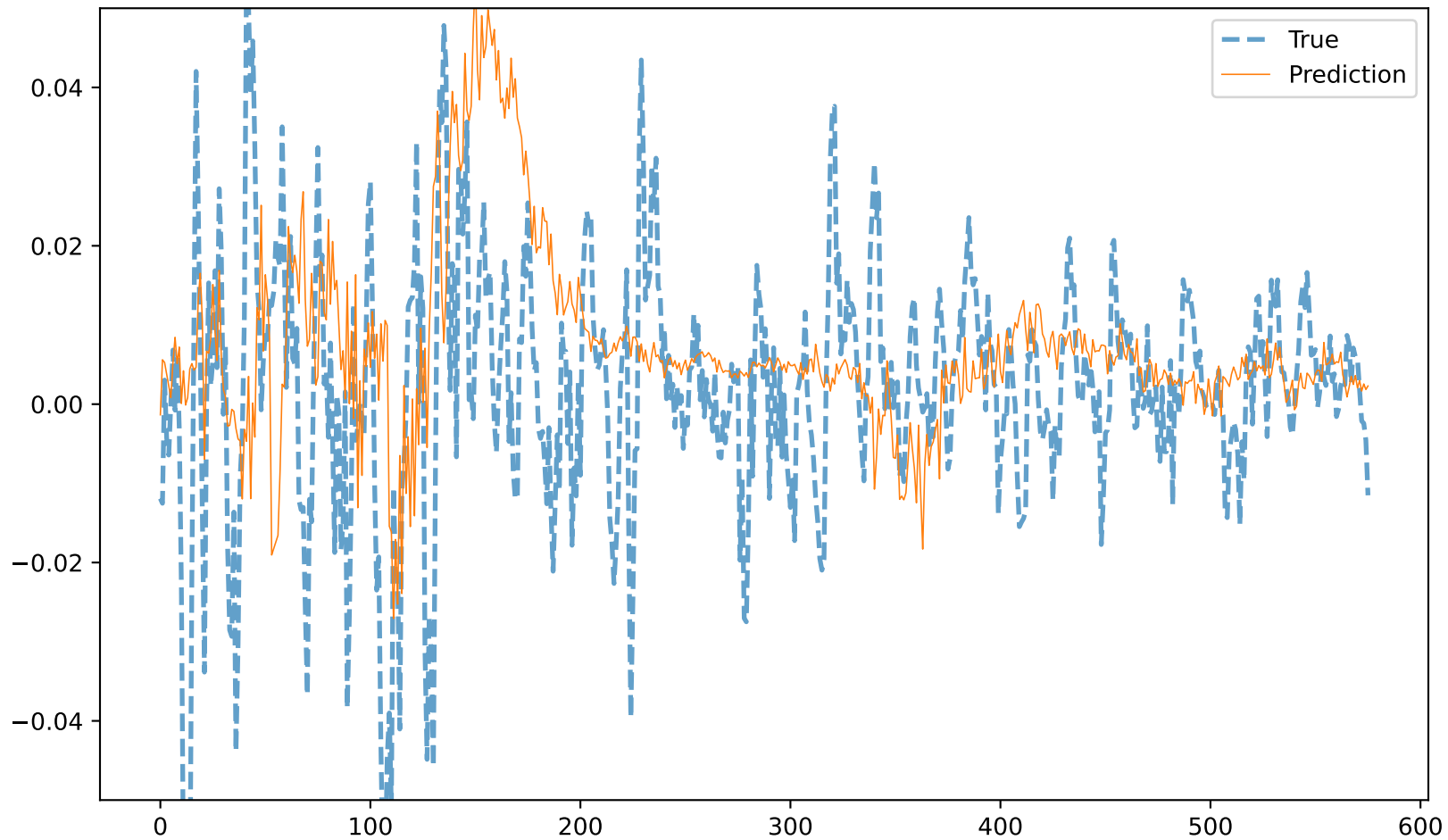


True vs. Prediction



Trading performance on different index

	sharpe	max_drawdown
NYSE	0.8740371876853429	0.07524336251020526
NASDAQ	0.7844811815130771	0.09355476566727103
RUSSELL	0.8080885523482698	0.11751998943582152
S&P	1.0203279509306065	0.06568000900567057
DJI	0.7687191659296903	0.10598917348446674