

U.S. Goods Trade Balance

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

Description:

The goods trade balance is the difference in value between imported and exported goods during the reported month.

Note:

The data below was calculated using historic news & tick data of 70 releases from 2017-01-26 to 2023-01-26.

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: +-1.0B

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|--------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-3.5, 3.8) | 0.3 | 0.0 | 50.0 | 62.0 | 56.0 | 75.0 | 51.8 | 63.4 |
| 2s | (-3.2, 14.9) | 1.6 | 0.0 | 50.0 | 76.3 | 63.1 | 50.0 | 55.1 | 52.6 |
| 3s | (-1.7, 15.5) | 2.4 | 0.3 | 62.5 | 86.6 | 74.5 | 50.0 | 77.3 | 63.6 |
| 4s | (-3.4, 15.3) | 2.7 | 0.3 | 62.5 | 82.4 | 72.5 | 50.0 | 71.8 | 60.9 |
| 5s | (-3.8, 15.3) | 2.7 | 0.3 | 62.5 | 80.6 | 71.5 | 50.0 | 69.4 | 59.7 |
| 10s | (-6.1, 10.1) | 1.5 | 0.4 | 62.5 | 69.2 | 65.8 | 50.0 | 57.3 | 53.6 |
| 15s | (-5.8, 7.7) | 1.0 | 0.7 | 75.0 | 66.1 | 70.5 | 50.0 | 62.1 | 56.0 |
| 20s | (-6.1, 7.9) | 1.6 | 1.7 | 75.0 | 72.5 | 73.8 | 75.0 | 75.8 | 75.4 |
| 25s | (-5.2, 6.6) | 1.5 | 1.7 | 75.0 | 73.2 | 74.1 | 75.0 | 79.0 | 77.0 |
| 30s | (-5.6, 5.0) | 0.7 | 2.0 | 75.0 | 61.8 | 68.4 | 75.0 | 68.2 | 71.6 |
| 45s | (-3.3, 5.6) | 1.6 | 1.7 | 75.0 | 78.3 | 76.7 | 75.0 | 87.2 | 81.1 |
| 1m | (-3.2, 6.8) | 1.4 | 1.2 | 75.0 | 81.3 | 78.2 | 75.0 | 87.2 | 81.1 |
| 2m | (-4.3, 8.5) | 1.8 | 1.3 | 75.0 | 81.5 | 78.2 | 75.0 | 86.4 | 80.7 |
| 3m | (-5.9, 7.6) | 1.0 | 0.6 | 75.0 | 68.4 | 71.7 | 75.0 | 68.1 | 71.6 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|----------------------------|---------------------|------------|------------|-------------|-------------|-------------|-------------|-------------|-------------|
| 4m | (-5.4, 13.8) | 2.4 | 1.2 | 75.0 | 78.2 | 76.6 | 75.0 | 79.4 | 77.2 |
| 5m | (-6.5, 12.0) | 2.9 | 2.2 | 75.0 | 80.6 | 77.8 | 75.0 | 88.2 | 81.6 |
| 10m | (-6.4, 8.0) | 1.3 | 0.9 | 62.5 | 66.1 | 64.3 | 50.0 | 63.7 | 56.8 |
| 15m | (-9.2, 11.1) | 0.1 | -1.2 | 37.5 | 51.1 | 44.3 | 25.0 | 24.5 | 24.8 |
| Total/ Averages | (-9.2, 15.5) | 1.6 | 0.8 | 66.7 | 73.1 | 69.9 | 62.5 | 69.6 | 66.0 |

