Code	Close	MAE_5d	RelMAE^{ph0}[%]	RelMAE^{ph1}[%]	RelMAE^{ph2}[%]	HitRate^{ph0}[%]	HitRate^{ph1}[%]	HitRate^{ph2}[%]
1321	39,260.00	1,141.10	20.21	10.11	2.91	60.00	60.00	0.00
4755	816.00	7.11	19.81	14.90	0.87	45.00	45.00	15.00
6723	1,763.00	95.60	20.31	15.30	5.42	50.00	50.00	15.00
7203	2,675.00	191.60	20.04	15.02	7.16	45.00	45.00	0.00
8034	22,400.00	395.50	21.33	16.13	1.77	55.00	55.00	15.00
8604	876.50	3.21	19.81	14.80	0.37	60.00	60.00	10.00
8750	1,124.00	41.29	18.82	13.91	3.67	60.00	60.00	15.00
8801	1,379.00	8.90	19.43	9.41	0.65	75.00	75.00	10.00
9432	158.90	9.00	19.21	9.42	5.67	65.00	65.00	25.00
9984	7,377.00	733.68	20.50	15.27	9.95	65.00	65.00	15.00
Average	7,782.94	262.70	19.95	13.43	3.84	58.00	58.00	12.00

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	39265.0	39400.0	-135.0	-1.0	9606.4	1141.1	2.91	0.00
06-02	0.10	39735.0	39735.0	39265.0	470.0	1.0	32425.9	1165.1	2.97	0.00
05-30	0.10	40105.0	44115.5	39735.0	4380.5	1.0	303141.2	1093.1	2.74	0.00
05-29	0.10	39755.0	39755.0	40105.0	-350.0	-1.0	23844.7	276.0	0.69	5.00
05-28	0.10	39385.0	39385.0	39755.0	-370.0	-1.0	25629.0	314.0	0.79	10.00
05-27	0.10	39130.0	39130.0	39385.0	-255.0	-1.0	17125.8	284.0	0.72	10.00
05-26	0.10	39020.0	39020.0	39130.0	-110.0	-1.0	7198.7	263.0	0.67	10.00
05-23	0.10	38725.0	38725.0	39020.0	-295.0	-1.0	19001.1	259.0	0.67	10.00
05-22	0.10	39265.0	39265.0	38725.0	540.0	1.0	33785.0	225.0	0.58	10.00
05-21	0.10	39485.0	39485.0	39265.0	220.0	1.0	13466.2	192.0	0.49	10.00
05-20	0.10	39335.0	39335.0	39485.0	-150.0	-1.0	8925.4	1002.6	2.55	10.00
05-19	0.10	39425.0	39425.0	39335.0	90.0	1.0	5192.1	1137.6	2.90	10.00
05-16	0.10	39550.0	39550.0	39425.0	125.0	1.0	7027.1	1152.6	2.91	10.00
05-15	0.10	39925.0	39925.0	39550.0	375.0	1.0	20441.1	1240.6	3.13	15.00
05-14	0.10	40180.0	44198.0	39925.0	4273.0	1.0	227491.5	1167.6	2.92	15.00
05-13	0.10	39355.0	39355.0	40180.0	-825.0	-1.0	42592.5	327.0	0.82	15.00
05-12	0.10	39190.0	39190.0	39355.0	-165.0	-1.0	8388.5	268.0	0.68	15.00
05-09	0.15	38625.0	38625.0	39190.0	-565.0	-1.0	27923.3	314.0	0.80	20.00
05-08	0.15	38615.0	38615.0	38625.0	-10.0	-1.0	483.7	201.0	0.52	20.00
05-07	0.15	38545.0	38545.0	38615.0	-70.0	-1.0	3294.0	1254.0	3.26	25.00
05-02	0.15	38015.0	38015.0	38545.0	-530.0	-1.0	24181.5	1343.0	3.48	30.00
05-01	0.15	37620.0	37620.0	38015.0	-395.0	-1.0	17569.9	1275.0	3.34	35.00
04-30	0.15	37620.0	37620.0	37620.0	0.0	0.0	0.0	1345.0	3.56	40.00
04-28	0.15	37300.0	42895.0	37620.0	5275.0	1.0	222863.6	1382.0	3.68	35.00
04-25	0.15	36785.0	36785.0	37300.0	-515.0	-1.0	21109.0	347.0	0.93	30.00
04-24	0.15	36595.0	36595.0	36785.0	-190.0	-1.0	7707.3	315.0	0.86	30.00
04-23	0.15	35850.0	35850.0	36595.0	-745.0	-1.0	29321.2	315.0	0.86	30.00
04-22	0.15	36035.0	36035.0	35850.0	185.0	1.0	7171.0	248.0	0.69	30.00
04-21	0.15	36135.0	36135.0	36035.0	100.0	1.0	3758.3	1226.6	3.42	30.00
04-18	0.15	35780.0	35780.0	36135.0	-355.0	-1.0	13037.6	1403.6	3.86	30.00
Average	0.12	38478.3	38932.4	38599.0	333.4	-0.2	39456.8	749.2	1.95	18.00

