

## Forecasting & Prediction Summary

Report Date: 2025-11-26 13:27:25

Created For: 2025-10-27 - 2025-11-26

Created By: Shalini Tata

Owner: MHK Software Pvt Ltd

### Market Return Forecast (Next 4 Quarters) - Trend: Upward

Method: 3-Period Moving Average with 95% Confidence Intervals

Period	Year	Quarter	Predicted Return(%)	CI Lower(%)	CI Upper(%)	Volatility
Q1	2026	Q1	0.1007	0.0102	0.1912	2.03
Q2	2026	Q2	0.0862	0.0047	0.1678	1.86
Q3	2026	Q3	0.0738	-0.0007	0.1483	1.89
<b>Q4</b>	<b>2026</b>	<b>Q4</b>	<b>0.0869</b>	<b>0.0180</b>	<b>0.1559</b>	<b>1.93</b>

### Recent Historical Performance (Last 8 Quarters)

Period	Year	Q	Actual Return(%)	Volatility	GDP	Inflation	Companies
2025-Q1	2025	Q1	0.0524	2.07	N/A	N/A	92
2025-Q2	2025	Q2	0.1441	2.55	N/A	N/A	92
2025-Q3	2025	Q3	0.1235	1.76	N/A	N/A	92
2025-Q4	2025	Q4	0.0345	1.78	N/A	N/A	92
SUM			0.35	8.16	0	0	368.00
AVERAGE			0.09	2.04	0	0	92.00
<b>Records:4</b>							

Top 10 Sector Forecasts (Q1 2026)

Sector	Predicted Return(%)	Volatility	CI Lower(%)	CI Upper(%)	Confidence
Diversified Financials	0.3201	5.04	-0.4253	1.0655	95%
Semiconductors and Other Elect	0.3318	3.95	-0.1466	0.8101	95%
Wholesalers: Health Care	0.2725	1.53	-0.1173	0.6623	95%
Industrial and Farm Equipment	0.3679	1.88	-0.0786	0.8144	95%
Computers, Office Equipment	0.1671	1.87	-0.0971	0.4313	95%
Motor Vehicles & Parts	0.2105	2.09	0.0930	0.3280	95%
Food & Drug Stores	0.0511	1.79	-0.3182	0.4204	95%
Network and Other Communicatio	0.1737	1.38	-0.0607	0.4081	95%
Securities	0.2224	1.79	-0.0922	0.5370	95%
Commercial Banks	0.1210	1.61	-0.0849	0.3269	95%
SUM	2.24	22.93	-1.33	5.80	
AVERAGE	0.22	2.29	-0.13	0.58	
Records:10					

Forecast Summary:

- Average Predicted Return (Next 4Q): 0.0869%
- Average Confidence Interval Range: ±0.0789%
- Market Trend Direction: Upward
- Forecast Method: 3-Period Moving Average
- Historical Data Points Used: 4 quarters

\*\*\*\*\* END OF REPORT \*\*\*\*\*