

Table 1a. Compare the Training Performance with Benchmark

	ROI	Sharpe Ratio	Sortino Ratio
Buy and Hold	20.69%	6.68%	5.97%
abcd Default setting	5.46%	4.59%	7.03%
abcd Optimized setting	26.20%	8.79%	13.46%

Note: Stock: AAPL, Training Data, Date: Apr 2017- Apr 2018

Table 1b. Compare the Testing Performance with Benchmark

	ROI	Sharpe Ratio	Sortino Ratio
Buy and Hold	20.96%	5.87%	7.78%
abcd Default setting	20.61%	15.41%	31.58%
abcd Optimized setting	68.94%	14.93%	24.27%

Note: Stock: AAPL, Testing Data, Date: Apr 2018- Apr 2019

Training data: Benchmark buy-and hold strategy performance

	ROI	Sharpe Ratio	Sortino Ratio
Buy and Hold	20.69%	6.68%	5.97%

Testing data: Benchmark buy-and hold strategy performance

	ROI	Sharpe Ratio	Sortino Ratio
Buy and Hold	20.96%	5.87%	7.78%