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $|C_\Delta|/\sigma = \frac{|C_{\mathrm{diff}}|}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, 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	1385.0	1375.2	9.8	1.0	641.4	8.9	0.65	10.00
06-02	0.10	1375.0	1375.0	1385.0	-10.0	-1.0	639.6	9.2	0.66	10.00
05-30	0.10	1373.8	1373.8	1375.0	-1.2	-1.0	77.6	8.2	0.59	10.00
05-29	0.10	1390.2	1390.2	1373.8	16.5	1.0	1001.3	10.8	0.78	10.00
05-28	0.10	1383.2	1383.2	1390.2	-7.0	-1.0	411.9	10.2	0.74	10.00
05-27	0.10	1372.0	1372.0	1383.2	-11.2	-1.0	646.8	11.2	0.81	10.00
05-26	0.10	1367.2	1367.2	1372.0	-4.8	-1.0	269.9	9.9	0.73	10.00
05-23	0.10	1353.0	1353.0	1367.2	-14.2	-1.0	787.3	9.4	0.69	10.00
05-22	0.10	1367.0	1367.0	1353.0	14.0	1.0	751.3	49.5	3.64	10.00
05-21	0.10	1378.8	1378.8	1367.0	11.8	1.0	613.2	89.4	6.54	10.00
05-20	0.10	1383.8	1383.8	1378.8	5.0	1.0	253.1	117.9	8.60	10.00
05-19	0.15	1386.0	1386.0	1383.8	2.2	1.0	112.5	123.3	8.86	10.00
05-16	0.15	1378.2	1171.5	1386.0	-214.5	-1.0	10427.3	124.6	9.02	10.00
05-15	0.15	1370.5	1164.9	1378.2	-213.3	-1.0	10150.6	89.2	6.38	10.00
05-14	0.15	1430.8	1216.1	1370.5	-154.4	-1.0	7148.9	89.2	6.43	10.00
05-13	0.15	1462.8	1462.8	1430.8	32.0	1.0	1469.8	63.0	4.45	5.00
05-12	0.15	1453.8	1453.8	1462.8	-9.0	-1.0	423.3	61.9	4.26	5.00
05-09	0.15	1491.0	1491.0	1453.8	37.2	1.0	1698.6	65.6	4.51	5.00
05-08	0.15	1482.2	1704.6	1491.0	213.6	1.0	9597.6	61.3	4.14	5.00
05-07	0.15	1459.2	1459.2	1482.2	-23.0	-1.0	1002.6	18.9	1.27	0.00
05-02	0.15	1432.5	1432.5	1459.2	-26.8	-1.0	1155.5	16.0	1.10	0.00
05-01	0.15	1405.0	1405.0	1432.5	-27.5	-1.0	1151.8	16.0	1.10	0.00
04-30	0.15	1420.8	1420.8	1405.0	15.8	1.0	678.3	14.8	1.05	5.00
04-28	0.15	1419.5	1419.5	1420.8	-1.2	-1.0	52.5	15.9	1.12	5.00
04-25	0.15	1428.2	1428.2	1419.5	8.8	1.0	357.2	16.4	1.16	5.00
04-24	0.15	1455.0	1455.0	1428.2	26.8	1.0	1058.6	17.6	1.25	5.00
04-23	0.15	1433.2	1433.2	1455.0	-21.8	-1.0	878.0	15.8	1.09	10.00
04-22	0.15	1412.2	1412.2	1433.2	-21.0	-1.0	829.3	12.6	0.87	15.00
04-21	0.15	1416.0	1416.0	1412.2	3.8	1.0	144.4	50.7	3.56	20.00
04-18	0.15	1401.0	1401.0	1416.0	-15.0	-1.0	561.0	55.8	3.95	25.00
Average	0.13	1408.9	1395.4	1408.0	-12.6	-0.1	1833.0	42.1	3.00	8.67

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