

## 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        |
| <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        |            |
| <b>Records:10</b>              |                     |            |             |             |            |

### 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 \*\*\*\*\*