

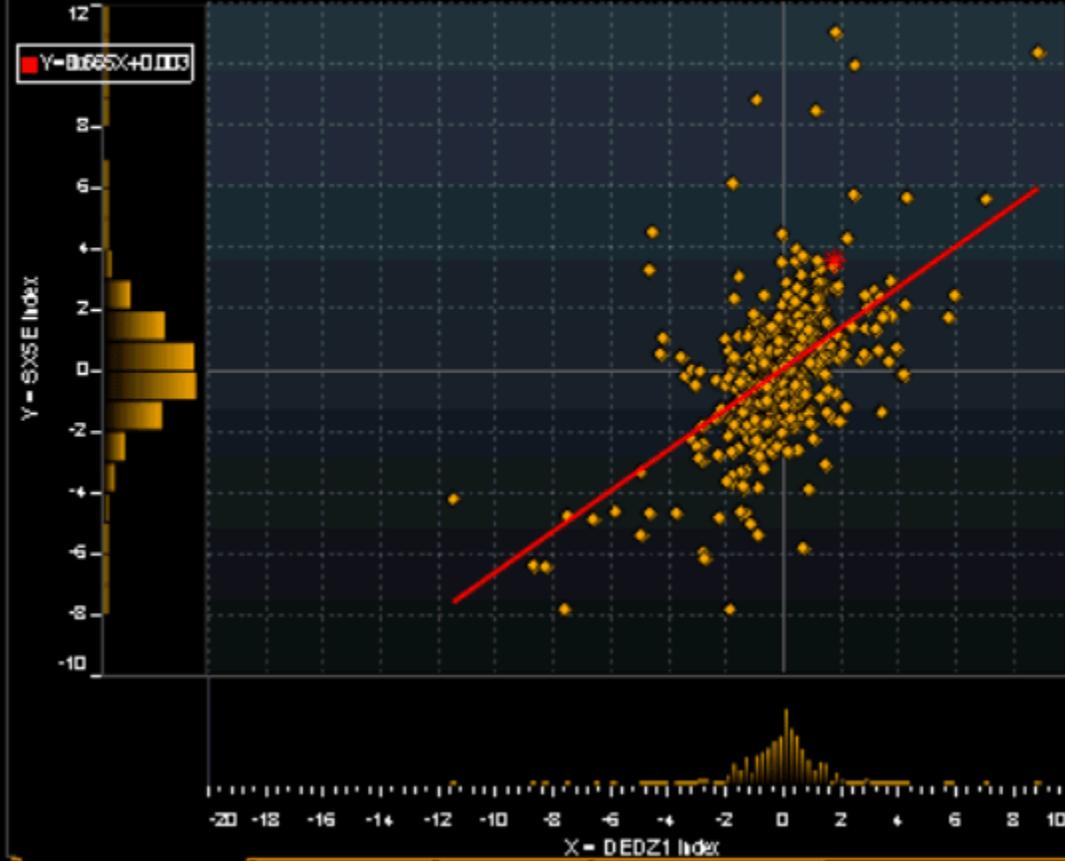
Dep **SX5E Index** Indep **DEDZ1 Index** **99) Edit** Regression Analysis

Data **Last Price** Data **Last Price** Period **Daily** Lag **0** Local CCY

Linear Beta +/- Non-Parametric Regression **Percent** Log

1: **06/26/08 - 05/27/10** 2: **06/26/08 - 05/27/09**

Stack Overlay Range1 Range2



Y = ESTX 50 € Pr
X = SX5E Dividend Fut Dec11

Item	Range1
Raw BETA	0.665
ALPHA(Intercept)	0.003
R^2(Correlation^2)	0.305
Std Dev Of Error	1.833
Std Error Of ALPHA	0.083
Std Error Of BETA	0.046
Number Of Points	486

Item	Range1
Last Observation	*

51) Regression 52) Spread 53) Ratio 54) Correlation

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000
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