

The chart displays the cumulative returns of 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 scale from 0 to 100. The legend identifies the following series: SnP500 (black line), 10 (dark blue line), 30 (medium blue line), 60 (light blue line), 90 (very light blue line), 120 (lightest blue line), 150 (light orange line), 252 (orange line), 504 (dark orange line), 756 (red-orange line), 882 (red line), and SnP500 (black line). 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.

