

Time Series Plot of EUR/USD

The STATESPACE Procedure

Number of Observations | 120

Variable	Mean	Standard Error
T_DXY	1.039155	0.10459
T_EUR_USD	1.251411	0.119596

Time Series Plot of EUR/USD

The STATESPACE Procedure

	Information Criterion for Autoregressive Models									
Lag=0	Lag=0 Lag=1 Lag=2 Lag=3 Lag=4 Lag=5 Lag=6 Lag=7 Lag=8 Lag=9 Lag=10									
-1323.93	-1791.33	-1791.31	-1784.3	-1781.91	-1775.29	-1769.43	-1765.65	-1762.06	-1759.09	-1752.86

	Schematic Representation of Correlations										
Name/Lag	0	1	2	3	4	5	6	7	8	9	10
T_DXY	++	++	++	++	++	++	++	++	++	++	++
T_EUR_USD	++	++	++	++	++	++	++	++	++	++	+.
+ is > 2*std error, - is < -2*std error, . is between											

Schema	Schematic Representation of Partial Autocorrelations									
Name/Lag	1	2	3	4	5	6	7	8	9	10
T_DXY	+.									
T_EUR_USD	.+									
+ is > 2*std error, - is < -2*std error, . is between										

Yule-Walker Estimates for Minimum AIC				
	Lag=1			
	T_DXY	T_EUR_USD		
T_DXY	0.946474	-0.0122		
T_EUR_USD	0.021721	0.892838		

Note:

Some variable(s) with positive Infor. are not selected in the model because of singularity of the covariance matrix. The variable(s) may be contained in the model by increasing PASTMIN value.

Time Series Plot of EUR/USD

The STATESPACE Procedure Selected Statespace Form and Preliminary Estimates

State Vector				
T_DXY(T;T)	T_EUR_USD(T;T)			

Estimate of Transition Matrix					
0.946474	-0.0122				
0.021721	0.892838				

Input Matrix for Innovation				
1	0			
0	1			

Variance Matrix for Innovation

Variance Matrix for Innovation						
0.001411	0.001769					
0.001769	0.002437					

Maximum likelihood estimation has converged.

Time Series Plot of EUR/USD

The STATESPACE Procedure Selected Statespace Form and Fitted Model

State Vector				
T_DXY(T;T)	T_EUR_USD(T;T)			

Estimate of Transition Matrix					
0.946474 -0.0122					
0.021721	0.892838				

Input Matrix for Innovation				
1	0			
0	1			

Variance Matrix for Innovation						
0.001411	0.001769					
0.001769	0.002437					

Parameter Estimates					
Parameter	Estimate	Standard Error	t Value		
F(1,1)	0.946474	0.086524	10.94		
F(1,2)	-0.01220	0.075670	-0.16		
F(2,1)	0.021721	0.113686	0.19		
F(2,2)	0.892838	0.099426	8.98		

Time Series Plot of EUR/USD

The STATESPACE Procedure

Number of Observations 119

Variable	Mean	Standard Error	
T_DXY	-0.00026	0.038318	Has been differenced. With period(s) = 1.
T_EUR_USD	0.000921	0.050189	Has been differenced. With period(s) = 1.

Time Series Plot of EUR/USD

The STATESPACE Procedure

	Information Criterion for Autoregressive Models									
Lag=0	Lag=1	Lag=2	Lag=3	Lag=4	Lag=5	Lag=6	Lag=7	Lag=8	Lag=9	Lag=10
-1835.92	-1837.64	-1833.85	-1839.47	-1831.9	-1825.86	-1823.44	-1819.43	-1814.47	-1808.29	-1802.74

Schematic Representation of Correlations											
Name/Lag	0	1	2	3	4	5	6	7	8	9	10
T_DXY	++										
T_EUR_USD	++										
+ is > 2*std error, - is < -2*std error, . is between											

Schematic Representation of Partial Autocorrelations										
Name/Lag	1	2	3	4	5	6	7	8	9	10
T_DXY			-+							
T_EUR_USD			-+							
+ is > 2*std error, - is <-2*std error, . is between										

Yule-Walker Estimates for Minimum AIC								
	L	.ag=1	L	.ag=2	Lag=3			
	T_DXY	T_EUR_USD	T_DXY	T_EUR_USD	T_DXY	T_EUR_USD		
T_DXY	-0.00458	0.097382	-0.41767	0.287097	-1.0702	0.740177		
T_EUR_USD	0.315053	-0.1199	-0.47262	0.278732	-1.30261	0.944959		

Time Series Plot of EUR/USD

The STATESPACE Procedure Selected Statespace Form and Preliminary Estimates

State Vector				
T_DXY(T;T)	T_EUR_USD(T;T)			

Estimate of Transition Matrix					
0.044747	0.064232				
0.376769	-0.16916				

Input Matrix for Innovation				
1	0			
0	1			

Variance Matrix	for Innovation
0.001344	0.001723
0.001723	0.002326

Maximum likelihood estimation has converged.

Time Series Plot of EUR/USD

The STATESPACE Procedure Selected Statespace Form and Fitted Model

State Vector				
T_DXY(T;T)	T_EUR_USD(T;T)			

Estimate of Transition Matrix				
0.044747	0.064232			
0.376769	-0.16916			

Input Matrix for Innovation		
1	0	

ı	Input Matrix f	or Innovation
ı	0	1

Variance Matrix for Innovation					
0.001444	0.001842				
0.001842	0.002477				

Parameter Estimates					
Parameter Estimate Standard Error t Value					
F(1,1)	0.044747	0.253198	0.18		
F(1,2)	0.064232	0.193410	0.33		
F(2,1)	0.376769	0.331422	1.14		
F(2,2)	-0.16916	0.253166	-0.67		

Time Series Plot of EUR/USD

The VARMAX Procedure

Number of Observations	
Number of Pairwise Missing	0
Observation(s) eliminated by differencing	1

Simple Summary Statistics								
Variable Type N Mean Deviation Min Max Difference Label								
T_DXY	Dependent	119	-0.00026	0.03832	-0.09135	0.09323	1	T_DXY
T_EUR_USD	Dependent	119	0.00092	0.05019	-0.11322	0.12492	1	T_EUR_USD

Dickey-Fuller Unit Root Tests						
Variable Type Rho Pr < Rho Tau Pr < Tau					Pr < Tau	
T_DXY	Zero Mean	-116.19	0.0001	-7.56	<.0001	
Single Mean -116.23 0.0001 -7.53 <.0001						
Trend -116.23 0.0001 -7.50 <.0001						
T_EUR_USD	Zero Mean	-123.38	0.0001	-7.79	<.0001	
	Single Mean	-123.43	0.0001	-7.75	<.0001	
	Trend	-123.44	0.0001	-7.72	<.0001	

G	Granger-Causality Wald Test				
Test	Test DF Chi-Square Pr > ChiSq				
1	3	5.65	0.1297		
2	3	6.97	0.0730		

Test 1: Group 1 Variables:	T_DXY
Group 2 Variables:	T_EUR_USD

Test 2: Group 1 Variables:	T_EUR_USD
Group 2 Variables:	T_DXY

Cross Correlations of Dependent Series						
Lag	ag Variable T_DXY T_EUR_USD					
0	T_DXY	1.00000	0.97267			
	T_EUR_USD	0.97267	1.00000			

Cr	oss Correlation	s of Depen	dent Series					
Lag	Variable	T_DXY	T_EUR_USD					
1	T_DXY	0.12658	0.12312					
	T_EUR_USD	0.12765	0.11064					
2	T_DXY	-0.04849	-0.07930					
	T_EUR_USD	-0.04119	-0.07271					
3	T_DXY	-0.14368	-0.08890					
	T_EUR_USD	-0.09227	-0.03880					
4	T_DXY	-0.00951	-0.01846					
	T_EUR_USD	-0.02501	-0.03428					
5	T_DXY	0.00641	0.03039					
	T_EUR_USD	-0.00247	0.02183					
6	T_DXY	0.06696	0.02499					
	T_EUR_USD	0.08909	0.04853					
7	T_DXY	-0.07175	-0.05077					
	T_EUR_USD	-0.04517	-0.02614					
8	T_DXY	-0.00703	-0.03051					
	T_EUR_USD	-0.00344	-0.02312					
9	T_DXY	-0.03925	-0.05948					
	T_EUR_USD	-0.04502	-0.06824					
10	T_DXY	0.00616	0.02393					
	T_EUR_USD	0.00944	0.03269					
11	T_DXY	-0.07152	-0.08277					
	T_EUR_USD	-0.08791	-0.09822					
12	T_DXY	-0.01502	-0.06612					
	T_EUR_USD	-0.02822	-0.08098					

	Schematic Representation of Cross Correlations												
Variable/Lag	0	1	2	3	4	5	6	7	8	9	10	11	12
T_DXY	++												
T_EUR_USD	++												
+ is > 2*std error, - is < -2*std error, . is between													

