Predicting SPY Returns from 2014–01–03 to 2014–12–30 SPY 0.02 No AR IAS AR 0.00 Approx. Percent Change in PG -0.02-0.04-0.06

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

200

300

100

0