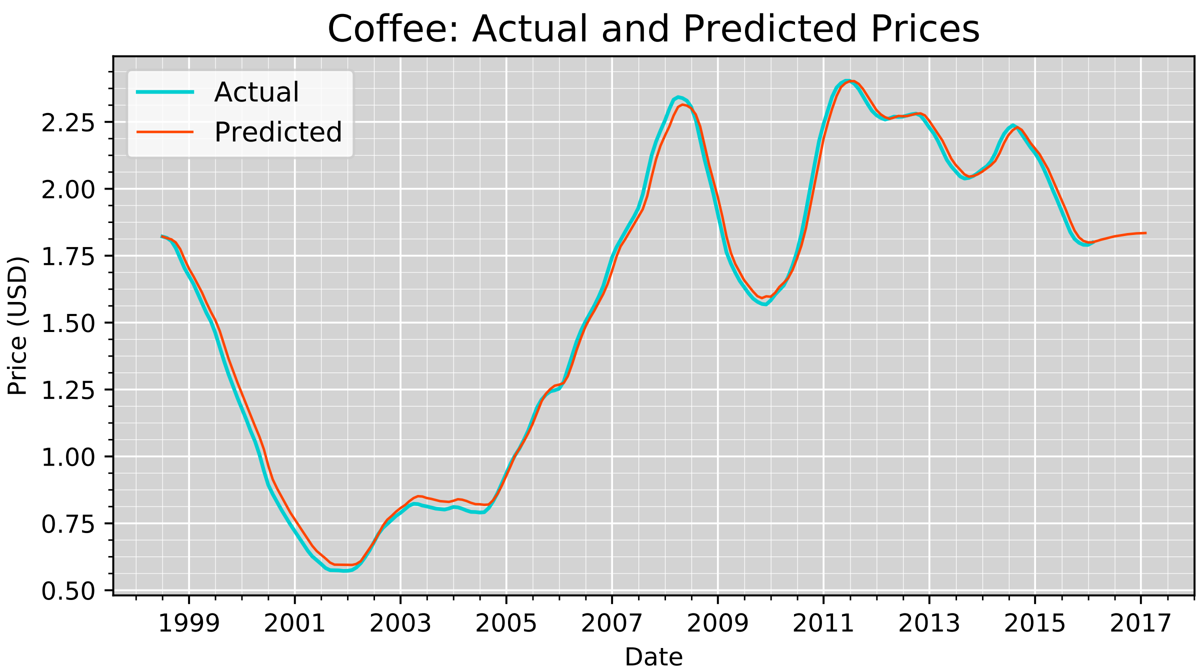
Forecast: ***Coffee***

Executive Summary

Summary: Months Elapsed Since Last Recession Ending ˆ 3_sa and Transmission and Distribution Losses and Unaccounted for ˆ 3_sa have high explanatory power for the Coffee, Robusta, $/kg, nominal$_sa price trend.



Statistical Results

Characteristics of Model	
Model	ARIMA
Lag variables	1
Independent variables	Months Elapsed Since Last Recession Ending ˆ 3_sa; Transmission and Distribution Losses and Unaccounted for ˆ 3_sa
Number of differences	1
R^2	0.99661
Durbin-Watson Statistic	0.06203