

U.S. New Home Sales MoM

Haawks ID: | Symbol: USDJPY | Importance: ** | Positive Deviation: bullish

Description:

New Home Sales measures the change in percentage of the new home sales. A new home sale is considered to be any deposit or contract signing either in the year the house was built or the year after it was built. A strong number would indicate a strong housing activity, and therefore a strong economy. A higher than expected number should be taken as positive to the USD, while a lower than expected number as negative.

Note:

The data below was calculated using historic news & tick data of 85 releases from 2017-01-26 to 2023-12-22.

It combines the data from releases with positive deviations and releases with negative deviations. For the releases with negative deviations, the pip movements were multiplied by -1 to conform with the data from positive deviations. If a higher deviation is bullish for the trading symbol, a positive number signifies movement in the expected direction and a negative number signifies movement in the opposite direction. If a higher deviation is bearish then the opposite is true.

Key:

| Name | Meaning |
|---------------------------|---|
| Time Delta | The amount of time elapsed after the news release |
| Range | The range of the pip movements |
| Mean | The mean average of the pip movements for all releases for each trigger |
| Median | The median average of the pip movements of all releases for each trigger |
| Correlation 1 Score (c_1) | Percentage of how many times the asset moved in the expected direction |
| Correlation 2 Score (c_2) | Percentage of pips which moved in the expected direction vs. the opposite direction |
| Correlation 3 Score (c_3) | The mean average of the Correlation 1 & 2 scores |

Trigger 1: +-2.0%

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|--------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-4.1, 1.3) | -0.1 | 0.2 | 58.3 | 45.6 | 52.0 | 50.0 | 46.3 | 48.2 |
| 2s | (-11.3, 1.6) | -0.5 | 0.4 | 75.0 | 32.8 | 53.9 | 75.0 | 43.0 | 59.0 |
| 3s | (-9.1, 1.9) | -0.4 | 0.0 | 50.0 | 37.4 | 43.7 | 62.5 | 39.6 | 51.0 |
| 4s | (-11.2, 2.3) | -0.4 | 0.3 | 58.3 | 38.3 | 48.3 | 62.5 | 40.5 | 51.5 |
| 5s | (-8.9, 2.3) | -0.3 | 0.3 | 58.3 | 41.1 | 49.7 | 62.5 | 41.9 | 52.2 |
| 10s | (-23.2, 4.1) | -1.3 | 0.2 | 58.3 | 29.2 | 43.8 | 62.5 | 30.0 | 46.2 |
| 15s | (-22.1, 4.8) | -1.5 | -0.1 | 41.7 | 29.2 | 35.5 | 50.0 | 24.3 | 37.2 |
| 20s | (-27.0, 5.8) | -1.9 | -0.2 | 41.7 | 28.7 | 35.2 | 50.0 | 23.2 | 36.6 |
| 25s | (-27.8, 5.6) | -2.0 | 0.2 | 58.3 | 27.4 | 42.8 | 50.0 | 23.0 | 36.5 |
| 30s | (-25.4, 6.8) | -1.5 | -0.0 | 50.0 | 34.0 | 42.0 | 62.5 | 30.4 | 46.4 |
| 45s | (-35.2, 7.4) | -2.7 | -0.7 | 41.7 | 27.6 | 34.7 | 37.5 | 20.9 | 29.2 |
| 1m | (-36.0, 6.9) | -2.5 | -0.4 | 50.0 | 28.7 | 39.4 | 50.0 | 24.7 | 37.4 |
| 2m | (-18.8, 7.1) | -0.9 | -0.1 | 50.0 | 41.4 | 45.7 | 50.0 | 37.1 | 43.6 |
| 3m | (-23.0, 8.3) | -1.0 | -1.3 | 41.7 | 41.9 | 41.8 | 37.5 | 32.5 | 35.0 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 4m | (-30.5, 8.4) | -1.9 | -1.5 | 33.3 | 34.2 | 33.8 | 37.5 | 23.2 | 30.4 |
| 5m | (-32.4, 9.8) | -0.8 | -0.2 | 50.0 | 43.1 | 46.5 | 50.0 | 40.8 | 45.4 |
| 10m | (-28.3, 9.6) | -0.6 | 1.8 | 58.3 | 45.5 | 51.9 | 62.5 | 49.6 | 56.0 |
| 15m | (-32.0, 10.2) | -2.3 | -1.2 | 50.0 | 32.9 | 41.5 | 37.5 | 24.8 | 31.2 |
| Total/ Averages | (-36.0, 10.2) | -1.3 | -0.1 | 51.4 | 35.5 | 43.5 | 52.8 | 33.1 | 42.9 |