	Partial Autoregression							
Lag	Variable	T_DXY	T_EUR_USD					
1	T_DXY	0.04475	0.06423					
	T_EUR_USD	0.37677	-0.16916					
2	T_DXY	-0.19063	0.09823					
	T_EUR_USD	-0.16467	0.03014					
3	T_DXY	-1.07020	0.74018					
	T_EUR_USD	-1.30261	0.94496					
4	T_DXY	0.17747	-0.11548					
	T_EUR_USD	0.24480	-0.16917					
5	T_DXY	0.10173	-0.07776					
	T_EUR_USD	0.11119	-0.05707					
6	T_DXY	-0.57440	0.44677					
	T_EUR_USD	-0.74286	0.53918					
7	T_DXY	-0.61803	0.42445					
	T_EUR_USD	-0.76254	0.54576					
8	T_DXY	-0.13512	0.12917					
	T_EUR_USD	-0.28625	0.22117					
9	T_DXY	-0.00580	-0.02002					
	T_EUR_USD	-0.04282	-0.02592					

	Partial Autoregression							
Lag	Variable	T_DXY	T_EUR_USD					
10	T_DXY	-0.29202	0.19592					
	T_EUR_USD	-0.44379	0.32770					
11	T_DXY	0.33841	-0.31792					
	T_EUR_USD	0.33530	-0.35971					
12	T_DXY	0.39013	-0.27575					
	T_EUR_USD	0.40203	-0.33106					

Sc	Schematic Representation of Partial Autoregression											
Variable/Lag	1	2	3	4	5	6	7	8	9	10	11	12
T_DXY			-+									
T_EUR_USD+												
	+ is > 2*std error, - is < -2*std error, . is between											

	Partial Cross Correlations								
Lag	Variable	T_DXY	T_EUR_USD						
1	T_DXY	-0.06756	0.17920						
	T_EUR_USD	0.19872	-0.05685						
2	T_DXY	-0.02271	-0.07276						
	T_EUR_USD	0.10032	-0.13785						
3	T_DXY	-0.28101	-0.06458						
	T_EUR_USD	-0.05866	0.15423						
4	T_DXY	0.03802	0.02592						
	T_EUR_USD	0.02401	-0.02976						
5	T_DXY	-0.02532	0.05106						
	T_EUR_USD	-0.09042	0.07013						
6	T_DXY	-0.00185	-0.13451						
	T_EUR_USD	0.16449	-0.03450						
7	T_DXY	-0.15436	-0.04636						
	T_EUR_USD	-0.02637	0.08041						
8	T_DXY	0.09430	-0.10337						
	T_EUR_USD	0.07542	-0.00750						
9	T_DXY	0.04746	-0.07264						
	T_EUR_USD	0.04074	-0.07725						
10	T_DXY	-0.05887	-0.03920						
	T_EUR_USD	-0.07718	0.09725						
11	T_DXY	0.10160	-0.07452						
	T_EUR_USD	-0.04460	-0.11620						
12	T_DXY	0.18851	-0.07105						
	T_EUR_USD	0.07888	-0.12679						

Sch	Schematic Representation of Partial Cross Correlations											
Variable/Lag	1	2	3	4	5	6	7	8	9	10	11	12
T_DXY												
T_EUR_USD	T_EUR_USD +											
	+ is > 2*std error, - is < -2*std error, . is between											

Time Series Plot of EUR/USD

The VARMAX Procedure

Type of Model	VAR(3)
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Estimation Method Least Squares Estimation

		Model Pa	arameter Est	imates		
Equation	Parameter	Estimate	Standard Error	t Value	Pr > t	Variable
T_DXY	AR1_1_1	-0.00000	0.00000			T_DXY(t-1)
	AR1_1_2	0.00000	0.00000			T_EUR_USD(t-1)
	AR2_1_1	0.00000	0.00000			T_DXY(t-2)
	AR2_1_2	-0.00000	0.00000			T_EUR_USD(t-2)
	AR3_1_1	-1.00513	0.39208	-2.56	0.0117	T_DXY(t-3)
	AR3_1_2	0.67105	0.29910	2.24	0.0269	T_EUR_USD(t-3)
T_EUR_USD	AR1_2_1	-0.00000	0.00000			T_DXY(t-1)
	AR1_2_2	-0.00000	0.00000			T_EUR_USD(t-1)
	AR2_2_1	0.00000	0.00000			T_DXY(t-2)
	AR2_2_2	0.00000	0.00000			T_EUR_USD(t-2)
	AR3_2_1	-1.26202	0.51445	-2.45	0.0157	T_DXY(t-3)
	AR3_2_2	0.89446	0.39245	2.28	0.0246	T_EUR_USD(t-3)

	Testing of the Restricted Parameters							
Parameter	Estimate	Standard Error	t Value	Pr > t	Equation			
Restrict0	50.35632	63.23546	0.80	0.4267	AR1_1_2 = 0			
Restrict1	-82.50101	48.00694	-1.72	0.0871	AR2_2_2 = 0			
Restrict2	-64.94818	36.72299	-1.77	0.0783	AR2_2_1 = 0			
Restrict3	79.29562	48.18439	1.65	0.1012	AR2_1_1 = 0			
Restrict4	-25.51116	48.19393	-0.53	0.5971	AR1_2_2 = 0			
Restrict5	-0.35035	36.95392	-0.01	0.9924	AR1_2_1 = 0			
Restrict6	14.39225	48.48739	0.30	0.7669	AR1_1_1 = 0			
Restrict7	103.48087	62.99011	1.64	0.1018	AR2_1_2 = 0			

Covariances of Innovations						
Variable T_DXY T_EUR_US						
T_DXY	0.00146	0.00187				
T_EUR_USD	0.00187	0.00253				

Log-likelihood 785.5149

Information Criteria				
AICC	-1555.99			
HQC	-1549.21			
AIC	-1557.03			
SBC	-1537.75			
FPEC	2.185E-7			

Forecasts									
Variable	Obs	Forecast	Standard Error						
T_DXY	121	1.00966	0.03824	0.93470	1.08461				
	122	1.00968	0.05408	0.90368	1.11568				
	123	1.01859	0.06624	0.88877	1.14841				
	124	1.02487	0.07425	0.87934	1.17039				
	125	1.02501	0.08148	0.86532	1.18471				
	126	1.02457	0.08811	0.85187	1.19728				
T_EUR_USD	121	1.30459	0.05028	1.20604	1.40314				

Forecasts									
Variable	Obs	Forecast	Standard Error	95% Confidence Limits					
	122	1.30485	0.07111	1.16548	1.44421				
	123	1.31754	0.08709	1.14685	1.48822				
	124	1.32479	0.10021	1.12838	1.52119				
	125	1.32498	0.11180	1.10586	1.54410				
	126	1.32509	0.12229	1.08540	1.56478				

