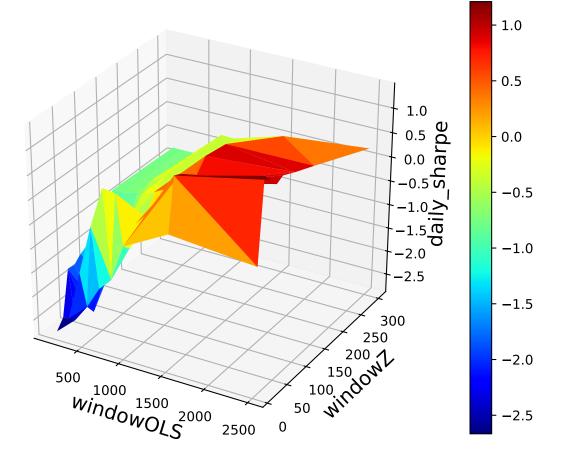
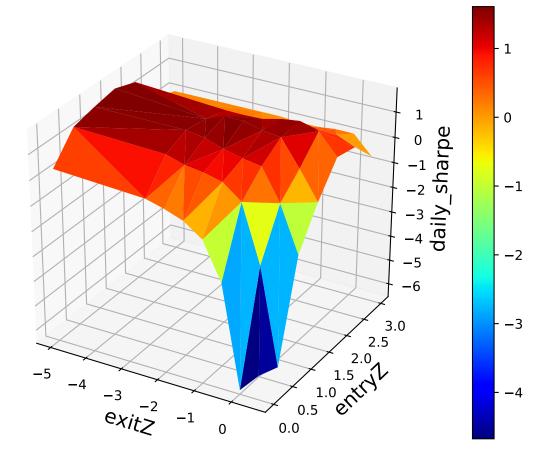


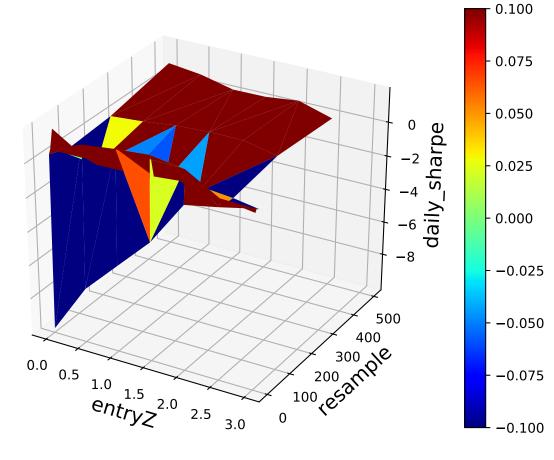
Best daily\_sharpe reached at 0.822 for windowOLS and resample equal to 2500.0 and 5.0



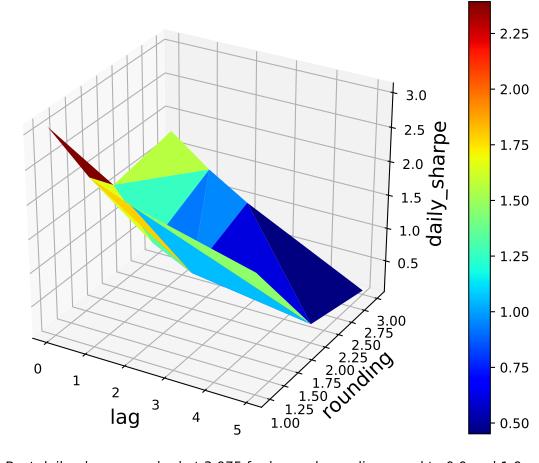
Best daily\_sharpe reached at 1.42 for windowOLS and windowZ equal to 2500.0 and 25.0



Best daily\_sharpe reached at 1.764 for exitZ and entryZ equal to -5.0 and 1.5  $\,$ 



Best daily\_sharpe reached at 1.764 for entryZ and resample equal to 1.5 and 5.0



Best daily\_sharpe reached at 3.075 for lag and rounding equal to 0.0 and 1.0