Trigger 2: +/-4.0%

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|-------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-0.3, 0.6) | 0.1 | 0.0 | 50.0 | 75.0 | 62.5 | 62.5 | 75.4 | 69.0 |
| 2s | (-0.4, 1.5) | 0.4 | 0.4 | 75.0 | 86.4 | 80.7 | 87.5 | 94.8 | 91.2 |
| 3s | (-0.3, 1.7) | 0.5 | 0.4 | 75.0 | 92.5 | 83.8 | 87.5 | 97.3 | 92.4 |
| 4s | (-1.5, 1.7) | 0.4 | 0.4 | 66.7 | 77.0 | 71.8 | 75.0 | 84.1 | 79.6 |
| 5s | (-1.5, 2.0) | 0.5 | 0.5 | 75.0 | 81.8 | 78.4 | 87.5 | 90.4 | 89.0 |
| 10s | (-1.5, 3.4) | 0.9 | 1.1 | 66.7 | 81.9 | 74.3 | 75.0 | 87.2 | 81.1 |
| 15s | (-0.6, 4.7) | 1.2 | 0.9 | 58.3 | 92.4 | 75.3 | 75.0 | 95.0 | 85.0 |
| 20s | (-1.1, 5.9) | 1.7 | 0.8 | 66.7 | 90.8 | 78.8 | 75.0 | 92.7 | 83.8 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|--------------|------|--------|------|------|------|---------|---------|---------|
| 25s | (-0.9, 8.1) | 2.1 | 1.8 | 75.0 | 93.6 | 84.3 | 87.5 | 97.5 | 92.5 |
| 30s | (-2.0, 6.7) | 1.7 | 1.2 | 75.0 | 88.3 | 81.7 | 75.0 | 93.9 | 84.4 |
| 45s | (-2.1, 11.2) | 2.0 | 0.6 | 58.3 | 86.6 | 72.4 | 75.0 | 86.1 | 80.6 |
| 1m | (-3.3, 7.3) | 1.9 | 1.4 | 75.0 | 82.7 | 78.8 | 75.0 | 87.6 | 81.3 |
| 2m | (-6.6, 9.3) | 1.8 | 1.3 | 66.7 | 74.7 | 70.7 | 62.5 | 77.8 | 70.2 |
| 3m | (-2.9, 11.2) | 2.6 | 0.1 | 58.3 | 84.6 | 71.4 | 62.5 | 83.2 | 72.8 |
| 4m | (-3.7, 15.4) | 3.3 | 1.0 | 58.3 | 84.0 | 71.2 | 62.5 | 84.1 | 73.3 |
| 5m | (-3.4, 13.5) | 3.4 | 1.2 | 66.7 | 81.1 | 73.9 | 62.5 | 79.5 | 71.0 |
| 10m | (-9.5, 19.5) | 2.5 | 3.2 | 75.0 | 74.1 | 74.5 | 75.0 | 78.6 | 76.8 |
| 15m | (-6.8, 13.5) | 2.9 | 1.6 | 58.3 | 79.6 | 68.9 | 62.5 | 80.8 | 71.6 |
| Total/ Averages | (-9.5, 19.5) | 1.7 | 1.0 | 66.7 | 83.7 | 75.2 | 73.6 | 87.0 | 80.3 |

Trigger 3: +-7.0%

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|-------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-2.7, 3.2) | 0.4 | 0.1 | 55.6 | 67.5 | 61.5 | 60.0 | 63.8 | 61.9 |
| 2s | (-4.9, 4.4) | 0.9 | 2.1 | 66.7 | 66.2 | 66.5 | 60.0 | 71.9 | 66.0 |

