

## Prognostikon in real time #30, week ending Friday, 19<sup>th</sup> April 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, April 15<sup>th</sup> 2024 to April 19<sup>th</sup> 2024.

| 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%  |
| 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%  |
| Friday, February 9, 2024                                  | 20   | 28.57%      | 33.33% | 100.00% | 0.00%   | 50.00%   | 75.00%  | 20.00%       | 100.00% | 84.62%    | 50.00%  | 0.00%   | 16.67%  | 33.33%  | 30.00%  | 48.48%  |
| Friday, February 16, 2024                                 | 21   | 57%         | 83%    | 100%    | 0%      | NAN      | 67%     | 25%          | 100%    | 100%      | 11%     | 100%    | 80%     | 83%     | 42.86%  | 63.64%  |
| Friday, February 23, 2024                                 | 22   | 85.71%      | 50.00% | 50.00%  | 0.00%   | 33.33%   | 33.33%  | 100.00%      | 0.00%   | 88.89%    | 0.00%   | 100.00% | 20.00%  | 100.00% | 0       | 46.97%  |
| Friday, March 1, 2024                                     | 23   | 100.00%     | 16.67% | 100.00% | 0.00%   | 66.67%   | 66.67%  | 60.00%       | 100.00% | 63.64%    | 50.00%  | 100.00% | 50.00%  | 100.00% | 66.67%  | 71.21%  |
| Friday, March 8, 2024                                     | 24   | 75.00%      | 40.00% | 100.00% | nan     | 100.00%  | 0.00%   | 100.00%      | 0.00%   | 100.00%   | 10.00%  | 20.00%  | 0.00%   | 57.14%  | 33.33%  | 54.55%  |
| Friday, March 15, 2024                                    | 25   | 66.67%      | 30.00% | 50.00%  | 50.00%  | 0.00%    | 100.00% | 0.00%        | 100.00% | 0.00%     | 41.67%  | 25.00%  | 100.00% | 33.33%  | 71.43%  | 39.39%  |
| Friday, March 22, 2024                                    | 26   | 33.33%      | 42.86% | 0.00%   | 100.00% | 0.00%    | 100.00% | 100.00%      | 0.00%   | 66.67%    | 33.33%  | 100.00% | 50.00%  | 100.00% | 14.29%  | 48.48%  |
| Friday, March 29, 2024                                    | 27   | 80.00%      | 0.00%  | 100.00% | 0.00%   | 50.00%   | 25.00%  | 100.00%      | 0.00%   | 83.33%    | 22.22%  | 40.00%  | 0.00%   | 77.78%  | 25.00%  | 48.48%  |
| Friday, April 5, 2024                                     | 28   | 100.00%     | 0.00%  | 0.00%   | 100.00% | 33.33%   | 66.67%  | 0.00%        | 100.00% | 20.00%    | 70.00%  | 20.00%  | 100.00% | 10.00%  | 66.67%  | 36.36%  |
| Friday, April 12, 2024                                    | 29   | 71.43%      | 33.33% | 0.00%   | 75.00%  | 0.00%    | 100.00% | 0.00%        | 100.00% | 0.00%     | 100.00% | 0.00%   | 50.00%  | 0.00%   | 100.00% | 53.03%  |
| Friday, April 19, 2024                                    | 30   | 40.00%      | 37.50% | 0.00%   | 100.00% | 0.00%    | 60.00%  | 0.00%        | 100.00% | 20.00%    | 80.00%  | 16.67%  | NAN     | 42.86%  | 83.33%  | 48.48%  |
| Average   | YTD  | 61.86%      | 44.40% | 52.86%  | 54.57%  | 50.06%   | 47.98%  | 54.76%       | 60.00%  | 47.46%    | 50.61%  | 54.58%  | 45.38%  | 56.34%  | 50.92%  | 52.98%  |

The results from Friday, April 19, 2024, indicate varying levels of accuracy across different trading directions and asset classes. Notably, commodities and sectors displayed relatively consistent performance, with long positions achieving 40.00% and 80.00% correct predictions, respectively. However, there were challenges in certain areas, such as cryptocurrencies and currencies, where correct predictions were lower or absent, indicating potential volatility or complexity in those markets. Meanwhile, fixed income and indices exhibited mixed results, suggesting the need for further analysis to identify underlying trends or factors influencing trading decisions. Overall, these findings underscore the importance of comprehensive market analysis and adaptive strategies to navigate diverse asset classes effectively.

*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.*

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*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.*