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	0.15	805.0	805.0	815.1	-10.1	-1.0	381.0	7.1	0.87	15.00
06-02	0.15	795.9	795.9	805.0	-9.1	-1.0	331.6	6.8	0.83	15.00
05-30	0.15	803.5	803.5	795.9	7.6	1.0	276.9	5.3	0.66	20.00
05-29	0.15	799.0	799.0	803.5	-4.5	-1.0	159.2	4.2	0.53	25.00
05-28	0.15	803.1	803.1	799.0	4.2	1.0	144.8	4.0	0.51	30.00
05-27	0.15	811.6	811.6	803.1	8.5	1.0	284.2	4.4	0.56	30.00
05-26	0.15	809.9	809.9	811.6	-1.8	-1.0	57.8	27.7	3.41	30.00
05-23	0.15	807.6	807.6	809.9	-2.3	-1.0	74.1	52.3	6.52	30.00
05-22	0.15	811.0	811.0	807.6	3.4	1.0	104.6	72.2	9.02	30.00
05-21	0.15	804.6	804.6	811.0	-6.3	-1.0	194.7	85.2	10.37	30.00
05-20	0.15	799.5	679.6	804.6	-125.0	-1.0	3800.9	85.6	10.65	30.00
05-19	0.15	794.3	675.2	799.5	-124.4	-1.0	3670.2	61.4	7.59	30.00
05-16	0.15	814.8	692.6	794.3	-101.7	-1.0	2978.3	62.8	8.01	30.00
05-15	0.15	883.2	883.2	814.8	68.4	1.0	1979.6	66.1	8.19	25.00
05-14	0.15	891.5	891.5	883.2	8.2	1.0	306.0	56.8	6.42	25.00
05-13	0.15	887.5	887.5	891.5	-4.0	-1.0	143.8	60.0	6.78	25.00
05-12	0.15	886.2	1019.2	887.5	131.7	1.0	4593.3	61.9	7.00	25.00
05-09	0.15	873.1	1004.1	886.2	117.9	1.0	4000.7	58.0	6.49	25.00
05-08	0.15	851.0	851.0	873.1	-22.1	-1.0	730.3	57.4	6.49	20.00
05-07	0.15	827.0	827.0	851.0	-24.1	-1.0	797.7	74.1	8.65	25.00
05-02	0.15	840.8	840.8	827.0	13.8	1.0	458.6	71.9	8.66	30.00
05-01	0.15	828.6	952.9	840.8	112.1	1.0	3600.0	73.2	8.81	35.00
04-30	0.15	820.3	943.4	828.6	114.8	1.0	3581.8	53.3	6.35	35.00
04-28	0.15	805.4	926.2	820.3	105.9	1.0	3233.2	34.3	4.16	35.00
04-25	0.15	792.4	792.4	805.4	-13.0	-1.0	393.0	14.0	1.74	30.00
04-24	0.15	772.0	772.0	792.4	-20.3	-1.0	602.1	13.9	1.77	30.00
04-23	0.15	759.7	759.7	772.0	-12.4	-1.0	360.5	11.2	1.46	30.00
04-22	0.15	779.5	779.5	759.7	19.9	1.0	567.5	10.8	1.43	30.00
04-21	0.15	784.0	784.0	779.5	4.5	1.0	125.6	31.2	4.02	30.00
04-18	0.15	771.6	771.6	784.0	-12.4	-1.0	340.3	34.9	4.45	30.00
Average	0.15	817.1	826.1	818.6	7.6	-0.1	1275.7	42.1	5.08	27.67

