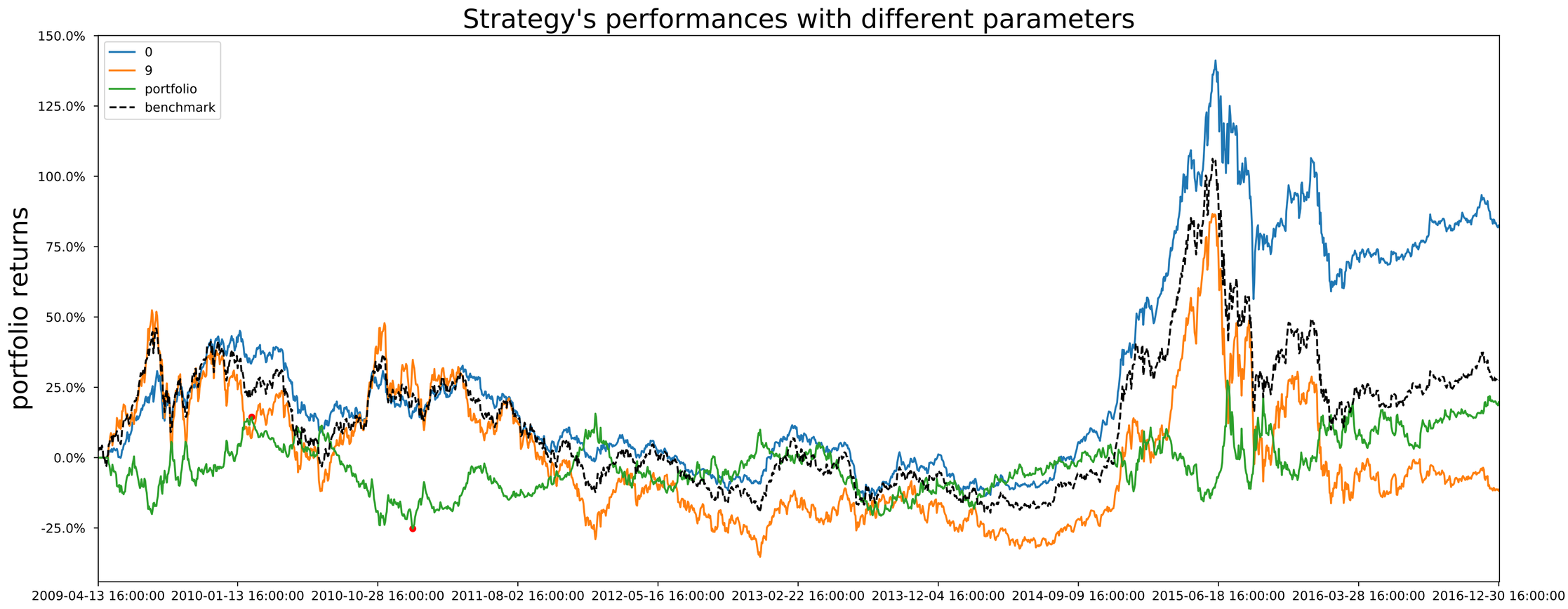
Strategy's performances with different parameters
portfolio returns
150.0%
125.0%
100.0%
75.0%
50.0%
25.0%
0.0%
-25.0%
0
9
portfolio
benchmark
2009-04-13 16:00:00
2010-01-13 16:00:00
2010-10-28 16:00:00
2011-08-02 16:00:00
2012-05-16 16:00:00
2013-02-22 16:00:00
2013-12-04 16:00:00
2014-09-09 16:00:00
2015-06-18 16:00:00
2016-03-28 16:00:00
2016-12-30 16:00:00