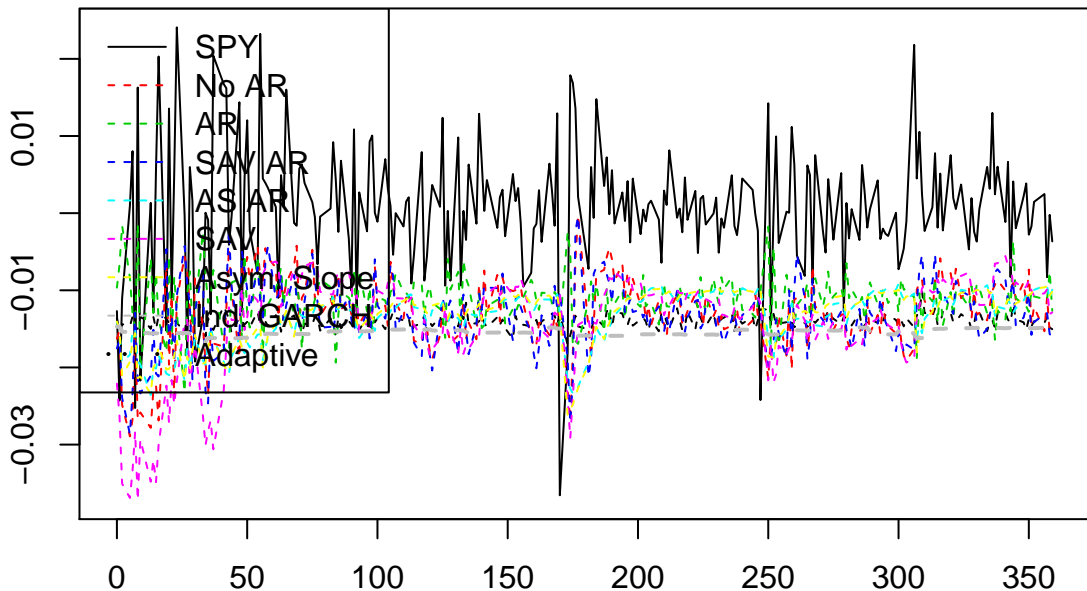


# Predicting SPY Returns from 2016-01-06 to 2016-12-30

Approx. Percent Change in PG



Days Since 2016-01-06

The VaR Level is 5%; There are 250 Trading Days Plotted Above