

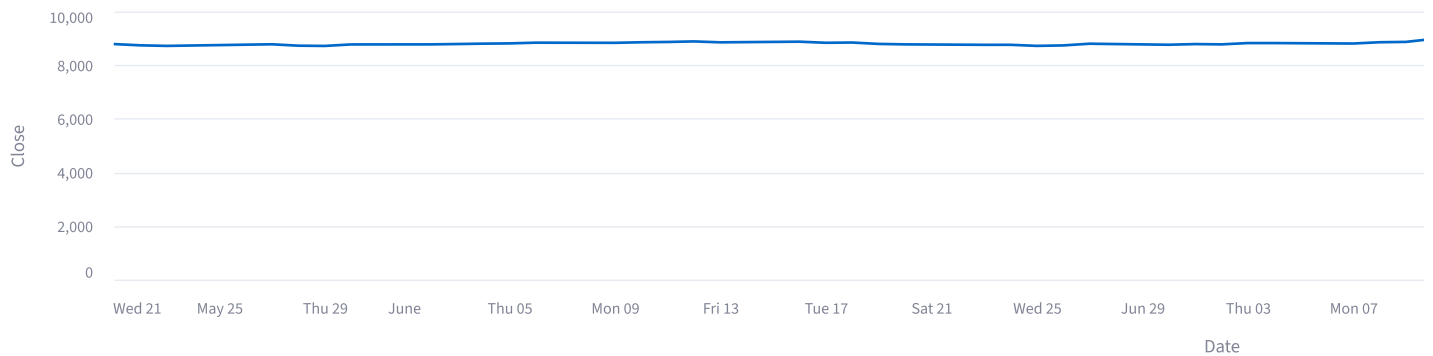


FTSE-100 Next-Day Forecast

LSTM (600-fold walk-forward, 2015–2025) • Minimal, modern Streamlit demo

Market Snapshot (last 60 trading days)

Prediction



🔮 Predict Next Close

↺ Reconcile Actuals

Predictions vs Actuals (recent)

Recent RMSE (finalized)

Recent Directional Accuracy

	generated_at	window_start	window_end	prediction_for	last_close	predicted_close	actual_close	directional
0	2025-08-13T21:17:20Z	2025-05-21 00:00:00	2025-08-13 00:00:00	2025-08-14 00:00:00	9165.2305	9170.2966	None	U

📄 Download CSV History

Note: Confidence band uses a rolling RMSE from your recent finalized predictions; bands tighten as history grows.

Backtest (recent trading days)

Backtest horizon (trading days) ⓘ

7 - +

Rolling window (days) ⓘ

7 - +

Per-side cost (e.g., 0.10% = 0.001)

0.00 - +

Expected error window (days)

5 - +

▶ Run Backtest

MAE

25.55

RMSE

33.76

MAPE

0.28%

Directional Acc.

85.7%

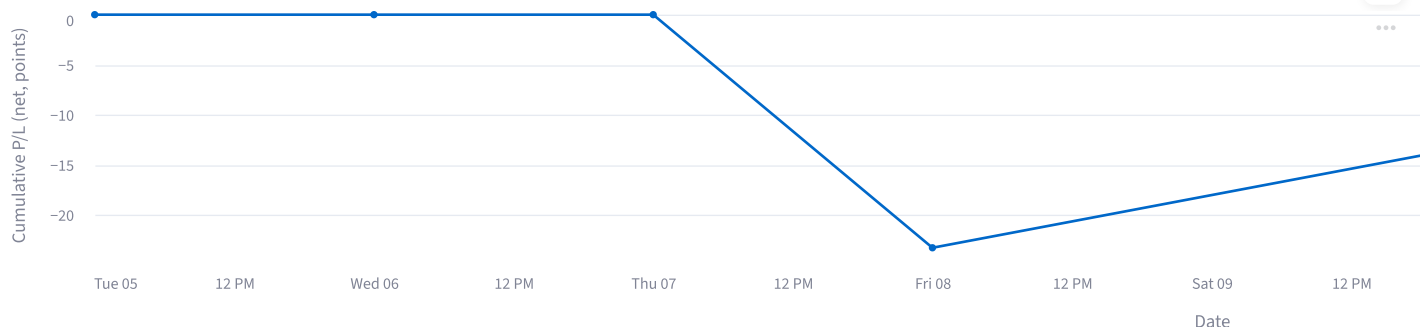
Naïve MAE

24.88

Naïve RMSE

30.52

Direction hits: 6/7 • Executed trades: 2/7 (after filter)



	prediction_for	last_close	predicted_close	actual_close	direction_pred	direction_true	direction_hit	abs_error	pct_error	expected_err	signal
0	2025-08-05 00:00:00	9128.2998	9133.5047	9142.7002	UP	UP	<input checked="" type="checkbox"/>	9.1955	0.101	73.1416	NO TRADE
1	2025-08-06 00:00:00	9142.7002	9145.9008	9164.2998	UP	UP	<input checked="" type="checkbox"/>	18.399	0.201	9.1955	NO TRADE
2	2025-08-07 00:00:00	9164.2998	9155.6264	9100.7998	DOWN	DOWN	<input checked="" type="checkbox"/>	54.8266	0.602	13.7973	NO TRADE
3	2025-08-08 00:00:00	9100.7998	9159.115	9095.7002	UP	DOWN	<input type="checkbox"/>	63.4148	0.697	27.4737	LONG
4	2025-08-11 00:00:00	9095.7002	9149.9496	9129.7002	UP	UP	<input checked="" type="checkbox"/>	20.2494	0.222	36.459	LONG
5	2025-08-12 00:00:00	9129.7002	9150.0692	9147.7998	UP	UP	<input checked="" type="checkbox"/>	2.2694	0.025	33.2171	NO TRADE
6	2025-08-13 00:00:00	9147.7998	9154.7351	9165.2305	UP	UP	<input checked="" type="checkbox"/>	10.4954	0.115	31.8318	NO TRADE

 Download Backtest CSV

Backtest uses only the prior 60 trading days for each target date (no look-ahead).