VAR Granger Causality/Block Exogeneity Wald Tests
Date: 06/07/17   Time: 10:08
Sample: 1 384
Included observations: 383

Dependent variable: CORRELATION

Excluded	Chi-sq	df	Prob.
MSR36_SHA	0.182628	1	0.6691
All	0.182628	1	0.6691

Dependent variable: MSR36_SHARPE

Excluded	Chi-sq	df	Prob.
CORRELATI	0.913456	1	0.3392
All	0.913456	1	0.3392