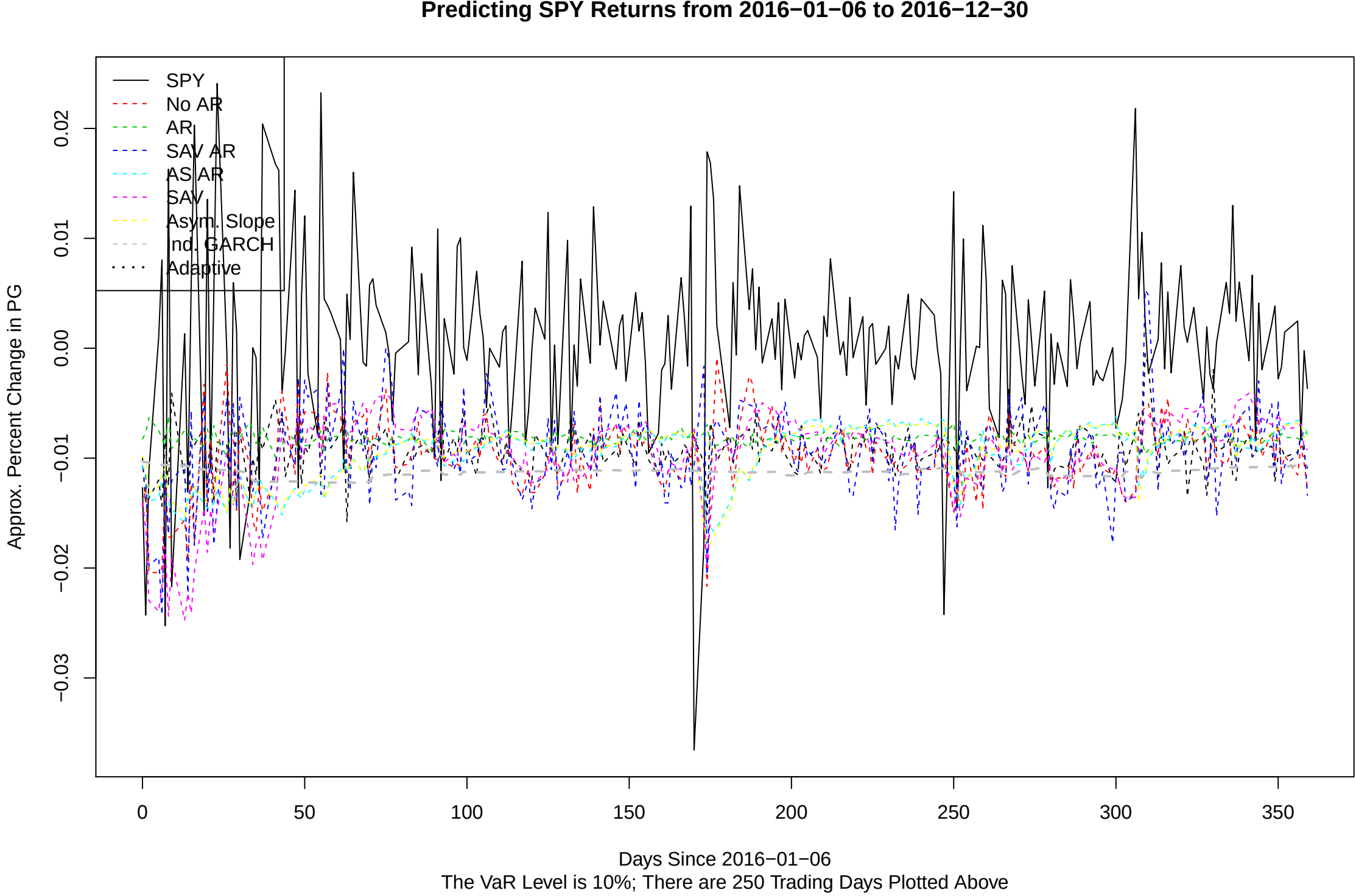
Predicting SPY Returns from 2016−01−06 to 2016−12−30
SPY
No AR
AR
SAV AR
AS AR
SAV
Asym. Slope
Ind. GARCH
Adaptive
Approx. Percent Change in PG
0.02
0.01
0.00
−0.01
−0.02
−0.03
0
50
100
150
200
250
300
350
Days Since 2016−01−06
The VaR Level is 10%; There are 250 Trading Days Plotted Above