

## Prognostikon in real time #17, week ending Friday, 19<sup>th</sup> January 2024

### Performance attribution

**Overview:** In the pursuit of accurate trading forecasts, a comprehensive analysis of the percent of correct predictions for various trading directions across diverse financial instruments is conducted. The data encompasses Commodities, Crypto, Currency, Fixed Income, Geography, Indices, and Sectors. The focus is on the trading positions of Long and Short during the previous week, 15<sup>th</sup> 2024, to January 19<sup>th</sup> 2024 – [please see performance table on page 2](#).

Interpretation:

- The "Commodities" category shows a relatively higher percentage of correct predictions for short positions compared to long positions.
- In "Crypto," there were no correct predictions for long positions, but a notable 80.00% accuracy for short positions.
- "Currency" and "Fixed Income" categories exhibit a perfect 100.00% accuracy for short positions, with no correct predictions for long positions.
- "Geography" displays a higher accuracy for short positions 100.00% compared to long positions 25.00%.
- "Indices" show strong performance in both long 80.00% and short 100.00% directions.
- "Sectors" have a perfect accuracy for long positions 100.00% but a slightly lower accuracy for short positions 60.00%.
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This performance attribution percentages offer insights into the effectiveness of trading predictions across different asset categories and trading directions. It's essential to consider these metrics in evaluating the overall forecasting performance and making informed decisions in asset trading.

**Conclusion:** Understanding the accuracy of trading predictions is crucial for refining strategies and optimizing decision-making. The analysis provides valuable insights, guiding traders towards areas of improvement and opportunities for refinement in their forecasting approaches.

*Note: The presented percentages represent the accuracy of predictions in each trading direction for the specified dates and week.*

**Percent of Correct Predictions for each Trading Direction**

Date	Week	Commodities		Crypto		Currency		Fixed Income		Geography		Indices		Sectors		Average
		Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	
Sunday, October 8, 2023	3	85.71%	33.33%	100.00%	0.00%	100.00%	20.00%	0.00%	100.00%	0.00%	100.00%	33.33%	100.00%	14.29%	83.33%	56.12%
Sunday, October 15, 2023	4	75.00%	55.56%	66.67%	66.67%	50.00%	25.00%	66.67%	100.00%	45.45%	50.00%	33.33%	100.00%	42.86%	50.00%	54.57%
Sunday, October 22, 2023	5	42.86%	66.67%	25.00%	100.00%	20.00%	0.00%	50.00%	80.00%	27.27%	25.00%	50.00%	0.00%	25.00%	60.00%	40.91%
Sunday, November 5, 2023	6	83.33%	57.14%	75.00%	50.00%	75.00%	100.00%	25.00%	33.33%	71.43%	75.00%	100.00%	80.00%	62.50%	60.00%	66.67%
Friday, November 10, 2023	7	40.00%	62.50%	60.00%	100.00%	20.00%	0.00%	66.67%	50.00%	16.67%	66.67%	16.67%	NAN	40.00%	0.00%	42.42%
Friday, November 17, 2023	8	40.00%	37.50%	20.00%	100.00%	80.00%	0.00%	100.00%	0.00%	100.00%	0.00%	83.33%	0.00%	100.00%	0.00%	53.03%
Friday, November 24, 2023	9	33.33%	25.00%	33.33%	33.33%	100.00%	100.00%	80.00%	0.00%	33.33%	44.44%	0.00%	20.00%	20.00%	66.67%	40.91%
Friday, December 1, 2023	10	50.00%	42.86%	50.00%	75.00%	75.00%	0.00%	80.00%	50.00%	25.00%	45.45%	0.00%	40.00%	80.00%	62.50%	53.03%
Friday, December 8, 2023	11	50.00%	40.00%	0.00%	50.00%	66.67%	66.67%	60.00%	100.00%	33.33%	58.33%	50.00%	0.00%	75.00%	44.44%	53.03%
Friday, December 15, 2023	12	100%	100%	67%	100%	75%	100%	100%	100%	100%	100%	100%	100%	100%	100%	97.00%
Friday, December 22, 2023	13	75.00%	55.56%	50.00%	0.00%	66.67%	33.33%	50.00%	0.00%	50.00%	100.00%	100.00%	33.33%	75.00%	22.22%	53.03%
Friday, December 29, 2023	14	71.43%	66.67%	100.00%	60.00%	40.00%	0.00%	100.00%	75.00%	14.29%	12.50%	0.00%	40.00%	25.00%	55.56%	46.97%
Friday, January 5, 2024	15	50.00%	20.00%	50.00%	100.00%	100.00%	20.00%	50.00%	66.67%	40.00%	70.00%	100.00%	33.33%	60.00%	62.50%	54.55%
Friday, January 12, 2024	16	50.00%	40.00%	50.00%	0.00%	0.00%	60.00%	100.00%	0.00%	20.00%	30.00%	100.00%	66.67%	60.00%	25.00%	43.94%
Friday, January 19, 2024	17	33.33%	90.00%	0.00%	80.00%	0.00%	100.00%	0.00%	100.00%	25.00%	100.00%	80.00%	100.00%	60.00%	100.00%	66.67%
<b>Average</b>	<b>YTD</b>	<b>58.67%</b>	<b>52.85%</b>	<b>49.78%</b>	<b>61.00%</b>	<b>57.89%</b>	<b>41.67%</b>	<b>61.89%</b>	<b>57.00%</b>	<b>40.12%</b>	<b>58.49%</b>	<b>56.44%</b>	<b>50.95%</b>	<b>55.98%</b>	<b>52.81%</b>	<b>54.86%</b>