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

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	0.15	1744.2	1744.2	1766.5	-22.2	-1.0	608.8	95.6	5.42	15.00
06-02	0.15	1767.5	1767.5	1744.2	23.2	1.0	621.8	94.5	5.46	15.00
05-30	0.15	1828.2	2102.5	1767.5	335.0	1.0	8861.0	95.8	5.38	15.00
05-29	0.15	1761.5	1761.5	1828.2	-66.8	-1.0	1761.4	39.3	2.13	15.00
05-28	0.15	1730.8	1730.8	1761.5	-30.8	-1.0	830.0	36.0	2.05	15.00
05-27	0.15	1747.5	1747.5	1730.8	16.8	1.0	440.4	38.5	2.22	15.00
05-26	0.15	1777.5	1777.5	1747.5	30.0	1.0	765.4	38.5	2.21	15.00
05-23	0.20	1725.2	1725.2	1777.5	-52.2	-1.0	1301.2	39.8	2.24	15.00
05-22	0.20	1775.8	1775.8	1725.2	50.5	1.0	1232.4	40.2	2.32	15.00
05-21	0.20	1818.8	1818.8	1775.8	43.0	1.0	1022.3	30.1	1.71	15.00
05-20	0.20	1801.8	1801.8	1818.8	-17.0	-1.0	399.6	94.7	5.19	15.00
05-19	0.20	1837.8	1837.8	1801.8	36.0	1.0	825.6	161.3	9.01	15.00
05-16	0.20	1892.2	1892.2	1837.8	54.5	1.0	1218.5	168.8	9.26	15.00
05-15	0.20	1892.2	1892.2	1892.2	0.0	0.0	0.0	175.7	9.30	15.00
05-14	0.20	1882.0	2258.4	1892.2	366.2	1.0	7848.5	177.1	9.34	10.00
05-13	0.20	1860.0	2232.0	1882.0	350.0	1.0	7288.1	109.0	5.82	5.00
05-12	0.20	1786.5	1786.5	1860.0	-73.5	-1.0	1484.1	40.9	2.19	0.00
05-09	0.20	1697.5	1697.5	1786.5	-89.0	-1.0	1761.7	33.1	1.83	5.00
05-08	0.20	1690.5	1690.5	1697.5	-7.0	-1.0	139.7	28.9	1.69	5.00
05-07	0.20	1716.0	1716.0	1690.5	25.5	1.0	493.3	98.9	5.77	10.00
05-02	0.20	1725.2	1725.2	1716.0	9.2	1.0	173.7	114.1	6.58	10.00
05-01	0.20	1690.2	1690.2	1725.2	-35.0	-1.0	637.5	116.7	6.69	15.00
04-30	0.20	1758.2	1758.2	1690.2	68.0	1.0	1221.7	121.0	7.23	20.00
04-28	0.20	1762.5	2115.0	1758.2	356.8	1.0	6262.9	110.2	6.41	25.00
04-25	0.20	1661.0	1661.0	1762.5	-101.5	-1.0	1743.1	46.6	2.63	25.00
04-24	0.20	1639.0	1639.0	1661.0	-22.0	-1.0	378.9	27.6	1.65	25.00
04-23	0.20	1582.2	1582.2	1639.0	-56.8	-1.0	953.4	24.6	1.51	25.00
04-22	0.20	1568.0	1568.0	1582.2	-14.2	-1.0	233.8	26.5	1.68	25.00
04-21	0.20	1606.5	1606.5	1568.0	38.5	1.0	613.1	94.8	6.08	25.00
04-18	0.20	1612.8	1612.8	1606.5	6.2	1.0	97.0	104.4	6.51	25.00
Average	0.19	1744.6	1790.5	1749.8	40.7	0.1	1707.3	80.8	4.58	15.50

