

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

Dependent variable: CORRELATION

Excluded	Chi-sq	df	Prob.
GMV36_SHA	6.974839	5	0.2225
All	6.974839	5	0.2225

Dependent variable: GMV36\_SHARPE

Excluded	Chi-sq	df	Prob.
CORRELATI	5.125287	5	0.4008
All	5.125287	5	0.4008