

# U.S. Initial Jobless Claims

**Haawks ID:** | **Symbol:** USDJPY | **Importance:** \*\*\* | **Positive Deviation:** bearish

## Description:

Initial Jobless Claims measures the number of individuals who filed for unemployment insurance for the first time during the past week. This is the earliest U.S. economic data, but the market impact varies from week to week. A higher than expected reading should be taken as negative/bearish for the USD, while a lower than expected reading should be taken as positive/bullish for the USD.

## Note:

The data below was calculated using historic news & tick data of 370 releases from 2017-01-05 to 2024-01-25.

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 |

| Name                      | Meaning  |
|---------------------------|--|
| Correlation 3 Score (c_3) | The mean average of the Correlation 1 & 2 scores |

Trigger 1: +-3.0K

| time_delta | range          | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|----------------|------|--------|------|------|------|---------|---------|---------|
| 1s         | (-10.1, 11.6)  | 0.0  | -0.0   | 56.1 | 48.7 | 52.4 | 53.8    | 53.9    | 52.5    |
| 2s         | (-54.3, 25.4)  | -0.3 | -0.1   | 59.8 | 54.2 | 57.0 | 57.7    | 56.8    | 55.5    |
| 3s         | (-62.9, 28.9)  | -0.4 | -0.3   | 62.2 | 55.7 | 59.0 | 61.5    | 58.5    | 60.6    |
| 4s         | (-69.8, 32.4)  | -0.8 | -0.3   | 64.6 | 59.1 | 61.8 | 62.8    | 61.4    | 60.6    |
| 5s         | (-72.7, 33.8)  | -0.8 | -0.3   | 61.0 | 58.5 | 59.8 | 60.3    | 60.2    | 60.6    |
| 10s        | (-96.0, 38.2)  | -1.6 | -0.3   | 61.0 | 64.7 | 62.9 | 61.5    | 67.2    | 60.6    |
| 15s        | (-100.8, 31.8) | -2.2 | -0.6   | 65.9 | 67.4 | 66.7 | 66.7    | 69.7    | 60.6    |
| 20s        | (-94.4, 37.9)  | -2.0 | -0.7   | 63.4 | 66.0 | 64.7 | 62.8    | 68.7    | 60.6    |
| 25s        | (-76.6, 38.0)  | -1.7 | -0.6   | 62.2 | 63.4 | 62.8 | 62.8    | 66.3    | 60.6    |
| 30s        | (-87.9, 36.8)  | -1.6 | -0.6   | 59.8 | 61.6 | 60.7 | 61.5    | 64.5    | 60.6    |
| 45s        |                | -1.8 | -0.9   | 58.5 | 61.2 | 59.9 | 57.7    | 63.3    | 60.6    |

| time_delta                 | range                 | mean        | median      | c1          | c2          | c3          | c1_ema5     | c2_ema5     | c3_ema5     |
|----------------------------|-----------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                            | (-99.0, 42.4)         |             |             |             |             |             |             |             |             |
| 1m                         | (-120.9, 33.7)        | -2.3        | -1.1        | 58.5        | 64.3        | 61.4        | 60.3        | 64.3        | 60.3        |
| 2m                         | (-140.0, 53.3)        | -2.1        | -1.1        | 62.2        | 61.9        | 62.0        | 62.8        | 64.1        | 60.3        |
| 3m                         | (-139.3, 47.5)        | -2.2        | -1.0        | 58.5        | 62.4        | 60.5        | 57.7        | 63.5        | 60.3        |
| 4m                         | (-143.6, 42.1)        | -2.6        | -1.3        | 56.1        | 64.2        | 60.2        | 57.7        | 64.8        | 60.3        |
| 5m                         | (-173.6, 56.6)        | -3.5        | -1.6        | 59.8        | 67.1        | 63.4        | 60.3        | 68.5        | 60.3        |
| 10m                        | (-195.4, 58.3)        | -4.4        | -1.6        | 59.8        | 68.9        | 64.3        | 60.3        | 71.6        | 60.3        |
| 15m                        | (-233.7, 68.6)        | -4.7        | -2.7        | 58.5        | 67.3        | 62.9        | 59.0        | 68.1        | 60.3        |
| <b>Total/<br/>Averages</b> | <b>(-233.7, 68.6)</b> | <b>-1.9</b> | <b>-0.8</b> | <b>60.4</b> | <b>62.0</b> | <b>61.2</b> | <b>60.4</b> | <b>64.2</b> | <b>60.3</b> |

