

Generally fixed-threshold return targets are relatively poor indicators. A 5% move on the 20th day makes a 5% difference versus one on the 21st day, which makes no real sense.

Any trader with scale (and a desire to improve sharpe) tends to scale in; even a simple 5-day average for position entry, and 5-day average for position exit, would be a much better target.

That said, wholly agree that some notice would be optimal to tune models, as the fixed cutoffs lead to major artifacts.