```
Running strategy: sma, Window Size: 5, Timeframe: 1y, Frequency: daily
Results for strategy: sma, Timeframe: 1y, Window Size: 5, Frequency:
daily
Portfolio Sharpe Ratio: 1.052727255743358
Portfolio Max Drawdown: -0.004842419415025057
Portfolio Annualized Return: 2.8544358394550073
---------------------------------------------------------
Running strategy: sma, Window Size: 5, Timeframe: 1y, Frequency: weekly
Results for strategy: sma, Timeframe: 1y, Window Size: 5, Frequency:
weekly
Portfolio Sharpe Ratio: 1.1951430285144617
Portfolio Max Drawdown: -0.007703787642096116
Portfolio Annualized Return: 1.1194046247231904
---------------------------------------------------------
Running strategy: sma, Window Size: 5, Timeframe: 5y, Frequency: daily
Results for strategy: sma, Timeframe: 5y, Window Size: 5, Frequency:
daily
Portfolio Sharpe Ratio: 0.4048728491328795
Portfolio Max Drawdown: -0.039675700866203756
Portfolio Annualized Return: 3.735611406008502
---------------------------------------------------------
Running strategy: sma, Window Size: 5, Timeframe: 5y, Frequency: weekly
Results for strategy: sma, Timeframe: 5y, Window Size: 5, Frequency:
weekly
Portfolio Sharpe Ratio: 0.6749718644188111
Portfolio Max Drawdown: -0.024874286485470742
Portfolio Annualized Return: 1.1564082590450662
---------------------------------------------------------
Running strategy: sma, Window Size: 50, Timeframe: 1y, Frequency: daily
Results for strategy: sma, Timeframe: 1y, Window Size: 50, Frequency:
daily
Portfolio Sharpe Ratio: 0.4217314716193167
Portfolio Max Drawdown: -0.017102817604728898
Portfolio Annualized Return: 0.8578229074271277
---------------------------------------------------------
Running strategy: sma, Window Size: 50, Timeframe: 1y, Frequency:
weekly
Results for strategy: sma, Timeframe: 1y, Window Size: 50, Frequency:
weekly
Portfolio Sharpe Ratio: 1.6401850357810575
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.5875906620322815
---------------------------------------------------------
Running strategy: sma, Window Size: 50, Timeframe: 5y, Frequency: daily
Results for strategy: sma, Timeframe: 5y, Window Size: 50, Frequency:
daily
Portfolio Sharpe Ratio: 0.17617064470755628
Portfolio Max Drawdown: -0.07409809669417577
Portfolio Annualized Return: 0.9240243551421692
---------------------------------------------------------
```

```
Running strategy: sma, Window Size: 50, Timeframe: 5y, Frequency:
weekly
Results for strategy: sma, Timeframe: 5y, Window Size: 50, Frequency:
weekly
Portfolio Sharpe Ratio: 0.3090895818728169
Portfolio Max Drawdown: -0.04687878937691825
Portfolio Annualized Return: 0.385696758357595
----------------------------------------------------------
Running strategy: ewa, Window Size: 5, Timeframe: 1y, Frequency: daily
Results for strategy: ewa, Timeframe: 1y, Window Size: 5, Frequency:
daily
Portfolio Sharpe Ratio: 0.6918889520292524
Portfolio Max Drawdown: -0.010434550476543403
Portfolio Annualized Return: 1.564393775085072
----------------------------------------------------------
Running strategy: ewa, Window Size: 5, Timeframe: 1y, Frequency: weekly
Results for strategy: ewa, Timeframe: 1y, Window Size: 5, Frequency:
weekly
Portfolio Sharpe Ratio: 0.9023050547669018
Portfolio Max Drawdown: -0.013498425567518457
Portfolio Annualized Return: 0.8231960345946532
----------------------------------------------------------
Running strategy: ewa, Window Size: 5, Timeframe: 5y, Frequency: daily
Results for strategy: ewa, Timeframe: 5y, Window Size: 5, Frequency:
daily
Portfolio Sharpe Ratio: 0.2767571617249042
Portfolio Max Drawdown: -0.0425115364777518
Portfolio Annualized Return: 1.812696825992958
----------------------------------------------------------
Running strategy: ewa, Window Size: 5, Timeframe: 5y, Frequency: weekly
Results for strategy: ewa, Timeframe: 5y, Window Size: 5, Frequency:
weekly
Portfolio Sharpe Ratio: 0.4944988386240444
Portfolio Max Drawdown: -0.04936487848157656
Portfolio Annualized Return: 0.694798906681064
----------------------------------------------------------
