

U.S. Michigan Current Conditions

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

Description:

The Michigan sentiment index includes two major components, a "current conditions" component and an "expectations" component. The current conditions component index is based on the answers to two standard questions and the expectations component index is based on three standard questions. All five questions have equal weight in determining the overall index. A higher than expected number should be taken as positive to the USD, while a lower than expected number as negative. This is the final number. This is the preliminary number.

Note:

The data below was calculated using historic news & tick data of 148 releases from 2017-01-13 to 2023-02-24.

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: +-0.4nan

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-3.7, 5.8)	0.1	0.0	50.0	58.7	54.4
2s	(-3.4, 9.6)	0.0	-0.2	32.1	51.1	41.6
3s	(-4.0, 19.6)	0.6	-0.3	42.9	65.0	54.0
4s	(-4.0, 10.6)	0.4	-0.3	46.4	60.7	53.5
5s	(-4.3, 16.5)	0.7	-0.3	46.4	68.3	57.3
10s	(-4.6, 10.2)	0.6	-0.3	50.0	64.4	57.2
15s	(-4.4, 12.1)	0.8	0.2	57.1	69.6	63.3
20s	(-4.1, 9.0)	0.9	0.1	53.6	67.0	60.3
25s	(-6.0, 13.2)	0.9	-0.1	46.4	65.3	55.8
30s	(-8.2, 14.9)	0.8	-0.2	50.0	63.8	56.9
45s	(-12.0, 16.6)	0.8	0.5	53.6	61.1	57.4
1m	(-11.6, 20.7)	0.6	-0.1	50.0	58.2	54.1
2m	(-30.5, 16.4)	-1.1	-1.4	39.3	38.4	38.8
3m	(-23.4, 14.5)	-1.1	0.1	53.6	38.1	45.9
4m	(-28.4, 11.5)	-1.0	-0.5	50.0	39.2	44.6
5m	(-26.4, 10.4)	-1.4	-0.3	50.0	35.7	42.9
10m	(-36.4, 23.9)	-0.4	1.5	64.3	47.2	55.8
15m	(-31.3, 25.7)	0.7	1.2	64.3	53.7	59.0
Total/Averages	(-36.4, 25.7)	0.2	-0.0	50.0	55.9	52.9

Trigger 2: +-1.2nan

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-1.1, 9.9)	1.0	0.3	65.2	89.9	77.6
2s	(-3.1, 8.7)	0.4	0.2	65.2	69.3	67.2
3s	(-2.9, 7.5)	0.2	0.3	56.5	61.7	59.1
4s	(-2.2, 6.9)	0.4	0.1	52.2	70.7	61.5
5s	(-2.1, 6.8)	0.5	0.2	52.2	71.7	62.0
10s	(-5.3, 3.9)	0.1	0.3	56.5	55.2	55.9
15s	(-4.0, 6.3)	0.4	0.1	52.2	62.6	57.4
20s	(-3.8, 5.7)	0.3	-0.2	47.8	59.7	53.8
25s	(-5.2, 4.0)	-0.1	0.2	52.2	47.5	49.9
30s	(-7.4, 7.3)	-0.0	0.2	52.2	49.6	50.9
45s	(-9.7, 6.8)	0.0	0.4	56.5	50.4	53.5
1m	(-8.9, 9.0)	0.4	1.1	56.5	58.1	57.3
2m	(-10.4, 9.2)	0.1	0.4	56.5	51.9	54.2
3m	(-12.6, 12.0)	0.3	1.3	60.9	53.3	57.1
4m	(-7.3, 16.4)	1.8	2.9	65.2	71.2	68.2
5m	(-9.3, 12.3)	1.6	2.8	65.2	69.9	67.6
10m	(-7.8, 10.9)	1.0	0.7	56.5	64.0	60.2
15m	(-11.0, 15.9)	1.7	1.6	65.2	67.3	66.2
Total/Averages	(-12.6, 16.4)	0.6	0.7	57.5	62.4	60.0

Trigger 3: +-2.0nan

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-8.9, 25.7)	0.6	0.1	51.9	63.3	57.6
2s	(-20.0, 7.2)	-0.5	0.2	51.9	38.4	45.1
3s	(-30.0, 10.3)	-0.7	0.0	44.4	37.0	40.7
4s	(-26.8, 10.8)	-0.5	0.1	51.9	42.0	47.0
5s	(-9.8, 9.6)	0.0	-0.1	48.1	50.2	49.2
10s	(-11.6, 10.1)	0.8	0.1	51.9	64.2	58.0
15s	(-9.4, 17.6)	1.2	-0.2	44.4	68.9	56.7
20s	(-7.7, 13.2)	1.4	0.3	51.9	72.3	62.1
25s	(-6.7, 11.2)	1.7	0.9	55.6	76.1	65.8
30s	(-6.3, 8.3)	1.4	1.6	55.6	72.7	64.2
45s	(-5.4, 15.7)	1.8	1.2	59.3	78.1	68.7
1m	(-6.9, 18.8)	1.6	0.5	59.3	74.4	66.8
2m	(-6.2, 45.0)	3.0	0.7	59.3	80.5	69.9
3m	(-9.4, 60.5)	3.6	0.5	59.3	81.6	70.4
4m	(-8.7, 39.7)	2.4	0.2	51.9	72.4	62.2
5m	(-7.6, 55.4)	3.4	-0.1	48.1	77.0	62.5
10m	(-11.0, 39.5)	1.3	2.1	55.6	61.1	58.4
15m	(-10.7, 32.7)	0.1	-0.1	48.1	50.8	49.5
Total/Averages	(-30.0, 60.5)	1.3	0.4	52.7	64.5	58.6

Trigger 4: +-3.5nan

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-20.4, 22.0)	-0.3	-0.1	40.0	44.8	42.4
2s	(-28.5, 24.0)	-0.2	0.1	51.4	46.2	48.8
3s	(-31.6, 21.8)	-0.4	0.2	60.0	44.1	52.0
4s	(-28.6, 22.2)	-0.3	0.1	51.4	45.2	48.3
5s	(-28.9, 21.7)	-0.5	0.3	57.1	43.7	50.4
10s	(-23.2, 18.0)	-0.0	0.2	52.9	49.6	51.2
15s	(-21.8, 15.8)	0.2	0.0	50.0	52.1	51.0
20s	(-22.4, 20.2)	0.2	0.1	52.9	52.4	52.6
25s	(-23.9, 19.0)	0.3	-0.1	50.0	53.1	51.5
30s	(-23.5, 21.2)	0.0	0.4	54.3	50.2	52.2
45s	(-27.9, 15.9)	-0.3	0.5	54.3	47.2	50.8
1m	(-35.8, 16.2)	-0.2	0.6	54.3	47.8	51.0
2m	(-25.5, 21.1)	0.0	-0.5	47.1	50.4	48.8
3m	(-29.0, 20.6)	0.2	0.4	51.4	51.6	51.5
4m	(-30.3, 21.9)	0.8	0.2	51.4	55.8	53.6
5m	(-32.2, 23.5)	0.4	-0.2	50.0	53.3	51.6
10m	(-21.3, 24.0)	1.1	0.0	50.0	57.5	53.8
15m	(-22.6, 33.0)	1.4	1.2	54.3	58.4	56.3
Total/Averages	(-35.8, 33.0)	0.1	0.2	51.8	50.2	51.0