

Forecasting & Prediction Summary

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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 |
| Q4 | 2026 | Q4 | 0.0869 | 0.0180 | 0.1559 | 1.93 |

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 |
| Records:4 | | | | | | | |

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 *****