VAR Granger Causality/Block Exogeneity Wald Tests
Date: 06/07/17   Time: 10:18
Sample: 1 384
Included observations: 379

Dependent variable: CORRELATION

Excluded	Chi-sq	df	Prob.
MSR60_SHA	11.30213	5	0.0457
All	11.30213	5	0.0457

Dependent variable: MSR60_SHARPE

Excluded	Chi-sq	df	Prob.
CORRELATI	10.52312	5	0.0617
All	10.52312	5	0.0617