|  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| Model No | group | Strategy No. | modeling | Prediction\_length | RMSE | dir\_percnt\_wrong | corr\_predictions | percent.predbigpos | precent.perdbigneg | Annualized return |
| 76 | Currencies | 6.1 | Linear | 100 | 1.57 | 50.6 | 0 | 0 | 0 | 3.3 |
| 77 | Currencies | 6.1 | Svm | 100 | 1.62 | 50 | 0 | 0 | 4.9 | -0.3 |
| 78 | Currencies | 6.1 | Rf | 100 | 1.6 | 50.5 | 0 | 0 | 1 | -0.35 |
| 79 | Bonds | 6.1 | Linear | 100 | 0.44 | 47 | 0 | 0 | 0 | 0.76 |
| 80 | Bonds | 6.1 | Svm | 100 | 0.44 | 46 | 0.13 | 0 | 0 | 1.55 |
| 81 | Bonds | 6.1 | Rf | 100 | 0.43 | 48 | 0 | 0 | 0 | 1.13 |
| 82 | US\_stocks | 6.1 | linear | 100 | 1.82 | 46 | 0 | 0 | 0 | 4.2 |
| 83 | US\_stocks | 6.1 | Svm | 100 | 2 | 54.2 | 0 | 6 | 13 | -7.5 |
| 84 | US\_stocks | 6.1 | Rf | 100 | 1.83 | 47.6 | 0 | 0.6 | 2 | 5.7 |
| 85 | All\_financials | 6.1 | Linear | 100 | 2.88 | 47.5 | 0 | 0 | 0 | 2.72 |
| 86 | All\_financials | 6.1 | Svm | 100 | 2.92 | 50 | 0 | 1.6 | 4 | -0.6 |
| 87 | All\_financials | 6.1 | Rf | 100 | 2.9 | 48 | 0.05 | 6.3 | 0.2 | 0.65 |
| 88 | All\_commodities | 6.1 | Lineal | 100 | 3.92 | 49 | 0 | 0 | 0 | -2.7 |
| 89 | All\_commodities | 6.1 | Svm | 100 | 4 | 49.5 | 0 | 9.6 | 21.1 | -2.33 |
| 90 | All\_commodities | 6.1 | Rf | 100 | 3.9 | 48.6 | 0 | 3.5 | 4 | 2.63 |