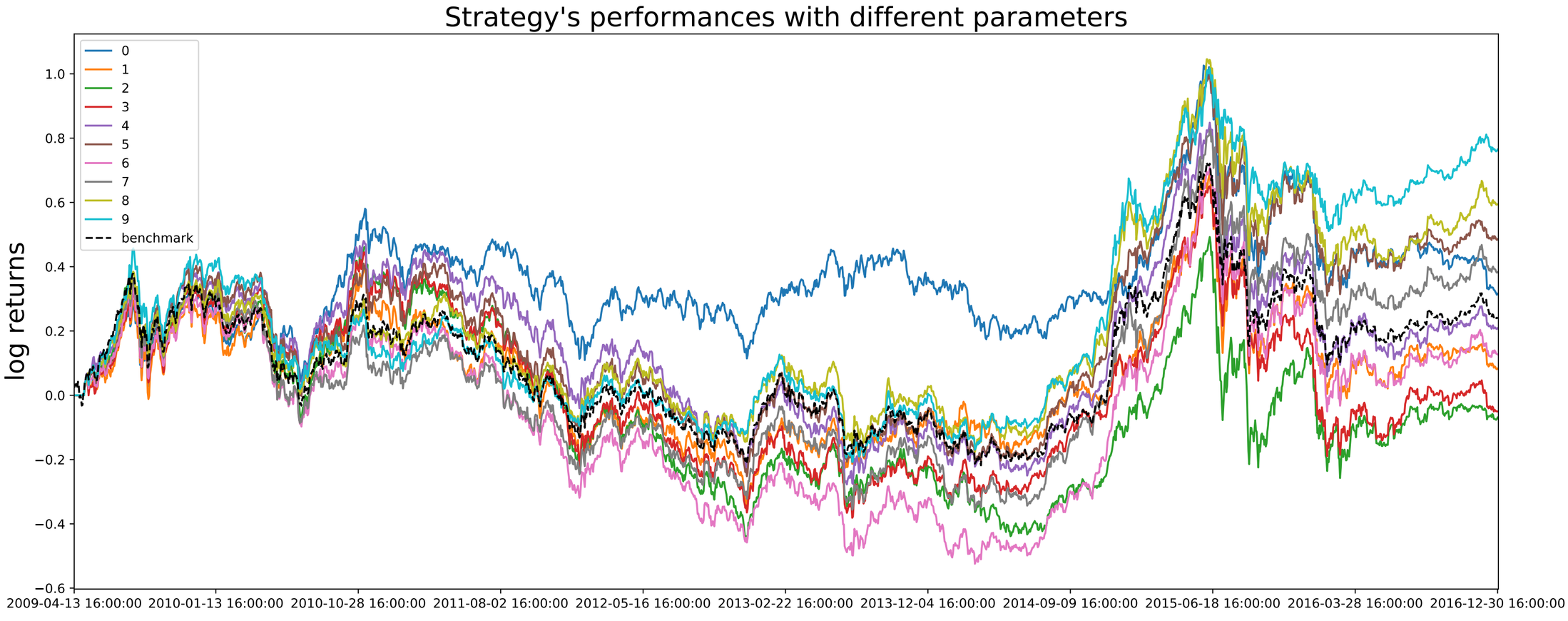
Strategy's performances with different parameters
log returns
0
1
2
3
4
5
6
7
8
9
benchmark
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
−0.6
2009-04-13 16:00:00
2010-01-13 16:00:00
2010-10-28 16:00:00
2011-08-02 16:00:00
2012-05-16 16:00:00
2013-02-22 16:00:00
2013-12-04 16:00:00
2014-09-09 16:00:00
2015-06-18 16:00:00
2016-03-28 16:00:00
2016-12-30 16:00:00