

Prognostikon in real time #40 week ending Friday, 28<sup>th</sup> June 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, June 24<sup>th</sup> 2024 to June 28<sup>th</sup> 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%
Friday, May 31, 2024	36	28.57%	83.33%	33.33%	100.00%	100.00%	66.67%	0.00%	50.00%	0.00%	66.67%	50.00%	75.00%	60.00%	25.00%	53.03%
Friday, June 7, 2024	37	33.33%	100.00%	50.00%	75.00%	25.00%	50.00%	50.00%	20.00%	25.00%	54.55%	50.00%	25.00%	42.86%	33.33%	46.97%
Friday, June 14, 2024	38	62.50%	20.00%	0.00%	100.00%	33.33%	66.67%	100.00%	0.00%	42.86%	75.00%	75.00%	50.00%	37.50%	100.00%	53.03%
Friday, June 21, 2024	39	42.86%	66.67%	NAN	83.33%	0.00%	75.00%	25.00%	66.67%	87.50%	28.57%	50.00%	0.00%	100.00%	20.00%	50.00%
Friday, June 28, 2024	40	62.50%	60.00%	33.33%	66.67%	100.00%	80.00%	0.00%	66.67%	28.57%	62.50%	20.00%	100.00%	37.50%	100.00%	53.03%
Average	YTD	60.69%	48.81%	51.71%	56.31%	49.46%	50.18%	52.19%	53.07%	50.60%	47.14%	54.34%	43.48%	58.84%	46.27%	52.45%

The provided analysis of trading predictions for the week ending Friday, June 28, 2024, shows an average accuracy of 53.03%. Notably, predictions for Currency (Long) and Sectors (Short) were highly accurate at 100%, while Fixed Income (Long) showed no correct predictions. Commodities and Indices demonstrated strong short position accuracy, and Geography predictions were relatively weaker. This data suggests a need for recalibrating models in areas with lower accuracy while leveraging strengths in highly accurate sectors for better overall 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.*