Trigger 2: +-2.0B

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|--------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-3.1, 0.7) | -0.5 | -0.0 | 33.3 | 21.2 | 27.2 | 40.0 | 11.8 | 25.9 |
| 2s | (-2.8, 13.6) | 1.7 | -0.0 | 33.3 | 75.0 | 54.1 | 40.0 | 50.9 | 45.4 |
| 3s | (-3.4, 16.0) | 2.4 | -0.0 | 33.3 | 79.1 | 56.2 | 40.0 | 59.8 | 49.9 |
| 4s | (-2.9, 15.6) | 2.8 | 0.0 | 33.3 | 85.6 | 59.4 | 60.0 | 74.5 | 67.2 |
| 5s | (-2.5, 14.1) | 2.8 | -0.1 | 44.4 | 86.3 | 65.3 | 60.0 | 75.9 | 68.0 |
| 10s | (-2.2, 16.2) | 4.2 | 1.3 | 88.9 | 94.8 | 91.8 | 80.0 | 96.8 | 88.4 |
| 15s | (-2.4, 10.7) | 3.0 | 2.0 | 77.8 | 88.5 | 83.2 | 80.0 | 93.1 | 86.6 |
| 20s | (-2.3, 12.6) | 2.9 | 1.0 | 55.6 | 86.1 | 70.8 | 60.0 | 84.4 | 72.2 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 25s | (-2.3, 15.0) | 3.4 | 1.5 | 66.7 | 88.3 | 77.5 | 60.0 | 87.7 | 73.8 |
| 30s | (-1.9, 19.2) | 4.2 | 0.5 | 77.8 | 94.8 | 86.3 | 80.0 | 95.4 | 87.7 |
| 45s | (-2.1, 20.1) | 5.3 | 3.1 | 77.8 | 92.9 | 85.3 | 80.0 | 96.4 | 88.2 |
| 1m | (-2.1, 20.8) | 4.4 | 0.9 | 66.7 | 90.2 | 78.5 | 60.0 | 88.8 | 74.4 |
| 2m | (-4.4, 15.1) | 2.4 | 2.6 | 66.7 | 76.3 | 71.5 | 60.0 | 73.3 | 66.6 |
| 3m | (-9.2, 14.8) | 2.8 | 3.8 | 77.8 | 73.5 | 75.7 | 80.0 | 79.7 | 79.8 |
| 4m | (-11.4, 19.2) | 3.2 | 2.1 | 66.7 | 76.6 | 71.7 | 80.0 | 77.8 | 78.9 |
| 5m | (-12.0, 20.8) | 2.7 | 1.6 | 66.7 | 69.6 | 68.2 | 60.0 | 63.9 | 62.0 |
| 10m | (-6.7, 14.3) | 4.1 | 2.4 | 77.8 | 79.6 | 78.7 | 60.0 | 85.5 | 72.8 |
| 15m | (-7.8, 15.4) | 4.1 | 7.1 | 66.7 | 76.2 | 71.5 | 80.0 | 86.4 | 83.2 |
| Total/ Averages | (-12.0, 20.8) | 3.1 | 1.7 | 61.7 | 79.7 | 70.7 | 64.4 | 76.8 | 70.6 |

Trigger 3: +-3.5B

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|-------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-0.7, 0.5) | -0.1 | -0.1 | 33.3 | 33.3 | 33.3 | 0.0 | 0.0 | 0.0 |
| 2s | (-0.5, 1.5) | 0.3 | -0.0 | 33.3 | 78.1 | 55.7 | 50.0 | 74.1 | 62.0 |

| | time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|-----|------------|--------------|------|--------|------|-------|------|---------|---------|---------|
| 1s | 3s | (-0.5, 1.3) | 0.3 | -0.0 | 50.0 | 77.4 | 63.7 | 50.0 | 77.1 | 63.6 |
| | 4s | (-0.5, 1.0) | 0.2 | -0.0 | 50.0 | 76.9 | 63.5 | 50.0 | 79.1 | 64.6 |
| 2s | 5s | (-0.5, 1.0) | 0.3 | 0.1 | 66.7 | 76.7 | 71.7 | 50.0 | 87.5 | 68.8 |
| | 10s | (-2.4, 3.3) | 0.3 | 0.1 | 66.7 | 64.2 | 65.5 | 50.0 | 47.4 | 48.7 |
| 3s | 15s | (-4.1, 4.5) | 0.1 | 0.0 | 50.0 | 54.2 | 52.1 | 50.0 | 29.7 | 39.8 |
| | 20s | (-4.6, 3.2) | 0.1 | 0.2 | 66.7 | 51.4 | 59.0 | 50.0 | 29.1 | 39.6 |
| 4s | 25s | (-6.6, 2.7) | -0.5 | 0.2 | 66.7 | 37.2 | 52.0 | 50.0 | 16.8 | 33.4 |
| | 30s | (-6.8, 3.0) | -0.2 | 0.2 | 66.7 | 44.7 | 55.7 | 50.0 | 25.6 | 37.8 |
| 5s | 45s | (-5.1, 3.4) | 0.2 | 0.2 | 66.7 | 54.1 | 60.4 | 50.0 | 36.2 | 43.1 |
| | 1m | (-4.6, 4.4) | 0.3 | 0.0 | 50.0 | 56.6 | 53.3 | 50.0 | 31.1 | 40.6 |
| 10s | 2m | (-0.0, 5.7) | 1.9 | 0.8 | 83.3 | 100.0 | 91.7 | 100.0 | 100.0 | 100.0 |
| | 3m | (-6.2, 6.4) | 0.5 | -0.1 | 50.0 | 58.6 | 54.3 | 50.0 | 35.3 | 42.6 |
| 15s | 4m | (-3.5, 11.7) | 1.6 | 0.2 | 66.7 | 73.4 | 70.1 | 50.0 | 53.1 | 51.6 |
| | 5m | (-1.3, 13.1) | 2.5 | 0.3 | 66.7 | 88.4 | 77.6 | 50.0 | 95.2 | 72.6 |
| 20s | 10m | | 0.2 | -1.0 | 33.3 | 52.2 | 42.8 | 50.0 | 21.7 | 35.8 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|--------------|------|--------|------|------|------|---------|---------|---------|
| | (-9.8, 11.5) | | | | | | | | |
| 15m | (-5.9, 4.9) | 0.5 | 0.2 | 66.7 | 58.6 | 62.7 | 50.0 | 39.1 | 44.6 |
| Total/ Averages | (-9.8, 13.1) | 0.5 | 0.1 | 57.4 | 63.1 | 60.3 | 50.0 | 48.8 | 49.4 |