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

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	0.15	2714.5	2714.5	2669.5	45.0	1.0	1966.7	191.6	7.16	0.00
06-02	0.15	2715.5	3122.8	2714.5	408.3	1.0	17337.1	183.9	6.83	0.00
05-30	0.15	2719.5	3127.4	2715.5	411.9	1.0	17759.4	105.2	3.80	0.00
05-29	0.15	2656.0	2656.0	2719.5	-63.5	-1.0	2677.9	25.1	0.92	0.00
05-28	0.15	2626.8	2626.8	2656.0	-29.2	-1.0	1302.8	24.0	0.91	5.00
05-27	0.15	2620.2	2620.2	2626.8	-6.5	-1.0	280.9	19.6	0.74	10.00
05-26	0.15	2635.0	2635.0	2620.2	14.8	1.0	619.6	24.4	0.93	10.00
05-23	0.15	2623.2	2623.2	2635.0	-11.8	-1.0	478.6	106.8	4.07	10.00
05-22	0.15	2681.0	2681.0	2623.2	57.8	1.0	2280.8	116.0	4.43	10.00
05-21	0.15	2688.5	2688.5	2681.0	7.5	1.0	290.7	124.3	4.67	10.00
05-20	0.15	2658.2	2658.2	2688.5	-30.2	-1.0	1137.6	224.9	8.41	10.00
05-19	0.15	2625.0	2231.2	2658.2	-427.0	-1.0	15573.8	243.7	9.15	10.00
05-16	0.15	2682.5	2682.5	2625.0	57.5	1.0	2039.1	161.8	6.12	10.00
05-15	0.15	2781.8	2781.8	2682.5	99.2	1.0	3416.4	157.2	5.92	10.00
05-14	0.15	2862.8	3292.2	2781.8	510.4	1.0	17790.8	146.4	5.33	10.00
05-13	0.15	2738.2	2738.2	2862.8	-124.5	-1.0	4420.1	57.5	2.02	10.00
05-12	0.15	2721.0	2721.0	2738.2	-17.2	-1.0	622.3	46.0	1.67	10.00
05-09	0.15	2686.2	2686.2	2721.0	-34.8	-1.0	1222.9	49.5	1.82	10.00
05-08	0.15	2731.5	2731.5	2686.2	45.2	1.0	1562.4	128.9	4.83	10.00
05-07	0.15	2797.5	2797.5	2731.5	66.0	1.0	2222.6	183.0	6.76	15.00
05-02	0.15	2730.5	2730.5	2797.5	-67.0	-1.0	2243.8	245.2	8.82	15.00
05-01	0.15	2765.0	2765.0	2730.5	34.5	1.0	1124.4	253.0	9.20	15.00
04-30	0.15	2780.0	3197.0	2765.0	432.0	1.0	13678.3	266.1	9.75	20.00
04-28	0.15	2691.8	3095.5	2780.0	315.5	1.0	9814.8	187.0	6.71	20.00
04-25	0.15	2668.5	3068.8	2691.8	377.0	1.0	11804.7	128.2	4.76	20.00
04-24	0.15	2562.5	2562.5	2668.5	-106.0	-1.0	3231.8	57.2	2.15	15.00
04-23	0.15	2462.5	2462.5	2562.5	-100.0	-1.0	3027.0	37.5	1.45	15.00
04-22	0.15	2498.8	2498.8	2462.5	36.2	1.0	1141.2	23.9	0.97	15.00
04-21	0.15	2520.2	2520.2	2498.8	21.5	1.0	656.7	32.0	1.30	15.00
04-18	0.15	2497.8	2497.8	2520.2	-22.5	-1.0	682.9	37.7	1.48	20.00
Average	0.15	2671.4	2740.5	2677.1	63.3	0.1	4746.9	119.6	4.44	11.00

