

Prognostikon in real time #35 week ending Friday, 24th May 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, May 20th 2024 to May 24th 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%
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%
Friday, April 26, 2024	31	66.67%	85.71%	100.00%	60.00%	0.00%	25.00%	25.00%	33.33%	100.00%	0.00%	75.00%	0.00%	88.89%	0.00%	53.03%

Friday, May 3, 2024	32	28.57%	83.33%	50.00%	50.00%	75.00%	0.00%	100.00%	0.00%	75.00%	28.57%	0.00%	0.00%	100.00%	40.00%	48.48%
Friday, May 10, 2024	33	100.00%	12.50%	50.00%	75.00%	20.00%	100.00%	50.00%	100.00%	77.78%	33.33%	83.33%	NAN	100.00%	0.00%	57.58%
Friday, May 17, 2024	34	77.78%	0.00%	66.67%	0.00%	75.00%	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	25.00%	75.00%	0.00%	52.00%
Friday, May 24, 2024	35	71.43%	100.00%	50.00%	0.00%	50.00%	100.00%	0.00%	0.00%	57.14%	25.00%	33.33%	66.67%	16.67%	14.29%	42.42%
Average	YTD	62.93%	46.20%	54.44%	51.82%	49.11%	47.53%	54.80%	54.95%	52.69%	45.58%	55.15%	42.39%	59.33%	44.85%	52.64%

The analysis of the trading predictions for the week ending Friday, May 24, 2024, reveals a significant variation in accuracy across different asset classes. The highest accuracy is observed in short predictions for commodities (100%) and currency (100%), indicating strong bearish signals. However, predictions for fixed income are entirely inaccurate (0%). Mixed results in geography and indices suggest moderate reliability. The overall average accuracy is 42.42%, indicating room for improvement in forecasting models. Focus should be directed towards enhancing prediction algorithms for sectors and fixed income to achieve a more balanced and reliable forecasting performance.

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.