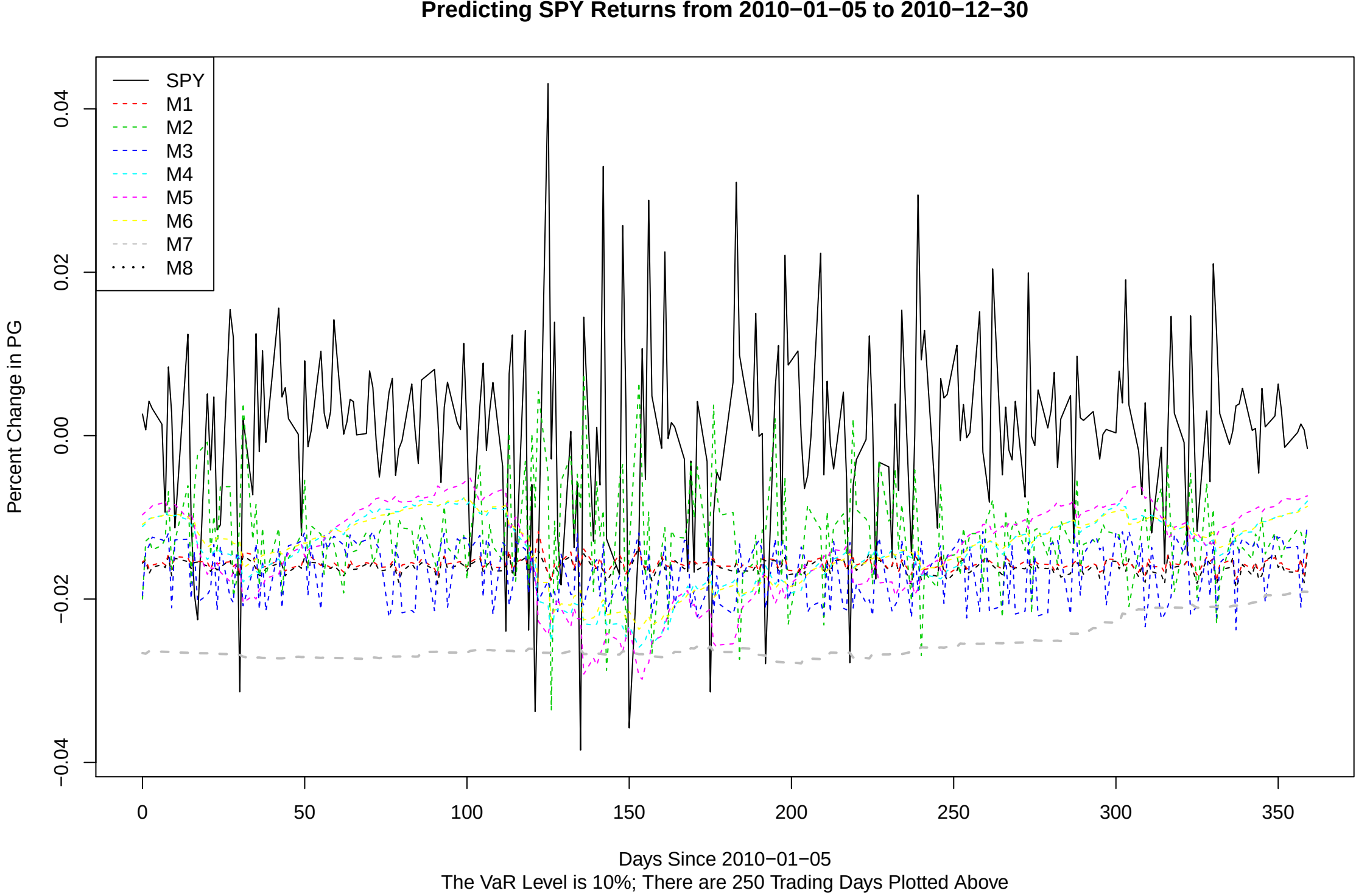
Predicting SPY Returns from 2010−01−05 to 2010−12−30
SPY
M1
M2
M3
M4
M5
M6
M7
M8
Percent Change in PG
0.04
0.02
0.00
−0.02
−0.04
0
50
100
150
200
250
300
350
Days Since 2010−01−05
The VaR Level is 10%; There are 250 Trading Days Plotted Above