

## Forecasting & Prediction Summary

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

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

Period	Year	Quarter	Predicted Return(%)	CI Lower(%)	CI Upper(%)	Volatility
Q1	2025	Q3	0.0706	-0.0522	0.1934	2.29
Q2	2025	Q4	0.0821	-0.0306	0.1949	2.43
Q3	2026	Q1	0.0975	0.0263	0.1687	2.57
Q4	2026	Q2	0.0834	0.0129	0.1539	2.43

### Recent Historical Performance (Last 8 Quarters)

Period	Year	Q	Actual Return(%)	Volatility	GDP	Inflation	Companies
2024-Q2	2024	Q2	-0.0432	1.67	N/A	N/A	92
2024-Q3	2024	Q3	0.1010	1.77	N/A	N/A	92
2024-Q4	2024	Q4	0.0359	1.89	N/A	N/A	93
2025-Q1	2025	Q1	0.0362	1.99	N/A	N/A	92
2025-Q2	2025	Q2	0.1396	3.00	N/A	N/A	92
SUM			0.27	10.32	0	0	461.00
AVERAGE			0.05	2.06	0	0	92.20
Records:5							

Top 10 Sector Forecasts (Q3 2025)

Sector	Predicted Return(%)	Volatility	CI Lower(%)	CI Upper(%)	Confidence
Diversified Financials	0.7546	4.17	-0.0832	1.5925	95%
Airlines	0.1984	3.13	-0.5776	0.9744	95%
Computers, Office Equipment	0.1814	3.13	-0.5697	0.9325	95%
Motor Vehicles & Parts	0.1997	3.05	-0.3008	0.7002	95%
Information Technology Service	0.1690	1.69	-0.1930	0.5309	95%
Commercial Banks	0.1798	1.94	-0.0462	0.4058	95%
Industrial Machinery	0.1351	2.13	-0.2746	0.5448	95%
Computer Software	0.1036	2.02	-0.3775	0.5846	95%
Network And Other Communicatio	0.1345	1.42	-0.0365	0.3055	95%
Aerospace, Defense	0.1126	1.76	-0.1353	0.3605	95%
SUM	2.17	24.44	-2.59	6.93	
AVERAGE	0.22	2.44	-0.26	0.69	
Records:10					

Forecast Summary:

- Average Predicted Return (Next 4Q): 0.0834%
- Average Confidence Interval Range: ±0.0943%
- Market Trend Direction: Downward
- Forecast Method: 3-Period Moving Average
- Historical Data Points Used: 5 quarters

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