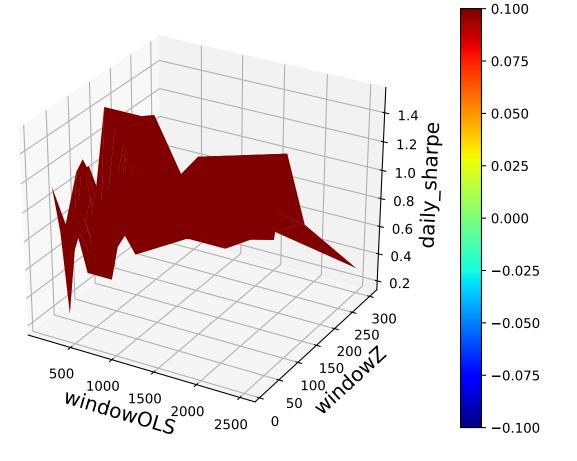
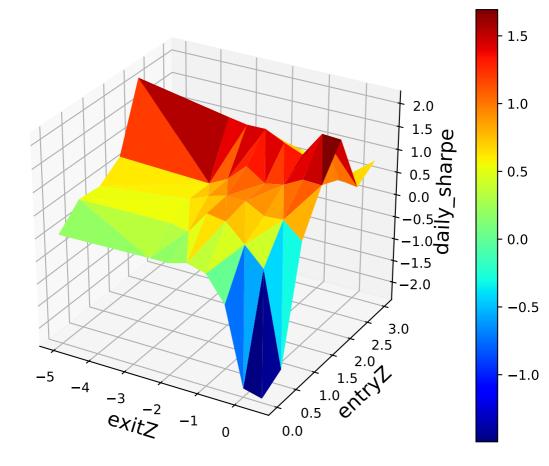


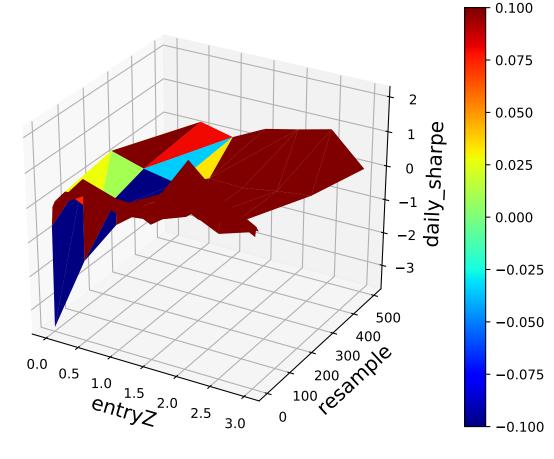
Best daily\_sharpe reached at 1.626 for windowOLS and resample equal to 1500.0 and 20.0



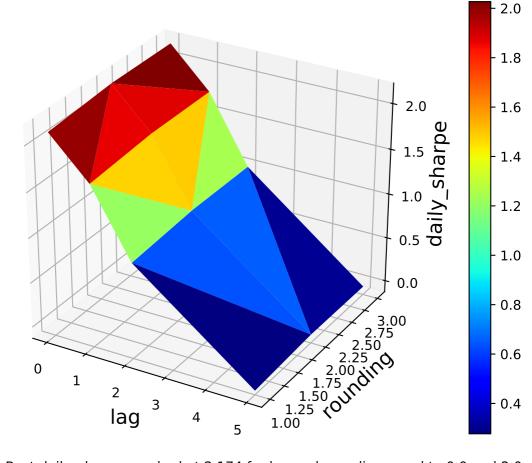
Best daily\_sharpe reached at 1.543 for windowOLS and windowZ equal to 2500.0 and 100.0



Best daily\_sharpe reached at 2.171 for exitZ and entryZ equal to -5.0 and 2.0



Best daily\_sharpe reached at 2.171 for entryZ and resample equal to 2.0 and 20.0



Best daily\_sharpe reached at 2.174 for lag and rounding equal to 0.0 and 2.0