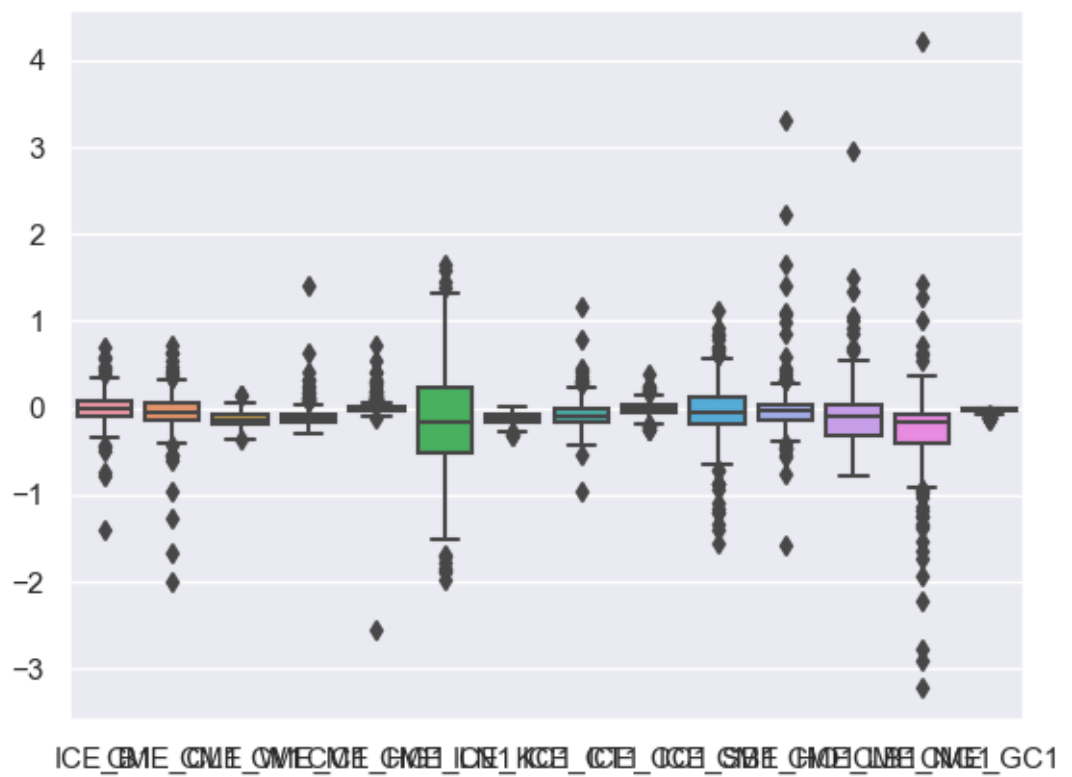


	ICE_B1	CME_CL1	CME_W1	CME_C1	CME_HG1	CME_LN1	ICE_KC1	ICE_CT1
mean	-0.01	-0.06	-0.13	-0.11	-0.00	-0.15	-0.12	-0.07
std	0.19	0.26	0.09	0.15	0.19	0.64	0.07	0.18
min	-1.40	-2.00	-0.36	-0.29	-2.56	-1.98	-0.33	-0.95
25%	-0.10	-0.14	-0.18	-0.17	-0.04	-0.52	-0.15	-0.17
50%	-0.00	-0.05	-0.13	-0.13	-0.02	-0.17	-0.11	-0.09
75%	0.08	0.05	-0.07	-0.08	0.01	0.24	-0.08	-0.00
max	0.69	0.72	0.14	1.40	0.71	1.65	0.02	1.16



Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:43:31	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347
<hr/>						
Omnibus:	124.109	Durbin-Watson:		0.827		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		1435.901		
Skew:	-1.608	Prob(JB):		0.00		
Kurtosis:	14.148	Cond. No.		16.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:40	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:42	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:44	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405	Durbin-Watson:	0.502			
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111			
Skew:	0.078	Prob(JB):	0.574			
Kurtosis:	3.283	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:46	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:48	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:51	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:53	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:56	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:52:58	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:01	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:03	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P > z 	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:05	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:07	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:09	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:12	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.806			
Model:	OLS	Adj. R-squared:	0.800			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	12:53:14	Log-Likelihood:	752.02			
No. Observations:	256	AIC:	-1486.			
Df Residuals:	247	BIC:	-1454.			
Df Model:	8					
	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237
Omnibus:	14.078	Durbin-Watson:	0.690			
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975			
Skew:	-0.483	Prob(JB):	0.000340			
Kurtosis:	3.751	Cond. No.	24.2			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:53:16	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485

