

Prognostikon in real time #60 week ending Friday, 15th November 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, November 11th 2024 to November 15th 2024.

		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%
Friday, July 5, 2024	41	80.00%	12.50%	0.00%	100.00%	66.67%	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	40.00%	33.33%	42.86%	46.97%
Friday, July 12, 2024	42	42.86%	66.67%	100.00%	0.00%	100.00%	0.00%	100.00%	0.00%	83.33%	0.00%	40.00%	0.00%	80.00%	0.00%	39.39%
Friday, July 19, 2024	43	0.00%	83.33%	100.00%	0.00%	40.00%	0.00%	20.00%	50.00%	0.00%	100.00%	25.00%	50.00%	41.67%	0.00%	43.94%
Friday, July 26, 2024	44	12.50%	80.00%	50.00%	50.00%	50.00%	50.00%	100.00%	0.00%	33.33%	33.33%	0.00%	50.00%	57.14%	33.33%	43.94%
Friday, August 2, 2024	45	20.00%	0.00%	0.00%	100.00%	75.00%	100.00%	100.00%	25.00%	11.11%	100.00%	0.00%	75.00%	0.00%	54.55%	46.97%
Friday, August 9, 2024	46	50.00%	20.00%	0.00%	50.00%	25.00%	50.00%	0.00%	66.67%	60.00%	30.00%	0.00%	20.00%	60.00%	62.50%	39.39%
Friday, August 16, 2024	47	50.00%	20.00%	0.00%	66.67%	33.33%	33.33%	100.00%	0.00%	100.00%	0.00%	100.00%	20.00%	100.00%	0.00%	40.91%
Friday, August 23, 2024	48	100.00%	66.67%	NAN	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	20.00%	100.00%	33.33%	62.12%
Friday, August 30, 2024	49	28.57%	83.33%	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	50.00%	44.44%	66.67%	66.67%	66.67%	14.29%	42.42%
Friday, September 6, 2024	50	11.11%	75.00%	0.00%	100.00%	0.00%	0.00%	100.00%	25.00%	0.00%	100.00%	33.33%	100.00%	11.11%	75.00%	40.91%
Friday, September 13, 2024	51	100.00%	20.00%	100.00%	0.00%	50.00%	50.00%	100.00%	0.00%	100.00%	0.00%	83.33%	NAN	100.00%	11.11%	50.00%
Friday, September 20, 2024	52	85.71%	0.00%	100.00%	25.00%	75.00%	50.00%	40.00%	50.00%	66.67%	0.00%	100.00%	25.00%	83.33%	28.57%	45.45%
Friday, September 27, 2024	53	80.00%	25.00%	100.00%	0.00%	100.00%	0.00%	25.00%	0.00%	100.00%	12.50%	100.00%	33.33%	66.67%	75.00%	53.03%
Friday, October 4, 2024	54	60.00%	25.00%	0.00%	100.00%	0.00%	100.00%	0.00%	100.00%	0.00%	80.00%	100.00%	33.33%	100.00%	63.64%	48.48%
Friday, October 11, 2024	55	66.67%	50.00%	100.00%	33.33%	100.00%	80.00%	20.00%	100.00%	80.00%	60.00%	66.67%	0.00%	66.67%	50.00%	60.61%
Tuesday, October 1, 2024	56	50.00%	77.78%	100.00%	33.33%	100.00%	100.00%	100.00%	20.00%	33.33%	44.44%	100.00%	25.00%	100.00%	27.27%	54.55%
Friday, October 25, 2024	57	77.78%	50.00%	0.00%	75.00%	NAN	100.00%	0.00%	100.00%	0.00%	100.00%	100.00%	100.00%	14.29%	100.00%	62.12%
Friday, November 1, 2024	58	16.67%	100.00%	0.00%	40.00%	NAN	83.33%	0.00%	100.00%	25.00%	90.91%	0.00%	50.00%	25.00%	77.78%	59.09%
Friday, November 8, 2024	59	57.14%	16.67%	100.00%	50.00%	100.00%	100.00%	100.00%	0.00%	77.78%	0.00%	NAN	16.67%	40.00%	12.50%	43.94%
Friday, November 15, 2024	60	28.57%	66.67%	100.00%	0.00%	20.00%	100.00%	100.00%	80.00%	0.00%	66.67%	NAN	0.00%	40.00%	12.50%	37.88%
Average	YTD	57.31%	48.16%	51.13%	52.75%	52.09%	51.78%	54.97%	48.85%	50.75%	45.75%	56.79%	41.60%	58.99%	43.67%	50.95%

The forecast data reveals significant variability in prediction accuracy across different trading directions and asset classes. Notably, commodities and indices show strong short predictions, while crypto and fixed income exhibit low accuracy, particularly in long positions. Short-term, businesses should leverage strong sectors like commodities to capitalize on market fluctuations, while investors may hedge against underperforming assets like crypto. Long-term, the divergence in performance highlights a shifting landscape where adaptability and data analytics will be crucial. Companies must prioritize market research to align with consumer behavior trends, mitigating risks associated with volatility in less predictable sectors.

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.