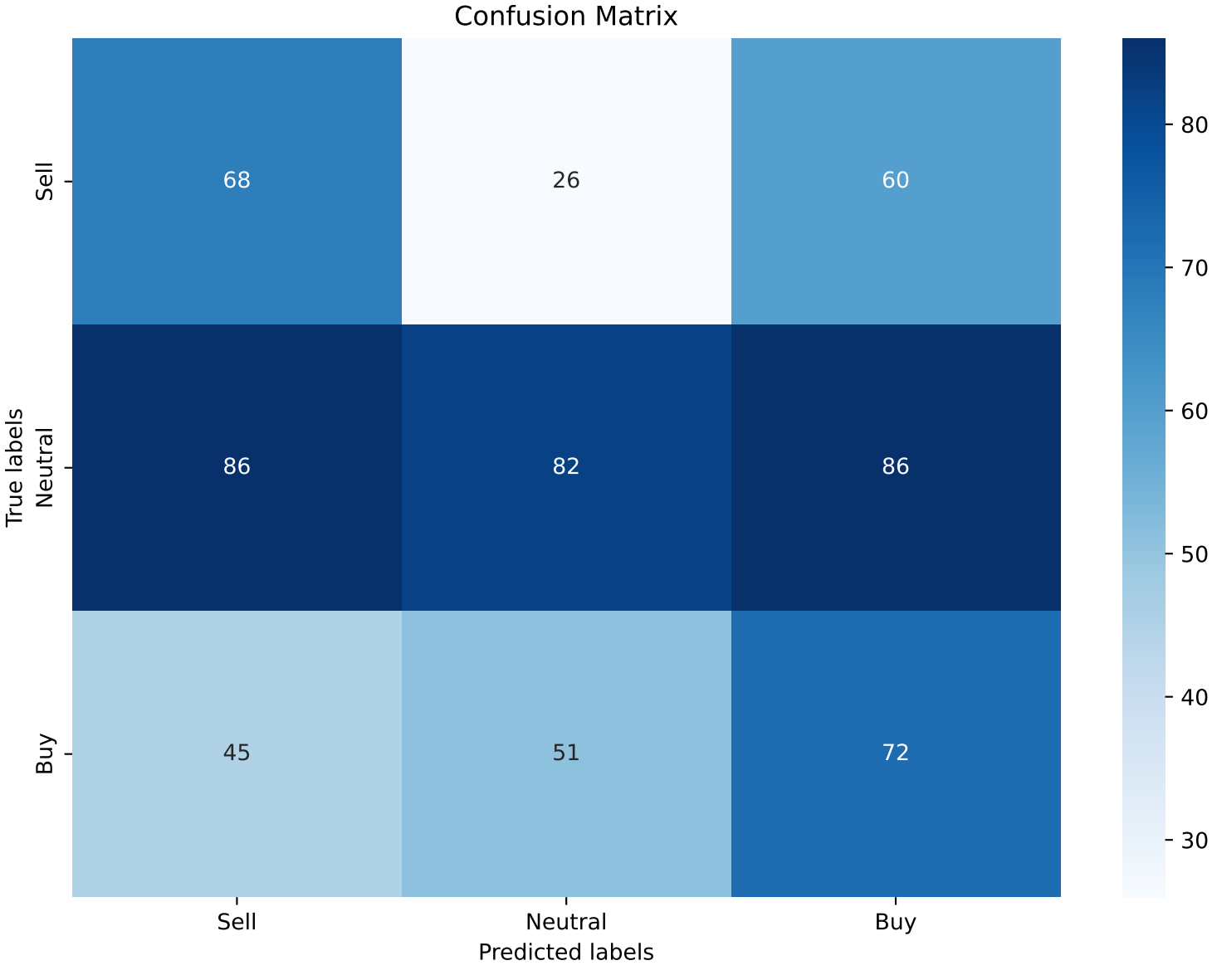
Confusion Matrix
Sell
Neutral
Buy
True labels
68
26
60
86
82
86
45
51
72
Sell
Neutral
Buy
Predicted labels
80
70
60
50
40
30

Predicted class distribution

	Sell	Neutral	Buy
training	0.34375	0.3482142857142857	0.3080357142857143
validation	0.3422222222222222	0.32	0.3377777777777778
testing	0.3475783475783476	0.24786324786324787	0.4045584045584046

True class distribution

	Sell	Neutral	Buy
training	0.29464285714285715	0.33705357142857145	0.3683035714285714 5
validation	0.37333333333333335	0.26666666666666666	0.36
testing	0.19943019943019943	0.5527065527065527	0.24786324786324787

Trading performance on different index

	sharpe	max_drawdown
NYSE	0.8916595404980499	0.08865440029579563
NASDAQ	0.8256654235678438	0.10390562081208285
RUSSELL	0.25859251234047714	0.19976339294605774
S&P	1.2301130777537177	0.08625211497219429
DJI	0.7809373287303716	0.11453414291677677