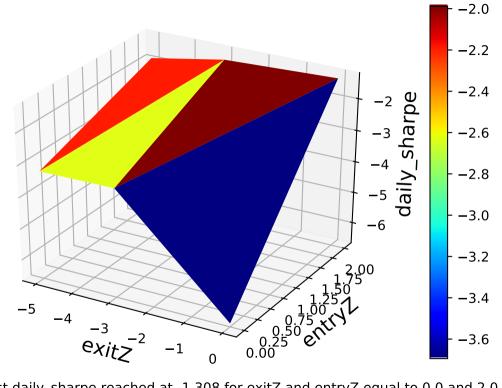
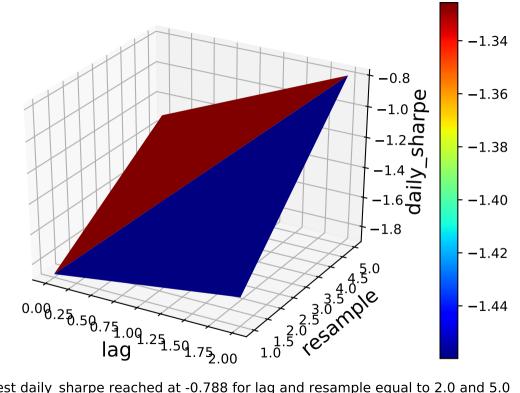


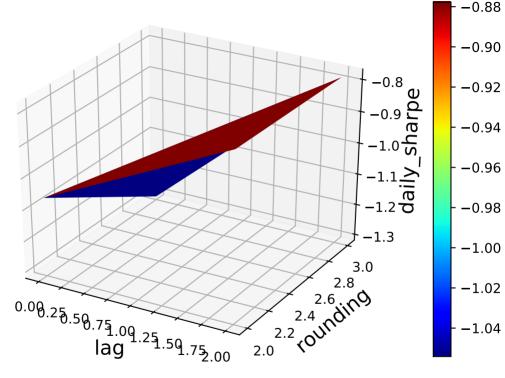
Best daily sharpe reached at -1.308 for windowOLS and windowZ equal to 800.0 and 25.0



Best daily\_sharpe reached at -1.308 for exitZ and entryZ equal to 0.0 and 2.0  $\,$ 



Best daily sharpe reached at -0.788 for lag and resample equal to 2.0 and 5.0



Best daily\_sharpe reached at -0.779 for lag and rounding equal to 2.0 and 2.0