Time Series Plot of EUR/USD

Obs	T_DXY	FOR1	RES1	STD1	LCI1	UCI1	T_EUR_USD	FOR2	RES2	STD2	LCI2	UCI2
1	1.05540055						1.20714169					
2	1.0891499276						1.25686521					
3	1.0772005389						1.24902976					
4	1.0639087315						1.21110025					
5	0.9966086504	1.06335	-0.06674	0.038242	0.98840	1.13831	1.11576969	1.21298	-0.09721	0.05028	1.11444	1.31153
6	1.0279735345	1.00336	0.02461	0.038242	0.92841	1.07832	1.179396	1.12384	0.05555	0.05028	1.02529	1.22239
7	1.0078458684	1.01588	-0.00803	0.038242	0.94093	1.09083	1.17375556	1.16224	0.01151	0.05028	1.06370	1.26079
8	1.0367846959	1.01152	0.02527	0.038242	0.93657	1.08647	1.18178641	1.17342	0.00837	0.05028	1.07487	1.27197
9	1.1176595904	1.04796	0.06970	0.038242	0.97300	1.12291	1.29458884	1.19911	0.09547	0.05028	1.10057	1.29766
10	1.1542164265	1.13411	0.02011	0.038242	1.05915	1.20906	1.31194116	1.31495	-0.00300	0.05028	1.21640	1.41349
11	1.0875603423	1.13052	-0.04296	0.038242	1.05556	1.20547	1.23854641	1.28260	-0.04406	0.05028	1.18406	1.38115
12	1.0819115681	1.08197	-0.00006	0.038242	1.00701	1.15692	1.23298816	1.23738	-0.00439	0.05028	1.13883	1.33592
13	1.0957726199	1.05681	0.03896	0.038242	0.98186	1.13177	1.247689	1.20237	0.04532	0.05028	1.10383	1.30092
14	1.0846174734	1.11352	-0.02890	0.038242	1.03856	1.18847	1.24456336	1.26616	-0.02160	0.05028	1.16761	1.36471
15	1.0973802505	1.08657	0.01081	0.038242	1.01161	1.16152	1.26292644	1.24672	0.01621	0.05028	1.14817	1.34527
16	1.0319455674	1.09331	-0.06137	0.038242	1.01836	1.16827	1.20538441	1.25858	-0.05320	0.05028	1.16004	1.35713
17	0.9706617486	1.04106	-0.07040	0.038242	0.96611	1.11601	1.12042225	1.21667	-0.09624	0.05028	1.11812	1.31521
18	0.9572232164	0.97016	-0.01293	0.038242	0.89520	1.04511	1.10523169	1.12074	-0.01551	0.05028	1.02219	1.21929
19	1.0098725035	0.98438	0.02549	0.038242	0.90943	1.05933	1.16532025	1.13634	0.02898	0.05028	1.03780	1.23489
20	0.9779707779	1.01446	-0.03649	0.038242	0.93950	1.08941	1.11830625	1.16667	-0.04836	0.05028	1.06812	1.26521
21	0.9930365792	0.98128	0.01175	0.038242	0.90633	1.05624	1.13401201	1.12168	0.01233	0.05028	1.02313	1.22023
22	1.0192742207	0.98044	0.03883	0.038242	0.90549	1.05539	1.18701025	1.12131	0.06570	0.05028	1.02277	1.21986
23	1.0645674645	1.01979	0.04478	0.038242	0.94484	1.09474	1.26360081	1.18522	0.07838	0.05028	1.08667	1.28377
24	1.0934821259	1.05996	0.03352	0.038242	0.98501	1.13492	1.30484929	1.25864	0.04621	0.05028	1.16009	1.35718
25	1.1596919469	1.10267	0.05702	0.038242	1.02772	1.17763	1.401856	1.31914	0.08271	0.05028	1.22060	1.41769
26	1.1644522221	1.16556	-0.00111	0.038242	1.09061	1.24052	1.41800464	1.41320	0.00480	0.05028	1.31466	1.51175
27	1.1542164265	1.16307	-0.00885	0.038242	1.08812	1.23802	1.39523344	1.41841	-0.02318	0.05028	1.31986	1.51696
28	1.1186054569	1.15276	-0.03416	0.038242	1.07781	1.22772	1.35582736	1.39844	-0.04262	0.05028	1.29990	1.49699
29	1.1549608021	1.12466	0.03030	0.038242	1.04970	1.19961	1.41657604	1.36426	0.05231	0.05028	1.26572	1.46281
30	1.1783983926	1.14997	0.02843	0.038242	1.07501	1.22492	1.43904016	1.40913	0.02991	0.05028	1.31058	1.50767
31	1.2587868198	1.18775	0.07104	0.038242	1.11279	1.26270	1.542564	1.44873	0.09383	0.05028	1.35019	1.54728
32	1.2180012646	1.26301	-0.04501	0.038242	1.18806	1.33796	1.48669249	1.55102	-0.06433	0.05028	1.45247	1.64957
33	1.2353913582	1.20952	0.02587	0.038242	1.13456	1.28447	1.51807041	1.47721	0.04086	0.05028	1.37866	1.57575
34	1.1855947019	1.22406	-0.03847	0.038242	1.14911	1.29901	1.45853929	1.50922	-0.05068	0.05028	1.41067	1.60776
35	1.1322155588	1.18910	-0.05688	0.038242	1.11414	1.26405	1.366561	1.46004	-0.09348	0.05028	1.36149	1.55858
36	1.1164789434	1.13579	-0.01931	0.038242	1.06084	1.21075	1.36492489	1.37268	-0.00776	0.05028	1.27413	1.47123
37	1.1200265097	1.12658	-0.00656	0.038242	1.05163	1.20154	1.36679481	1.37452	-0.00773	0.05028	1.27597	1.47307
38	1.1047746638	1.11196	-0.00718	0.038242	1.03700	1.18691	1.34536801	1.35189	-0.00652	0.05028	1.25334	1.45044
39	1.1050069423	1.11949	-0.01449	0.038242	1.04454	1.19445	1.34745664	1.36376	-0.01631	0.05028	1.26522	1.46231
40	1.0599691428	1.10270	-0.04273	0.038242	1.02774	1.17765	1.279161	1.34465	-0.06549	0.05028	1.24611	1.44320
41	1.0569201269	1.06092	-0.00400	0.038242	0.98597	1.13587	1.28029225	1.27924	0.00105	0.05028	1.18070	1.37779

