

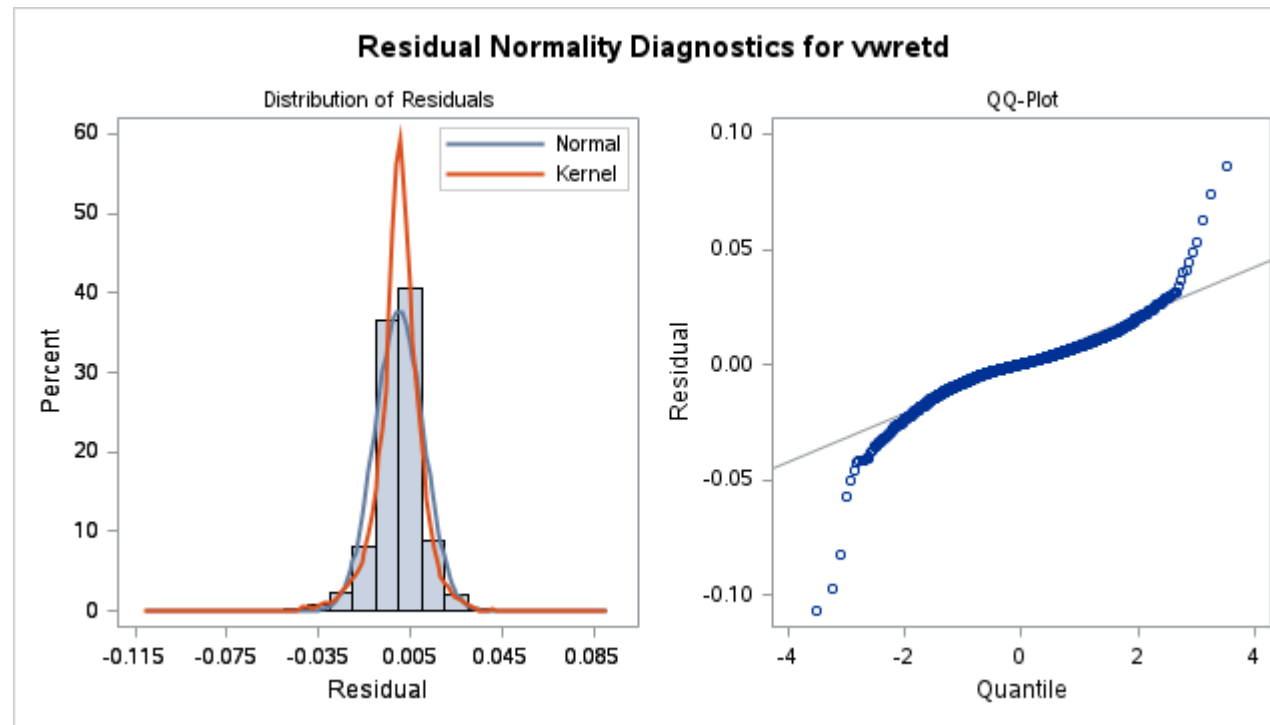
Name of Variable = vwretd	
Mean of Working Series	0.000508
Standard Deviation	0.010719
Number of Observations	2768

