AR AS AR

Predicting SPY Returns from 2014–01–03 to 2014–12–30

SPY

No AR

0.02

0.00

-0.02

-0.04

-0.06

0

Approx. Percent Change in PG

Days Since 2014–01–03
The VaR Level is 1%; There are 250 Trading Days Plotted Above

200

300

100