

The chart displays the cumulative return for various trading rules over time. The x-axis represents the date from January 2012 to January 2013. The y-axis represents the cumulative return, with a range from approximately -0.05 to 0.15. The legend identifies the following series: 10 (dark blue), 30 (blue), 60 (light blue), 90 (very light blue), 120 (lightest blue), 150 (light orange), 252 (orange), 504 (dark orange), 756 (red-orange), 882 (red), and SnP500 (black). The SnP500 rule consistently shows the highest performance, followed by the 10-day rule. The 120-day rule shows the lowest performance, particularly in the latter half of the period.