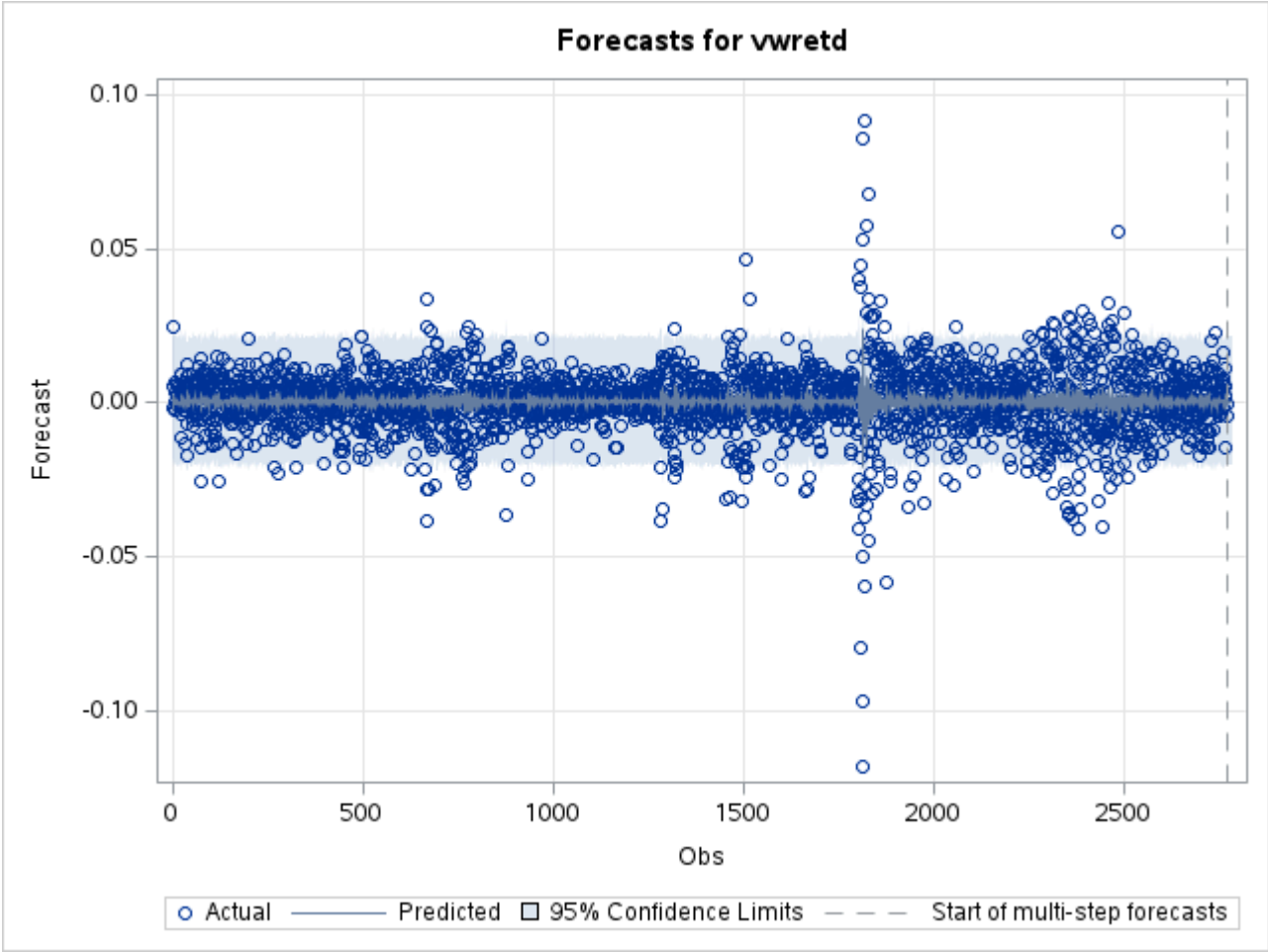
Autocorrelation Check for White Noise									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	103.42	6	<.0001	-0.115	0.085	-0.012	-0.059	0.039	-0.108
12	231.80	12	<.0001	0.134	-0.109	0.115	-0.051	0.016	0.014
18	288.29	18	<.0001	-0.067	0.052	-0.093	0.058	-0.025	0.024
24	315.53	24	<.0001	-0.006	-0.016	0.045	-0.085	0.003	-0.010

Variance Estimate	0.000112
Std Error Estimate	0.010603
AIC	-17308.9
SBC	-17273.3
Number of Residuals	2768

Correlations of Parameter Estimates						
Parameter	MU	AR1,1	AR1,2	AR1,3	AR1,4	AR1,5
MU	1.000	-0.000	-0.000	-0.000	0.000	0.000
AR1,1	-0.000	1.000	0.107	-0.077	0.001	0.067
AR1,2	-0.000	0.107	1.000	0.098	-0.072	0.001
AR1,3	-0.000	-0.077	0.098	1.000	0.098	-0.078
AR1,4	0.000	0.001	-0.072	0.098	1.000	0.107
AR1,5	0.000	0.067	0.001	-0.078	0.107	1.000

Autocorrelation Check of Residuals									
To Lag	Chi-Square	DF	Pr > ChiSq	Autocorrelations					
6	16.91	1	<.0001	0.003	-0.009	0.010	-0.001	-0.012	-0.076
12	88.05	7	<.0001	0.103	-0.076	0.090	-0.033	0.012	0.004
18	118.32	13	<.0001	-0.049	0.028	-0.076	0.040	-0.008	0.017
24	141.93	19	<.0001	-0.014	-0.002	0.034	-0.084	-0.008	-0.002
30	152.74	25	<.0001	-0.026	-0.040	0.031	-0.001	-0.015	-0.019
36	161.20	31	<.0001	-0.035	-0.014	-0.009	0.010	0.008	0.037
42	165.72	37	<.0001	-0.017	-0.000	0.011	-0.011	-0.031	0.011
48	174.58	43	<.0001	0.001	-0.020	0.022	-0.025	0.039	-0.011





Outlier Detection Summary	
Maximum number searched	5
Number found	5
Significance used	0.05

Outlier Details				
Obs	Type	Estimate	Chi-Square	Approx Prob>ChiSq
1811	Additive	-0.09260	174.05	<.0001
1813	Additive	-0.09783	194.29	<.0001
1819	Additive	0.08524	147.50	<.0001
1812	Additive	0.07978	129.28	<.0001