Trigger 4: +-5.0B

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 1s | (-1.9, 6.0) | 0.5 | 0.2 | 60.0 | 73.0 | 66.5 | 66.7 | 59.3 | 63.0 |
| 2s | (-1.0, 7.9) | 0.9 | 0.2 | 70.0 | 86.7 | 78.3 | 66.7 | 80.6 | 73.6 |
| 3s | (-0.9, 10.5) | 1.1 | 0.2 | 60.0 | 89.2 | 74.6 | 66.7 | 80.1 | 73.4 |
| 4s | (-0.4, 7.2) | 0.9 | 0.2 | 60.0 | 94.9 | 77.5 | 83.3 | 93.8 | 88.6 |
| 5s | (-26.4, 4.3) | -2.0 | 0.2 | 60.0 | 21.8 | 40.9 | 50.0 | 18.7 | 34.4 |
| 10s | (-18.2, 4.8) | -1.4 | 0.1 | 60.0 | 24.3 | 42.1 | 50.0 | 15.4 | 32.7 |
| 15s | (-23.9, 8.0) | -2.9 | 0.4 | 70.0 | 22.4 | 46.2 | 66.7 | 14.1 | 40.4 |
| 20s | (-30.9, 10.1) | -3.2 | 0.1 | 60.0 | 22.3 | 41.1 | 50.0 | 11.8 | 30.9 |
| 25s | (-27.5, 10.9) | -2.8 | 0.1 | 70.0 | 24.7 | 47.4 | 50.0 | 12.4 | 31.2 |
| 30s | (-23.9, 9.8) | -3.7 | 0.3 | 60.0 | 21.0 | 40.5 | 33.3 | 8.9 | 21.1 |

| time_delta | range | mean | median | c1 | c2 | c3 | c1_ema5 | c2_ema5 | c3_ema5 |
|--------------------|---------------|------|--------|------|------|------|---------|---------|---------|
| 45s | (-32.5, 13.0) | -3.7 | 0.3 | 60.0 | 25.5 | 42.8 | 33.3 | 12.5 | 22.9 |
| 1m | (-37.6, 11.0) | -5.6 | -0.6 | 50.0 | 18.8 | 34.4 | 33.3 | 8.0 | 20.6 |
| 2m | (-37.1, 11.7) | -3.6 | 0.7 | 70.0 | 29.1 | 49.5 | 50.0 | 21.2 | 35.6 |
| 3m | (-27.9, 13.1) | -3.0 | 2.1 | 60.0 | 34.2 | 47.1 | 50.0 | 26.0 | 38.0 |
| 4m | (-36.0, 9.3) | -3.3 | 2.1 | 70.0 | 32.7 | 51.4 | 66.7 | 30.9 | 48.8 |
| 5m | (-31.8, 9.5) | -2.6 | 3.2 | 70.0 | 36.5 | 53.2 | 66.7 | 37.9 | 52.3 |
| 10m | (-38.4, 12.3) | -4.4 | 1.3 | 70.0 | 29.0 | 49.5 | 50.0 | 22.9 | 36.4 |
| 15m | (-43.6, 9.9) | -3.9 | -3.7 | 50.0 | 31.7 | 40.9 | 50.0 | 22.3 | 36.2 |
| Total/ Averages | (-43.6, 13.1) | -2.4 | 0.4 | 62.8 | 39.9 | 51.3 | 54.6 | 32.0 | 43.3 |