

| Model | ◆ | RMSE | ◆ | QLIKE | ◆ |
|----------------|---|-------------|---|--------------|---|
| sGARCH(1,1) | | 0.00161 | | -6.32360 | |
| E-GARCH(1,1) | | 0.00160 | | -6.31954 | |
| GJR-GARCH(1,1) | | 0.00162 | | -6.31323 | |