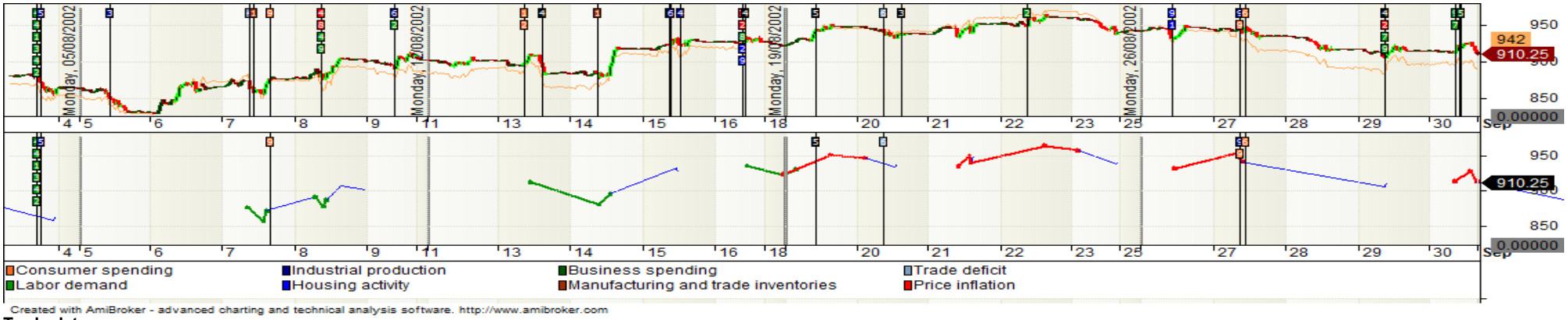
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/08/2002 10:00	US-Leading Index	0.5	0.4	0.00%	0.20%	0.89	0.11	54.0	83.871	nan

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(7)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/08/2002 02:30:00	20/08/2002 12:30:00	0d10h	396.0	39.6	0.0	500.0	20/08/2002 02:30:00	20/08/2002 12:00:00	0.79	675.0	1.35	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/08/2002 08:30	US-Trade Balance	3.741	3.721	-3.76E+10	-3.39E+10	0.25	0.79	6.0	84.6774	Trade deficit

Indicators on exit:

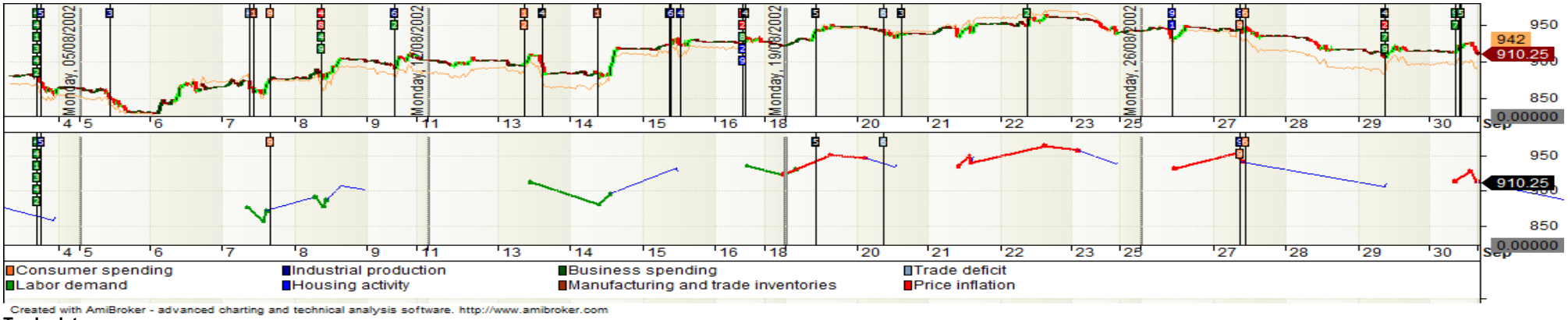
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(8)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
21/08/2002 13:30:00	21/08/2002 14:30:00	0d1h	458.5	458.5	487.5	662.5	21/08/2002 13:30:00	21/08/2002 14:30:00	0.69	12.5	0.02	76