Omnibus:	71.551	Durbin-Watson:	0.302
Prob(Omnibus):	0.000	Jarque-Bera (JB):	246.134
Skew:	1.154	Prob(JB):	3.57e-54
Kurtosis:	7.223	Cond. No.	28.0

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:45	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:47	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:49	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405	Durbin-Watson:	0.502			
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111			
Skew:	0.078	Prob(JB):	0.574			
Kurtosis:	3.283	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:51	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:53	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:55	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:57	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:55:59	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:01	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:03	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:05	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:07	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:09	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:12	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:16	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.806
Model:	OLS	Adj. R-squared:	0.800
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:19	Log-Likelihood:	752.02
No. Observations:	256	AIC:	-1486.
Df Residuals:	247	BIC:	-1454.
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237

Omnibus:	14.078	Durbin-Watson:	0.690
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975
Skew:	-0.483	Prob(JB):	0.000340
Kurtosis:	3.751	Cond. No.	24.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:56:22	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485

Omnibus:	71.551	Durbin-Watson:	0.302
Prob(Omnibus):	0.000	Jarque-Bera (JB):	246.134
Skew:	1.154	Prob(JB):	3.57e-54
Kurtosis:	7.223	Cond. No.	28.0

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:39	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:41	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:43	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405	Durbin-Watson:	0.502			
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111			
Skew:	0.078	Prob(JB):	0.574			
Kurtosis:	3.283	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:45	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:47	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:49	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:51	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:53	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:55	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:57	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:58:59	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:01	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:02	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:04	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:06	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNaturalGas

Dep. Variable:	Basis	R-squared:	0.806
Model:	OLS	Adj. R-squared:	0.800
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:08	Log-Likelihood:	752.02
No. Observations:	256	AIC:	-1486.
Df Residuals:	247	BIC:	-1454.
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237

Omnibus:	14.078	Durbin-Watson:	0.690
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975
Skew:	-0.483	Prob(JB):	0.000340
Kurtosis:	3.751	Cond. No.	24.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	12:59:10	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485

Omnibus:	71.551	Durbin-Watson:	0.302
Prob(Omnibus):	0.000	Jarque-Bera (JB):	246.134
Skew:	1.154	Prob(JB):	3.57e-54
Kurtosis:	7.223	Cond. No.	28.0

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:13:56	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:13:58	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:13:59	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P > z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405		Durbin-Watson:	0.502		
Prob(Omnibus):	0.495		Jarque-Bera (JB):	1.111		
Skew:	0.078		Prob(JB):	0.574		
Kurtosis:	3.283		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:01	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:03	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:05	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:07	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:09	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:11	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:13	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:15	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:17	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:19	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:20	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:23	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNaturalGas

Dep. Variable:	Basis	R-squared:	0.806			
Model:	OLS	Adj. R-squared:	0.800			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	13:14:24	Log-Likelihood:	752.02			
No. Observations:	256	AIC:	-1486.			
Df Residuals:	247	BIC:	-1454.			
Df Model:	8					
	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237
Omnibus:	14.078	Durbin-Watson:	0.690			
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975			
Skew:	-0.483	Prob(JB):	0.000340			
Kurtosis:	3.751	Cond. No.	24.2			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:14:26	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485
Omnibus:	71.551		Durbin-Watson:	0.302		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	246.134		
Skew:	1.154		Prob(JB):	3.57e-54		
Kurtosis:	7.223		Cond. No.	28.0		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:17:46	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:17:52	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:17:58	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P > z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405		Durbin-Watson:	0.502		
Prob(Omnibus):	0.495		Jarque-Bera (JB):	1.111		
Skew:	0.078		Prob(JB):	0.574		
Kurtosis:	3.283		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:03	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:10	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:15	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:21	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:28	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:34	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:18:40	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:15	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:18	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341
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Omnibus:	178.533	Durbin-Watson:		0.663		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		3103.611		
Skew:	-2.487	Prob(JB):		0.00		
Kurtosis:	19.316	Cond. No.		16.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:21	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450

Omnibus:	1.405	Durbin-Watson:	0.502
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111
Skew:	0.078	Prob(JB):	0.574
Kurtosis:	3.283	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:23	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:25	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953

Omnibus:	440.114	Durbin-Watson:	2.120
Prob(Omnibus):	0.000	Jarque-Bera (JB):	172334.730
Skew:	-8.978	Prob(JB):	0.00
Kurtosis:	128.833	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:27	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:30	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644
Omnibus:	45.503		Durbin-Watson:		1.203	
Prob(Omnibus):	0.000		Jarque-Bera (JB):		162.308	
Skew:	0.687		Prob(JB):		5.69e-36	
Kurtosis:	6.651		Cond. No.		23.1	