| | time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--|------------|---------------|------|--------|------|------|------|---------|---------|---------|
| | 3s | (-6.7, 4.8) | 0.9 | 2.7 | 77.8 | 63.6 | 70.7 | 60.0 | 70.8 | 65.4 |
| | 4s | (-5.9, 6.7) | 1.0 | 0.7 | 77.8 | 67.7 | 72.8 | 60.0 | 68.6 | 64.3 |
| | 5s | (-8.1, 4.6) | 0.8 | 0.7 | 66.7 | 64.6 | 65.7 | 80.0 | 69.1 | 74.6 |
| | 10s | (-6.9, 5.8) | 1.6 | 2.6 | 77.8 | 75.3 | 76.5 | 80.0 | 84.3 | 82.2 |
| | 15s | (-10.2, 5.9) | 1.9 | 3.2 | 88.9 | 72.7 | 80.8 | 80.0 | 86.1 | 83.0 |
| | 20s | (-8.9, 7.8) | 2.7 | 3.6 | 88.9 | 79.0 | 84.0 | 80.0 | 90.7 | 85.4 |
| | 25s | (-11.2, 10.2) | 2.2 | 2.5 | 77.8 | 72.0 | 74.9 | 80.0 | 80.5 | 80.2 |
| | 30s | (-11.7, 9.1) | 2.2 | 2.8 | 77.8 | 71.6 | 74.7 | 80.0 | 81.2 | 80.6 |
| | 45s | (-12.3, 7.5) | 1.8 | 2.8 | 77.8 | 69.7 | 73.8 | 80.0 | 81.0 | 80.5 |
| | 1m | (-10.8, 8.1) | 1.7 | 2.4 | 77.8 | 69.4 | 73.6 | 80.0 | 80.3 | 80.2 |
| | 2m | (-10.8, 10.1) | 1.5 | 3.2 | 66.7 | 62.8 | 64.8 | 60.0 | 67.3 | 63.6 |
| | 3m | (-9.2, 10.9) | 2.1 | 4.1 | 66.7 | 66.6 | 66.7 | 60.0 | 72.1 | 66.0 |
| | 4m | (-15.0, 13.0) | 1.0 | 3.9 | 55.6 | 58.0 | 56.8 | 60.0 | 54.4 | 57.2 |
| | 5m | (-14.3, 10.7) | 1.4 | 3.6 | 66.7 | 61.8 | 64.2 | 60.0 | 65.2 | 62.6 |
| | 10m | | 2.5 | 5.1 | 66.7 | 70.7 | 68.7 | 60.0 | 73.1 | 66.6 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| | (-8.0, 14.4) | | | | | | | | |
| 15m | (-15.2, 10.4) | 0.1 | 3.6 | 66.7 | 50.4 | 58.5 | 40.0 | 44.8 | 42.4 |
| Total/ Averages | (-15.2, 14.4) | 1.5 | 2.8 | 72.2 | 67.2 | 69.7 | 67.8 | 72.5 | 70.2 |

Trigger 4: +-10.0%

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-6.6, 9.7) | 0.3 | 0.1 | 53.3 | 61.2 | 57.2 | 54.5 | 48.3 | 51.4 |
| 2s | (-4.5, 10.5) | 0.7 | 0.3 | 66.7 | 71.9 | 69.3 | 63.6 | 65.8 | 64.7 |
| 3s | (-5.1, 12.4) | 1.0 | 0.5 | 66.7 | 74.7 | 70.7 | 72.7 | 72.3 | 72.5 |
| 4s | (-11.0, 11.6) | 0.0 | 0.5 | 60.0 | 50.6 | 55.3 | 63.6 | 44.2 | 53.9 |
| 5s | (-23.4, 10.3) | -1.1 | 0.6 | 73.3 | 36.0 | 54.6 | 72.7 | 34.3 | 53.5 |
| 10s | (-19.2, 10.8) | -0.1 | 0.5 | 66.7 | 48.9 | 57.8 | 63.6 | 49.1 | 56.4 |
| 15s | (-10.9, 13.9) | 1.0 | 0.8 | 60.0 | 68.0 | 64.0 | 63.6 | 68.0 | 65.8 |
| 20s | (-13.4, 12.6) | 0.9 | 1.4 | 60.0 | 64.8 | 62.4 | 72.7 | 69.0 | 70.8 |
| 25s | (-10.4, 10.1) | 0.5 | 0.4 | 66.7 | 58.4 | 62.5 | 54.5 | 54.1 | 54.3 |
| 30s | (-9.4, 10.5) | 0.8 | 0.5 | 66.7 | 62.0 | 64.3 | 54.5 | 59.8 | 57.2 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 45s | (-4.9, 13.4) | 1.4 | 0.3 | 60.0 | 75.6 | 67.8 | 63.6 | 70.9 | 67.2 |
| 1m | (-6.0, 14.8) | 1.5 | 1.4 | 60.0 | 74.1 | 67.0 | 63.6 | 70.3 | 67.0 |
| 2m | (-6.2, 14.2) | 1.6 | 0.9 | 60.0 | 73.6 | 66.8 | 63.6 | 70.7 | 67.2 |
| 3m | (-4.5, 11.9) | 1.9 | 1.3 | 66.7 | 77.4 | 72.1 | 72.7 | 78.3 | 75.5 |
| 4m | (-4.3, 15.1) | 2.4 | 1.1 | 60.0 | 82.2 | 71.1 | 72.7 | 82.2 | 77.4 |
| 5m | (-5.2, 18.1) | 2.7 | 3.3 | 60.0 | 79.4 | 69.7 | 63.6 | 79.0 | 71.3 |
| 10m | (-3.7, 16.6) | 3.1 | 1.1 | 66.7 | 85.4 | 76.1 | 63.6 | 84.2 | 73.9 |
| 15m | (-9.9, 14.4) | 1.7 | 1.4 | 53.3 | 67.5 | 60.4 | 63.6 | 62.7 | 63.2 |
| Total/ Averages | (-23.4, 18.1) | 1.1 | 0.9 | 62.6 | 67.3 | 64.9 | 64.6 | 64.6 | 64.6 |