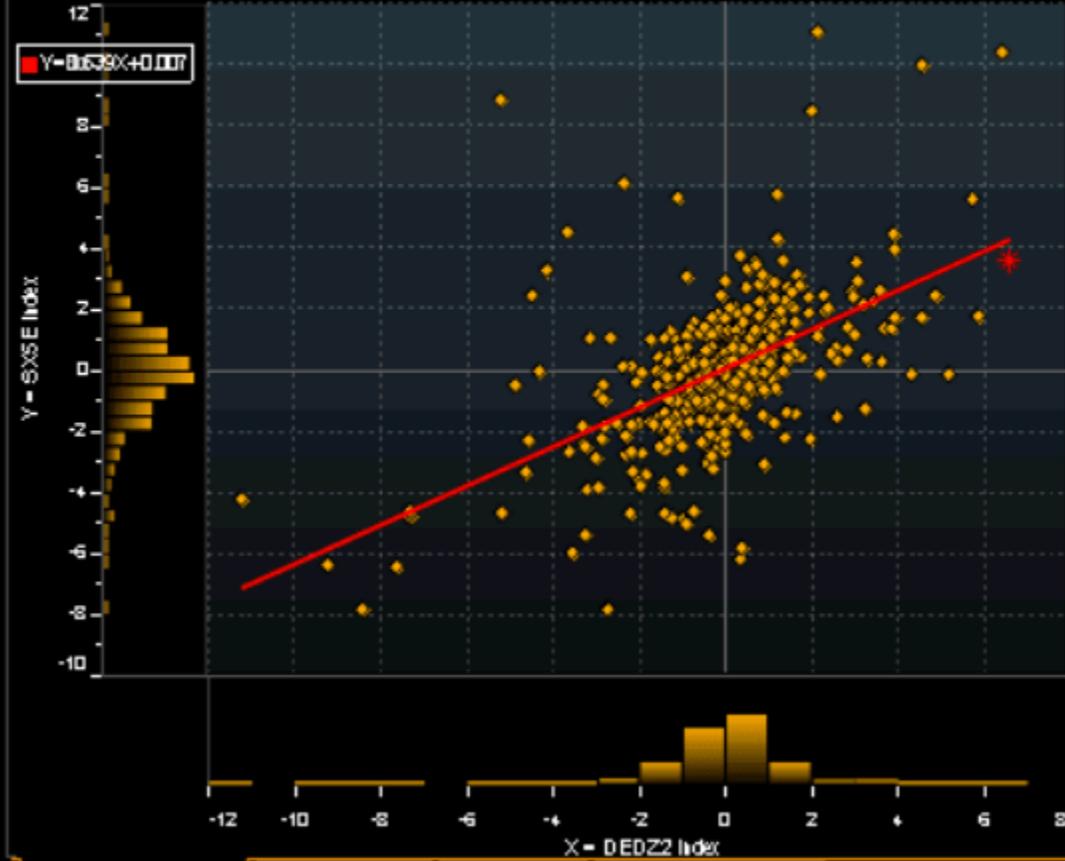


Dep **SX5E Index** Indep **DEDZ2 Index** **99) Edit** **Regression Analysis**
 Data **Last Price** Data **Last Price** Period **Daily** Lag **0** **Local CCY**
 Linear **Beta +/-** **Non-Parametric** Regression **Percent** **Log**

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 Dec12

Item	Range1
Raw BETA	0.639
ALPHA(Intercept)	0.007
R^2(Correlation^2)	0.292
Std Dev Of Error	1.849
Std Error Of ALPHA	0.084
Std Error Of BETA	0.045
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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 SN 897449 G992-794-0 27-May-10 15:49:12