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:32	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:34	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:36	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:38	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945
Omnibus:	22.867		Durbin-Watson:	1.073		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	93.252		
Skew:	-0.018		Prob(JB):	5.63e-21		
Kurtosis:	5.957		Cond. No.	31.8		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correction

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:40	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:41	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:44	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:46	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNaturalGas

Dep. Variable:	Basis	R-squared:	0.806
Model:	OLS	Adj. R-squared:	0.800
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:48	Log-Likelihood:	752.02
No. Observations:	256	AIC:	-1486.
Df Residuals:	247	BIC:	-1454.
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237

Omnibus:	14.078	Durbin-Watson:	0.690
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975
Skew:	-0.483	Prob(JB):	0.000340
Kurtosis:	3.751	Cond. No.	24.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	13:45:50	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485

Omnibus:	71.551	Durbin-Watson:	0.302
Prob(Omnibus):	0.000	Jarque-Bera (JB):	246.134
Skew:	1.154	Prob(JB):	3.57e-54
Kurtosis:	7.223	Cond. No.	28.0

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:00:45	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:00:51	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:00:57	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P > z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405		Durbin-Watson:	0.502		
Prob(Omnibus):	0.495		Jarque-Bera (JB):	1.111		
Skew:	0.078		Prob(JB):	0.574		
Kurtosis:	3.283		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:03	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:09	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:15	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:21	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:27	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:33	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:40	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:46	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:53	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:01:59	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:02:06	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:02:14	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNaturalGas

Dep. Variable:	Basis	R-squared:	0.806			
Model:	OLS	Adj. R-squared:	0.800			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:02:20	Log-Likelihood:	752.02			
No. Observations:	256	AIC:	-1486.			
Df Residuals:	247	BIC:	-1454.			
Df Model:	8					
	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237
Omnibus:	14.078	Durbin-Watson:	0.690			
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975			
Skew:	-0.483	Prob(JB):	0.000340			
Kurtosis:	3.751	Cond. No.	24.2			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:02:26	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485
Omnibus:	71.551		Durbin-Watson:	0.302		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	246.134		
Skew:	1.154		Prob(JB):	3.57e-54		
Kurtosis:	7.223		Cond. No.	28.0		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:06:32	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:06:38	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:06:44	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405	Durbin-Watson:	0.502			
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111			
Skew:	0.078	Prob(JB):	0.574			
Kurtosis:	3.283	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:06:50	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:06:56	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:02	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGas

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:08	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:14	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:20	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:26	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:31	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:38	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621
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Omnibus:	231.705	Durbin-Watson:		0.965		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		8546.333		
Skew:	3.340	Prob(JB):		0.00		
Kurtosis:	30.506	Cond. No.		23.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:43	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904

Omnibus:	26.369	Durbin-Watson:	1.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	144.843
Skew:	-0.195	Prob(JB):	3.53e-32
Kurtosis:	7.294	Cond. No.	26.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112
Model:	OLS	Adj. R-squared:	0.090
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:50	Log-Likelihood:	-96.057
No. Observations:	256	AIC:	206.1
Df Residuals:	249	BIC:	230.9
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658

Omnibus:	209.619	Durbin-Watson:	0.454
Prob(Omnibus):	0.000	Jarque-Bera (JB):	4835.478
Skew:	3.038	Prob(JB):	0.00
Kurtosis:	23.406	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:07:57	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425
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Omnibus:	143.281	Durbin-Watson:		1.141		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		5902.346		
Skew:	1.498	Prob(JB):		0.00		
Kurtosis:	26.332	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNaturalGas

Dep. Variable:	Basis	R-squared:	0.806
Model:	OLS	Adj. R-squared:	0.800
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:08:03	Log-Likelihood:	752.02
No. Observations:	256	AIC:	-1486.
Df Residuals:	247	BIC:	-1454.
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237

Omnibus:	14.078	Durbin-Watson:	0.690
Prob(Omnibus):	0.001	Jarque-Bera (JB):	15.975
Skew:	-0.483	Prob(JB):	0.000340
Kurtosis:	3.751	Cond. No.	24.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348
Model:	OLS	Adj. R-squared:	0.332
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:08:10	Log-Likelihood:	-631.69
No. Observations:	255	AIC:	1277.
Df Residuals:	248	BIC:	1302.
Df Model:	6		

	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485
Omnibus:	71.551		Durbin-Watson:	0.302		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	246.134		
Skew:	1.154		Prob(JB):	3.57e-54		
Kurtosis:	7.223		Cond. No.	28.0		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:15:57	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:00	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341