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $|C_\Delta|/\sigma = \frac{|C_{\mathrm{diff}}|}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, 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	0.15	22782.5	22782.5	22637.5	145.0	1.0	5198.4	395.5	1.77	15.00
06-02	0.15	23340.0	23340.0	22782.5	557.5	1.0	19440.5	371.5	1.64	15.00
05-30	0.15	23882.5	23882.5	23340.0	542.5	1.0	18545.3	322.0	1.40	15.00
05-29	0.15	23452.5	23452.5	23882.5	-430.0	-1.0	15614.2	266.0	1.10	15.00
05-28	0.15	23150.0	23150.0	23452.5	-302.5	-1.0	11465.2	320.0	1.38	20.00
05-27	0.15	23175.0	23175.0	23150.0	25.0	1.0	918.7	275.5	1.19	20.00
05-26	0.15	22865.0	22865.0	23175.0	-310.0	-1.0	11066.5	1014.9	4.35	20.00
05-23	0.15	22602.5	22602.5	22865.0	-262.5	-1.0	9330.2	1048.4	4.61	20.00
05-22	0.15	23302.5	23302.5	22602.5	700.0	1.0	24132.6	1797.3	7.92	20.00
05-21	0.15	23382.5	23382.5	23302.5	80.0	1.0	2733.7	2417.9	10.40	20.00
05-20	0.15	23130.0	19660.5	23382.5	-3722.0	-1.0	123388.9	3069.4	13.15	20.00
05-19	0.15	23607.5	23607.5	23130.0	477.5	1.0	15421.7	2551.0	11.06	20.00
05-16	0.15	24012.5	27614.4	23607.5	4006.9	1.0	126643.9	3058.6	13.03	20.00
05-15	0.15	24187.5	27815.6	24012.5	3803.1	1.0	119369.5	2891.7	11.98	20.00
05-14	0.15	23935.0	27525.2	24187.5	3337.7	1.0	101617.7	2262.6	9.34	20.00
05-13	0.15	22805.0	22805.0	23935.0	-1130.0	-1.0	33435.9	1632.5	6.80	15.00
05-12	0.15	22452.5	25820.4	22805.0	3015.4	1.0	92098.8	1480.5	6.47	15.00
05-09	0.15	22282.5	25624.9	22452.5	3172.4	1.0	94519.1	889.5	3.94	15.00
05-08	0.15	21625.0	21625.0	22282.5	-657.5	-1.0	19033.3	970.3	4.34	10.00
05-07	0.15	21437.5	21437.5	21625.0	-187.5	-1.0	5318.0	1414.0	6.46	15.00
05-02	0.15	21067.5	21067.5	21437.5	-370.0	-1.0	10499.7	1527.5	7.23	15.00
05-01	0.15	21007.5	21007.5	21067.5	-60.0	-1.0	1651.2	1575.0	7.43	20.00
04-30	0.15	21377.5	24584.1	21007.5	3576.6	1.0	95432.6	1651.0	7.78	20.00
04-28	0.15	21090.0	24253.5	21377.5	2876.0	1.0	74402.8	967.2	4.56	25.00
04-25	0.15	20335.0	20335.0	21090.0	-755.0	-1.0	18939.1	408.5	1.92	20.00
04-24	0.15	19727.5	19727.5	20335.0	-607.5	-1.0	15281.5	262.5	1.29	20.00
04-23	0.15	19287.5	19287.5	19727.5	-440.0	-1.0	11016.6	173.0	0.88	20.00
04-22	0.20	19445.0	19445.0	19287.5	157.5	1.0	3866.2	157.5	0.82	20.00
04-21	0.20	19527.5	19527.5	19445.0	82.5	1.0	1969.4	955.4	4.92	20.00
04-18	0.20	19552.5	19552.5	19527.5	25.0	1.0	578.8	1157.9	5.93	20.00
Average	0.15	22127.6	22808.6	22230.4	578.2	0.1	36097.7	1242.8	5.50	18.33

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $\lvert C_\Delta\rvert/\sigma = \frac{\lvert C_{\mathrm{diff}}\rvert}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, RMAE = MAE_5/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	0.15	879.6	879.6	878.5	1.1	1.0	48.5	3.2	0.37	10.00
06-02	0.15	881.9	881.9	879.6	2.2	1.0	100.9	4.7	0.53	10.00
05-30	0.15	880.6	880.6	881.9	-1.2	-1.0	54.6	4.8	0.55	10.00
05-29	0.15	881.1	881.1	880.6	0.5	1.0	21.2	5.3	0.60	10.00
05-28	0.15	870.1	870.1	881.1	-11.0	-1.0	454.7	6.6	0.75	10.00
05-27	0.15	861.8	861.8	870.1	-8.3	-1.0	332.7	4.7	0.53	10.00
05-26	0.15	865.0	865.0	861.8	3.2	1.0	125.0	5.7	0.66	10.00
05-23	0.15	861.4	861.4	865.0	-3.6	-1.0	136.7	7.4	0.86	10.00
05-22	0.15	868.1	868.1	861.4	6.8	1.0	248.7	7.1	0.82	10.00
05-21	0.15	869.6	869.6	868.1	1.5	1.0	53.6	34.2	3.95	10.00
05-20	0.15	856.4	856.4	869.6	-13.3	-1.0	461.0	60.2	6.98	10.00
05-19	0.15	868.2	868.2	856.4	11.8	1.0	396.7	73.6	8.57	10.00
05-16	0.15	870.3	870.3	868.2	2.1	1.0	71.1	74.2	8.47	10.00
05-15	0.15	880.5	1012.6	870.3	142.3	1.0	4599.7	77.3	8.97	10.00
05-14	0.15	879.9	1011.9	880.5	131.4	1.0	4233.5	51.1	5.76	10.00
05-13	0.15	835.0	960.2	879.9	80.3	1.0	2527.2	25.8	2.96	5.00
05-12	0.15	820.2	820.2	835.0	-14.8	-1.0	471.1	10.2	1.21	0.00
05-09	0.15	802.3	802.3	820.2	-17.9	-1.0	561.6	7.9	0.96	5.00
05-08	0.15	791.0	791.0	802.3	-11.3	-1.0	351.7	7.5	0.93	5.00
05-07	0.15	795.8	795.8	791.0	4.9	1.0	147.4	8.3	1.04	10.00
05-02	0.15	793.7	793.7	795.8	-2.1	-1.0	62.9	8.8	1.12	15.00
05-01	0.15	790.4	790.4	793.7	-3.3	-1.0	93.8	11.9	1.49	20.00
04-30	0.15	806.2	806.2	790.4	15.8	1.0	434.6	16.1	2.04	25.00
04-28	0.15	821.4	821.4	806.2	15.2	1.0	408.0	14.3	1.80	25.00
04-25	0.15	813.8	813.8	821.4	-7.6	-1.0	200.9	13.1	1.60	25.00
04-24	0.15	796.1	796.1	813.8	-17.6	-1.0	452.5	14.4	1.78	25.00
04-23	0.15	771.8	771.8	796.1	-24.4	-1.0	611.0	10.9	1.37	25.00
04-22	0.20	778.3	778.3	771.8	6.5	1.0	160.5	8.0	1.03	25.00
04-21	0.20	787.5	787.5	778.3	9.2	1.0	218.6	7.9	1.02	25.00
04-18	0.20	773.2	773.2	787.5	-14.3	-1.0	331.8	11.2	1.42	30.00
Average	0.15	835.0	848.0	838.5	9.5	0.1	612.4	19.9	2.34	13.83

