DATA	MODEL	MAE	RSME	R^2	Accuracy	Actual Return	Pred Return			
NIFTY	LSTM	36787.05262	191.7995115	0.971	57.091121	30.821	17.26017	Input should Be Price		
DAX	LSTM	70542.33391	265.5980683	0.9568051675	50.015309	20.541	10.30144469			
NI225	LSTM	143937.6336	379.3911353	0.982577868	57.14372	34.59	19.766			
SSE	LSTM	1931.725125	43.95139503	0.9708799972	54.101707	24.61	13.2894			
MODEL	FEATURES	DATA	PRECSION	RECALL	F1-SCORE					
LSTM	TECH-IND	NIFTY	0.603142	0.558333	0.573913					
LSTM	TECH-IND	DAX	0.514706	0.603448	0.555556				Input should be +1 and -1	
LSTM	TECH-IND	SSE	0.54902	0.5	0.523364					
LSTM	TECH-IND	NI225	0.515625	0.559322	0.536585					
LSTM-GEN	TECH-IND	NIFTY	0.506742	0.5512	0.570807					
LSTM-GEN	TECH-IND	DAX	0.531525	0.57812	0.5726					
LSTM-GEN	TECH-IND	SSE	0.523256	0.573571	0.573803					
LSTM-GEN	TECH-IND	NI225	0.575625	0.559322	0.546585					
LSTM-PCA-GEN	TECH-IND	NIFTY	0.540777	0.516667	0.554286					
LSTM-PCA-GEN	TECH-IND	DAX	0.562337	0.512759	0.534576					
LSTM-PCA-GEN	TECH-IND	SSE	0.5	0.6661429	0.583209					
LSTM-PCA-GEN	TECH-IND	NI225	0.563636	0.525424	0.54386					

RETURN ACCURACY USING OHLC (WITHOUT TECHNICAL INDDI ICATORS)

DATA	MODEL	ACCURACY	Act Return	Pred Return
NIFTY	LSTM	54.5454	30.821	16.64334
NIFTY	LSTM-GEN	54.78	30.821	16.8837438
NI225	LSTM	49.871	34.59124567	17.255366
NI225	LSTM-GEN	51.0126421	34.59124567	17.644359
DAX	LSTM	49.12287085	20.54100948	10.0646
DAX	LSTM-GEN	50.70854298	20.54100948	10.41378
SSE	LSTM	47.788	24.61	11.783268
SSE	LSTM-GEN	48.892	24.61	12.0323212

RETURN ACCURACY USING OHLC (WITH TECHNICAL INDICATORS)

DATA	MODEL	ACCURACY	Act Return	Pred Return
NIFTY	LSTM	60.83172	30.821	18.739
NIFTY	LSTM-GEN	60.7131	30.821	18.71238
NI225	LSTM	59.7231	34.59124567	20.65023
NI225	LSTM-GEN	59.98	34.59124567	20.747829
DAX	LSTM	51.12187085	20.54100948	10.5208
DAX	LSTM-GEN	50.89124	20.54100948	10.45357443
SSE	LSTM	54.707	24.61	13.4633927
SSE	LSTM-GEN	54.7523	24.61	13.4745103

RETURN ACCURACY USING ONLY TECHNICAL INDICATORS

DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY
NIFTY	LSTM	2019-2021	18.72124	30.821	61.0911211
NIFTY	LSTM-GEN	2019-2021	18.712398	30.281	60.7131436
NIFTY	LSTM-PCA-GEN	2019-2021	18.709808	30.281	61.777737

DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY
DAX	LSTM	2019-2021	9.9118395	20.54100948	48.198636
DAX	LSTM-GEN	2019-2021	10.01921765	20.54100948	48.20765
DAX	LSTM-PCA-GEN	2019-2021	10.0007184	20.54100948	48.60018388

DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY
NI225	LSTM	2019-2021	20.6712	34.59124567	59.74732
NI225	LSTM-GEN	2019-2021	20.7671	34.59124567	59.98
NI225	LSTM-PCA-GEN	2019-2021	20.7671	34.59124567	59.9993271

DATA	ALGO	TIME STAMP	PRED RETURN	ACT RETURN	ACCURACY
SSE	LSTM	2019-2021	13.46712	24.61	54.707
SSE	LSTM-GEN	2019-2021	13.47671	24.61	54.7571201
SSE	LSTM-PCA-GEN	2019-2021	13.4732	24.61	54.7091