Omnibus:	178.533	Durbin-Watson:	0.663
Prob(Omnibus):	0.000	Jarque-Bera (JB):	3103.611
Skew:	-2.487	Prob(JB):	0.00
Kurtosis:	19.316	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:02	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P > z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450
Omnibus:	1.405	Durbin-Watson:	0.502			
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111			
Skew:	0.078	Prob(JB):	0.574			
Kurtosis:	3.283	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263			
Model:	OLS	Adj. R-squared:	0.248			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:16:04	Log-Likelihood:	165.17			
No. Observations:	256	AIC:	-318.3			
Df Residuals:	250	BIC:	-297.1			
Df Model:	5					
	coef	std err	z	P> z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067
Omnibus:	329.970	Durbin-Watson:	0.746			
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137			
Skew:	5.608	Prob(JB):	0.00			
Kurtosis:	56.142	Cond. No.	28.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:07	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953
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Omnibus:	440.114	Durbin-Watson:		2.120		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		172334.730		
Skew:	-8.978	Prob(JB):		0.00		
Kurtosis:	128.833	Cond. No.		18.2		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.430			
Model:	OLS	Adj. R-squared:	0.412			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:16:10	Log-Likelihood:	-175.56			
No. Observations:	256	AIC:	369.1			
Df Residuals:	247	BIC:	401.0			
Df Model:	8					
	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644
Omnibus:	45.503	Durbin-Watson:	1.203			
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308			
Skew:	0.687	Prob(JB):	5.69e-36			
Kurtosis:	6.651	Cond. No.	23.1			

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:13	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012

Omnibus:	23.658	Durbin-Watson:	0.774
Prob(Omnibus):	0.000	Jarque-Bera (JB):	30.247
Skew:	-0.660	Prob(JB):	2.70e-07
Kurtosis:	4.046	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:15	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393

Omnibus:	111.578	Durbin-Watson:	1.068
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1391.528
Skew:	1.364	Prob(JB):	6.81e-303
Kurtosis:	14.091	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:17	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255

Omnibus:	51.755	Durbin-Watson:	1.359
Prob(Omnibus):	0.000	Jarque-Bera (JB):	110.649
Skew:	0.988	Prob(JB):	9.39e-25
Kurtosis:	5.543	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:20	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:22	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621

Omnibus:	231.705	Durbin-Watson:	0.965
Prob(Omnibus):	0.000	Jarque-Bera (JB):	8546.333
Skew:	3.340	Prob(JB):	0.00
Kurtosis:	30.506	Cond. No.	23.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:16:23	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904
Omnibus:	26.369		Durbin-Watson:	1.746		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	144.843		
Skew:	-0.195		Prob(JB):	3.53e-32		
Kurtosis:	7.294		Cond. No.	26.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112			
Model:	OLS	Adj. R-squared:	0.090			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:16:26	Log-Likelihood:	-96.057			
No. Observations:	256	AIC:	206.1			
Df Residuals:	249	BIC:	230.9			
Df Model:	6					
	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658
Omnibus:	209.619		Durbin-Watson:	0.454		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	4835.478		
Skew:	3.038		Prob(JB):	0.00		
Kurtosis:	23.406		Cond. No.	23.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.061
Model:	OLS	Adj. R-squared:	0.014
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:05	Log-Likelihood:	74.191
No. Observations:	256	AIC:	-122.4
Df Residuals:	243	BIC:	-76.29
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0010	0.040	0.026	0.979	-0.076	0.079
August	-0.0256	0.025	-1.010	0.313	-0.075	0.024
December	-0.0521	0.037	-1.424	0.154	-0.124	0.020
February	-0.0533	0.057	-0.933	0.351	-0.165	0.059
January	-0.0638	0.038	-1.668	0.095	-0.139	0.011
July	0.0049	0.037	0.131	0.896	-0.068	0.078
June	-0.0547	0.048	-1.133	0.257	-0.149	0.040
March	-0.0459	0.047	-0.981	0.327	-0.137	0.046
May	-0.1106	0.079	-1.404	0.160	-0.265	0.044
November	-0.0381	0.041	-0.922	0.356	-0.119	0.043
October	-0.0368	0.035	-1.039	0.299	-0.106	0.033
September	-0.0369	0.036	-1.013	0.311	-0.108	0.034
3 MO	1.9623	1.727	1.136	0.256	-1.422	5.347

Omnibus:	124.109	Durbin-Watson:	0.827
Prob(Omnibus):	0.000	Jarque-Bera (JB):	1435.901
Skew:	-1.608	Prob(JB):	0.00
Kurtosis:	14.148	Cond. No.	16.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionBrent

Dep. Variable:	Basis	R-squared:	0.072
Model:	OLS	Adj. R-squared:	0.027
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:09	Log-Likelihood:	-10.497
No. Observations:	256	AIC:	46.99
Df Residuals:	243	BIC:	93.08
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.1038	0.067	-1.545	0.122	-0.236	0.028
August	-0.0416	0.035	-1.185	0.236	-0.110	0.027
December	-0.0768	0.033	-2.307	0.021	-0.142	-0.012
February	-0.1330	0.060	-2.215	0.027	-0.251	-0.015
January	-0.1097	0.036	-3.065	0.002	-0.180	-0.040
July	-0.0747	0.044	-1.713	0.087	-0.160	0.011
June	-0.1917	0.088	-2.167	0.030	-0.365	-0.018
March	-0.1286	0.080	-1.611	0.107	-0.285	0.028
May	-0.1712	0.111	-1.547	0.122	-0.388	0.046
November	-0.0562	0.039	-1.446	0.148	-0.132	0.020
October	-0.0705	0.038	-1.843	0.065	-0.145	0.004
September	-0.0533	0.050	-1.067	0.286	-0.151	0.045
3 MO	2.9346	2.248	1.305	0.192	-1.471	7.341
<hr/>						
Omnibus:	178.533	Durbin-Watson:		0.663		
Prob(Omnibus):	0.000	Jarque-Bera (JB):		3103.611		
Skew:	-2.487	Prob(JB):		0.00		
Kurtosis:	19.316	Cond. No.		16.4		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWTI

Dep. Variable:	Basis	R-squared:	0.182
Model:	OLS	Adj. R-squared:	0.166
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:11	Log-Likelihood:	293.74
No. Observations:	256	AIC:	-575.5
Df Residuals:	250	BIC:	-554.2
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.1195	0.021	-5.712	0.000	-0.161	-0.079
July	-0.0941	0.020	-4.793	0.000	-0.133	-0.056
March	-0.0967	0.020	-4.944	0.000	-0.135	-0.058
May	-0.0777	0.022	-3.539	0.000	-0.121	-0.035
September	-0.1290	0.023	-5.579	0.000	-0.174	-0.084
3 MO	-1.7263	0.651	-2.652	0.008	-3.002	-0.450

Omnibus:	1.405	Durbin-Watson:	0.502
Prob(Omnibus):	0.495	Jarque-Bera (JB):	1.111
Skew:	0.078	Prob(JB):	0.574
Kurtosis:	3.283	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionWheat

Dep. Variable:	Basis	R-squared:	0.263
Model:	OLS	Adj. R-squared:	0.248
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:13	Log-Likelihood:	165.17
No. Observations:	256	AIC:	-318.3
Df Residuals:	250	BIC:	-297.1
Df Model:	5		

	coef	std err	z	P > z	[0.025	0.975]
December	-0.0659	0.024	-2.759	0.006	-0.113	-0.019
July	-0.0367	0.031	-1.183	0.237	-0.097	0.024
March	-0.0774	0.017	-4.688	0.000	-0.110	-0.045
May	-0.0613	0.020	-3.132	0.002	-0.100	-0.023
September	0.0292	0.066	0.446	0.656	-0.099	0.158
3 MO	-3.7348	0.851	-4.389	0.000	-5.403	-2.067

Omnibus:	329.970	Durbin-Watson:	0.746
Prob(Omnibus):	0.000	Jarque-Bera (JB):	31465.137
Skew:	5.608	Prob(JB):	0.00
Kurtosis:	56.142	Cond. No.	28.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCorn

Dep. Variable:	Basis	R-squared:	0.052
Model:	OLS	Adj. R-squared:	0.005
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:15	Log-Likelihood:	75.738
No. Observations:	256	AIC:	-125.5
Df Residuals:	243	BIC:	-79.39
Df Model:	12		

	coef	std err	z	P > z	[0.025	0.975]
April	-0.0423	0.022	-1.901	0.057	-0.086	0.001
August	-0.0232	0.011	-2.074	0.038	-0.045	-0.001
December	0.0062	0.018	0.341	0.733	-0.029	0.042
February	-0.0073	0.015	-0.496	0.620	-0.036	0.021
January	-0.0222	0.014	-1.589	0.112	-0.050	0.005
July	0.0178	0.018	0.968	0.333	-0.018	0.054
June	-0.0126	0.011	-1.110	0.267	-0.035	0.010
March	-0.0085	0.019	-0.440	0.660	-0.046	0.029
May	-0.0141	0.014	-1.020	0.308	-0.041	0.013
November	-0.1382	0.123	-1.127	0.260	-0.378	0.102
October	0.0099	0.032	0.314	0.754	-0.052	0.072
September	-0.0069	0.015	-0.459	0.646	-0.036	0.023
3 MO	0.9500	1.022	0.930	0.353	-1.053	2.953