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

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	0.15	1121.0	1121.0	1122.2	-1.2	-1.0	48.4	41.3	3.67	15.00
06-02	0.15	1116.5	1284.0	1121.0	163.0	1.0	6116.9	41.5	3.69	15.00
05-30	0.15	1108.5	1108.5	1116.5	-8.0	-1.0	291.1	10.6	0.93	10.00
05-29	0.15	1095.2	1095.2	1108.5	-13.2	-1.0	471.8	11.8	1.07	15.00
05-28	0.15	1074.2	1074.2	1095.2	-21.0	-1.0	735.8	11.4	1.05	20.00
05-27	0.15	1076.8	1076.8	1074.2	2.5	1.0	85.1	12.6	1.16	25.00
05-26	0.15	1068.8	1068.8	1076.8	-8.0	-1.0	264.1	45.3	4.20	25.00
05-23	0.15	1054.2	1054.2	1068.8	-14.5	-1.0	465.0	69.6	6.50	25.00
05-22	0.15	1065.2	1065.2	1054.2	11.0	1.0	342.1	70.5	6.61	25.00
05-21	0.15	1038.5	1038.5	1065.2	-26.8	-1.0	807.3	74.1	6.98	25.00
05-20	0.15	1026.2	872.3	1038.5	-166.2	-1.0	4891.7	101.7	9.72	25.00
05-19	0.15	1055.0	896.8	1026.2	-129.5	-1.0	3705.5	74.2	7.17	25.00
05-16	0.15	1074.0	1074.0	1055.0	19.0	1.0	527.8	51.0	4.89	20.00
05-15	0.15	1103.0	1103.0	1074.0	29.0	1.0	790.2	54.3	5.09	20.00
05-14	0.15	1102.2	1267.6	1103.0	164.6	1.0	4585.7	51.6	4.61	20.00
05-13	0.15	1073.2	1073.2	1102.2	-29.0	-1.0	787.4	21.0	1.91	15.00
05-12	0.15	1060.0	1060.0	1073.2	-13.2	-1.0	353.5	16.9	1.57	15.00
05-09	0.15	1024.5	1024.5	1060.0	-35.5	-1.0	919.5	15.6	1.46	20.00
05-08	0.15	1040.0	1040.0	1024.5	15.5	1.0	398.0	45.7	4.43	20.00
05-07	0.20	1028.2	1028.2	1040.0	-11.8	-1.0	292.7	79.5	7.66	25.00
05-02	0.20	1020.0	1020.0	1028.2	-8.2	-1.0	201.1	110.0	10.85	30.00
05-01	0.20	1013.0	1013.0	1020.0	-7.0	-1.0	166.0	114.3	11.12	35.00
04-30	0.20	999.4	1199.2	1013.0	186.2	1.0	4281.6	120.5	11.76	40.00
04-28	0.20	986.5	1183.7	999.4	184.4	1.0	4165.6	86.6	8.70	35.00
04-25	0.20	959.0	1150.8	986.5	164.3	1.0	3602.8	52.3	5.29	30.00
04-24	0.20	929.3	929.3	959.0	-29.7	-1.0	635.5	21.9	2.27	25.00
04-23	0.20	891.4	891.4	929.3	-38.0	-1.0	803.1	16.0	1.72	30.00
04-22	0.20	908.0	908.0	891.4	16.6	1.0	351.2	10.6	1.19	30.00
04-21	0.20	920.7	920.7	908.0	12.7	1.0	259.9	7.8	0.87	30.00
04-18	0.20	908.4	908.4	920.7	-12.3	-1.0	247.1	8.3	0.90	30.00
Average	0.17	1031.4	1051.7	1038.5	13.2	-0.2	1386.4	48.3	4.64	24.00