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

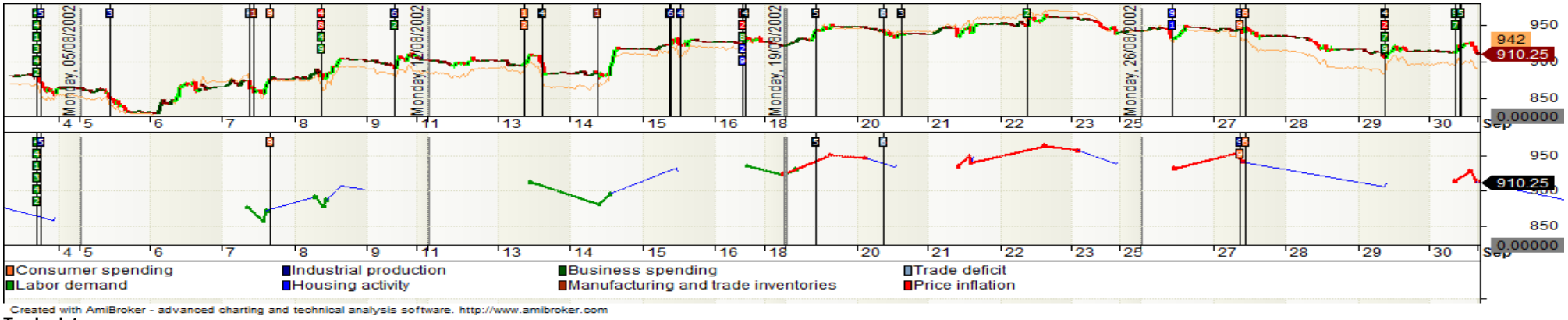
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(9)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
23/08/2002 02:00:00	23/08/2002 15:00:00	0d13h	821.0	63.15	100.0	875.0	23/08/2002 04:30:00	23/08/2002 15:00:00	0.94	1000.0	1.14	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

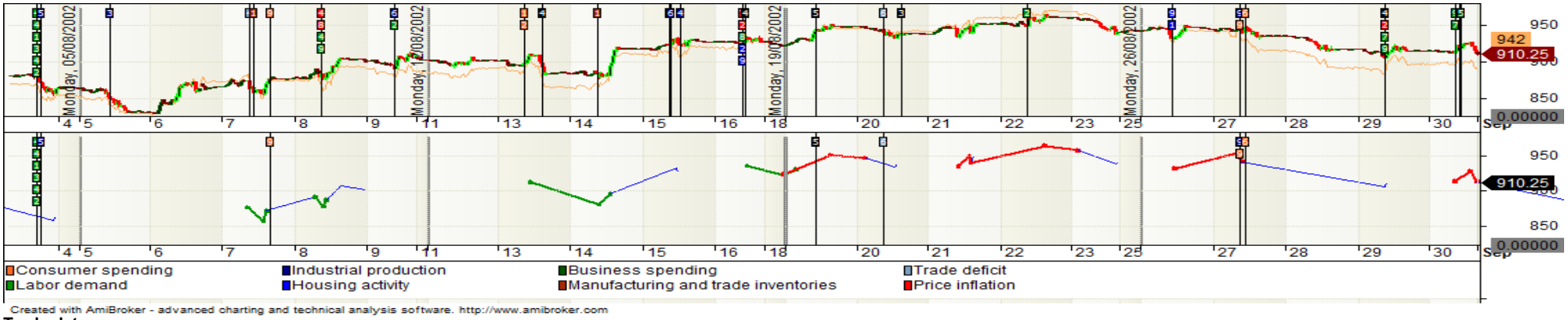
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(10)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
27/08/2002 09:00:00	29/08/2002 09:00:00	2d0h	1521.0	31.69	325.0	1837.5	27/08/2002 10:30:00	29/08/2002 08:00:00	0.83	1800.0	0.98	86

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/08/2002 08:30	US-Durable Goods Orders	1.5	8.7	-4.10%	-3.90%	5.49	1.31	95.0	92.7419	Industrial production
27/08/2002 08:30	US-Durables Ex Transportation	1.0	3.9	-3.40%	-2.50%	2.36	1.23	99.0	74.1935	Consumer spending
27/08/2002 10:00	US-Consumer Confidence Index	97.0	93.5	97.1	97.4	-2.87	1.22	67.0	94.3548	Consumer spending

Indicators on exit:

