U.S. Housing Starts MoM

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

Description:

Housing Starts measures the change in the number of new constructions underway. The construction industry is one of the first to go into a recession when the economy declines but also to recover as conditions improve. 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 86 releases from 2017-01-19 to 2024-01-18.

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: +-1.5%

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_em
1s	(-0.8, 2.0)	0.2	-0.2	40.0	61.0	50.5	0.0	0.0	0.0
2s	(-3.0, 4.9)	0.1	-0.2	40.0	53.2	46.6	0.0	0.0	0.0
3s	(-3.3, 4.7)	0.3	-0.0	40.0	59.5	49.8	0.0	0.0	0.0
4s	(-3.6, 5.5)	-0.1	0.4	60.0	47.7	53.9	0.0	0.0	0.0
5s	(-3.1, 6.5)	0.8	1.0	60.0	63.7	61.9	0.0	0.0	0.0
10s	(-3.9, 7.5)	1.0	1.0	60.0	64.6	62.3	0.0	0.0	0.0
15s	(-3.4, 7.0)	0.7	-0.8	40.0	59.2	49.6	0.0	0.0	0.0
20s	(-6.7, 6.4)	0.0	-0.1	40.0	50.2	45.1	0.0	0.0	0.0
25s	(-7.5, 6.6)	-0.1	-0.5	40.0	48.6	44.3	0.0	0.0	0.0
30s	(-5.9, 6.5)	0.3	0.6	60.0	53.6	56.8	0.0	0.0	0.0
45s	(-3.3, 3.4)	-0.0	0.3	60.0	49.2	54.6	0.0	0.0	0.0
1m	(-6.9, 4.2)	-0.4	1.8	60.0	45.2	52.6	0.0	0.0	0.0
2m	(-12.8, 12.9)	-0.2	2.4	60.0	48.6	54.3	0.0	0.0	0.0
3m	(-10.6, 25.5)	2.7	3.2	60.0	62.8	61.4	0.0	0.0	0.0
time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_em

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_em
4m	(-7.6, 29.4)	3.0	0.0	20.0	67.4	43.7	0.0	0.0	0.0
5m	(-4.4, 33.0)	5.8	1.0	60.0	84.5	72.2	100.0	100.0	100.0
10m	(-11.1, 25.6)	5.9	4.3	80.0	78.5	79.2	100.0	100.0	100.0
15m	(-7.4, 23.7)	4.0	1.0	60.0	76.9	68.5	100.0	100.0	100.0
Total/ Averages	**(-12.8, 33.0)**	**1.3**	**0.8**	**52.2**	**59.7**	**56.0**	**16.7**	**16.7**	**16.7**

Trigger 2: +-3.0%

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_
1s	(0.1, 2.9)	0.6	0.2	100.0	100.0	100.0	100.0	100.0	100
2s	(-0.1, 4.4)	0.8	0.1	71.4	98.3	84.8	100.0	100.0	100
3s	(0.0, 4.8)	1.3	0.6	85.7	100.0	92.8	100.0	100.0	100
4s	(-0.1, 4.0)	1.2	0.6	71.4	98.8	85.1	100.0	100.0	100
5s	(-0.2, 3.4)	1.2	0.7	71.4	97.7	84.6	100.0	100.0	100
10s	(-0.7, 5.0)	1.3	1.0	71.4	92.7	82.1	100.0	100.0	100
15s	(-0.7, 10.7)	2.4	1.2	71.4	96.1	83.8	100.0	100.0	100
20s	(-1.1, 9.2)	2.5	1.8	71.4	93.9	82.7	100.0	100.0	100

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_
25s	(-1.6, 7.8)	2.2	1.5	71.4	91.0	81.2	100.0	100.0	100
30s	(-2.0, 7.7)	2.2	1.9	71.4	89.2	80.3	100.0	100.0	100
45s	(-2.9, 4.9)	1.8	2.1	85.7	84.0	84.8	100.0	100.0	100
1m	(-1.6, 4.6)	1.7	1.8	85.7	89.6	87.7	100.0	100.0	100
2m	(-1.3, 5.7)	1.8	0.9	71.4	85.8	78.6	66.7	97.8	82.
3m	(-3.6, 7.7)	2.3	3.4	71.4	78.0	74.7	66.7	92.5	79.
4m	(-7.3, 6.9)	1.4	3.1	71.4	65.9	68.7	66.7	74.7	70.
5m	(-6.6, 7.9)	1.2	1.4	71.4	64.1	67.8	66.7	61.1	63.
10m	(-6.0, 10.9)	2.6	1.2	71.4	77.5	74.5	66.7	82.6	74.
15m	(-4.3, 12.4)	4.2	5.4	71.4	86.8	79.1	100.0	100.0	100
Total/ Averages	**(-7.3, 12.4)**	**1.8**	**1.6**	**75.4**	**88.3**	**81.8**	**90.8**	**94.9**	**92.**