**Trigger 2: +-7.0K**

| time_delta | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 1s         | (-16.1, 35.4) | -0.2 | -0.2   | 66.2 | 55.2 | 60.7 | 64.1    | 72.7    | 68.3    |
| 2s         | (-59.6, 15.4) | -3.4 | -0.7   | 75.0 | 87.7 | 81.3 | 75.0    | 91.6    | 83.3    |
| 3s         | (-64.3, 15.1) | -3.6 | -0.7   | 77.9 | 87.8 | 82.8 | 76.6    | 91.1    | 83.3    |

|  | time_delta | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|--|------------|---------------|------|--------|------|------|------|---------|---------|---------|
|  | 4s         | (-66.6, 18.0) | -3.8 | -0.5   | 72.1 | 85.2 | 78.7 | 70.3    | 89.1    | 79.1    |
|  | 5s         | (-64.9, 19.7) | -3.1 | -0.6   | 72.1 | 81.3 | 76.7 | 70.3    | 85.0    | 77.1    |
|  | 10s        | (-66.5, 23.3) | -3.5 | -1.6   | 72.1 | 82.5 | 77.3 | 71.9    | 87.2    | 79.1    |
|  | 15s        | (-47.1, 21.7) | -3.3 | -1.7   | 73.5 | 83.2 | 78.3 | 76.6    | 88.9    | 82.1    |
|  | 20s        | (-36.5, 21.2) | -3.3 | -1.7   | 73.5 | 81.9 | 77.7 | 73.4    | 87.4    | 80.1    |
|  | 25s        | (-38.9, 17.9) | -2.9 | -1.5   | 67.6 | 78.7 | 73.2 | 68.8    | 83.8    | 76.1    |
|  | 30s        | (-44.4, 18.2) | -3.4 | -1.8   | 69.1 | 79.5 | 74.3 | 70.3    | 83.9    | 77.1    |
|  | 45s        | (-51.6, 25.1) | -4.0 | -2.0   | 67.6 | 77.3 | 72.4 | 67.2    | 82.8    | 75.1    |
|  | 1m         | (-45.6, 19.5) | -3.9 | -2.6   | 66.2 | 77.7 | 72.0 | 68.8    | 82.4    | 75.1    |
|  | 2m         | (-65.5, 19.6) | -4.7 | -2.3   | 67.6 | 80.6 | 74.1 | 68.8    | 85.8    | 77.1    |
|  | 3m         | (-59.1, 17.7) | -4.5 | -1.6   | 73.5 | 79.4 | 76.5 | 73.4    | 83.8    | 78.1    |
|  | 4m         | (-37.4, 47.6) | -3.5 | -2.7   | 69.1 | 69.4 | 69.2 | 70.3    | 76.6    | 73.1    |
|  | 5m         | (-42.3, 81.6) | -2.7 | -3.3   | 66.2 | 63.8 | 65.0 | 68.8    | 74.3    | 71.1    |

| time_delta         | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 10m                | (-43.7, 42.2) | -4.7 | -4.3   | 67.6 | 72.0 | 69.8 | 70.3    | 80.1    | 75.0    |
| 15m                | (-56.7, 51.1) | -5.6 | -4.8   | 64.7 | 73.0 | 68.8 | 67.2    | 79.3    | 73.0    |
| Total/<br>Averages | (-66.6, 81.6) | -3.6 | -1.9   | 70.1 | 77.6 | 73.8 | 70.7    | 83.7    | 77.0    |

Trigger 3: +-12.0K

| time_delta | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 1s         | (-19.1, 11.7) | -1.7 | -0.3   | 73.0 | 84.3 | 78.7 | 71.8    | 89.3    | 80.0    |
| 2s         | (-33.6, 10.3) | -3.1 | -0.8   | 83.1 | 91.8 | 87.4 | 82.4    | 95.6    | 89.0    |
| 3s         | (-33.6, 27.0) | -2.9 | -1.1   | 82.0 | 84.4 | 83.2 | 81.2    | 92.6    | 86.0    |
| 4s         | (-29.9, 25.6) | -3.5 | -1.4   | 80.9 | 85.6 | 83.2 | 80.0    | 92.8    | 86.0    |
| 5s         | (-31.1, 22.2) | -3.6 | -1.5   | 80.9 | 86.9 | 83.9 | 80.0    | 93.0    | 86.0    |
| 10s        | (-48.2, 21.6) | -4.0 | -2.0   | 79.8 | 85.8 | 82.8 | 81.2    | 91.7    | 86.0    |
| 15s        | (-37.4, 28.4) | -4.5 | -2.2   | 77.5 | 85.3 | 81.4 | 80.0    | 91.7    | 85.0    |
| 20s        | (-39.0, 29.0) | -5.2 | -2.6   | 80.9 | 87.3 | 84.1 | 81.2    | 93.9    | 87.0    |
| 25s        |               | -5.4 | -3.0   | 77.5 | 85.2 | 81.3 | 77.6    | 92.5    | 85.0    |