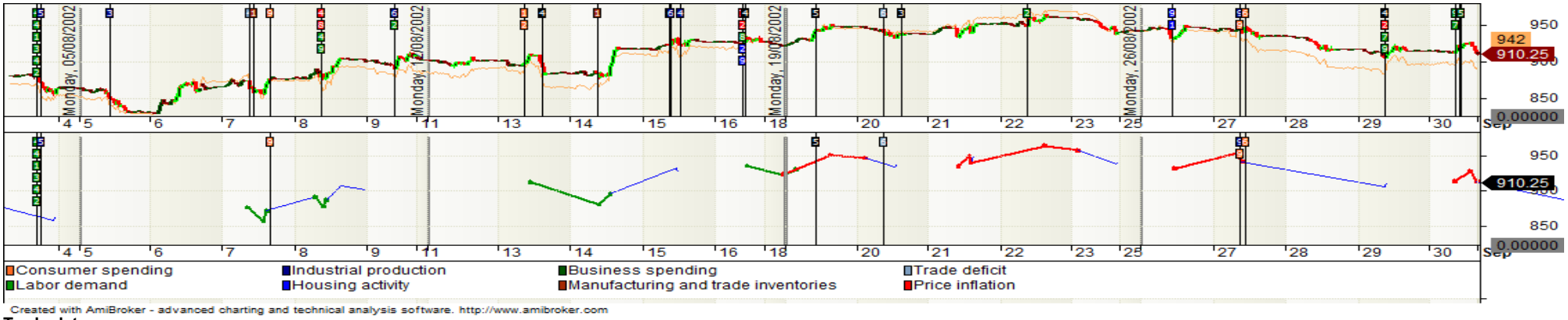
datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
29/08/2002 08:30	US-GDP Annualized QoQ	1.1	1.1	1.10%	2.20%	0	0.17	4.0	96.7742	nan
29/08/2002 08:30	US-GDP Price Deflator	1.2	1.1	1.20%	1.70%	-6.71	0.01	25.0	0.0	Price inflation
29/08/2002 08:30	US-Initial Jobless Claims	385000.0	403000.0	389000	399000	5.13	3.51	74.0	98.3871	Labor demand
29/08/2002 08:30	US-Continuing Claims	3.506	3.58806	3.52E+06	3.49E+06	6.22	14.14	99.0	68.871	Labor demand

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-8(11)



Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
30/08/2002 15:00:00	03/09/2002 16:00:00	4d1h	1621.0	16.71	0.0	1687.5	30/08/2002 15:00:00	03/09/2002 15:00:00	0.96	1775.0	1.05	96

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
03/09/2002 10:00	US-ISM Manufacturing	51.8	50.5	50.5	50.2	-1.25	1.04	51.0	95.9677	Industrial production
03/09/2002 10:00	US-ISM Prices Paid	65.9	61.5	68.3	--	-1.49	2.94	67.0	73.3871	Business spending

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(1)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
05/09/2002 03:00:00	05/09/2002 09:30:00	0d6h	446.0	68.62	12.5	525.0	05/09/2002 09:00:00	05/09/2002 09:00:00	0.85	687.5	1.31	88

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
04/09/2002 17:13	US-Wards Domestic Vehicle Sales	1.4207	1.5407	1.47E+07	--	3.71	0.32	92.0	37.0968	Consumer spending

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
05/09/2002 08:30	US-Nonfarm Productivity	1.1	1.5	1.10%	0.30%	2.13	0.19	55.0	42.7419	Industrial production
05/09/2002 08:30	US-Unit Labor Costs	2.4	2.1	2.40%	3.30%	-1.51	0.2	50.0	36.2903	Labor demand
05/09/2002 08:30	US-Initial Jobless Claims	395000.0	403000.0	403000	398000	1.44	5.56	44.0	98.3871	Labor demand
05/09/2002 08:30	US-Continuing Claims	nan	3.57806	3.59E+06	3.53E+06	--	--	nan	68.871	Labor demand

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(2)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
09/09/2002 11:30:00	09/09/2002 14:30:00	0d3h	471.0	157.0	0.0	512.5	09/09/2002 13:00:00	09/09/2002 13:00:00	0.92	687.5	1.34	94

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
09/09/2002 10:00	US-Wholesale Inventories MoM	0.2	0.6	0.30%	0.30%	2.94	0.14	67.0	80.6452	Manufacturing and trade inventories