Omnibus:	440.114	Durbin-Watson:	2.120
Prob(Omnibus):	0.000	Jarque-Bera (JB):	172334.730
Skew:	-8.978	Prob(JB):	0.00
Kurtosis:	128.833	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCopper

Dep. Variable:	Basis	R-squared:	0.430
Model:	OLS	Adj. R-squared:	0.412
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:18	Log-Likelihood:	-175.56
No. Observations:	256	AIC:	369.1
Df Residuals:	247	BIC:	401.0
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.4141	0.055	-7.496	0.000	-0.522	-0.306
August	0.1058	0.109	0.968	0.333	-0.108	0.320
December	0.1371	0.072	1.896	0.058	-0.005	0.279
February	-0.4614	0.073	-6.320	0.000	-0.605	-0.318
July	-0.1670	0.067	-2.487	0.013	-0.299	-0.035
June	-0.3325	0.096	-3.474	0.001	-0.520	-0.145
May	-0.7248	0.164	-4.433	0.000	-1.045	-0.404
October	0.7412	0.096	7.738	0.000	0.553	0.929
3 MO	4.5159	2.616	1.726	0.084	-0.612	9.644

Omnibus:	45.503	Durbin-Watson:	1.203
Prob(Omnibus):	0.000	Jarque-Bera (JB):	162.308
Skew:	0.687	Prob(JB):	5.69e-36
Kurtosis:	6.651	Cond. No.	23.1

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHogs

Dep. Variable:	Basis	R-squared:	0.259
Model:	OLS	Adj. R-squared:	0.245
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:20	Log-Likelihood:	368.48
No. Observations:	256	AIC:	-725.0
Df Residuals:	250	BIC:	-703.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0852	0.012	-7.102	0.000	-0.109	-0.062
July	-0.0837	0.010	-8.106	0.000	-0.104	-0.063
March	-0.0951	0.011	-8.374	0.000	-0.117	-0.073
May	-0.0899	0.012	-7.679	0.000	-0.113	-0.067
September	-0.0930	0.013	-7.395	0.000	-0.118	-0.068
3 MO	-1.8790	0.442	-4.247	0.000	-2.746	-1.012
Omnibus:	23.658		Durbin-Watson:	0.774		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	30.247		
Skew:	-0.660		Prob(JB):	2.70e-07		
Kurtosis:	4.046		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCoffee

Dep. Variable:	Basis	R-squared:	0.117
Model:	OLS	Adj. R-squared:	0.099
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:22	Log-Likelihood:	87.918
No. Observations:	256	AIC:	-163.8
Df Residuals:	250	BIC:	-142.6
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	-0.0211	0.030	-0.706	0.480	-0.080	0.037
July	-0.0256	0.044	-0.587	0.557	-0.111	0.060
March	-0.0329	0.034	-0.960	0.337	-0.100	0.034
May	-0.0389	0.041	-0.957	0.339	-0.119	0.041
October	0.0261	0.057	0.458	0.647	-0.085	0.138
3 MO	-3.2783	0.962	-3.409	0.001	-5.163	-1.393
Omnibus:	111.578		Durbin-Watson:	1.068		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	1391.528		
Skew:	1.364		Prob(JB):	6.81e-303		
Kurtosis:	14.091		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCotton

Dep. Variable:	Basis	R-squared:	0.219
Model:	OLS	Adj. R-squared:	0.204
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:24	Log-Likelihood:	289.50
No. Observations:	256	AIC:	-567.0
Df Residuals:	250	BIC:	-545.7
Df Model:	5		

	coef	std err	z	P> z	[0.025	0.975]
December	0.0066	0.012	0.540	0.589	-0.017	0.031
July	0.0259	0.017	1.510	0.131	-0.008	0.060
March	0.0214	0.016	1.367	0.172	-0.009	0.052
May	0.0342	0.015	2.329	0.020	0.005	0.063
September	0.0278	0.016	1.723	0.085	-0.004	0.059
3 MO	-2.2461	0.505	-4.444	0.000	-3.237	-1.255
Omnibus:	51.755		Durbin-Watson:	1.359		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	110.649		
Skew:	0.988		Prob(JB):	9.39e-25		
Kurtosis:	5.543		Cond. No.	28.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionCocoa

