

U.S. Consumer Price Index (CPI) Index, n.s.a.

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

Description:

The consumer price index (CPI) is a measure of the average change in the prices paid by urban consumers for a fixed market basket of goods and services. The CPI is based on prices of food, clothing, shelter, fuel, drugs, transportation fares, doctors and dentists fees, and other goods and services that people buy for day-to-day living. The quantity and quality of these items are kept essentially unchanged between major revisions so that only price changes will be measured. All taxes directly associated with the purchase and use of items are included in the index."

Note:

The data below was calculated using historic news & tick data of 86 releases from 2017-01-18 to 2024-01-11.

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: +-0.07nan

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
1s	(-4.5, 0.4)	-0.5	-0.1	20.0	11.9	15.9	33.3	4.9	19.1
2s	(-14.2, 36.9)	3.4	0.1	60.0	72.2	66.1	50.0	55.3	52.6
3s	(-13.1, 50.1)	6.1	0.4	60.0	79.7	69.8	66.7	72.0	69.4
4s	(-13.1, 52.3)	6.4	0.2	60.0	79.7	69.8	50.0	71.7	60.8
5s	(-14.9, 44.7)	5.4	0.4	60.0	77.4	68.7	66.7	70.5	68.6
10s	(-15.7, 24.1)	2.5	0.4	60.0	70.3	65.2	66.7	65.0	65.8
15s	(-26.8, 19.2)	-2.4	-0.6	50.0	35.9	43.0	50.0	19.4	34.7
20s	(-22.3, 17.5)	-0.5	-0.2	50.0	46.3	48.1	50.0	29.9	40.0
25s	(-26.0, 19.2)	-1.6	-0.7	50.0	41.1	45.5	33.3	23.4	28.4
30s	(-24.5, 19.3)	-0.6	-0.6	50.0	46.0	48.0	50.0	28.2	39.1
45s	(-28.3, 17.9)	-3.4	-1.1	40.0	31.5	35.8	33.3	14.0	23.6
1m	(-26.6, 21.6)	-1.7	-1.0	40.0	39.8	39.9	33.3	18.6	26.0
2m	(-18.2, 24.2)	0.1	-1.0	50.0	50.5	50.2	33.3	29.2	31.2
3m		2.5	1.7	60.0	65.0	62.5	50.0	57.2	53.6

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
	(-20.1, 27.9)								
4m	(-21.8, 26.0)	2.3	1.4	60.0	63.0	61.5	50.0	53.1	51.6
5m	(-21.3, 25.7)	1.0	-1.4	40.0	55.0	47.5	50.0	36.1	43.0
10m	(-13.1, 28.4)	2.0	0.9	60.0	62.9	61.5	50.0	48.3	49.2
15m	(-24.6, 46.4)	2.4	-0.5	50.0	60.8	55.4	50.0	42.7	46.4
Total/ Averages	(-28.3, 52.3)	1.3	-0.1	51.1	54.9	53.0	48.1	41.1	44.6

Trigger 2: +-0.1nan

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
1s	(-36.4, 36.3)	0.8	0.3	55.2	58.7	57.0	60.0	57.2	58.6
2s	(-23.4, 62.7)	15.9	10.6	89.7	95.1	92.4	92.0	97.8	94.9
3s	(-21.9, 63.0)	18.5	15.1	89.7	95.8	92.8	88.0	98.1	93.0
4s	(-20.5, 64.7)	19.3	17.6	86.2	96.2	91.2	92.0	98.3	95.2
5s	(-19.2, 62.7)	19.6	19.0	86.2	96.6	91.4	96.0	98.7	97.4
10s	(-18.3, 63.7)	21.1	18.6	86.2	97.1	91.7	96.0	98.8	97.4
15s	(-14.2, 54.4)	20.2	16.5	93.1	97.6	95.3	96.0	99.2	97.6

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
20s	(-18.9, 58.2)	19.1	19.0	89.7	95.7	92.7	92.0	98.1	95.0
25s	(-11.7, 63.7)	17.7	10.1	86.2	95.5	90.8	88.0	97.4	92.7
30s	(-12.8, 63.4)	18.7	13.7	82.8	95.2	89.0	88.0	97.2	92.6
45s	(-14.1, 67.6)	19.6	12.8	72.4	94.9	83.7	80.0	96.4	88.2
1m	(-10.6, 72.1)	20.0	12.6	75.9	96.3	86.1	80.0	97.5	88.8
2m	(-29.4, 66.1)	19.6	11.6	79.3	92.8	86.0	80.0	95.7	87.8
3m	(-20.0, 80.0)	20.0	12.0	75.9	93.1	84.5	76.0	94.6	85.3
4m	(-44.3, 72.7)	17.7	11.9	79.3	89.1	84.2	80.0	93.2	86.6
5m	(-78.1, 64.7)	16.6	12.6	72.4	84.0	78.2	76.0	90.0	83.0
10m	(-37.0, 72.1)	17.9	12.6	69.0	83.1	76.0	68.0	84.4	76.2
15m	(-31.4, 78.0)	17.4	11.4	72.4	80.8	76.6	68.0	81.1	74.6
Total/ Averages	(-78.1, 80.0)	17.8	13.2	80.1	91.0	85.5	83.1	93.0	88.0

