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

$\overline{q}(c)$	0.99	0.95	0.90	0.80	0.70	0.60	0.50
c	-0.0047	-0.0001	0.0014	0.0060	0.0123	0.0200	0.0300
Number of Trades	637	1142	1420	2653	4376	6502	9211
Avg return p.a.	2855.59	2350.08	2038.54	1293.50	858.34	632.62	447.80
Std dev. p.a.	367.10	593.99	536.26	408.17	326.35	327.66	276.96
Down dev. p.a.	7.43	31.14	15.88	20.47	24.66	26.36	26.90
Sharpe ratio	7.78	3.96	3.80	3.17	2.63	1.93	1.62
Sortino ratio	384.35	75.47	128.34	63.20	34.80	24.00	16.64
Max. Loss	21.11	22.58	22.58	24.51	52.14	67.00	143.69
Max. Profit	1073.39	3289.63	3289.63	3289.63	3289.63	13854.70	13854.