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

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

$\kappa = \kappa(\sigma)$, $B = B_{t-1}$, $C_p = C_{\mathrm{pred}}$, $C_r = C_{\mathrm{real}}$, $C_\Delta = C_{\mathrm{diff}}$, $\operatorname{sgn} C_\Delta = \operatorname{sign}(C_{\mathrm{diff}})$, $|C_\Delta|/\sigma = \frac{|C_{\mathrm{diff}}|}{\sigma_t^{\mathrm{shift}}}$, $\mathrm{MAE}_5 = \mathrm{MAE}_{5\mathrm{d}}$, 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	158.5	158.5	157.9	0.6	1.0	40.3	9.0	5.67	25.00
06-02	0.10	157.8	173.6	158.5	15.1	1.0	1006.0	8.9	5.70	25.00
05-30	0.10	155.8	171.4	157.8	13.5	1.0	930.3	6.1	3.82	25.00
05-29	0.10	153.9	169.3	155.8	13.5	1.0	1028.9	6.3	4.06	20.00
05-28	0.10	151.8	151.8	153.9	-2.2	-1.0	163.0	3.9	2.52	15.00
05-27	0.10	152.1	152.1	151.8	0.3	1.0	23.8	3.7	2.44	15.00
05-26	0.10	150.9	150.9	152.1	-1.1	-1.0	85.0	3.8	2.48	15.00
05-23	0.10	151.7	136.5	150.9	-14.5	-1.0	1098.6	3.7	2.43	15.00
05-22	0.10	153.1	153.1	151.7	1.4	1.0	106.8	4.0	2.66	10.00
05-21	0.10	154.2	154.2	153.1	1.2	1.0	83.8	4.0	2.60	10.00
05-20	0.10	153.6	153.6	154.2	-0.7	-1.0	49.6	7.4	4.84	10.00
05-19	0.10	154.1	154.1	153.6	0.6	1.0	38.1	10.3	6.67	10.00
05-16	0.10	153.2	137.9	154.1	-16.2	-1.0	1089.6	10.2	6.65	10.00
05-15	0.10	151.9	151.9	153.2	-1.2	-1.0	82.1	7.7	5.02	15.00
05-14	0.10	154.8	170.3	151.9	18.3	1.0	1167.2	7.8	5.09	15.00
05-13	0.10	154.4	169.9	154.8	15.1	1.0	932.7	4.5	2.93	20.00
05-12	0.10	154.1	154.1	154.4	-0.3	-1.0	22.7	1.7	1.07	15.00
05-09	0.10	150.7	150.7	154.1	-3.4	-1.0	223.0	4.5	2.94	15.00
05-08	0.10	152.5	152.5	150.7	1.8	1.0	134.0	4.0	2.69	15.00
05-07	0.10	150.8	150.8	152.5	-1.7	-1.0	133.1	3.8	2.51	15.00
05-02	0.10	149.7	149.7	150.8	-1.1	-1.0	84.2	3.5	2.31	15.00
05-01	0.10	149.4	164.3	149.7	14.6	1.0	1101.0	3.8	2.54	20.00
04-30	0.10	148.6	148.6	149.4	-0.8	-1.0	58.4	1.2	0.79	20.00
04-28	0.10	147.8	147.8	148.6	-0.8	-1.0	60.2	1.0	0.69	25.00
04-25	0.10	147.8	147.8	147.8	0.1	1.0	3.5	3.9	2.67	25.00
04-24	0.10	150.5	150.5	147.8	2.7	1.0	185.2	4.3	2.96	25.00
04-23	0.10	149.0	149.0	150.5	-1.5	-1.0	113.4	4.0	2.63	25.00
04-22	0.10	149.1	149.1	149.0	0.1	1.0	3.7	3.7	2.47	25.00
04-21	0.10	149.5	164.5	149.1	15.4	1.0	1111.9	6.6	4.45	30.00
04-18	0.10	147.6	147.6	149.5	-1.9	-1.0	139.7	3.9	2.57	30.00
Average	0.10	152.0	154.5	152.3	2.2	0.1	376.7	5.0	3.30	18.50