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Obs	T_DXY	FOR1	RES1	STD1	LCI1	UCI1	T_EUR_USD	FOR2	RES2	STD2	LCI2	UCI2
42	1.081236674	1.05809	0.02315	0.038242	0.98313	1.13304	1.31537961	1.28187	0.03351	0.05028	1.18332	1.38041
43	1.0946264743	1.08068	0.01395	0.038242	1.00572	1.15563	1.30965136	1.31113	-0.00148	0.05028	1.21258	1.40968
44	1.0814615685	1.09845	-0.01699	0.038242	1.02350	1.17340	1.292769	1.31451	-0.02174	0.05028	1.21596	1.41306
45	1.0567028437	1.08057	-0.02386	0.038242	1.00561	1.15552	1.25821089	1.29347	-0.03525	0.05028	1.19492	1.39201
46	1.0523712112	1.03940	0.01297	0.038242	0.96445	1.11435	1.25776225	1.23619	0.02157	0.05028	1.13764	1.33474
47	1.0465656295	1.05427	-0.00771	0.038242	0.97932	1.12923	1.24701889	1.25928	-0.01226	0.05028	1.16073	1.35782
48	1.0821366732	1.04826	0.03388	0.038242	0.97331	1.12321	1.29231424	1.24735	0.04496	0.05028	1.14881	1.34590
49	1.0302703314	1.08619	-0.05592	0.038242	1.01124	1.16114	1.22633476	1.29738	-0.07104	0.05028	1.19883	1.39593
50	1.0219550278	1.02890	-0.00694	0.038242	0.95394	1.10385	1.20758121	1.22405	-0.01647	0.05028	1.12551	1.32260
51	1.0125162808	1.01660	-0.00408	0.038242	0.94164	1.09155	1.18766404	1.20320	-0.01554	0.05028	1.10466	1.30175
52	1.0551837352	1.02037	0.03481	0.038242	0.94542	1.09533	1.243225	1.19410	0.04912	0.05028	1.09556	1.29265
53	1.0355190382	1.05096	-0.01544	0.038242	0.97600	1.12591	1.21330225	1.23694	-0.02364	0.05028	1.13840	1.33549
54	1.0763066893	1.03164	0.04467	0.038242	0.95669	1.10659	1.256641	1.20740	0.04924	0.05028	1.10885	1.30595
55	1.0543171435	1.07070	-0.01639	0.038242	0.99575	1.14566	1.23054649	1.25249	-0.02194	0.05028	1.15394	1.35104
56	1.0384758523	1.05400	-0.01553	0.038242	0.97905	1.12896	1.21550625	1.22860	-0.01309	0.05028	1.13005	1.32715
57	1.0192742207	1.02656	-0.00729	0.038242	0.95161	1.10152	1.21638841	1.20280	0.01359	0.05028	1.10425	1.30134
58	1.0198919314	1.02387	-0.00397	0.038242	0.94891	1.09882	1.20012025	1.22080	-0.02068	0.05028	1.12225	1.31935
59	1.0340453646	1.02572	0.00832	0.038242	0.95077	1.10068	1.23165604	1.20666	0.02500	0.05028	1.10811	1.30521
60	1.0543171435	1.05394	0.00038	0.038242	0.97898	1.12889	1.26135361	1.25668	0.00468	0.05028	1.15813	1.35522
61	1.147549308	1.04278	0.10477	0.038242	0.96783	1.11773	1.38627076	1.24602	0.14025	0.05028	1.14748	1.34457
62	1.1778868794	1.15449	0.02340	0.038242	1.07953	1.22944	1.42468096	1.39662	0.02806	0.05028	1.29807	1.49516
63	1.1343872116	1.17744	-0.04305	0.038242	1.10249	1.25239	1.37311524	1.42566	-0.05255	0.05028	1.32711	1.52421
64	1.1307712529	1.12450	0.00627	0.038242	1.04955	1.19946	1.35652609	1.36719	-0.01066	0.05028	1.26864	1.46573
65	1.1848205202	1.12605	0.05877	0.038242	1.05110	1.20101	1.42277184	1.35260	0.07018	0.05028	1.25405	1.45114
66	1.2362156393	1.19394	0.04228	0.038242	1.11899	1.26889	1.49157369	1.43155	0.06003	0.05028	1.33300	1.53009
67	1.2188081996	1.22872	-0.00991	0.038242	1.15376	1.30367	1.47282496	1.48130	-0.00847	0.05028	1.38275	1.57985
68	1.2107747719	1.20894	0.00184	0.038242	1.13398	1.28389	1.45781476	1.46387	-0.00605	0.05028	1.36532	1.56241
69	1.1505053209	1.20529	-0.05478	0.038242	1.13033	1.28024	1.37545984	1.45449	-0.07903	0.05028	1.35595	1.55304
70	1.2001864994	1.15542	0.04477	0.038242	1.08047	1.23037	1.44432324	1.38066	0.06366	0.05028	1.28211	1.47920
71	1.2337452673	1.19819	0.03556	0.038242	1.12323	1.27314	1.49450625	1.44104	0.05347	0.05028	1.34249	1.53958
72	1.1702539788	1.23906	-0.06881	0.038242	1.16411	1.31401	1.40541025	1.49690	-0.09149	0.05028	1.39836	1.59545
73	1.177120234	1.16653	0.01059	0.038242	1.09158	1.24148	1.408969	1.40431	0.00466	0.05028	1.30576	1.50285
74	1.1654581196	1.17706	-0.01161	0.038242	1.10211	1.25202	1.39405249	1.41150	-0.01745	0.05028	1.31296	1.51005
75	1.1262158049	1.16949	-0.04327	0.038242	1.09453	1.24444	1.34119561	1.39449	-0.05329	0.05028	1.29594	1.49303
76	1.1288498068	1.12170	0.00715	0.038242	1.04675	1.19666	1.33656721	1.33571	0.00085	0.05028	1.23717	1.43426
77	1.0852955359	1.13056	-0.04527	0.038242	1.05561	1.20552	1.28504896	1.33794	-0.05289	0.05028	1.23940	1.43649
78	1.0857479309	1.08927	-0.00352	0.038242	1.01432	1.16422	1.29231424	1.28730	0.00502	0.05028	1.18875	1.38584
79	1.0729646429	1.07999	-0.00703	0.038242	1.00504	1.15495	1.26180289	1.28485	-0.02305	0.05028	1.18630	1.38340
80	1.0691957737	1.08217	-0.01297	0.038242	1.00722	1.15712	1.25865961	1.27069	-0.01203	0.05028	1.17214	1.36923
81	1.0346765535	1.07362	-0.03894	0.038242	0.99866	1.14857	1.22434225	1.26459	-0.04024	0.05028	1.16604	1.36313
82	0.9433284492	1.02705	-0.08372	0.038242	0.95210	1.10200	1.11112681	1.21318	-0.10206	0.05028	1.11464	1.31173
83	0.9658977718	0.94501	0.02089	0.038242	0.87005	1.01996	1.15197289	1.11307	0.03890	0.05028	1.01452	1.21162
84	0.9124090838	0.97757	-0.06516	0.038242	0.90261	1.05252	1.09872324	1.16484	-0.06612	0.05028	1.06629	1.26339
85	0.8916780579	0.92825	-0.03657	0.038242	0.85330	1.00321	1.04407524	1.11274	-0.06866	0.05028	1.01419	1.21129
86	0.8463322921	0.89640	-0.05007	0.038242	0.82145	0.97136	1.01143249	1.05213	-0.04070	0.05028	0.95358	1.15067
87	0.7954883465	0.86436	-0.06887	0.038242	0.78941	0.93932	0.96020401	1.03131	-0.07110	0.05028	0.93276	1.12985
88	0.8039269646	0.77965	0.02427	0.038242	0.70470	0.85461	0.97673689	0.93749	0.03925	0.05028	0.83894	1.03603
89	0.8908366537	0.82760	0.06324	0.038242	0.75265	0.90255	1.08264025	1.00477	0.07787	0.05028	0.90622	1.10331
90	0.9331500278	0.90756	0.02559	0.038242	0.83261	0.98252	1.14532804	1.10098	0.04434	0.05028	1.00244	1.19953
91	0.9592869045	0.93576	0.02352	0.038242	0.86081	1.01072	1.17983044	1.14947	0.03036	0.05028	1.05092	1.24801
92	0.9092796342	0.94300	-0.03372	0.038242	0.86804	1.01795	1.11851776	1.16488	-0.04636	0.05028	1.06633	1.26342
93	0.9516287035	0.90882	0.04281	0.038242	0.83386	0.98377	1.17483921	1.12119	0.05365	0.05028	1.02264	1.21974
94	0.9676087551	0.94851	0.01910	0.038242	0.87356	1.02346	1.214404	1.17272	0.04169	0.05028	1.07417	1.27126
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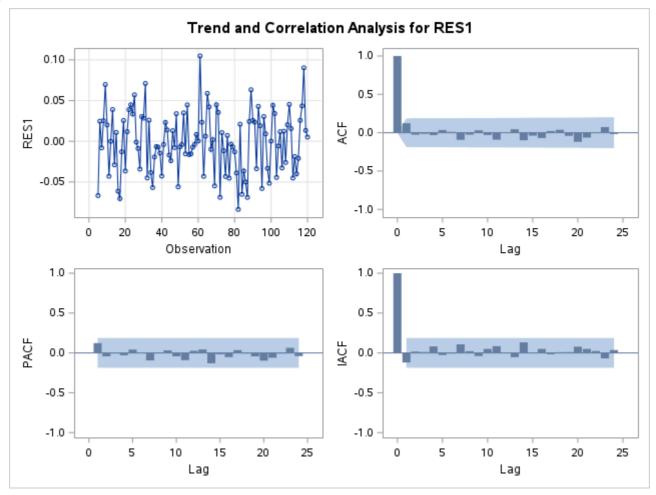
95 0.9187166458 0.97673 -0.05801 0.038242 0.90177 1.05188 1.14233344 1.22267 -0.08034 0.05028 1.12413 1.32122 96 0.9442453257 0.91395 0.03030 0.038242 0.83899 0.98890 1.190281 1.13927 0.05102 0.05028 1.04072 1.23781 97 0.9638127259 0.95473 0.00908 0.035242 0.88996 1.20969 1.209640049 1.20550 0.00296 0.05028 1.10696 1.30402 98 0.9313497967 0.96459 -0.03324 0.038242 0.88964 1.03955 1.17527281 1.20570 -0.03043 0.05028 1.10551 1.30425 99 0.8683135846 0.93767 -0.05155 0.038242 0.86291 1.01282 1.117249 1.15504 0.06869 0.05028 1.10715 1.30425 100 0.8790161236 0.87885 0.00017 0.038242 0.86291 1.01282 1.117249 1.15504 0.06869 0.05028 1.01027 1.20736 101 0.9335107004 0.88937 0.04414 0.038242 0.81442 0.96433 1.18504966 1.12980 0.05525 0.05028 1.03125 1.22835 102 0.9739214134 0.93964 0.03409 0.038242 0.86291 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28853 103 0.9376735077 0.98211 -0.04443 0.038242 0.90715 1.05706 1.16988566 1.22828 0.05642 0.05028 1.10273 1.32682 104 0.9217179761 0.92755 -0.00683 0.038242 0.86295 1.00706 1.1698699 1.16090 0.00645 0.05028 1.06205 1.25914 105 0.9148542832 0.90317 0.01169 0.038242 0.88259 1.00720 1.16704809 1.16000 0.00645 0.05028 1.06205 1.26514 106 0.8863135846 0.91903 -0.03271 0.038242 0.86291 0.97542 1.16488849 1.14546 0.01943 0.05028 1.06690 1.22611 107 0.9127577974 0.90046 0.01229 0.038242 0.88251 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06809 1.22611 107 0.9227807814 0.90046 0.01229 0.038242 0.88256 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06809 1.22611 107 0.9227807814 0.90046 0.01229 0.038242 0.88256 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06690 1.25556 109 0.9227807814 0.90044 0.02034 0.038242 0.88256 0.99655 1.122036209 1.17229 0.04807 0.05028 1.06306 1.25566 110 0.948806401 0.96001 0.01557 0.038242 0.88256 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9948906401 0.96001 0.01557 0.038242 0.88256 0.99655 1.1203620 1.17290 0.04807 0.05028 1.07374 1.27084 111 0.9848906401 0.96001 0.04825 0.038242 0.88256 0.99655 1.1209634 1.17991 0.04134 0.05	, .												