Running strategy: ewa, Window Size: 50, Timeframe: 1y, Frequency: daily
Results for strategy: ewa, Timeframe: 1y, Window Size: 50, Frequency:
daily
Portfolio Sharpe Ratio: 0.24795523817345735
Portfolio Max Drawdown: -0.05489654568756719
Portfolio Annualized Return: 0.5258934039171284
----------------------------------------------------------
Running strategy: ewa, Window Size: 50, Timeframe: 1y, Frequency:
weekly
Results for strategy: ewa, Timeframe: 1y, Window Size: 50, Frequency:
weekly
Portfolio Sharpe Ratio: 1.6401850357810575
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.5875906620322815
----------------------------------------------------------
```

```
Running strategy: ewa, Window Size: 50, Timeframe: 5y, Frequency: daily
Results for strategy: ewa, Timeframe: 5y, Window Size: 50, Frequency:
daily
Portfolio Sharpe Ratio: 0.12369318276493531
Portfolio Max Drawdown: -0.10208704482809472
Portfolio Annualized Return: 0.5799299165258511
---------------------------------------------------------
Running strategy: ewa, Window Size: 50, Timeframe: 5y, Frequency:
weekly
Results for strategy: ewa, Timeframe: 5y, Window Size: 50, Frequency:
weekly
Portfolio Sharpe Ratio: 0.21918674303202249
Portfolio Max Drawdown: -0.12175145969949852
Portfolio Annualized Return: 0.27949013699354563
---------------------------------------------------------
Running strategy: combined, Window Size: 5, Timeframe: 1y, Frequency:
daily
Results for strategy: combined, Timeframe: 1y, Window Size: 5,
Frequency: daily
Portfolio Sharpe Ratio: 1.6580071167088815
Portfolio Max Drawdown: -0.004755032844761642
Portfolio Annualized Return: 10.305859164617965
---------------------------------------------------------
Running strategy: combined, Window Size: 5, Timeframe: 1y, Frequency:
weekly
Results for strategy: combined, Timeframe: 1y, Window Size: 5,
Frequency: weekly
Portfolio Sharpe Ratio: 1.9534441506930282
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 2.21216681018324
---------------------------------------------------------
Running strategy: combined, Window Size: 5, Timeframe: 5y, Frequency:
daily
Results for strategy: combined, Timeframe: 5y, Window Size: 5,
Frequency: daily
Portfolio Sharpe Ratio: 0.7314905644750361
Portfolio Max Drawdown: -0.047538399555197786
Portfolio Annualized Return: 19.008089454888534
---------------------------------------------------------
Running strategy: combined, Window Size: 5, Timeframe: 5y, Frequency:
weekly
Results for strategy: combined, Timeframe: 5y, Window Size: 5,
Frequency: weekly
Portfolio Sharpe Ratio: 1.1176292519296462
Portfolio Max Drawdown: -0.10191712179107054
Portfolio Annualized Return: 2.940969471162212
---------------------------------------------------------
Running strategy: combined, Window Size: 50, Timeframe: 1y, Frequency:
daily
Results for strategy: combined, Timeframe: 1y, Window Size: 50,
Frequency: daily
```

```
Portfolio Sharpe Ratio: 0.9346039753269216
Portfolio Max Drawdown: -0.01070475197379872
Portfolio Annualized Return: 3.023708203789721
---------------------------------------------------------
Running strategy: combined, Window Size: 50, Timeframe: 1y, Frequency: weekly
Results for strategy: combined, Timeframe: 1y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 1.7243448548368976
Portfolio Max Drawdown: 0.0
Portfolio Annualized Return: 0.5696273983378883
---------------------------------------------------------
Running strategy: combined, Window Size: 50, Timeframe: 5y, Frequency: daily
Results for strategy: combined, Timeframe: 5y, Window Size: 50, Frequency: daily
Portfolio Sharpe Ratio: 0.4062237712743953
Portfolio Max Drawdown: -0.10471641777147972
Portfolio Annualized Return: 4.496137109988403
---------------------------------------------------------
Running strategy: combined, Window Size: 50, Timeframe: 5y, Frequency: weekly
Results for strategy: combined, Timeframe: 5y, Window Size: 50, Frequency: weekly
Portfolio Sharpe Ratio: 0.6722144205660657
Portfolio Max Drawdown: -0.04311734097452402
Portfolio Annualized Return: 1.1323135177587393
```