Table 1: Train period performance results. Only trades triggered by $\mathfrak{M}(\Phi) - \underline{P}(\Phi) \leq c \cdot S_0$ are considered.

$\underline{q}(c)$	0.99	0.95	0.90	0.80	0.70	0.60	0.50
c	-0.0147	-0.0082	-0.0049	0.0009	0.0012	0.0049	0.0108
Number of Trades	0	0	0	2	2	4	11
Avg return p.a.				-15.14	-15.14	-27.83	129.35
Std dev. p.a.				1.80	1.80	1.39	28.64
Down dev. p.a.						0.19	1.25
Sharpe ratio				-8.42	-8.42	-20.02	4.52
Sortino ratio						-146.13	103.86
Max. Loss				2.94	2.94	20.46	20.46
Max. Profit				9.97	9.97	9.97	374.60