Trigger 3: +-6.0%

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_
1s	(-0.0, 2.4)	0.5	0.1	57.1	100.0	78.5	100.0	100.0	100
2s	(-0.1, 2.5)	0.6	0.3	71.4	97.6	84.5	100.0	100.0	100

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_
3s	(0.2, 4.6)	1.1	0.7	100.0	100.0	100.0	100.0	100.0	100
4s	(0.1, 5.4)	1.7	0.9	100.0	100.0	100.0	100.0	100.0	100
5s	(0.1, 5.4)	1.8	0.9	100.0	100.0	100.0	100.0	100.0	100
10s	(0.2, 4.5)	1.9	1.5	100.0	100.0	100.0	100.0	100.0	100
15s	(-0.2, 6.0)	2.8	1.7	85.7	99.0	92.3	100.0	100.0	100
20s	(0.4, 4.1)	2.5	2.2	100.0	100.0	100.0	100.0	100.0	100
25s	(0.5, 6.0)	2.7	2.3	100.0	100.0	100.0	100.0	100.0	100
30s	(0.5, 6.0)	3.0	2.9	100.0	100.0	100.0	100.0	100.0	100
45s	(0.5, 7.9)	3.7	3.6	100.0	100.0	100.0	100.0	100.0	100
1m	(0.4, 6.0)	2.8	3.1	100.0	100.0	100.0	100.0	100.0	100
2m	(0.6, 8.4)	4.3	4.2	100.0	100.0	100.0	100.0	100.0	100
3m	(0.7, 10.1)	5.1	5.7	100.0	100.0	100.0	100.0	100.0	100
4m	(-0.6, 12.6)	5.4	4.7	85.7	98.5	92.1	100.0	100.0	100
5m	(0.2, 16.7)	6.6	4.8	100.0	100.0	100.0	100.0	100.0	100
10m		5.4	0.3	100.0	100.0	100.0	100.0	100.0	100

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_
	(0.1, 15.6)								
15m	(-1.1, 17.8)	6.1	0.8	71.4	96.7	84.1	100.0	100.0	100
Total/ Averages	**(-1.1, 17.8)**	**3.2**	**2.3**	**92.9**	**99.5**	**96.2**	**100.0**	**100.0**	**100**

Trigger 4: +-8.0%

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_en
1s	(-0.2, 8.8)	2.0	0.5	66.7	98.9	82.8	100.0	100.0	100.0
2s	(-8.2, 7.7)	1.5	1.5	66.7	72.0	69.3	80.0	74.1	77.0
3s	(-14.3, 8.1)	0.8	1.7	77.8	59.6	68.7	80.0	62.4	71.2
4s	(-17.1, 7.8)	0.6	1.5	77.8	57.0	67.4	80.0	59.6	69.8
5s	(-16.8, 7.7)	0.7	1.1	77.8	58.0	67.9	80.0	60.3	70.2
10s	(-19.9, 8.4)	1.3	2.0	88.9	61.1	75.0	80.0	68.9	74.4
15s	(-17.6, 9.8)	1.7	1.9	88.9	64.9	76.9	80.0	72.0	76.0
20s	(-18.7, 11.1)	1.1	1.6	77.8	60.0	68.9	80.0	62.6	71.3
25s	(-19.4, 10.6)	1.0	1.6	77.8	58.8	68.3	80.0	62.6	71.3
30s	(-19.2, 9.2)	0.1	1.6	66.7	51.2	59.0	60.0	48.9	54.4

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_em
45s	(-27.9, 7.8)	-2.8	2.0	66.7	32.6	49.7	60.0	26.9	43.4
1m	(-26.7, 9.1)	-1.0	2.7	66.7	43.7	55.2	60.0	42.1	51.0
2m	(-21.8, 11.0)	-0.3	1.5	55.6	48.0	51.8	60.0	40.2	50.1
3m	(-14.5, 11.6)	-0.4	0.0	44.4	47.1	45.8	40.0	32.9	36.4
4m	(-11.4, 13.2)	1.0	0.6	66.7	59.4	63.0	40.0	46.3	43.2
5m	(-7.9, 14.5)	1.7	2.1	55.6	65.8	60.7	60.0	55.4	57.7
10m	(-21.0, 15.1)	1.1	1.4	55.6	56.6	56.1	60.0	52.0	56.0
15m	(-20.2, 18.3)	2.1	2.0	55.6	60.4	58.0	60.0	53.9	57.0
Total/ Averages	**(-27.9, 18.3)**	**0.7**	**1.5**	**68.5**	**58.6**	**63.6**	**68.9**	**56.7**	**62.8**