

DAX

	RMSE h:1	hit h:1	rank h:1
R5	0.11	0.54	9
zew	0.11	0.63	8
naive	0.09	0.00	1
rpvalue.zeit.economic	0.09	0.49	2
rvalue.zeit	0.09	0.54	6
rnvalue.zeit	0.10	0.53	7
idio.MTI_DE_Konjunktur	0.09	0.54	3
idio.MTI_all_all	0.09	0.52	4
idio.MTI_DE_all	0.09	0.53	5

Table 1: Forecasted variable: dax, horizon: 1

	RMSE h:3	hit h:3	rank h:3
R1	0.22	0.50	8
zew	0.23	0.69	9
naive	0.16	0.00	2
rpvalue.zeit.economic	0.15	0.57	1
npword.zeit	0.19	0.62	5
perc_pnword.zeit.economic	0.19	0.52	6
idio.MTI_DE_all	0.17	0.55	3
idio.MTI_DE_Konjunktur	0.18	0.63	4
idio.MTI_all_all	0.20	0.55	7

Table 2: Forecasted variable: dax, horizon: 3

	RMSE h:6	hit h:6	rank h:6
R5	0.37	0.49	8
zew	0.38	0.74	9
naive	0.22	0.00	2
rpvalue.zeit.economic	0.21	0.61	1

	RMSE h:6	hit h:6	rank h:6
rvalue.zeit	0.27	0.61	4
rpvalue.zeit3.economic	0.27	0.53	5
idio.MTI_DE_all	0.26	0.59	3
idio.MTI_DE_Konjunktur	0.28	0.65	6
idio.MTI_DE_Gegenwart	0.31	0.58	7

Table 3: Forecasted variable: dax, horizon: 6

	RMSE h:12	hit h:12	rank h:12
R5	0.42	0.58	8
zew	0.59	0.72	9
naive	0.32	0.00	2
rpvalue.zeit.economic	0.28	0.68	1
var_rvalue.zeit3	0.36	0.69	4
var_rvalue.zeit	0.37	0.68	6
idio.MTI_DE_Konjunktur	0.34	0.65	3
idio.MTI_DE_all	0.37	0.69	5
idio.MTI_all_all	0.38	0.61	7

Table 4: Forecasted variable: dax, horizon: 12