96 0.9442453257 0.91395 0.03030 0.038242 0.83899 0.98890 1.190281 1.13927 0.05102 0.05028 1.04072 1.23781 97 0.9638127259 0.95473 0.00908 0.038242 0.8978 1.02969 1.20846049 1.20550 0.00296 0.05028 1.10696 1.30405 98 0.9313497967 0.96499 -0.03324 0.038242 0.86964 1.03955 1.17527281 1.20570 0.03043 0.05028 1.10715 1.30425 99 0.8663135846 0.93787 -0.05155 0.038242 0.86991 1.01282 1.117249 1.18594 -0.06669 0.05028 1.01712 1.28445 100 0.8790161236 0.87885 0.00017 0.038242 0.86389 0.95380 1.11851776 1.10882 0.00970 0.05028 1.01072 1.27736 101 0.9335107004 0.88937 0.04414 0.038242 0.81442 0.96433 1.18504966 1.12980 0.05525 0.05028 1.03125 1.22836 102 0.9739214134 0.93984 0.03408 0.038242 0.86489 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28653 103 0.9376735077 0.98211 -0.04443 0.038242 0.85259 1.00250 1.16704809 1.10600 0.06645 0.05028 1.05214 1.2973 1.32682 104 0.9217179761 0.92755 -0.00583 0.038242 0.88249 1.09781 1.16488849 1.14546 0.0143 0.05028 1.05208 1.29514 105 0.9148542832 0.90317 0.01169 0.038242 0.88245 1.03784 1.16488849 1.14546 0.0143 0.05028 1.06206 1.28614 106 0.8685135846 0.91903 -0.03271 0.038242 0.88407 0.99386 1.13742225 1.16753 0.03021 0.05028 1.06609 1.28616 107 0.9127577974 0.90046 0.01229 0.038242 0.88251 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06609 1.28616 109 0.9227807814 0.90244 0.02034 0.038242 0.88406 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.06609 1.25766 110 0.968477573 0.92160 0.04525 0.038242 0.88406 1.04397 1.23085956 1.22165 0.01801 0.05028 1.05028 1.12603 1.25766 111 0.9845806401 0.96901 0.01557 0.038242 0.88406 1.04397 1.23085956 1.02165 0.01801 0.05028 1.12408 1.27076 111 0.8945818901 0.8850 -0.038242 0.88406 1.04497 1.18405899 1.22262 0.03823 0.05028 1.12408 1.12401 1.32011 111 0.8945818901 0.8850 -0.038242 0.88406 1.04497 1.18405899 1.22262 0.03823 0.05028 1.12408 1.12401 1.32011 112 0.92498119142 0.97001 -0.04510 0.038242 0.89506 1.04447 1.18405899 1.22262 0.03823 0.05028 1.12408 1.12401 1.12608 1.12401 1.12608 0.05028 1.12408 1.12408 1.12408 1.12409 1.105050	Obs	T_DXY	FOR1	RES1	STD1	LCI1	UCI1	T_EUR_USD	FOR2	RES2	STD2	LCI2	UCI2
97 0.9638127259 0.95473 0.00908 0.038242 0.87978 1.02969 1.20846049 1.20550 0.0028 0.05028 1.10696 1.30405 98 0.9313497967 0.96459 -0.03324 0.038242 0.88961 1.01262 1.117249 1.18594 -0.06869 0.05028 1.00715 1.30425 100 0.8790161236 0.87936 0.80001 0.038242 0.80389 0.95380 1.11851776 1.10882 0.006809 0.05028 1.01027 1.2071 1.20850 101 0.8370161236 0.88937 0.04441 0.038242 0.86899 0.01479 1.2185099 1.12890 0.05255 0.05028 1.09144 1.28653 102 0.9739214134 0.93849 0.03443 0.038242 0.86491 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28653 104 0.9217179761 0.92755 0.00683 0.038242 0.85291 1.02060 1.16704809 1.16060 0.00645 0.	95	0.9187166458	0.97673	-0.05801	0.038242	0.90177	1.05168	1.14233344	1.22267	-0.08034	0.05028	1.12413	1.32122
98 0.9313497967 0.96459 -0.03324 0.038242 0.88964 1.03955 1.17527281 1.20570 -0.03043 0.05028 1.10715 1.30425 99 0.8863135846 0.93787 -0.05155 0.038242 0.86291 1.01282 1.117249 1.18594 -0.06869 0.05028 1.01071 1.20736 101 0.8790161236 0.87885 0.00017 0.038242 0.84899 0.95380 1.11851776 1.10882 0.00970 0.05028 1.01271 1.20736 101 0.9335107004 0.888937 0.04414 0.038242 0.84842 0.96433 1.1850496 1.12880 0.05525 0.05028 1.09144 1.28853 102 0.9739214134 0.938041 0.08645 0.95028 1.09144 1.28682 104 0.921779761 0.92755 -0.00583 0.038242 0.82821 0.97812 1.16704809 1.16060 0.0645 0.05028 1.04691 1.24401 105 0.9148542832 0.90317 0.01169	96	0.9442453257	0.91395	0.03030	0.038242	0.83899	0.98890	1.190281	1.13927	0.05102	0.05028	1.04072	1.23781
99 0.8863135846 0.93787 0.05155 0.038242 0.86291 1.01282 1.117249 1.18594 0.06869 0.05028 1.06740 1.28446 1.00 0.8790161236 0.87885 0.00017 0.038242 0.80389 0.95380 1.11851776 1.10882 0.00970 0.05028 1.01027 1.20736 1.012 0.9739214134 0.93984 0.03408 0.038242 0.86489 1.01479 1.21793296 1.18999 0.05525 0.05028 1.09144 1.28835 1.00 0.937675077 0.98211 0.04443 0.038242 0.86489 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28835 1.00 0.937675077 0.98211 0.04443 0.038242 0.86489 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28835 1.00 0.937675077 0.98211 0.04443 0.038242 0.86289 1.00250 1.16704809 1.1606 0.00648 0.05028 1.06251 1.25914 0.9148542832 0.90317 0.01169 0.038242 0.86281 0.97812 1.16488849 1.14546 0.01943 0.05028 1.04691 1.24401 1.0600 0.8663135846 0.91903 0.03271 0.038242 0.82591 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06909 1.26618 1.02507 0.9127577974 0.90046 0.01229 0.038242 0.82545 0.99316 1.14768369 1.18200 0.03423 0.05028 1.06650 1.25586 1.00 0.9227807814 0.90244 0.02034 0.038242 0.82749 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06659 1.25768 1.09467 0.9668477573 0.92160 0.04525 0.038242 0.89466 0.99655 1.22036209 1.1229 0.04807 0.05028 1.07374 1.27084 1.11408 0.896118901 0.89650 0.038242 0.89466 0.99656 0.04497 1.18439689 1.12216 0.01801 0.05028 1.01464 1.21173 1.210173 0.8943785766 0.91320 0.01822 0.038242 0.89466 0.99656 1.04497 1.18439689 1.1319 0.04134 0.05028 1.01464 1.21173 1.15054 0.896684134 0.89656 0.038242 0.89456 0.99466 0.04466 0.01731 0.05028 0.05028 0.01464 0.11201 0.90444 0.005028 0.038242 0.89466 0.99466 0.04466 0.01731 0.05028 0.01464 0.11201 0.05028 0.01464 0.11201 0.05028 0	97	0.9638127259	0.95473	0.00908	0.038242	0.87978	1.02969	1.20846049	1.20550	0.00296	0.05028	1.10696	1.30405
100 0.8790161236 0.87885 0.00017 0.038242 0.80389 0.95380 1.11851776 1.10882 0.00970 0.05028 1.01027 1.20736 1.01017 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017 1.20736 1.01017	98	0.9313497967	0.96459	-0.03324	0.038242	0.88964	1.03955	1.17527281	1.20570	-0.03043	0.05028	1.10715	1.30425
101 0.9335107004 0.88937 0.04414 0.038242 0.81442 0.96433 1.18504996 1.12980 0.05525 0.05028 1.03125 1.22835 102 0.9739214134 0.93984 0.03408 0.038242 0.86489 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28853 103 0.9376735077 0.98211 -0.04443 0.038242 0.85259 1.00250 1.16704809 1.16060 0.00645 0.05028 1.12973 1.32682 1.05708 1.05708 1.16704809 1.16060 0.00645 0.05028 1.06205 1.25914 1.05708 0.9148542832 0.90317 0.01169 0.038242 0.82821 0.97812 1.16488849 1.14546 0.104943 0.05028 1.06205 1.25914 1.05708 0.9148542832 0.90317 0.038242 0.82821 0.97812 1.16488849 1.14546 0.104943 0.05028 1.06991 1.246018 1.07991 1.09147577974 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06590 1.25555 1.09148 1.14768369 1.18200 0.03432 0.05028 1.06590 1.25555 1.09148 1.14768369 1.18200 0.03432 0.05028 1.06590 1.25768 1.09149 0.9227807814 0.90244 0.02034 0.038242 0.84065 0.99655 1.22036209 1.17229 0.04807 0.05028 1.06590 1.25768 1.10 0.9668477573 0.92160 0.04525 0.038242 0.84065 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 1.11 0.9845808401 0.96901 0.01557 0.038242 0.88406 1.04397 1.23965966 1.22165 0.01801 0.05028 1.07374 1.27084 1.11 0.9249119142 0.97001 0.04150 0.038242 0.88406 1.04397 1.18436695 1.17229 0.04807 0.05028 1.07367 1.27076 1.11 0.84456121 0.87250 0.01820 0.038242 0.88455 0.99646 1.07184609 1.1319 0.04134 0.05028 1.07441 1.26850 1.11 0.920833707 0.87738 0.04345 0.038242 0.84655 0.99646 1.07184609 1.1319 0.04134 0.05028 0.99917 1.19627 1.166846695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 0.99017 1.19627 1.166868695 0.92047 0.09021 0.038242 0.94855 0	99	0.8863135846	0.93787	-0.05155	0.038242	0.86291	1.01282	1.117249	1.18594	-0.06869	0.05028	1.08740	1.28449
102 0.9739214134 0.93984 0.03408 0.038242 0.86489 1.01479 1.21793296 1.18999 0.02795 0.05028 1.09144 1.28853 1.03 0.9376735077 0.98211 -0.04443 0.038242 0.90715 1.05706 1.16985856 1.22828 -0.05842 0.05028 1.12973 1.32682 1.04 0.9217179761 0.92755 -0.00583 0.038242 0.85259 1.00250 1.16704809 1.16060 0.00645 0.05028 1.06205 1.25914 1.05 0.9148542832 0.90317 0.01169 0.038242 0.82821 0.97812 1.1648849 1.14546 0.01943 0.05028 1.06691 1.24401 1.05 0.8683135846 0.91903 -0.03271 0.038242 0.82821 0.97812 1.1648849 1.14546 0.01943 0.05028 1.06909 1.26618 1.05 0.9127577974 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06690 1.25358 1.08 0.8921834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.147680369 1.18200 -0.03432 0.05028 1.08059 1.25768 1.09 0.9227807814 0.90244 0.02034 0.038242 0.84655 0.99316 1.147680369 1.17229 0.04807 0.05028 1.06364 1.25768 1.11 0.9845806401 0.96601 0.01557 0.038242 0.88466 0.04397 1.2396596 1.22165 0.01801 0.05028 1.12310 1.32020 1.12 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.12408 1.32117 1.13 0.8943785766 0.91320 -0.01882 0.038242 0.84855 0.98466 1.07184609 1.11319 -0.04134 0.05028 1.0464 1.21173 1.15 0.8514945121 0.87250 -0.02101 0.038242 0.76288 0.91279 1.07661376 1.05356 0.0774 0.05028 0.09021 0.038242 0.80243 0.95244 1.1702912 1.09639 0.05028 0.99917 1.19627 1.19627 1.020833707 0.87738 0.04345 0.038242 0.86252 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 1.11 1.100866 0.038242 0.038242 0.98527 1.07518 1.28777104 1.27076 0.05028 0.07141 1.16548 1.44421 1.0106848695 0.92047 0.09021 0.038242 0.89525 0.99542 1.283	100	0.8790161236	0.87885	0.00017	0.038242	0.80389	0.95380	1.11851776	1.10882	0.00970	0.05028	1.01027	1.20736
