

USD/INR PERFORMANCE REPORT

USD/INR Forecast Reliability/Hedge Performance Update (Up to Jan-26)



Directional
Accuracy

60.50%



Above 60%
Since Oct-2024



Jan 2026
Forecast Error

3.51%

**Accuracy stays above 57% from
2nd to 12th Months**

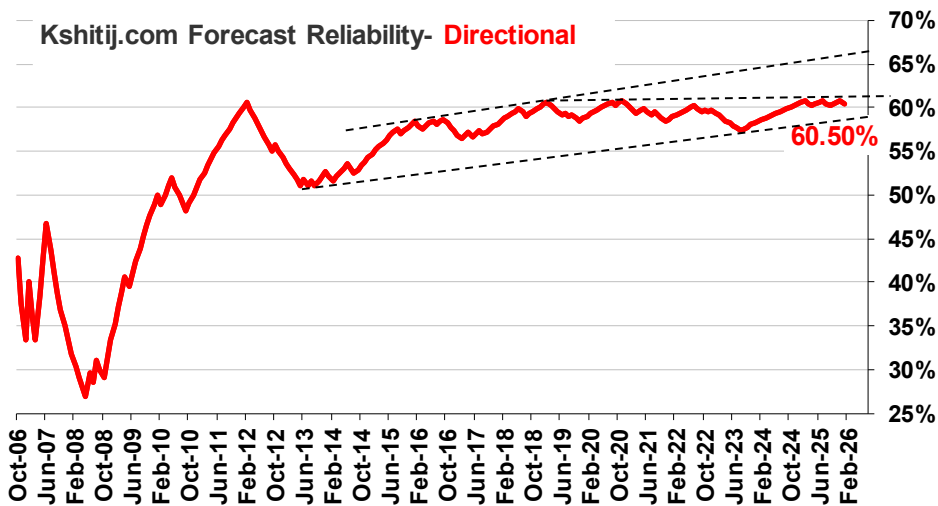


Currency
Forecasts



Hedging
Strategies

USDINR FORECAST RELIABILITY AND ERROR%



DIRECTIONAL RELIABILITY

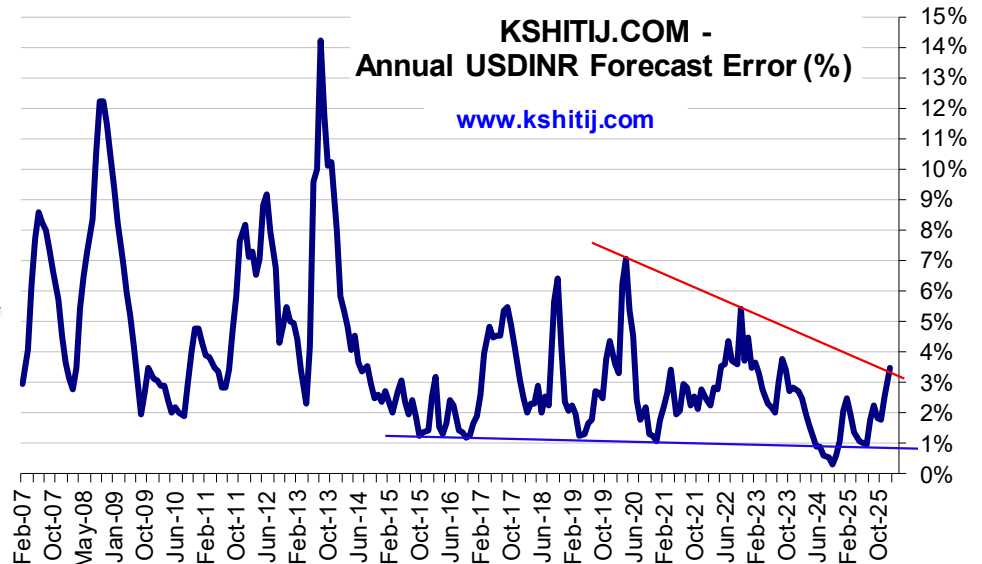
Our forecast directional reliability stands at 60.50%, down a bit from 60.76% in Aug-25.

To note, we have now been **above 60% consistently** since Oct-24.

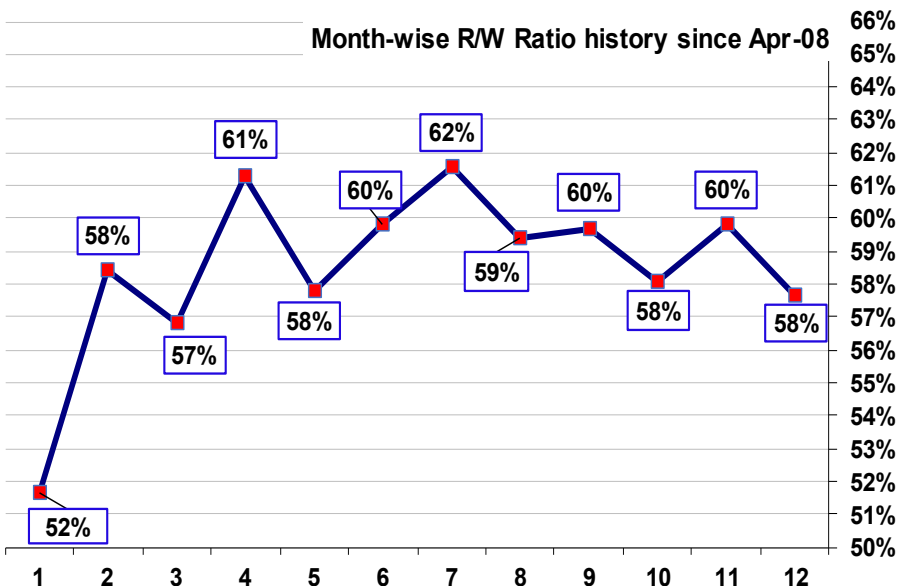
PERCENTAGE ERROR

This measures the absolute % error of our forecasts when compared with the actual rates that prevail later.

The Jan-26 error is 3.51%, up from 1.81% in Nov-25. It will be interesting to see if it falls going ahead



Month-wise RW Ratio history since Apr-08



MONTH-WISE RIGHT/WRONG RATIO

This chart plots the month-wise directional Right/Wrong ratio of our forecasts from 1 to 12 months.

The reliability for all the months stands above 50% and above 57% from the 2nd month till the 12th month, with the 4th and 7th month going as high as 62%.

3-Feb-26

HISTORICAL MONTHWISE DIRECTIONAL RIGHT/WRONG RATIO

