

**Table 6:** Experimental results according to average AUC of days; (T-6 A) with indicators; (T- B) without indicators

T-6 A	Price	Return	Price	Return	Price	Return	Price	Return
Days	LR		RF		MLP		LSTM	
2	0.5237	0.5827	0.5256	0.5249	0.4989	0.5168	0.5099	0.5376
3	0.5245	0.5819	0.5262	0.5212	0.5054	0.5235	0.5229	0.5383
5	0.5299	0.5882	0.5250	0.5286	0.5023	0.5182	0.5174	0.5356

T-6 B	Price	Return	Price	Return	Price	Return	Price	Return
Days	LR		RF		MLP		LSTM	
2	0.5021	0.5541	0.5009	0.5250	0.4951	0.5297	0.4928	0.5080
3	0.5024	0.5582	0.5012	0.5191	0.5115	0.5513	0.4810	0.5005
5	0.5109	0.5626	0.5040	0.5197	0.4985	0.5480	0.4917	0.5123