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(3)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
11/09/2002 14:30:00	13/09/2002 09:00:00	1d18h	1121.0	26.38	0.0	1400.0	11/09/2002 14:30:00	13/09/2002 07:00:00	0.8	1550.0	1.11	83

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
11/09/2002 12:00	US-Fed's Beige Book NOTE TIME CHANGE	nan	nan	nan	nan	nan	nan	nan	0.0	nan
12/09/2002 08:30	US-Current Account Balance	1.2511	1.311	-1.13E+11	-1.04E+11	-1.65	3.02	44.0	72.5806	Trade deficit
12/09/2002 08:30	US-Import Price Index MoM	0.3	0.3	0.40%	--	0	0.18	6.0	78.2258	Trade deficit
12/09/2002 08:30	US-Initial Jobless Claims	400000.0	426000.0	403000	394000	4.38	5.93	86.0	98.3871	Labor demand
12/09/2002 08:30	US-Continuing Claims	nan	3.56906	3.58E+06	3.52E+06	--	--	nan	68.871	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
13/09/2002 08:30	US-PPI MoM	0.2	0.0	-0.20%	-0.10%	-2.03	0.1	61.0	0.0	Price inflation
13/09/2002 08:30	US-PPI Ex Food and Energy MoM	0.1	0.1	-0.30%	--	-3.37	0.06	25.0	0.0	Price inflation
13/09/2002 08:30	US-Retail Sales Advance MoM	0.5	0.8	1.20%	1.10%	1.01	0.3	50.0	91.9355	Consumer spending
13/09/2002 08:30	US-Retail Sales Ex Auto MoM	0.1	0.4	0.20%	0.20%	1.65	0.18	69.0	64.3548	Consumer spending

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(4)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
17/09/2002 08:30:00	17/09/2002 17:30:00	0d9h	1421.0	157.89	0.0	1512.5	17/09/2002 08:30:00	17/09/2002 17:00:00	0.94	1600.0	1.06	95

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
17/09/2002 09:15	US-Industrial Production MoM	0.2	0.3	0.20%	-0.20%	-3.34	0.15	24.0	88.7097	Industrial production
17/09/2002 09:15	US-Capacity Utilization	76.1	76.0	76.10%	75.30%	-0.62	0.16	16.0	62.0968	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(5)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
18/09/2002 15:00:00	19/09/2002 15:30:00	1d0h	958.5	39.12	0.0	912.5	19/09/2002 03:00:00	19/09/2002 15:00:00	1.05	1112.5	1.22	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
19/09/2002 08:30	US-Housing Starts	1.6706	1.60906	1.65E+06	1.66E+06	-2.52	24.21	68.0	89.5161	Housing activity
19/09/2002 08:30	US-Building Permits	1.6906	1.66906	1.70E+06	1.74E+06	-1.1	19.17	99.0	62.6613	Housing activity
19/09/2002 08:30	US-Initial Jobless Claims	410000.0	424000.0	426000	416000	1.68	8.33	64.0	98.3871	Labor demand
19/09/2002 08:30	US-Continuing Claims	nan	3.61506	3.57E+06	3.55E+06	--	--	nan	68.871	Labor demand
19/09/2002 12:00	US-Philadelphia Fed Business Outlook	2.0	2.3	-3.1	-1.3	0.11	2.65	3.0	79.0323	Industrial production

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(6)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
20/09/2002 15:00:00	23/09/2002 10:00:00	2d19h	483.5	7.22	50.0	612.5	23/09/2002 03:00:00	23/09/2002 09:30:00	0.79	737.5	1.2	82

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
20/09/2002 14:00	US-Monthly Budget Statement	5.51	5.471	-8.00E+10	-2.92E+10	0.08	3.98	8.0	75.8065	nan

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
23/09/2002 10:00	US-Leading Index	0.1	0.2	-0.40%	-0.40%	-0.92	0.11	71.0	83.871	nan

Previous FOMC Meeting 2: 26/06/2002:

Previous FOMC Meeting 1: 13/08/2002:

Next FOMC Meeting: 24/09/2002

2002-9(7)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
24/09/2002 02:00:00	24/09/2002 06:30:00	0d4h	308.5	68.56	200.0	350.0	24/09/2002 02:00:00	24/09/2002 03:00:00	0.88	525.0	1.5	92

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 13/08/2002:

Previous FOMC Meeting 1: 24/09/2002:

