

## FX Volatility Weekly Status - WK.32

Report date: 11 August 2023

Source: Refinitiv Datastream

FX 3m1y ATM Implied Volatility - Global perspective						FX 3m 25 Delta Risk Reversals- Global perspective					
	Δ%3M	Δ%1M	Δ%1WK	Current value(%)	TTM Z-Score		Δ%3M	Δ%1M	Δ%1WK	Current value(%)	TTM Z-Score
EURUSD	-36.22%	321.43%	51.28%	0.12	0.88	EURUSD	36.36%	33.33%	-3.23%	-0.60	0.93
GBPUSD	26.44%	50.42%	10.10%	0.53	0.89	GBPUSD	-2.73%	-1.17%	-8.25%	-0.89	0.99
USDCHF	348.00%	17.89%	-380.00%	0.11	0.56	USDCHF	-1.35%	-10.71%	-1.96%	-0.50	1.24
USDJPY	-63.13%	-6.35%	-4.96%	-0.30	1.14	USDJPY	5.35%	-25.56%	-17.50%	-0.99	0.66
AUDUSD	-101.74%	-106.25%	-92.00%	-0.01	0.35	AUDUSD	-7.87%	25.13%	-6.77%	-1.17	1.03
NZDUSD	-86.80%	-58.33%	-266.67%	0.10	0.47	NZDUSD	-11.74%	27.84%	-1.36%	-1.24	0.94
USDCAD	-59.72%	-64.63%	-5.27%	0.15	0.19	USDCAD	3.16%	37.99%	10.39%	0.43	0.75
USDNOK	518.75%	57.14%	-1.98%	-0.50	-0.40	USDNOK	17.61%	19.29%	-1.91%	0.84	0.98
USDSEK	-21.154%	-34.83%	-1.69%	-0.29	-0.33	USDSEK	-3.61%	-18.98%	-1.23%	0.80	1.23
USDDKK	33.33%	-51.52%	433.33%	0.08	0.53	USDDKK	-146.48%	-153.23%	-1.94%	0.17	0.02
USDPLN	-69.54%	-56.60%	-36.11%	0.23	-0.20	USDPLN	-11.56%	5.15%	-1.29%	1.53	1.14
USDCZK	-84.52%	-77.78%	-132.00%	0.04	-0.97	USDCZK	76.92%	8.49%	-15.44%	0.58	0.98
USDHUF	-98.46%	-97.14%	-105.98%	0.01	-0.28	USDHUF	22.67%	28.43%	-1.51%	3.06	0.52
USDILS	59.60%	135.82%	31.67%	-0.79	-0.21	USDILS	14.16%	0.00%	-1.85%	1.25	0.58
USDINR	20.10%	-4.51%	8.37%	1.17	1.09	USDINR	69.64%	17.28%	23.38%	0.48	0.44
USDCNH	-19.85%	-43.24%	-11.27%	0.32	0.93	USDCNH	-33.33%	15.94%	35.59%	0.40	1.31
USDSGD	-46.15%	-12.50%	115.38%	0.14	0.65	USDSGD	-78.85%	-161.11%	-77.08%	0.06	1.29
USDHKD	-74.89%	-61.82%	600.00%	0.11	-1.24	USDHKD	-16.51%	-11.15%	-1.15%	-0.46	0.47
USDTHB	-469.57%	-1162.50%	-38.85%	-0.42	-0.23	USDTHB	50.00%	-8.85%	4.17%	0.25	1.10
USDMYR	-79.59%	-37.50%	-33.33%	0.05	-0.77	USDMYR	0.00%	0.00%	0.00%	0.48	1.00
USDPHP	490.00%	-56.30%	-41.58%	0.18	0.53	USDPHP	-34.91%	35.29%	6.48%	0.35	1.03
USDZAR	-83.24%	-74.27%	-244.29%	0.20	-0.19	USDZAR	19.10%	15.88%	-1.56%	1.72	0.44
USDMXN	-75.57%	-87.24%	377.78%	0.22	-1.25	USDMXN	9.16%	70.29%	3.47%	2.98	1.99
USDCOP	-118.52%	-112.40%	275.00%	-0.08	0.35	USDCOP	-32.60%	-6.09%	-15.72%	1.85	0.59
USDBRL	11.82%	-41.51%	7.32%	0.78	0.76	USDBRL	12.07%	-26.73%	-11.16%	1.63	0.59
USDCLP	-61.54%	-71.22%	34.62%	0.17	0.68	USDCLP	47.31%	-14.91%	-18.69%	1.37	1.08