U.S. JOLTs Job Openings

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

Description:

A survey done by the US Bureau of Labor Statistics to help measure job vacancies. It collects data from employers about their businesses' employment, job openings, recruitment, hires and separations. JOLTS defines Job Openings as all positions that are open (not filled) on the last business day of the month. A job is "open" only if it meets all three of the following conditions: 1. A specific position exists and there is work available for that position. 2. The job could start within 30 days, whether or not the establishment finds a suitable candidate during that time. 3. There is active recruiting for workers from outside the establishment location that has the opening. A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.

Note:

The data below was calculated using historic news & tick data of 74 releases from 2017-01-10 to 2023-02-01.

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: +-0.075M

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-1.8, 1.4)	0.1	0.1	53.8	55.6	54.7
2s	(-2.6, 1.2)	-0.1	0.1	53.8	45.1	49.5
3s	(-4.3, 1.2)	-0.2	0.1	53.8	34.1	44.0
4s	(-4.0, 1.2)	-0.2	-0.0	46.2	36.5	41.4
5s	(-5.0, 1.3)	-0.3	-0.1	38.5	28.9	33.7
10s	(-7.8, 0.8)	-0.7	-0.0	46.2	19.3	32.8
15s	(-9.5, 1.3)	-0.8	0.1	53.8	26.6	40.2
20s	(-9.4, 2.1)	-0.7	0.0	46.2	31.3	38.8
25s	(-6.3, 2.1)	-0.6	-0.9	38.5	32.0	35.2
30s	(-6.1, 2.6)	-0.4	0.1	53.8	37.6	45.7
45s	(-7.8, 5.7)	-1.0	-0.4	30.8	27.0	28.9
1m	(-8.2, 4.4)	-1.4	-1.3	38.5	22.6	30.6
2m	(-16.8, 4.3)	-2.1	-1.7	30.8	18.9	24.9
3m	(-19.8, 4.8)	-2.1	-1.6	23.1	21.3	22.2
4m	(-18.5, 6.0)	-1.6	0.3	53.8	28.6	41.2
5m	(-17.1, 7.7)	-0.9	0.6	53.8	38.1	46.0
10m	(-17.7, 13.2)	-1.8	-1.8	23.1	32.5	27.8
15m	(-13.4, 14.9)	-1.1	-1.6	46.2	41.1	43.7
Total/Averages	**(-19.8, 14.9)**	**-0.9**	**-0.4**	**43.6**	**32.1**	**37.9**

Trigger 2: +-0.175M

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-0.5, 13.9)	1.2	0.3	64.3	95.1	79.7
2s	(-1.2, 14.5)	1.4	0.4	92.9	94.5	93.7
3s	(-0.9, 15.2)	1.6	0.6	85.7	93.7	89.7
4s	(-0.8, 19.3)	2.0	0.7	85.7	95.4	90.6
5s	(-1.1, 19.4)	2.1	0.8	85.7	94.3	90.0
10s	(-0.7, 18.1)	1.9	0.9	78.6	94.0	86.3
15s	(-1.5, 14.7)	1.7	0.6	78.6	91.4	85.0
20s	(-0.8, 18.9)	2.0	0.4	64.3	93.3	78.8
25s	(-1.6, 21.0)	2.3	0.7	64.3	90.3	77.3
30s	(-1.9, 18.3)	2.1	0.8	64.3	86.9	75.6
45s	(-2.4, 21.1)	2.0	-0.1	50.0	82.5	66.2
1m	(-2.4, 26.6)	2.4	-0.1	50.0	85.1	67.5
2m	(-10.8, 40.2)	2.9	0.8	64.3	77.3	70.8
3m	(-17.1, 45.1)	3.0	0.4	57.1	72.9	65.0
4m	(-12.9, 50.0)	3.6	0.1	57.1	76.8	67.0
5m	(-13.2, 49.7)	4.0	1.0	64.3	76.5	70.4
10m	(-12.6, 62.5)	3.7	0.3	57.1	71.8	64.5
15m	(-9.2, 52.4)	3.8	1.0	57.1	74.7	65.9
Total/Averages	**(-17.1, 62.5)**	**2.4**	**0.5**	**67.9**	**85.9**	**76.9**

