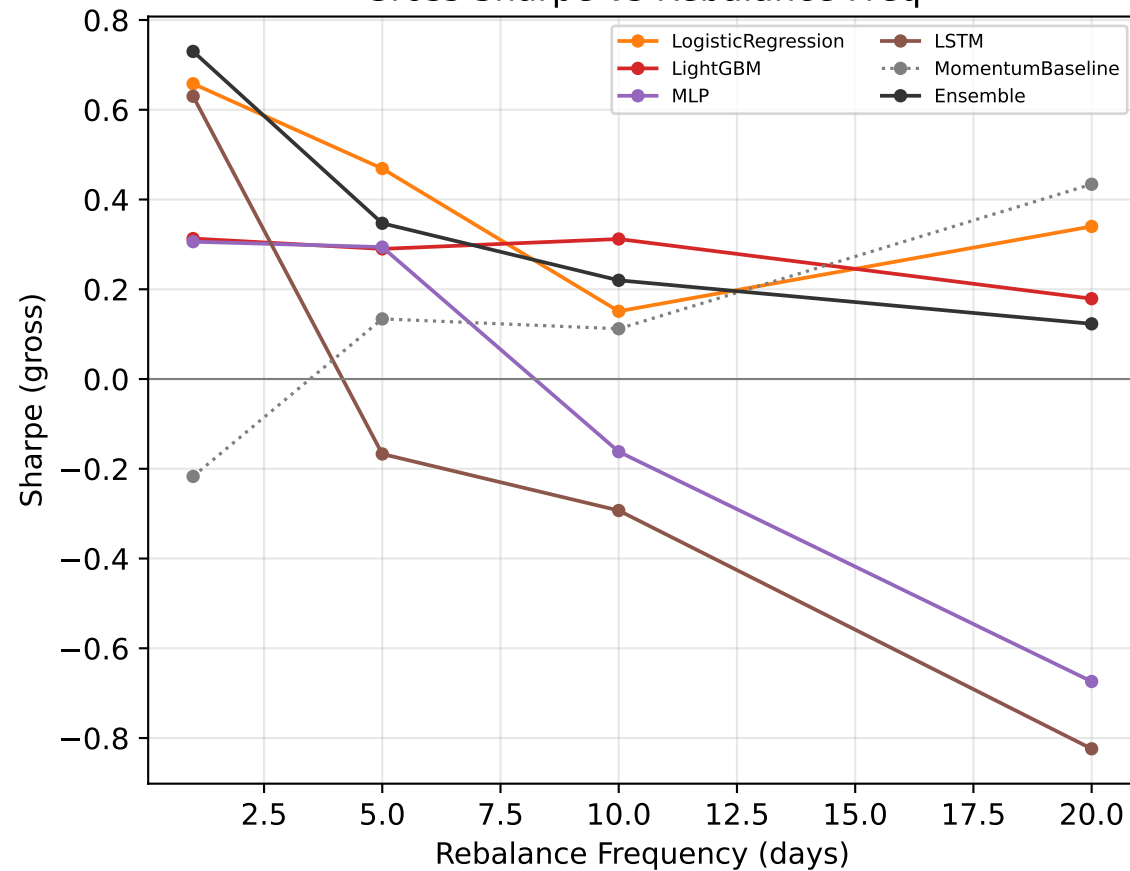**Gross Sharpe vs Rebalance Freq**

Net Sharpe vs Rebalance Freq (15 bps)

LogisticRegression
LightGBM
MLP
LSTM
MomentumBaseline
Ensemble