Trigger 3: +-0.2nan

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
1s	(-3.8, 5.7)	0.3	-0.0	38.5	57.5	48.0	44.4	41.4	42.0

	time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
	2s	(-0.0, 96.8)	24.2	14.7	92.3	100.0	96.2	100.0	100.0	100.0
	3s	(-0.6, 112.8)	26.3	14.8	92.3	99.8	96.0	100.0	100.0	100.0
	4s	(-0.7, 120.2)	27.0	14.3	92.3	99.8	96.0	100.0	100.0	100.0
	5s	(-1.3, 137.5)	29.0	14.0	92.3	99.7	96.0	100.0	100.0	100.0
	10s	(-2.1, 145.6)	32.3	12.8	92.3	99.5	95.9	100.0	100.0	100.0
	15s	(-6.1, 157.1)	31.9	9.8	92.3	98.6	95.4	100.0	100.0	100.0
	20s	(-10.4, 177.1)	35.2	9.3	92.3	97.8	95.0	100.0	100.0	100.0
	25s	(-11.3, 185.6)	36.5	9.7	92.3	97.7	95.0	88.9	100.0	94.0
	30s	(-10.5, 192.8)	36.8	8.4	92.3	97.9	95.1	100.0	100.0	100.0
	45s	(-9.5, 197.2)	38.9	10.3	92.3	98.2	95.2	100.0	100.0	100.0
	1m	(-5.9, 187.1)	38.2	8.1	92.3	98.8	95.5	100.0	100.0	100.0
	2m	(-6.7, 201.1)	42.7	14.3	84.6	98.6	91.6	100.0	100.0	100.0
	3m	(-4.2, 185.7)	40.0	15.9	92.3	99.2	95.8	100.0	100.0	100.0
	4m	(1.9, 195.1)	42.7	14.7	100.0	100.0	100.0	100.0	100.0	100.0
	5m		39.1	15.0	100.0	100.0	100.0	100.0	100.0	100.0

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3
	(0.8, 169.9)								
10m	(2.1, 203.7)	43.2	12.8	100.0	100.0	100.0	100.0	100.0	100.0
15m	(-8.7, 221.3)	47.1	11.4	84.6	98.5	91.5	88.9	100.0	94.0
Total/ Averages	(-11.3, 221.3)	34.0	11.7	89.7	96.8	93.2	95.7	96.7	96.0

Trigger 4: +-0.4nan

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3
1s	(-2.7, 2.2)	-0.1	-0.1	50.0	46.7	48.4	50.0	39.2	44.0
2s	(0.1, 138.4)	23.3	14.4	100.0	100.0	100.0	100.0	100.0	100.0
3s	(0.1, 138.4)	26.4	16.4	100.0	100.0	100.0	100.0	100.0	100.0
4s	(0.5, 133.6)	27.0	15.9	100.0	100.0	100.0	100.0	100.0	100.0
5s	(0.6, 133.6)	27.8	14.5	100.0	100.0	100.0	100.0	100.0	100.0
10s	(1.1, 169.8)	33.2	14.9	100.0	100.0	100.0	100.0	100.0	100.0
15s	(1.3, 151.9)	28.9	13.3	100.0	100.0	100.0	100.0	100.0	100.0
20s	(1.3, 142.6)	28.1	15.4	100.0	100.0	100.0	100.0	100.0	100.0
25s	(0.1, 158.4)	27.9	17.6	100.0	100.0	100.0	100.0	100.0	100.0

time_delta	range	mean	median	c1	c2	c3	c1_ema5	c2_ema5	c3_ema5
30s	(-0.1, 155.8)	29.7	18.9	94.4	100.0	97.2	100.0	100.0	100.0
45s	(-2.7, 128.0)	28.9	18.5	94.4	99.5	97.0	100.0	100.0	100.0
1m	(-1.8, 130.6)	31.1	20.1	94.4	99.7	97.1	100.0	100.0	100.0
2m	(0.6, 144.5)	33.6	19.6	100.0	100.0	100.0	100.0	100.0	100.0
3m	(-23.4, 183.5)	33.5	20.5	94.4	96.4	95.4	92.9	98.2	95.4
4m	(-24.6, 169.3)	31.8	18.1	83.3	95.0	89.2	85.7	97.3	91.7
5m	(-10.3, 179.4)	34.3	15.1	88.9	98.0	93.5	92.9	99.0	96.4
10m	(-13.9, 200.9)	36.7	14.2	77.8	96.7	87.2	85.7	97.4	91.7
15m	(-36.2, 238.8)	38.0	12.4	72.2	93.6	82.9	78.6	94.8	86.4
Total/ Averages	(-36.2, 238.8)	28.9	15.5	91.7	95.9	93.8	93.7	95.9	94.4