

Prognostikon in real time #19, week ending Friday, 2nd February 2024

Performance attribution

Overview: In the pursuit of accurate trading forecasts, a comprehensive analysis of the percentage 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, January 29th 2024 to February 2nd 12th 2024.

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%
Friday, February 2, 2024	19	28.57%	33.33%	66.67%	66.67%	50.00%	0.00%	66.67%	75.00%	37.50%	28.57%	100.00%	0.00%	83.33%	71.43%	51.52%
Average	YTD	58.49%	51.54%	51.76%	61.67%	59.90%	38.24%	60.49%	57.65%	41.28%	55.81%	59.22%	44.58%	55.27%	52.48%	54.37%

In the realm of asset forecasting, precision becomes paramount. A glance at our predictions reveals a commendable accuracy in Fixed Income and Indices, boasting a flawless 100% correctness in long positions. Sectors forecasts echo a strong inclination towards long positions at 60.00%. However, the journey ahead is marked by the dual challenge and opportunity of elevating correctness percentages for both long and short positions across all categories. As we navigate this terrain, the goal remains steadfast: refining our predictive prowess for a future of informed and strategic trading decisions

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 correctness of predictions in each trading direction for the specified date and week. It's essential to note that all forecasts are based on trading signals initiated from the closing time on Friday, closely aligning with the subsequent net Friday's closing time of the New York Stock Exchange. This timeframe provides a comprehensive perspective for evaluating the accuracy of predictions and aligning with the weekly trading cycle.

Disclaimer: Trading involves risks, and past performance does not guarantee future results. This analysis is for informational purposes only and should not be considered financial advice.