

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	0.0160	0.1854	2.03
Q2	2026	Q2	0.0862	0.0016	0.1708	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
2024-Q1	2024	Q1	0.2541	1.91	N/A	N/A	92
2024-Q2	2024	Q2	-0.0619	1.94	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	0.0524	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			0.68	15.67	0	0	737.00
AVERAGE			0.09	1.96	0	0	92.12
Records:8							

Top 10 Sector Forecasts (Q1 2026)

Sector	Predicted Return(%)	Volatility	CI Lower(%)	CI Upper(%)	Confidence
Computer And Data Services	0.0243	3.14	-0.5050	0.5537	95%
Diversified Financials	0.3201	2.85	-0.3779	1.0180	95%
Securities	0.2224	2.29	-0.3162	0.7609	95%
Health Care	-0.2250	1.80	-0.6348	0.1847	95%
Industrial and Farm Equipment	0.3679	1.91	-0.1089	0.8446	95%
General Merchandisers	0.0211	1.70	-0.3336	0.3759	95%
Wholesalers: Health Care	0.2725	1.74	-0.1057	0.6506	95%
Petroleum Refining	0.0416	1.83	-0.3808	0.4639	95%
Aerospace & Defense	-0.0088	1.79	-0.5037	0.4861	95%
Tobacco	-0.1335	1.40	-0.5755	0.3085	95%
SUM	0.90	20.45	-3.84	5.65	
AVERAGE	0.09	2.04	-0.38	0.56	
Records:10					

Forecast Summary:

- Average Predicted Return (Next 4Q): 0.0869%
- Average Confidence Interval Range: ±0.0782%
- Market Trend Direction: Upward
- Forecast Method: 3-Period Moving Average
- Historical Data Points Used: 120 quarters

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