Dep. Variable:	Basis	R-squared:	0.144
Model:	OLS	Adj. R-squared:	0.113
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:28	Log-Likelihood:	-90.632
No. Observations:	256	AIC:	201.3
Df Residuals:	246	BIC:	236.7
Df Model:	9		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0445	0.038	1.172	0.241	-0.030	0.119
August	-0.0729	0.078	-0.937	0.349	-0.225	0.080
July	-0.1683	0.043	-3.917	0.000	-0.252	-0.084
June	0.0738	0.063	1.177	0.239	-0.049	0.197
March	0.0561	0.058	0.965	0.334	-0.058	0.170
May	0.1127	0.123	0.915	0.360	-0.129	0.354
November	-0.1941	0.134	-1.453	0.146	-0.456	0.068
October	-0.2516	0.099	-2.539	0.011	-0.446	-0.057
September	0.1114	0.119	0.939	0.348	-0.121	0.344
3 MO	-0.7922	2.417	-0.328	0.743	-5.530	3.945

Omnibus:	22.867	Durbin-Watson:	1.073
Prob(Omnibus):	0.000	Jarque-Bera (JB):	93.252
Skew:	-0.018	Prob(JB):	5.63e-21
Kurtosis:	5.957	Cond. No.	31.8

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionSugar

Dep. Variable:	Basis	R-squared:	0.139
Model:	OLS	Adj. R-squared:	0.097
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:31	Log-Likelihood:	-89.010
No. Observations:	256	AIC:	204.0
Df Residuals:	243	BIC:	250.1
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0236	0.056	-0.418	0.676	-0.134	0.087
August	-0.1728	0.054	-3.210	0.001	-0.278	-0.067
December	-0.1744	0.056	-3.106	0.002	-0.284	-0.064
February	-0.0514	0.076	-0.674	0.500	-0.201	0.098
January	-0.1170	0.057	-2.057	0.040	-0.229	-0.006
July	-0.1442	0.058	-2.492	0.013	-0.258	-0.031
June	-0.1122	0.092	-1.218	0.223	-0.293	0.068
March	0.1456	0.084	1.740	0.082	-0.018	0.310
May	0.0257	0.076	0.336	0.737	-0.124	0.175
November	-0.1063	0.082	-1.295	0.195	-0.267	0.055
October	-0.1394	0.054	-2.575	0.010	-0.246	-0.033
September	-0.2034	0.116	-1.758	0.079	-0.430	0.023
3 MO	3.9936	3.892	1.026	0.305	-3.634	11.621

Omnibus:	231.705	Durbin-Watson:	0.965
Prob(Omnibus):	0.000	Jarque-Bera (JB):	8546.333
Skew:	3.340	Prob(JB):	0.00
Kurtosis:	30.506	Cond. No.	23.4

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionHeatOil

Dep. Variable:	Basis	R-squared:	0.423
Model:	OLS	Adj. R-squared:	0.383
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:33	Log-Likelihood:	-74.244
No. Observations:	187	AIC:	174.5
Df Residuals:	174	BIC:	216.5
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0494	0.038	-1.297	0.195	-0.124	0.025
August	0.2371	0.062	3.812	0.000	0.115	0.359
December	0.0750	0.067	1.116	0.265	-0.057	0.207
February	-0.7504	0.036	-20.630	0.000	-0.822	-0.679
January	-0.0355	0.055	-0.644	0.520	-0.144	0.073
July	0.1176	0.048	2.428	0.015	0.023	0.212
June	0.2254	0.091	2.482	0.013	0.047	0.403
March	-0.4610	0.078	-5.919	0.000	-0.614	-0.308
May	0.0263	0.088	0.298	0.766	-0.147	0.199
November	0.2628	0.104	2.534	0.011	0.060	0.466
October	0.4446	0.080	5.560	0.000	0.288	0.601
September	1.0246	0.447	2.290	0.022	0.148	1.901
3 MO	-0.7335	1.856	-0.395	0.693	-4.371	2.904
Omnibus:	26.369		Durbin-Watson:	1.746		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	144.843		
Skew:	-0.195		Prob(JB):	3.53e-32		
Kurtosis:	7.294		Cond. No.	26.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGasoline

Dep. Variable:	Basis	R-squared:	0.112			
Model:	OLS	Adj. R-squared:	0.090			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:18:36	Log-Likelihood:	-96.057			
No. Observations:	256	AIC:	206.1			
Df Residuals:	249	BIC:	230.9			
Df Model:	6					
	coef	std err	z	P> z	[0.025	0.975]
January	-0.1888	0.086	-2.199	0.028	-0.357	-0.021
July	-0.0066	0.129	-0.051	0.959	-0.260	0.246
March	-0.1589	0.096	-1.661	0.097	-0.346	0.029
May	-0.0622	0.092	-0.675	0.500	-0.243	0.118
November	0.1635	0.095	1.725	0.085	-0.022	0.349
September	-0.0437	0.076	-0.577	0.564	-0.192	0.105
3 MO	-3.0368	2.395	-1.268	0.205	-7.731	1.658
Omnibus:	209.619		Durbin-Watson:	0.454		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	4835.478		
Skew:	3.038		Prob(JB):	0.00		
Kurtosis:	23.406		Cond. No.	23.1		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionLumber

