Code	Close	MAE_5d	RelMAE^{ph0}[%]	RelMAE^{ph1}[%]	RelMAE^{ph2}[%]	HitRate^{ph0}[%]	HitRate^{ph1}[%]	HitRate^{ph2}[%]
1321	39,260.00	3,967.90	20.21	10.11	10.11	60.00	60.00	60.00
4755	816.00	121.56	19.81	14.90	14.90	45.00	45.00	45.00
6723	1,763.00	269.72	20.31	15.30	15.30	50.00	50.00	50.00
7203	2,675.00	401.82	20.04	15.02	15.02	45.00	45.00	45.00
8034	22,400.00	3,612.72	21.33	16.13	16.13	55.00	55.00	55.00
8604	876.50	129.69	19.81	14.80	14.80	60.00	60.00	60.00
8750	1,124.00	156.36	18.82	13.91	13.91	60.00	60.00	60.00
8801	1,379.00	129.75	19.43	9.41	9.41	75.00	75.00	75.00
9432	158.90	14.97	19.21	9.42	9.42	65.00	65.00	65.00
9984	7,377.00	1,126.53	20.50	15.27	15.27	65.00	65.00	65.00
Average	7,782.94	993.10	19.95	13.43	13.43	58.00	58.00	58.00

Date	κ	B	C_p	C_r	C_Δ	$\operatorname{sgn} C_\Delta$	$\lvert C_\Delta\rvert/\sigma$	MAE_5	RMAE	$\mathrm{HR}_{20}[\%]$
06-03	0.10	39265.0	35338.5	39400.0	-4061.5	-1.0	289009.2	3967.9	10.11	60.00
06-02	0.10	39735.0	35761.5	39265.0	-3503.5	-1.0	241710.6	3887.2	9.90	65.00
05-30	0.10	40105.0	44115.5	39735.0	4380.5	1.0	303141.2	3944.9	9.90	65.00
05-29	0.10	39755.0	35779.5	40105.0	-4325.5	-1.0	294686.0	3902.3	9.69	65.00
05-28	0.10	39385.0	43323.5	39755.0	3568.5	1.0	247181.4	3714.5	9.39	70.00
05-27	0.10	39130.0	43043.0	39385.0	3658.0	1.0	245670.9	3834.5	9.69	70.00
05-26	0.10	39020.0	42922.0	39130.0	3792.0	1.0	248158.7	3919.6	9.97	70.00
05-23	0.10	38725.0	34852.5	39020.0	-4167.5	-1.0	268431.3	3931.7	10.11	65.00
05-22	0.10	39265.0	35338.5	38725.0	-3386.5	-1.0	211875.6	3864.2	9.97	70.00
05-21	0.10	39485.0	43433.5	39265.0	4168.5	1.0	255153.2	3910.4	10.00	65.00
05-20	0.10	39335.0	35401.5	39485.0	-4083.5	-1.0	242978.8	3931.3	10.01	70.00
05-19	0.10	39425.0	35482.5	39335.0	-3852.5	-1.0	222251.9	3736.7	9.52	70.00
05-16	0.10	39550.0	35595.0	39425.0	-3830.0	-1.0	215310.7	3717.0	9.40	65.00
05-15	0.10	39925.0	35932.5	39550.0	-3617.5	-1.0	197188.4	3996.8	10.10	65.00
05-14	0.10	40180.0	44198.0	39925.0	4273.0	1.0	227491.5	4433.7	11.10	60.00
05-13	0.10	39355.0	43290.5	40180.0	3110.5	1.0	160586.7	4721.4	11.80	60.00
05-12	0.10	39190.0	43109.0	39355.0	3754.0	1.0	190851.4	5133.8	13.01	55.00
05-09	0.15	38625.0	44418.8	39190.0	5228.8	1.0	258414.5	5432.6	13.85	50.00
05-08	0.15	38615.0	32822.8	38625.0	-5802.2	-1.0	280650.7	5515.4	14.22	45.00
05-07	0.15	38545.0	44326.8	38615.0	5711.8	1.0	268778.9	5410.0	14.04	50.00
05-02	0.15	38015.0	43717.2	38545.0	5172.2	1.0	235986.4	5268.2	13.67	50.00
05-01	0.15	37620.0	43263.0	38015.0	5248.0	1.0	233435.0	5293.6	13.86	45.00
04-30	0.15	37620.0	43263.0	37620.0	5643.0	1.0	245507.7	5468.5	14.49	45.00
04-28	0.15	37300.0	42895.0	37620.0	5275.0	1.0	222863.6	5383.9	14.35	45.00
04-25	0.15	36785.0	42302.8	37300.0	5002.8	1.0	205054.7	5433.0	14.53	45.00
04-24	0.15	36595.0	42084.2	36785.0	5299.2	1.0	214962.2	5434.9	14.83	45.00
04-23	0.15	35850.0	30472.5	36595.0	-6122.5	-1.0	240965.3	5480.7	15.01	40.00
04-22	0.15	36035.0	30629.8	35850.0	-5220.2	-1.0	202348.3	5418.2	15.11	45.00
04-21	0.15	36135.0	41555.2	36035.0	5520.2	1.0	207470.0	5389.8	15.01	40.00
04-18	0.15	35780.0	41147.0	36135.0	5012.0	1.0	184068.9	5524.8	15.18	45.00
Average	0.12	38478.3	39660.5	38599.0	1061.5	0.2	235406.1	4633.4	12.06	56.67

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $|C_\Delta|/\sigma = \frac{|C_{\mathrm{diff}}|}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, RMAE $= \mathrm{MAE}_5/\mathrm{Close}$, $\mathrm{HR}_{20} = \mathrm{HitRate}_{20\mathrm{d}}$.