103 0.9376735077 0.98211 -0.04443 0.038242 0.90715 1.05706 1.16985856 1.22828 -0.05842 0.05028 1.12973 1.32682 1.04 0.9217179761 0.92755 -0.00583 0.038242 0.85259 1.00250 1.16704809 1.16060 0.00645 0.05028 1.06205 1.25914 1.05 0.9148542832 0.90317 0.01169 0.038242 0.82821 0.97812 1.16488849 1.14546 0.01943 0.05028 1.06691 1.24401 1.06 0.8863135846 0.91903 -0.03271 0.038242 0.82851 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06699 1.26618 1.07918 1.092779774 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.08346 1.28055 1.0821834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.08346 1.28055 1.099868477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 1.109845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.2396596 1.22165 0.01801 0.05028 1.12310 1.32020 1.12 0.9249119142 0.97001 -0.04510 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 1.27076 1.14 0.8496118901 0.88950 -0.03893 0.038242 0.81455 0.94746 1.07184609 1.11319 -0.04134 0.05028 1.07367 1.27076 1.114 0.8496118901 0.88950 -0.03842 0.038242 0.87550 0.94746 1.07184609 1.11319 -0.04134 0.05028 0.99917 1.19627 1.116 0.8635644134 0.83783 0.02573 0.038242 0.80243 0.95234 1.17029124 1.09155 0.02307 0.05028 0.99917 1.19627 1.00686695 0.92047 0.09021 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07374 0.05028 0.17191 1.36900 1.0240243905 1.01884 0.00519 0.038242 0.80458 0.99347 1.07518 1.28777104 1.27046 0.01731 0.05028 1.07141 1.26850 1.1910 1.00686695 0.92047 0.09021 0.038242 0.93470 1.09461 1.28777104 1.27046 0.01731 0.05028 1.20074 1.39783 1.1	101	0.9335107004	0.88937	0.04414	0.038242	0.81442	0.96433	1.18504996	1.12980	0.05525	0.05028	1.03125	1.22835
104 0.9217179761 0.92755 -0.00583 0.038242 0.85259 1.00250 1.16704809 1.16060 0.00645 0.05028 1.06205 1.25914 105 0.9148542832 0.90317 0.01169 0.038242 0.82821 0.97812 1.1648849 1.14546 0.01943 0.05028 1.04691 1.24401 106 0.8863135846 0.91903 -0.03271 0.038242 0.84407 0.99398 1.13742225 1.16763 -0.03021 0.05028 1.06909 1.26618 107 0.9127577974 0.90046 0.01229 0.038242 0.84551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06650 1.25359 108 0.8921834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.08346 1.28055 109 0.9227807814 0.90244 0.02034 0.038242 0.82749 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06599 1.25768 110 0.9668477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12310 1.32020 112 0.9249119142 0.97001 -0.04510 0.038242 0.83825 0.99816 1.11830625 1.17221 0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.03898 0.038242 0.81455 0.96446 1.07184609 1.1319 -0.04134 0.05028 1.07464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.84552 0.99464 1.07412496 1.09772 -0.02359 0.05028 0.99301 1.19627 116 0.8635644134 0.83783 0.02573 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 117 0.920833707 0.87736 0.04345 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.17	102	0.9739214134	0.93984	0.03408	0.038242	0.86489	1.01479	1.21793296	1.18999	0.02795	0.05028	1.09144	1.28853
105 0.9148542832 0.90317 0.01169 0.038242 0.82821 0.97812 1.16488849 1.14546 0.01943 0.05028 1.04691 1.24401 106 0.8863135846 0.91903 -0.03271 0.038242 0.84407 0.99398 1.13742225 1.16763 -0.03021 0.05028 1.06609 1.26618 107 0.9127577974 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.06650 1.25359 108 0.8921834726 0.91821 -0.02602 0.038242 0.82479 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06599 1.25768 110 0.9668477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9945806401 0.96901 0.01557 0.038242 0.89506 1.04497 1.18439689 1.22165 0.01801 0.05028	103	0.9376735077	0.98211	-0.04443	0.038242	0.90715	1.05706	1.16985856	1.22828	-0.05842	0.05028	1.12973	1.32682
106 0.8863135846 0.91903 -0.03271 0.038242 0.84407 0.99398 1.13742225 1.16763 -0.03021 0.05028 1.06609 1.26618 107 0.9127577974 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.05650 1.25359 108 0.8921834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.06594 1.26055 109 0.9227807814 0.90244 0.02034 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.06594 1.27084 111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.07374 1.27084 112 0.9249119142 0.97001 -0.04510 0.038242 0.88506 1.04497 1.18439689 1.22262 -0.03823 0.05028	104	0.9217179761	0.92755	-0.00583	0.038242	0.85259	1.00250	1.16704809	1.16060	0.00645	0.05028	1.06205	1.25914
107 0.9127577974 0.90046 0.01229 0.038242 0.82551 0.97542 1.17527281 1.15504 0.02023 0.05028 1.05660 1.25359 108 0.8921834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.08346 1.28055 1.0908 0.9227807814 0.90244 0.02034 0.038242 0.82749 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06059 1.25768 1.0968477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 1.11 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12310 1.32020 1.12 0.9249119142 0.97001 -0.04510 0.038242 0.889506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.07367 1.27076 1.14 0.8496118901 0.88950 -0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 1.14 0.8496118901 0.88950 -0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 1.15 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.94746 1.07412496 1.09772 -0.02359 0.05028 0.99917 1.19627 1.16 0.8635644134 0.83783 0.02573 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 1.18 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 1.10464 1.006848695 0.92047 0.00021 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.07141 1.26850 1.10464 1.006848695 0.92047 0.006623 0.98542 0.99347 1.08461 1.30459 0.00711 0.05028 1.17191 1.36900 1.1040243905 1.01844 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 1.14441 1.14645 1.30459 0.00608 1.00604 1.40344 1.12646 1.00666 0.038242 0.99368 1.11568 1.11568 1.130459 0.007111 1.16548 1.44421 1.16548	105	0.9148542832	0.90317	0.01169	0.038242	0.82821	0.97812	1.16488849	1.14546	0.01943	0.05028	1.04691	1.24401
108 0.8921834726 0.91821 -0.02602 0.038242 0.84325 0.99316 1.14768369 1.18200 -0.03432 0.05028 1.08346 1.28055 109 0.9227807814 0.90244 0.02034 0.038242 0.82749 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06059 1.25768 110 0.968477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12310 1.32202 112 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22165 0.01801 0.05028 1.12408 1.32117 113 0.8943785766 0.91320 -0.01882 0.038242 0.88455 0.98816 1.17484069 1.11319 0.04343 0.05028	106	0.8863135846	0.91903	-0.03271	0.038242	0.84407	0.99398	1.13742225	1.16763	-0.03021	0.05028	1.06909	1.26618
109 0.9227807814 0.90244 0.02034 0.038242 0.82749 0.97739 1.17180625 1.15914 0.01267 0.05028 1.06059 1.25768 110 0.9668477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12310 1.32020 112 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.12408 1.32117 113 0.8943785766 0.91320 -0.01882 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.038824 0.83455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464	107	0.9127577974	0.90046	0.01229	0.038242	0.82551	0.97542	1.17527281	1.15504	0.02023	0.05028	1.05650	1.25359
110 0.9668477573 0.92160 0.04525 0.038242 0.84665 0.99655 1.22036209 1.17229 0.04807 0.05028 1.07374 1.27084 111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12408 1.3210 112 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.12408 1.32117 113 0.8943785766 0.91320 -0.01882 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.03989 0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.9446 1.07412496 1.09772 -0.02359 0.05028	108	0.8921834726	0.91821	-0.02602	0.038242	0.84325	0.99316	1.14768369	1.18200	-0.03432	0.05028	1.08346	1.28055
