

VAR Granger Causality/Block Exogeneity Wald Tests  
Date: 06/07/17 Time: 10:19  
Sample: 1 384  
Included observations: 379

Dependent variable: CORRELATION

Excluded	Chi-sq	df	Prob.
EW60_SHA	18.10494	5	0.0028
All	18.10494	5	0.0028

Dependent variable: EW60\_SHARPE

Excluded	Chi-sq	df	Prob.
CORRELATI	5.172955	5	0.3951
All	5.172955	5	0.3951