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, 22nd 2024, to January 26th 2024.

Interpretation:

- **Commodities:**

  - The "Commodities" category shows a relatively higher percentage of correct predictions for short positions (50.00%) compared to long positions (85.71%).

- **Crypto:**

  - In "Crypto," there were no correct predictions for long positions, but a notable 80.00% accuracy for short positions (66.67%).

- **Currency:**

  - "Currency" exhibits a perfect 100.00% accuracy for short positions (25.00% for long positions).

- **Fixed Income:**

  - Similarly, the "Fixed Income" category shows a perfect 100.00% accuracy for short positions (50.00% for long positions).

- **Geography:**

  - "Geography" displays a higher accuracy for short positions (42.86%) compared to long positions (62.50%).

- **Indices:**

  - "Indices" show strong performance in both long (60.00%) and short (0.00%) directions.

- **Sectors:**

  - "Sectors" have perfect accuracy for long positions (16.67% for short positions).

These 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.

Percent of Correct Predictions for each Trading Direction																
		Commodities		Crypto		Currency		Fixed Income		Geography		Indices		Sectors		
Date	Week	Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	Long	Short	Average
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%**
Friday, January 26, 2024	18	85.71%	50.00%	66.67%	66.67%	100.00%	25.00%	33.33%	50.00%	62.50%	42.86%	60.00%	0.00%	16.67%	28.57%	**50.00%**
Average	**YTD**	**60.36%**	**52.67%**	**50.83%**	**61.35%**	**60.52%**	**40.63%**	**60.10%**	**56.56%**	**41.52%**	**57.52%**	**56.67%**	**47.56%**	**53.52%**	**51.30%**	**54.55%**

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