

U.S. Personal Spending MoM

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

Description:

Personal Spending measures the change in the inflation-adjusted value of all spending by consumers. Consumer spending accounts for a majority of overall economic activity. However, this report tends to have a mild impact, as government data on retail sales is released about two weeks earlier. A higher than expected reading should be taken as positive/bullish for the USD, while a lower than expected reading should be taken as negative/bearish for the USD.

Note:

The data below was calculated using historic news & tick data of 74 releases from 2017-01-30 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: +-0.1%

| time_delta | range | mean | median | c_1 | c_2 | c_3 |
|----------------|---------------|------|--------|------|------|------|
| 1s | (-29.8, 9.0) | -1.2 | -0.1 | 43.8 | 28.8 | 36.3 |
| 2s | (-4.7, 3.1) | 0.0 | -0.2 | 43.8 | 50.3 | 47.0 |
| 3s | (-3.0, 4.3) | 0.1 | -0.2 | 50.0 | 53.1 | 51.5 |
| 4s | (-3.4, 4.9) | 0.3 | 0.1 | 56.2 | 62.1 | 59.2 |
| 5s | (-6.1, 5.9) | 0.2 | 0.0 | 50.0 | 55.0 | 52.5 |
| 10s | (-5.1, 7.5) | 0.8 | 0.4 | 56.2 | 70.3 | 63.2 |
| 15s | (-3.5, 15.4) | 1.2 | 0.1 | 62.5 | 73.9 | 68.2 |
| 20s | (-1.9, 10.6) | 1.5 | 0.1 | 62.5 | 80.3 | 71.4 |
| 25s | (-4.1, 9.8) | 1.1 | 0.9 | 62.5 | 70.3 | 66.4 |
| 30s | (-3.8, 11.3) | 1.4 | 0.8 | 68.8 | 71.8 | 70.3 |
| 45s | (-8.0, 10.4) | 1.5 | 1.3 | 62.5 | 69.9 | 66.2 |
| 1m | (-6.1, 11.2) | 1.2 | 0.4 | 62.5 | 70.3 | 66.4 |
| 2m | (-8.7, 12.0) | 1.2 | 0.8 | 56.2 | 63.1 | 59.7 |
| 3m | (-26.4, 18.9) | 1.4 | 0.8 | 68.8 | 59.4 | 64.1 |
| 4m | (-24.8, 24.4) | 1.8 | 2.0 | 56.2 | 61.6 | 58.9 |
| 5m | (-24.4, 26.1) | 2.4 | 1.7 | 56.2 | 65.0 | 60.6 |
| 10m | (-9.3, 18.9) | 4.3 | 3.6 | 75.0 | 80.0 | 77.5 |
| 15m | (-8.5, 25.7) | 6.2 | 4.2 | 75.0 | 89.1 | 82.0 |
| Total/Averages | (-29.8, 26.1) | 1.4 | 0.9 | 59.4 | 65.2 | 62.3 |

