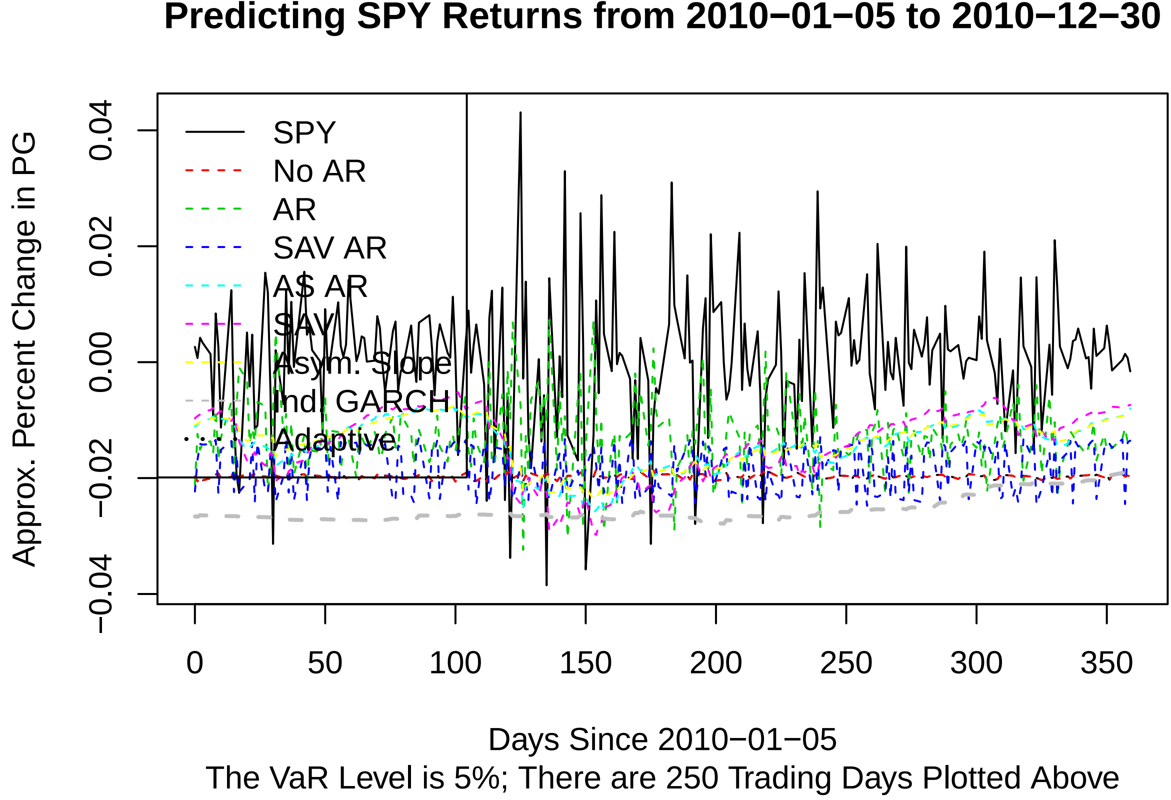
Predicting SPY Returns from 2010−01−05 to 2010−12−30
SPY
No AR
AR
SAV AR
AS AR
SAV
Asym. Slope
Ind. GARCH
Adaptive
Approx. Percent Change in PG
0.04
0.02
0.00
−0.02
−0.04
0
50
100
150
200
250
300
350
Days Since 2010−01−05
The VaR Level is 5%; There are 250 Trading Days Plotted Above