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

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	0.15	7443.5	6327.0	7410.5	-1083.5	-1.0	39851.6	733.7	9.95	15.00
06-02	0.15	7627.0	7627.0	7443.5	183.5	1.0	6545.8	537.1	7.30	10.00
05-30	0.15	7914.5	7914.5	7627.0	287.5	1.0	10431.7	520.0	6.83	10.00
05-29	0.15	7880.0	9062.0	7914.5	1147.5	1.0	43058.3	467.0	5.90	10.00
05-28	0.15	7692.5	8846.4	7880.0	966.4	1.0	35440.6	262.2	3.36	10.00
05-27	0.15	7592.0	7592.0	7692.5	-100.5	-1.0	3573.6	77.8	1.00	5.00
05-26	0.15	7494.0	7494.0	7592.0	-98.0	-1.0	3442.6	61.0	0.80	5.00
05-23	0.15	7471.5	7471.5	7494.0	-22.5	-1.0	780.6	65.1	0.87	5.00
05-22	0.15	7595.0	7595.0	7471.5	123.5	1.0	4154.0	77.8	1.04	5.00
05-21	0.15	7639.5	7639.5	7595.0	44.5	1.0	1457.4	310.2	4.11	5.00
05-20	0.15	7623.0	7623.0	7639.5	-16.5	-1.0	524.8	342.8	4.51	5.00
05-19	0.15	7741.5	7741.5	7623.0	118.5	1.0	3654.7	381.4	5.03	5.00
05-16	0.15	7827.5	7827.5	7741.5	86.0	1.0	2600.2	371.1	4.80	5.00
05-15	0.15	7924.5	9113.2	7827.5	1285.7	1.0	37806.4	393.5	5.04	10.00
05-14	0.15	7717.0	7717.0	7924.5	-207.5	-1.0	5933.5	175.2	2.22	10.00
05-13	0.15	7507.5	7507.5	7717.0	-209.5	-1.0	6028.0	142.3	1.87	10.00
05-12	0.15	7440.5	7440.5	7507.5	-67.0	-1.0	1876.2	122.2	1.63	10.00
05-09	0.15	7242.5	7242.5	7440.5	-198.0	-1.0	5393.3	130.5	1.76	15.00
05-08	0.15	7436.5	7436.5	7242.5	194.0	1.0	5194.4	100.7	1.39	15.00
05-07	0.15	7393.5	7393.5	7436.5	-43.0	-1.0	1130.5	342.9	4.62	20.00
05-02	0.15	7284.5	7284.5	7393.5	-109.0	-1.0	2778.6	370.3	5.00	20.00
05-01	0.20	7176.0	7176.0	7284.5	-108.5	-1.0	2689.4	380.8	5.21	25.00
04-30	0.20	7225.0	7225.0	7176.0	49.0	1.0	1187.1	399.9	5.58	30.00
04-28	0.20	7191.5	8629.8	7225.0	1404.8	1.0	32998.3	403.5	5.63	35.00
04-25	0.20	7011.5	7011.5	7191.5	-180.0	-1.0	4103.0	145.7	2.02	30.00
04-24	0.20	6850.0	6850.0	7011.5	-161.5	-1.0	3615.3	120.3	1.71	30.00
04-23	0.20	6646.0	6646.0	6850.0	-204.0	-1.0	4494.7	90.8	1.33	30.00
04-22	0.20	6713.0	6713.0	6646.0	67.0	1.0	1440.9	76.4	1.15	35.00
04-21	0.20	6829.0	6829.0	6713.0	116.0	1.0	2418.7	330.3	4.97	35.00
04-18	0.20	6776.0	6776.0	6829.0	-53.0	-1.0	1079.3	377.4	5.54	35.00
Average	0.17	7396.9	7525.1	7418.0	107.1	-0.1	9189.4	277.0	3.74	16.33

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