111 0.9845806401 0.96901 0.01557 0.038242 0.89406 1.04397 1.23965956 1.22165 0.01801 0.05028 1.12310 1.32020 112 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.12408 1.32117 113 0.8943785766 0.91320 -0.01882 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.03889 0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.99500 1.15209 116 0.8635644134 0.83733 0.03455 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028	109	0.9227807814	0.90244	0.02034	0.038242	0.82749	0.97739	1.17180625	1.15914	0.01267	0.05028	1.06059	1.25768
112 0.9249119142 0.97001 -0.04510 0.038242 0.89506 1.04497 1.18439689 1.22262 -0.03823 0.05028 1.12408 1.32117 113 0.8943785766 0.91320 -0.01882 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.03899 0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.94746 1.07412496 1.09772 -0.02359 0.05028 0.99917 1.19627 116 0.8635644134 0.83783 0.02573 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.99500 1.15209 117 0.920833707 0.87738 0.04345 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028	110	0.9668477573	0.92160	0.04525	0.038242	0.84665	0.99655	1.22036209	1.17229	0.04807	0.05028	1.07374	1.27084
113 0.8943785766 0.91320 -0.01882 0.038242 0.83825 0.98816 1.11830625 1.17221 -0.05391 0.05028 1.07367 1.27076 114 0.8496118901 0.88950 -0.03989 0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.94746 1.07412496 1.09772 -0.02359 0.05028 0.99917 1.19627 116 0.8635644134 0.83783 0.02573 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.95500 1.15209 117 0.920833707 0.87738 0.04345 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028	111	0.9845806401	0.96901	0.01557	0.038242	0.89406	1.04397	1.23965956	1.22165	0.01801	0.05028	1.12310	1.32020
114 0.8496118901 0.88950 -0.03989 0.038242 0.81455 0.96446 1.07184609 1.11319 -0.04134 0.05028 1.01464 1.21173 115 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.94746 1.07412496 1.09772 -0.02359 0.05028 0.99917 1.19627 116 0.8635644134 0.83783 0.02573 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.95500 1.15209 117 0.920833707 0.87738 0.04345 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.93470 1.07518 1.28777104 1.27046 0.01731 0.05028	112	0.9249119142	0.97001	-0.04510	0.038242	0.89506	1.04497	1.18439689	1.22262	-0.03823	0.05028	1.12408	1.32117
115 0.8514945121 0.87250 -0.02101 0.038242 0.79755 0.94746 1.07412496 1.09772 -0.02359 0.05028 0.99917 1.19627 116 0.8635644134 0.83783 0.02573 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.95500 1.15208 117 0.920833707 0.87738 0.04345 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.92527 1.07518 1.28777104 1.27046 0.01731 0.05028 1.17191 1.36900 120 1.0240243905 1.01884 0.00519 0.038242 0.93470 1.08461 1.30459 0.05028 1.2004 1.40314	113	0.8943785766	0.91320	-0.01882	0.038242	0.83825	0.98816	1.11830625	1.17221	-0.05391	0.05028	1.07367	1.27076
116 0.8635644134 0.83783 0.02573 0.038242 0.76288 0.91279 1.07661376 1.05354 0.02307 0.05028 0.95500 1.15209 117 0.920833707 0.87738 0.04345 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.92527 1.07518 1.28777104 1.27046 0.01731 0.05028 1.17191 1.36900 120 1.0240243905 1.01884 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 121 1.00968 0.038242 0.93470 1.08461 1.30459 0.05028 1.20604 1.40314 122 1.00968	114	0.8496118901	0.88950	-0.03989	0.038242	0.81455	0.96446	1.07184609	1.11319	-0.04134	0.05028	1.01464	1.21173
117 0.920833707 0.87738 0.04345 0.038242 0.80243 0.95234 1.17029124 1.09155 0.07874 0.05028 0.99301 1.19010 118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.92527 1.07518 1.28777104 1.27046 0.01731 0.05028 1.17191 1.36900 120 1.0240243905 1.01884 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 121 1.00966 0.038242 0.93470 1.08461 1.30459 0.05028 1.20604 1.40314 122 1.00968 0.054083 0.90368 1.11568 1.30485 0.07111 1.16548 1.48421 123 1.01859 0.066238 0.88877 1.14841 1.31754 <th< th=""><th>115</th><th>0.8514945121</th><th>0.87250</th><th>-0.02101</th><th>0.038242</th><th>0.79755</th><th>0.94746</th><th>1.07412496</th><th>1.09772</th><th>-0.02359</th><th>0.05028</th><th>0.99917</th><th>1.19627</th></th<>	115	0.8514945121	0.87250	-0.02101	0.038242	0.79755	0.94746	1.07412496	1.09772	-0.02359	0.05028	0.99917	1.19627
118 1.0106848695 0.92047 0.09021 0.038242 0.84552 0.99542 1.28346241 1.16995 0.11351 0.05028 1.07141 1.26850 119 1.0135358832 1.00022 0.01331 0.038242 0.92527 1.07518 1.28777104 1.27046 0.01731 0.05028 1.17191 1.36900 120 1.0240243905 1.01884 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 121 1.00966 0.038242 0.93470 1.08461 1.30459 0.05028 1.20604 1.40314 122 1.00968 0.054083 0.90368 1.11568 1.30485 0.07111 1.16548 1.44421 123 1.01859 0.066238 0.88877 1.14841 1.31754 0.08709 1.14685 1.48822 124 1.02487 0.074250 0.87934 1.17039 1.32498 0.11180 1.10586 1.54410 125	116	0.8635644134	0.83783	0.02573	0.038242	0.76288	0.91279	1.07661376	1.05354	0.02307	0.05028	0.95500	1.15209
119 1.0135358832 1.00022 0.01331 0.038242 0.92527 1.07518 1.28777104 1.27046 0.01731 0.05028 1.17191 1.36900 120 1.0240243905 1.01884 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 121 1.00966 0.038242 0.93470 1.08461 1.30459 0.05028 1.20604 1.40314 122 1.00968 0.054083 0.90368 1.11568 1.30485 0.07111 1.16548 1.44421 123 1.01859 0.066238 0.88877 1.14841 1.31754 0.08709 1.14685 1.48822 124 1.02487 0.074250 0.87934 1.17039 1.32479 0.10021 1.12838 1.52419 125 1.02501 0.081478 0.86532 1.18471 1.32498 0.11180 1.10586 1.54410	117	0.920833707	0.87738	0.04345	0.038242	0.80243	0.95234	1.17029124	1.09155	0.07874	0.05028	0.99301	1.19010
120 1.0240243905 1.01884 0.00519 0.038242 0.94388 1.09379 1.31675625 1.29929 0.01747 0.05028 1.20074 1.39783 121 1.00966 0.038242 0.93470 1.08461 1.30459 0.05028 1.20604 1.40314 122 1.00968 0.054083 0.90368 1.11568 1.30485 0.07111 1.16548 1.44421 123 1.01859 0.066238 0.88877 1.14841 1.31754 0.08709 1.14685 1.48822 124 1.02487 0.074250 0.87934 1.17039 1.32479 0.10021 1.12838 1.52419 125 1.02501 0.081478 0.86532 1.18471 1.32498 0.11180 1.10586 1.54410	118	1.0106848695	0.92047	0.09021	0.038242	0.84552	0.99542	1.28346241	1.16995	0.11351	0.05028	1.07141	1.26850
121 . 1.00966 . 0.038242 0.93470 1.08461 . 1.30459 . 0.05028 1.20604 1.40314 122 . 1.00968 . 0.054083 0.90368 1.11568 . 1.30485 . 0.07111 1.16548 1.44421 123 . 1.01859 . 0.066238 0.88877 1.14841 . 1.31754 . 0.08709 1.14685 1.48822 124 . 1.02487 . 0.074250 0.87934 1.17039 . 1.32479 . 0.10021 1.12838 1.52119 125 . 1.02501 . 0.081478 0.86532 1.18471 . 1.32498 . 0.11180 1.10586 1.54410	119	1.0135358832	1.00022	0.01331	0.038242	0.92527	1.07518	1.28777104	1.27046	0.01731	0.05028	1.17191	1.36900
122 . 1.00968 . 0.054083 0.90368 1.11568 . 1.30485 . 0.07111 1.16548 1.44421 123 . 1.01859 . 0.066238 0.88877 1.14841 . 1.31754 . 0.08709 1.14685 1.48822 124 . 1.02487 . 0.074250 0.87934 1.17039 . 1.32479 . 0.10021 1.12838 1.52119 125 . 1.02501 . 0.081478 0.86532 1.18471 . 1.32498 . 0.11180 1.10586 1.54410	120	1.0240243905	1.01884	0.00519	0.038242	0.94388	1.09379	1.31675625	1.29929	0.01747	0.05028	1.20074	1.39783
123 . 1.01859 . 0.066238 0.88877 1.14841 . 1.31754 . 0.08709 1.14685 1.48822 124 . 1.02487 . 0.074250 0.87934 1.17039 . 1.32479 . 0.10021 1.12838 1.52119 125 . 1.02501 . 0.081478 0.86532 1.18471 . 1.32498 . 0.11180 1.10586 1.54410	121		1.00966		0.038242	0.93470	1.08461		1.30459		0.05028	1.20604	1.40314
124 . 1.02487 . 0.074250 0.87934 1.17039 . 1.32479 . 0.10021 1.12838 1.52119 125 . 1.02501 . 0.081478 0.86532 1.18471 . 1.32498 . 0.11180 1.10586 1.54410	122		1.00968		0.054083	0.90368	1.11568		1.30485		0.07111	1.16548	1.44421
125 . 1.02501 . 0.081478 0.86532 1.18471 . 1.32498 . 0.11180 1.10586 1.54410	123		1.01859		0.066238	0.88877	1.14841		1.31754		0.08709	1.14685	1.48822
	124		1.02487		0.074250	0.87934	1.17039		1.32479		0.10021	1.12838	1.52119
126 1.02457 0.088115 0.85187 1.19728 1.32509 0.12229 1.08540 1.56478	125		1.02501		0.081478	0.86532	1.18471		1.32498		0.11180	1.10586	1.54410
	126		1.02457		0.088115	0.85187	1.19728		1.32509		0.12229	1.08540	1.56478