Dep. Variable:	Basis	R-squared:	0.311
Model:	OLS	Adj. R-squared:	0.277
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:38	Log-Likelihood:	-178.59
No. Observations:	256	AIC:	383.2
Df Residuals:	243	BIC:	429.3
Df Model:	12		

	coef	std err	z	P> z	[0.025	0.975]
April	0.0597	0.278	0.215	0.830	-0.485	0.604
August	-0.0851	0.069	-1.236	0.216	-0.220	0.050
December	-0.4814	0.071	-6.824	0.000	-0.620	-0.343
February	0.0648	0.055	1.180	0.238	-0.043	0.172
January	-0.0181	0.071	-0.254	0.800	-0.158	0.122
July	-0.1801	0.075	-2.389	0.017	-0.328	-0.032
June	-0.2950	0.092	-3.221	0.001	-0.475	-0.115
March	0.0121	0.097	0.124	0.901	-0.179	0.203
May	-0.2593	0.083	-3.140	0.002	-0.421	-0.097
November	-0.9463	0.130	-7.290	0.000	-1.201	-0.692
October	-0.8882	0.173	-5.133	0.000	-1.227	-0.549
September	-0.1971	0.093	-2.111	0.035	-0.380	-0.014
3 MO	-0.0445	4.321	-0.010	0.992	-8.514	8.425

Omnibus:	143.281	Durbin-Watson:	1.141
Prob(Omnibus):	0.000	Jarque-Bera (JB):	5902.346
Skew:	1.498	Prob(JB):	0.00
Kurtosis:	26.332	Cond. No.	18.2

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionNatGas

Dep. Variable:	Basis	R-squared:	0.806
Model:	OLS	Adj. R-squared:	0.800
Method:	Least Squares	F-statistic:	nan
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan
Time:	14:18:41	Log-Likelihood:	752.02
No. Observations:	256	AIC:	-1486.
Df Residuals:	247	BIC:	-1454.
Df Model:	8		

	coef	std err	z	P> z	[0.025	0.975]
April	-0.0142	0.003	-4.378	0.000	-0.021	-0.008
August	0.0009	0.002	0.462	0.644	-0.003	0.005
December	0.0006	0.002	0.247	0.805	-0.004	0.005
February	-0.0001	0.002	-0.066	0.948	-0.005	0.004
June	-0.0136	0.003	-5.023	0.000	-0.019	-0.008
March	-0.0175	0.003	-5.106	0.000	-0.024	-0.011
May	-0.0164	0.004	-4.619	0.000	-0.023	-0.009
October	0.0014	0.002	0.617	0.537	-0.003	0.006
3 MO	-1.3868	0.077	-18.091	0.000	-1.537	-1.237
Omnibus:		14.078	Durbin-Watson:		0.690	
Prob(Omnibus):		0.001	Jarque-Bera (JB):		15.975	
Skew:		-0.483	Prob(JB):		0.000340	
Kurtosis:		3.751	Cond. No.		24.2	

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionGold

Dep. Variable:	Basis	R-squared:	0.348			
Model:	OLS	Adj. R-squared:	0.332			
Method:	Least Squares	F-statistic:	nan			
Date:	Sun, 18 Apr 2021	Prob (F-statistic):	nan			
Time:	14:18:44	Log-Likelihood:	-631.69			
No. Observations:	255	AIC:	1277.			
Df Residuals:	248	BIC:	1302.			
Df Model:	6					
	coef	std err	z	P> z	[0.025	0.975]
April	0.9950	0.700	1.422	0.155	-0.377	2.367
January	-0.7512	0.526	-1.427	0.153	-1.783	0.280
July	-0.1849	0.415	-0.446	0.656	-0.998	0.628
March	-0.2013	0.500	-0.402	0.688	-1.182	0.779
May	1.3226	0.714	1.851	0.064	-0.078	2.723
October	-0.7122	0.527	-1.352	0.176	-1.745	0.320
3 MO	111.5147	45.904	2.429	0.015	21.544	201.485
Omnibus:	71.551		Durbin-Watson:	0.302		
Prob(Omnibus):	0.000		Jarque-Bera (JB):	246.134		
Skew:	1.154		Prob(JB):	3.57e-54		
Kurtosis:	7.223		Cond. No.	28.0		

Notes:

[1] Standard Errors are heteroscedasticity and autocorrelation robust (HAC) using 12 lags and without small sample correctionPlatinum