Date	κ	B	C_p	C_r	C_Δ	$\operatorname{sgn} C_\Delta$	$\lvert C_\Delta\rvert/\sigma$	MAE_5	RMAE	$\mathrm{HR}_{20}[\%]$
06-03	0.10	1385.0	1246.5	1375.2	-128.8	-1.0	8469.1	129.7	9.41	75.00
06-02	0.10	1375.0	1512.5	1385.0	127.5	1.0	8154.9	129.2	9.32	75.00
05-30	0.10	1373.8	1236.4	1375.0	-138.6	-1.0	8607.4	130.1	9.36	70.00
05-29	0.10	1390.2	1251.2	1373.8	-122.5	-1.0	7435.6	132.3	9.59	70.00
05-28	0.10	1383.2	1521.6	1390.2	131.3	1.0	7726.9	132.3	9.59	65.00
05-27	0.10	1372.0	1509.2	1383.2	126.0	1.0	7241.6	131.3	9.44	65.00
05-26	0.10	1367.2	1504.0	1372.0	132.0	1.0	7498.9	134.7	9.82	60.00
05-23	0.10	1353.0	1217.7	1367.2	-149.5	-1.0	8262.7	149.5	10.95	60.00
05-22	0.10	1367.0	1230.3	1353.0	-122.7	-1.0	6584.4	159.4	11.73	65.00
05-21	0.10	1378.8	1240.9	1367.0	-126.1	-1.0	6581.7	177.5	12.99	65.00
05-20	0.10	1383.8	1522.1	1378.8	143.4	1.0	7259.0	183.1	13.36	65.00
05-19	0.15	1386.0	1178.1	1383.8	-205.7	-1.0	10279.2	191.9	13.79	70.00
05-16	0.15	1378.2	1585.0	1386.0	199.0	1.0	9673.8	196.2	14.19	70.00
05-15	0.15	1370.5	1164.9	1378.2	-213.3	-1.0	10150.6	193.7	13.85	70.00
05-14	0.15	1430.8	1216.1	1370.5	-154.4	-1.0	7148.9	193.8	13.96	70.00
05-13	0.15	1462.8	1243.3	1430.8	-187.4	-1.0	8608.0	202.1	14.29	65.00
05-12	0.15	1453.8	1235.7	1462.8	-227.1	-1.0	10678.7	202.2	13.90	60.00
05-09	0.15	1491.0	1267.3	1453.8	-186.4	-1.0	8499.9	204.4	14.04	60.00
05-08	0.15	1482.2	1704.6	1491.0	213.6	1.0	9597.6	212.9	14.39	55.00
05-07	0.15	1459.2	1678.1	1482.2	195.9	1.0	8538.8	213.1	14.35	50.00
05-02	0.15	1432.5	1647.4	1459.2	188.1	1.0	8126.6	215.0	14.77	45.00
05-01	0.15	1405.0	1194.2	1432.5	-238.2	-1.0	9978.5	226.4	15.55	45.00
04-30	0.15	1420.8	1633.9	1405.0	228.9	1.0	9856.2	217.4	15.43	45.00
04-28	0.15	1419.5	1206.6	1420.8	-214.2	-1.0	8988.2	209.7	14.74	45.00
04-25	0.15	1428.2	1214.0	1419.5	-205.5	-1.0	8387.7	208.6	14.78	50.00
04-24	0.15	1455.0	1673.2	1428.2	245.0	1.0	9695.9	206.6	14.63	45.00
04-23	0.15	1433.2	1648.2	1455.0	193.2	1.0	7800.7	195.5	13.41	50.00
04-22	0.15	1412.2	1624.1	1433.2	190.8	1.0	7536.2	197.5	13.73	50.00
04-21	0.15	1416.0	1203.6	1412.2	-208.7	-1.0	8032.9	200.5	14.09	50.00
04-18	0.15	1401.0	1611.1	1416.0	195.1	1.0	7298.8	205.5	14.54	50.00
Average	0.13	1408.9	1397.4	1408.0	-10.6	-0.1	8423.3	182.7	12.93	59.33

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $|C_\Delta|/\sigma = \frac{|C_{\mathrm{diff}}|}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, RMAE $= \mathrm{MAE}_5/\mathrm{Close}$, $\mathrm{HR}_{20} = \mathrm{HitRate}_{20\mathrm{d}}$.