Time Series Plot of EUR/USD

The ARIMA Procedure

Name of Variable = RES1							
Mean of Working Series	-0.0013						
Standard Deviation	0.037218						
Number of Observations	116						

	Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations						
6	2.18	6	0.9022	0.123	-0.026	-0.014	-0.030	0.034	0.011	
12	4.67	12	0.9681	-0.093	-0.025	0.031	-0.030	-0.091	-0.002	
18	7.33	18	0.9870	0.045	-0.098	-0.038	-0.069	0.022	0.038	
24	10.98	24	0.9892	-0.041	-0.119	-0.063	0.004	0.073	-0.017	

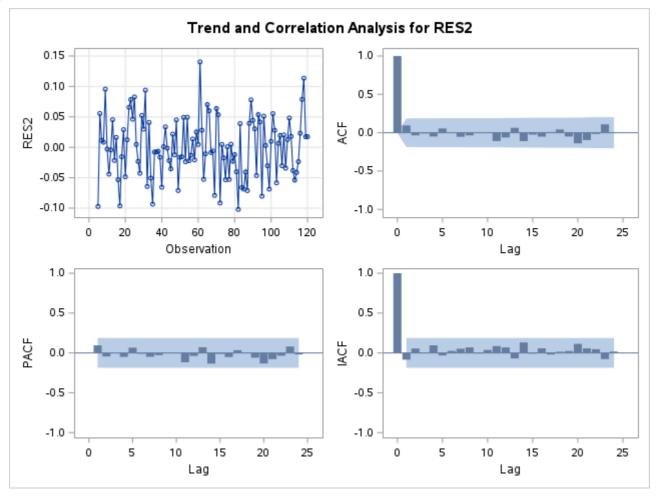


Time Series Plot of EUR/USD

The ARIMA Procedure

Name of Variable = RES2							
Mean of Working Series	-0.00027						
Standard Deviation	0.048961						
Number of Observations	116						

	Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	q Autocorrelations						
6	1.90	6	0.9289	0.095	-0.034	-0.010	-0.049	0.055	0.006	
12	4.43	12	0.9743	-0.053	-0.035	-0.005	0.002	-0.109	-0.061	
18	7.27	18	0.9877	0.064	-0.109	-0.024	-0.051	0.009	0.042	
24	13.45	24	0.9582	-0.049	-0.138	-0.096	-0.016	0.109	0.006	



Time Series Plot of EUR/USD

The AUTOREG Procedure

Dependent Variable	RES1
	Residuals for T_DXY

Time Series Plot of EUR/USD

The AUTOREG Procedure

Ord	Ordinary Least Squares Estimates								
SSE	0.16067854	DFE	115						
MSE	0.00140	Root MSE	0.03738						
SBC	-429.55768	AIC	-432.31127						
MAE	0.03031507	AICC	-432.27618						
MAPE	126.37292	HQC	-431.19347						
Durbin-Watson	1.7268	Total R-Square	0.0000						

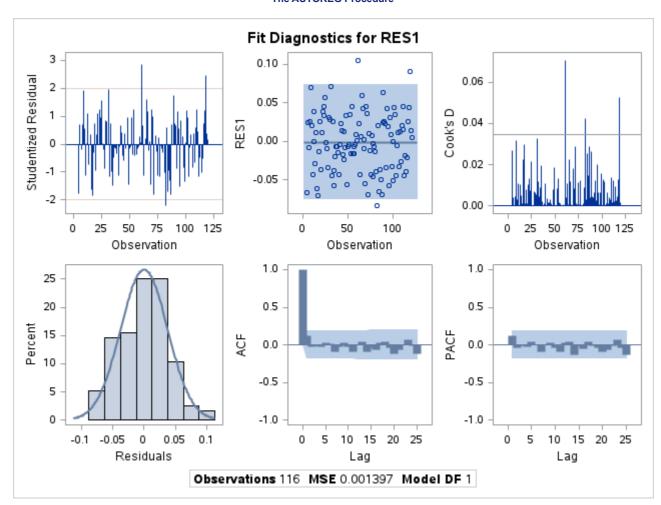
Tests for	Tests for ARCH Disturbances Based on OLS Residuals								
Order	Q	Pr > Q	LM	Pr > LM					
1	0.9097	0.3402	1.0694	0.3011					
2	1.0296	0.5976	1.3392	0.5119					
3	1.4808	0.6867	1.9358	0.5858					
4	1.8258	0.7678	2.1458	0.7090					
5	1.8287	0.8723	2.1467	0.8285					
6	1.9513	0.9241	2.3863	0.8810					
7	2.0801	0.9553	2.4298	0.9323					

Tests for	Tests for ARCH Disturbances Based on OLS Residuals					
Order	Q	Pr > Q	LM Pr > LM			
8	2.2110	0.9739	2.5168	0.9609		
9	2.2181	0.9875	2.5442	0.9797		
10	3.5561	0.9652	3.7883	0.9564		
11	3.7436	0.9768	3.8513	0.9741		
12	4.6011	0.9700	4.4954	0.9728		

	Parameter Estimates				
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	-0.001297	0.003471	-0.37	0.7094

Time Series Plot of EUR/USD

The AUTOREG Procedure



Time Series Plot of EUR/USD

The AUTOREG Procedure

Dependent Variable	RES2
	Residuals for T_EUR_USD

Time Series Plot of EUR/USD

The AUTOREG Procedure

Ordinary Least Squares Estimates

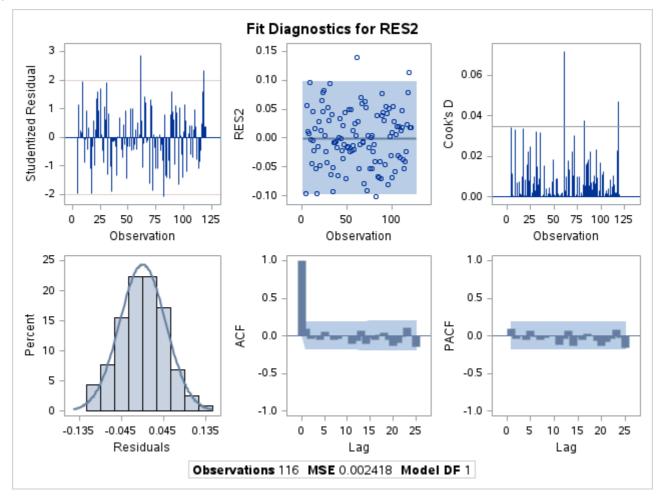
Ordinary Least Squares Estimates				
SSE	0.27807843	DFE	115	
MSE	0.00242	Root MSE	0.04917	
SBC	-365.93197	AIC	-368.68556	
MAE	0.03967041	AICC	-368.65048	
MAPE	100.375208	HQC	-367.56776	
Durbin-Watson	1.7751	Total R-Square	0.0000	

Tests for	Tests for ARCH Disturbances Based on OLS Residuals				
Order	Q	Pr > Q	LM	Pr > LM	
1	0.3964	0.5289	0.5857	0.4441	
2	1.1109	0.5738	1.6697	0.4339	
3	1.2963	0.7300	2.1232	0.5472	
4	1.6873	0.7930	2.2820	0.6840	
5	1.7006	0.8888	2.3998	0.7915	
6	1.8665	0.9316	2.7388	0.8408	
7	2.0023	0.9597	3.1082	0.8748	
8	2.6949	0.9520	3.3870	0.9078	
9	2.9498	0.9663	3.6801	0.9312	
10	3.2061	0.9761	3.9450	0.9498	
11	3.2947	0.9862	4.0054	0.9698	
12	3.6871	0.9884	4.2317	0.9789	

	Parameter Estimates				
Variable	DF	Estimate	Standard Error	t Value	Approx Pr > t
Intercept	1	-0.000269	0.004566	-0.06	0.9531

Time Series Plot of EUR/USD

The AUTOREG Procedure



Time Series Plot of EUR/USD

Obs	RMSE DXY	RMSE EUR/USD	MAPE DXY (%)	MAPE EUR/USD (%)
1	0.037240	0.048962	2.95769	3.20634