Trigger 3: +-0.3M

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-1.0, 0.6)	0.1	-0.0	50.0	58.7	54.4
2s	(-1.0, 2.7)	0.5	0.3	64.3	85.4	74.8
3s	(-0.3, 2.3)	0.5	0.2	71.4	95.0	83.2
4s	(-3.1, 2.3)	0.1	0.0	50.0	58.6	54.3
5s	(-3.1, 2.3)	0.2	-0.0	50.0	61.9	56.0
10s	(-3.8, 15.3)	1.3	0.2	57.1	80.7	68.9
15s	(-3.2, 17.8)	1.8	0.4	71.4	87.2	79.3
20s	(-2.5, 29.8)	2.9	0.7	85.7	93.4	89.6
25s	(-2.5, 29.9)	2.7	0.8	64.3	90.1	77.2
30s	(-1.6, 27.3)	2.6	0.6	64.3	90.1	77.2
45s	(-3.2, 13.1)	1.8	0.8	71.4	78.0	74.7
1m	(-2.5, 7.7)	1.9	1.1	85.7	88.4	87.1
2m	(-5.2, 4.9)	1.0	2.6	57.1	66.8	62.0
3m	(-7.3, 7.1)	0.6	1.0	57.1	58.5	57.8
4m	(-4.6, 21.9)	2.1	0.6	57.1	72.5	64.8
5m	(-15.7, 37.0)	2.3	-0.2	50.0	68.4	59.2
10m	(-16.0, 45.0)	3.5	0.2	57.1	73.3	65.2
15m	(-9.0, 72.3)	7.3	0.1	57.1	87.6	72.3
Total/Averages	**(-16.0, 72.3)**	**1.8**	**0.5**	**62.3**	**77.5**	**69.9**

Trigger 4: +-0.5M

time_delta	range	mean	median	c_1	c_2	c_3
1s	(-9.2, 10.6)	0.6	0.0	45.5	66.5	56.0
2s	(-9.5, 25.4)	1.9	0.1	57.6	81.4	69.5
3s	(-9.0, 27.9)	2.1	0.1	57.6	83.2	70.4
4s	(-8.1, 33.9)	2.3	0.1	63.6	84.2	73.9
5s	(-8.9, 31.0)	2.3	0.3	60.6	82.7	71.7
10s	(-9.5, 27.3)	2.7	0.6	63.6	84.2	73.9
15s	(-12.2, 30.5)	3.4	0.4	63.6	85.2	74.4
20s	(-10.5, 31.6)	3.5	0.9	60.6	84.4	72.5
25s	(-11.1, 28.4)	3.3	0.8	57.6	83.1	70.3
30s	(-11.6, 26.5)	3.5	0.6	63.6	85.5	74.5
45s	(-11.7, 31.9)	4.2	1.2	63.6	87.6	75.6
1m	(-13.8, 22.5)	3.4	0.9	63.6	83.7	73.7
2m	(-18.5, 26.8)	4.2	2.5	69.7	83.1	76.4
3m	(-18.4, 28.5)	5.1	2.6	78.8	85.1	81.9
4m	(-17.3, 40.1)	5.2	2.6	72.7	84.2	78.5
5m	(-17.9, 50.0)	5.8	2.7	66.7	83.0	74.8
10m	(-18.1, 53.3)	6.4	0.8	57.6	83.6	70.6
15m	(-13.4, 52.7)	6.9	1.0	60.6	86.0	73.3
Total/Averages	**(-18.5, 53.3)**	**3.7**	**1.0**	**62.6**	**83.1**	**72.9**