Trigger 2: +-0.2%

| time_delta | range | mean | median | c_1 | c_2 | c_3 |
|----------------|---------------|------|--------|------|------|------|
| 1s | (-3.8, 1.2) | -0.3 | 0.0 | 41.2 | 21.4 | 31.3 |
| 2s | (-2.0, 3.1) | 0.0 | 0.0 | 47.1 | 52.5 | 49.8 |
| 3s | (-4.0, 6.1) | 0.2 | 0.0 | 47.1 | 55.7 | 51.4 |
| 4s | (-6.4, 7.3) | -0.1 | -0.2 | 35.3 | 47.5 | 41.4 |
| 5s | (-3.3, 17.4) | 0.6 | -0.1 | 35.3 | 63.0 | 49.1 |
| 10s | (-3.2, 21.2) | 2.8 | 0.3 | 58.8 | 84.6 | 71.7 |
| 15s | (-14.1, 21.8) | 0.1 | -0.5 | 41.2 | 51.4 | 46.3 |
| 20s | (-24.5, 19.4) | -0.8 | -0.5 | 41.2 | 41.5 | 41.4 |
| 25s | (-24.7, 19.5) | -0.9 | -0.6 | 29.4 | 40.6 | 35.0 |
| 30s | (-30.2, 17.2) | -1.1 | -0.8 | 29.4 | 39.2 | 34.3 |
| 45s | (-24.7, 23.0) | 0.3 | -1.2 | 41.2 | 52.0 | 46.6 |
| 1m | (-30.4, 25.1) | 0.7 | -1.2 | 41.2 | 55.1 | 48.2 |
| 2m | (-23.7, 24.4) | 0.6 | -1.4 | 47.1 | 54.1 | 50.6 |
| 3m | (-17.1, 32.8) | 1.1 | -0.7 | 47.1 | 57.8 | 52.5 |
| 4m | (-13.0, 43.5) | 1.7 | -1.5 | 47.1 | 61.8 | 54.5 |
| 5m | (-12.3, 35.4) | 1.6 | -0.9 | 47.1 | 61.8 | 54.5 |
| 10m | (-13.3, 19.7) | 2.1 | 2.6 | 58.8 | 67.8 | 63.3 |
| 15m | (-18.1, 17.9) | 1.5 | 2.6 | 64.7 | 59.5 | 62.1 |
| Total/Averages | (-30.4, 43.5) | 0.6 | -0.2 | 44.5 | 53.7 | 49.1 |

Trigger 3: +-0.3%

| time_delta | range | mean | median | c_1 | c_2 | c_3 |
|-----------------------|----------------------|------------|------------|-------------|-------------|-------------|
| 1s | (-1.3, 2.9) | 0.1 | -0.1 | 40.0 | 55.6 | 47.8 |
| 2s | (-1.7, 2.8) | 0.4 | -0.1 | 46.7 | 68.6 | 57.6 |
| 3s | (-2.6, 3.1) | 0.3 | 0.2 | 53.3 | 62.3 | 57.8 |
| 4s | (-1.6, 3.2) | 0.4 | 0.2 | 53.3 | 73.5 | 63.4 |
| 5s | (-2.1, 26.4) | 3.0 | 0.4 | 66.7 | 92.1 | 79.4 |
| 10s | (-4.0, 18.2) | 2.0 | 0.2 | 53.3 | 78.1 | 65.7 |
| 15s | (-13.1, 24.7) | 1.6 | 0.3 | 53.3 | 68.6 | 60.9 |
| 20s | (-5.2, 31.7) | 2.7 | -0.1 | 46.7 | 79.3 | 63.0 |
| 25s | (-5.7, 28.4) | 2.9 | -0.4 | 40.0 | 80.3 | 60.1 |
| 30s | (-4.6, 25.0) | 4.0 | -0.2 | 46.7 | 87.9 | 67.3 |
| 45s | (-3.6, 33.6) | 3.7 | 1.2 | 60.0 | 84.9 | 72.5 |
| 1m | (-3.9, 38.1) | 5.2 | 2.3 | 66.7 | 88.7 | 77.7 |
| 2m | (-2.9, 37.5) | 5.7 | 2.0 | 73.3 | 92.9 | 83.1 |
| 3m | (-3.5, 29.1) | 5.3 | 3.6 | 73.3 | 93.0 | 83.2 |
| 4m | (-4.3, 25.0) | 5.6 | 3.6 | 73.3 | 90.8 | 82.0 |
| 5m | (-5.8, 27.7) | 5.5 | 3.0 | 66.7 | 89.4 | 78.1 |
| 10m | (-2.6, 31.5) | 6.4 | 3.1 | 66.7 | 93.4 | 80.1 |
| 15m | (-5.7, 17.1) | 4.1 | 3.9 | 60.0 | 83.3 | 71.7 |
| Total/Averages | (-13.1, 38.1) | 3.3 | 1.3 | 57.8 | 81.3 | 69.5 |

Trigger 4: +-%