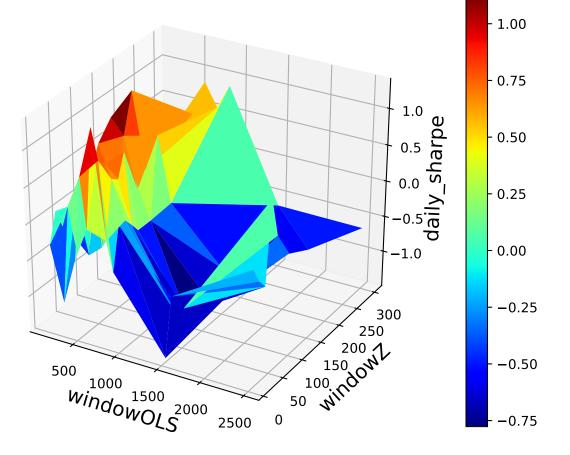
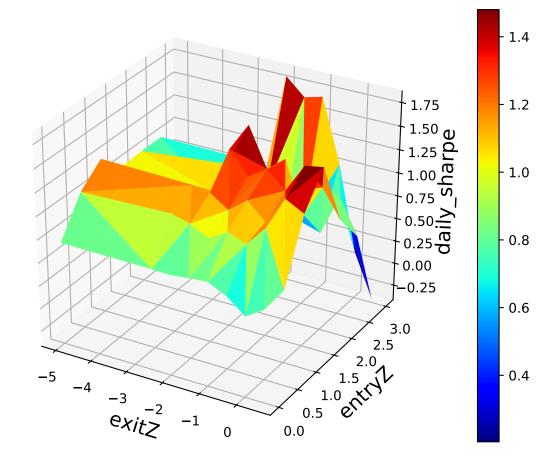


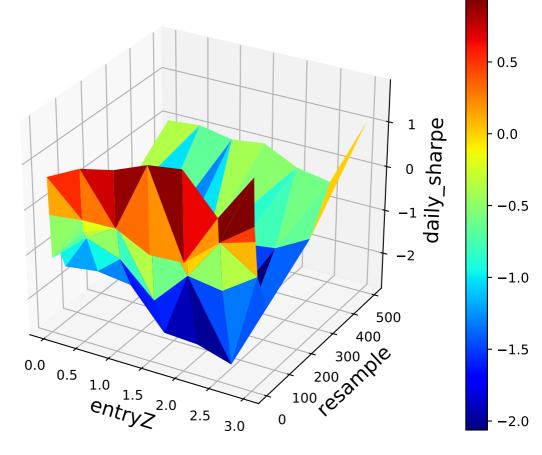
Best daily\_sharpe reached at 1.503 for windowOLS and resample equal to 450.0 and 1.0



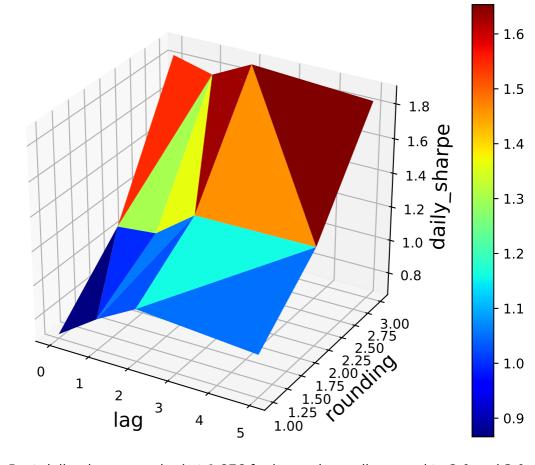
Best daily\_sharpe reached at 1.345 for windowOLS and windowZ equal to 600.0 and 25.0



Best daily\_sharpe reached at 1.824 for exitZ and entryZ equal to -2.0 and 3.0



Best daily\_sharpe reached at 1.824 for entryZ and resample equal to 3.0 and 1.0  $\,$ 



Best daily\_sharpe reached at 1.876 for lag and rounding equal to 2.0 and 3.0