Next FOMC Meeting: 06/11/2002

2002-9(8)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/09/2002 02:30:00	25/09/2002 08:00:00	0d5h	608.5	110.64	0.0	425.0	25/09/2002 07:00:00	25/09/2002 02:30:00	1.43	787.5	1.85	100

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 13/08/2002:

Previous FOMC Meeting 1: 24/09/2002:

Next FOMC Meeting: 06/11/2002

2002-9(9)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
25/09/2002 12:00:00	26/09/2002 10:30:00	0d22h	858.5	38.16	0.0	812.5	26/09/2002 10:30:00	25/09/2002 12:00:00	1.06	1062.5	1.31	98

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
25/09/2002 10:00	US-One-Family Home Resales	5.406	5.2806	5.33E+06	4.78E+06	-1.19	0.1	44.0	0.0	Housing activity

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/09/2002 08:30	US-Durable Goods Orders	3.0	0.6	9.20%	5.50%	1.84	1.3	68.0	92.7419	Industrial production
26/09/2002 08:30	US-Durables Ex Transportation	1.8	0.9	4.40%	-0.10%	0.88	1.02	60.0	74.1935	Consumer spending
26/09/2002 08:30	US-Initial Jobless Claims	420000.0	406000.0	424000	412000	-1.95	7.17	64.0	98.3871	Labor demand
26/09/2002 08:30	US-Continuing Claims	nan	3.67806	3.62E+06	3.53E+06	--	--	nan	68.871	Labor demand
26/09/2002 10:00	US-New Home Sales	980000.0	996000.0	1.02E+06	956000	0.88	18.2	30.0	90.3226	Housing activity

Previous FOMC Meeting 2: 13/08/2002:

Previous FOMC Meeting 1: 24/09/2002:

Next FOMC Meeting: 06/11/2002

2002-9(10)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
26/09/2002 10:30:00	26/09/2002 13:00:00	0d2h	271.0	108.4	0.0	312.5	26/09/2002 12:00:00	26/09/2002 12:00:00	0.87	462.5	1.48	91

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
26/09/2002 10:00	US-New Home Sales	980000.0	996000.0	1.02E+06	956000	0.88	18.2	30.0	90.3226	Housing activity

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category

Previous FOMC Meeting 2: 13/08/2002:

Previous FOMC Meeting 1: 24/09/2002:

Next FOMC Meeting: 06/11/2002

2002-9(11)

Trade data:

entry	exit	time	netgain	netgain per hour	Max. Loss	MAE	MAE bottom	MAE peak	netgain/MAE	MFE	MFE/MAE	percentile(elapsed year) netgain/MAE
27/09/2002 11:30:00	30/09/2002 10:30:00	2d23h	1321.0	18.61	25.0	1625.0	27/09/2002 11:30:00	30/09/2002 09:30:00	0.81	1887.5	1.16	84

Indicators on entry:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
27/09/2002 08:30	US-GDP Annualized QoQ	1.1	1.3	1.10%	--	1.85	0.11	34.0	96.7742	nan
27/09/2002 08:30	US-GDP Price Deflator	1.1	1.2	1.10%	--	--	0	25.0	0.0	Price inflation
27/09/2002 09:50	US-U. of Mich. Sentiment	86.0	86.1	86.2	86.1	0.24	0.43	3.0	93.5484	nan
30/09/2002 08:30	US-Personal Income	0.5	0.4	0.00%	-0.10%	-0.89	0.11	41.0	85.4839	Labor demand
30/09/2002 08:30	US-Personal Spending	0.5	0.3	1.00%	0.80%	-2.49	0.08	87.0	85.4839	Labor demand

Indicators on exit:

datetime	event name	Surv(M)	Actual	Prior	Revised	Surprise	Std Dev	percentile	Importance	Category
30/09/2002 08:30	US-Personal Income	0.5	0.4	0.00%	-0.10%	-0.89	0.11	41.0	85.4839	Labor demand
30/09/2002 08:30	US-Personal Spending	0.5	0.3	1.00%	0.80%	-2.49	0.08	87.0	85.4839	Labor demand
30/09/2002 10:00	US-Chicago Purchasing Manager	53.0	48.1	54.9	54.4	-4.78	1.03	82.0	81.4516	Business spending

Previous FOMC Meeting 2: 13/08/2002:

Previous FOMC Meeting 1: 24/09/2002:

Next FOMC Meeting: 06/11/2002