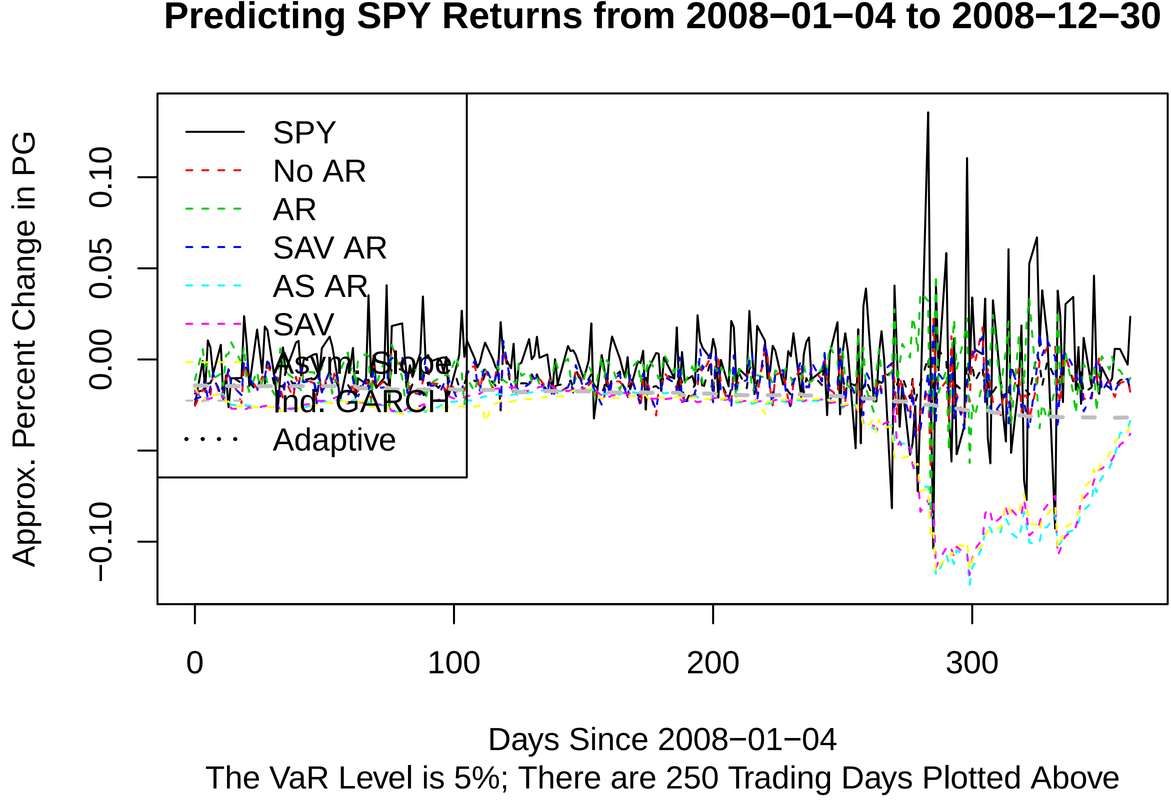
Predicting SPY Returns from 2008−01−04 to 2008−12−30
SPY
No AR
AR
SAV AR
AS AR
SAV
Asym. Slope
Ind. GARCH
Adaptive
Approx. Percent Change in PG
−0.10
0.00
0.05
0.10
0
100
200
300
Days Since 2008−01−04
The VaR Level is 5%; There are 250 Trading Days Plotted Above