| time_delta                 | range                | mean        | median      | c1          | c2          | c3          | c1_ema5     | c2_ema5     | c3_ema5     |
|----------------------------|----------------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|
|                            | (-40.4, 35.1)        |             |             |             |             |             |             |             |             |
| 30s                        | (-45.0, 37.7)        | -5.5        | -3.0        | 76.4        | 84.6        | 80.5        | 77.6        | 91.4        | 84.6        |
| 45s                        | (-46.5, 27.5)        | -6.2        | -2.9        | 76.4        | 87.6        | 82.0        | 78.8        | 92.3        | 85.4        |
| 1m                         | (-47.0, 28.8)        | -6.1        | -2.8        | 75.3        | 85.5        | 80.4        | 77.6        | 90.8        | 84.6        |
| 2m                         | (-51.9, 24.0)        | -7.1        | -4.3        | 77.5        | 86.7        | 82.1        | 80.0        | 91.3        | 85.4        |
| 3m                         | (-50.4, 22.8)        | -8.3        | -5.0        | 76.4        | 88.5        | 82.5        | 77.6        | 92.4        | 85.4        |
| 4m                         | (-40.0, 24.8)        | -8.5        | -5.4        | 73.0        | 88.4        | 80.7        | 75.3        | 92.7        | 84.6        |
| 5m                         | (-47.0, 30.8)        | -8.3        | -4.9        | 76.4        | 87.2        | 81.8        | 77.6        | 91.9        | 84.6        |
| 10m                        | (-53.7, 19.3)        | -8.4        | -5.5        | 71.9        | 85.4        | 78.7        | 72.9        | 88.1        | 80.5        |
| 15m                        | (-61.6, 29.4)        | -8.7        | -5.2        | 75.3        | 84.2        | 79.8        | 76.5        | 88.2        | 82.0        |
| <b>Total/<br/>Averages</b> | <b>(-61.6, 37.7)</b> | <b>-5.6</b> | <b>-3.0</b> | <b>77.5</b> | <b>86.4</b> | <b>81.9</b> | <b>78.3</b> | <b>91.8</b> | <b>85.4</b> |

Trigger 4: +-25.0K

| time_delta | range        | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|--------------|------|--------|------|------|------|---------|---------|---------|
| 1s         | (-12.9, 3.7) | -0.3 | -0.0   | 59.2 | 67.1 | 63.1 | 56.7    | 66.5    | 61.0    |

|  | time_delta | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|--|------------|---------------|------|--------|------|------|------|---------|---------|---------|
|  | 2s         | (-15.4, 4.1)  | -0.4 | -0.0   | 62.0 | 68.5 | 65.2 | 59.7    | 68.2    | 64.3    |
|  | 3s         | (-19.1, 4.1)  | -0.5 | -0.1   | 54.9 | 69.4 | 62.2 | 53.7    | 69.1    | 61.2    |
|  | 4s         | (-18.6, 3.6)  | -0.5 | -0.1   | 59.2 | 69.4 | 64.3 | 56.7    | 69.7    | 63.1    |
|  | 5s         | (-29.0, 3.8)  | -0.9 | -0.0   | 56.3 | 76.3 | 66.3 | 53.7    | 75.4    | 64.3    |
|  | 10s        | (-21.4, 5.1)  | -1.4 | -0.3   | 66.2 | 81.8 | 74.0 | 65.7    | 84.5    | 75.4    |
|  | 15s        | (-20.4, 6.6)  | -1.5 | -0.5   | 63.4 | 79.0 | 71.2 | 62.7    | 83.2    | 73.1    |
|  | 20s        | (-26.0, 6.5)  | -1.8 | -0.8   | 69.0 | 82.8 | 75.9 | 68.7    | 86.5    | 77.2    |
|  | 25s        | (-19.7, 7.5)  | -1.8 | -0.7   | 69.0 | 82.6 | 75.8 | 70.1    | 86.7    | 78.3    |
|  | 30s        | (-24.1, 8.1)  | -1.8 | -1.0   | 70.4 | 79.7 | 75.1 | 71.6    | 84.5    | 78.3    |
|  | 45s        | (-23.7, 7.7)  | -1.6 | -1.3   | 70.4 | 78.0 | 74.2 | 71.6    | 82.3    | 76.0    |
|  | 1m         | (-28.4, 8.1)  | -1.5 | -1.1   | 63.4 | 75.8 | 69.6 | 64.2    | 79.1    | 71.2    |
|  | 2m         | (-32.2, 7.0)  | -1.8 | -0.9   | 67.6 | 75.6 | 71.6 | 68.7    | 76.9    | 72.3    |
|  | 3m         | (-30.9, 13.9) | -1.5 | -1.4   | 60.6 | 69.4 | 65.0 | 62.7    | 73.2    | 68.3    |

| time_delta         | range         | mean | median | c1   | c2   | c3   | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 4m                 | (-37.5, 12.5) | -1.7 | -1.6   | 67.6 | 70.5 | 69.0 | 68.7    | 74.8    | 71.5    |
| 5m                 | (-41.4, 17.4) | -1.8 | -1.3   | 70.4 | 72.1 | 71.2 | 70.1    | 78.0    | 74.5    |
| 10m                | (-37.8, 27.9) | -2.5 | -1.5   | 63.4 | 73.9 | 68.7 | 65.7    | 80.0    | 72.5    |
| 15m                | (-40.5, 30.8) | -2.6 | -1.5   | 57.7 | 69.6 | 63.6 | 58.2    | 75.2    | 66.5    |
| Total/<br>Averages | (-41.4, 30.8) | -1.4 | -0.8   | 63.9 | 74.5 | 69.2 | 63.8    | 77.4    | 70.0    |