

# A Relative MSFE for different in-sample fits

Table A.1: Relative MSFE, BVAR

		Fit	SMALL	CEE	MEDIUM	LARGE
h=1	EMPL	0.25	1.02	0.96	0.98	0.99
		0.5	0.58	0.59	0.53	0.48
		0.75	1.14	0.81	0.58	0.46
	CPI	0.25	0.73	0.73	0.74	0.74
		0.5	0.54	0.48	0.50	0.50
		0.75	0.89	0.63	0.51	0.51
	FFR	0.25	1.03	1.02	1.02	1.02
		0.5	0.92	0.90	0.87	0.90
		0.75	1.86	1.04	0.80	0.73
h=3	EMPL	0.25	1.06	0.97	1.01	1.02
		0.5	0.55	0.55	0.48	0.43
		0.75	0.95	0.81	0.56	0.38
	CPI	0.25	0.65	0.65	0.67	0.67
		0.5	0.47	0.35	0.38	0.39
		0.75	0.66	0.52	0.44	0.42
	FFR	0.25	1.09	1.07	1.07	1.07
		0.5	1.10	0.99	1.02	1.10
		0.75	1.77	1.39	0.97	0.92
h=6	EMPL	0.25	1.12	1.02	1.06	1.06
		0.5	0.64	0.62	0.56	0.51
		0.75	1.11	1.01	0.72	0.50
	CPI	0.25	0.62	0.63	0.65	0.64
		0.5	0.49	0.33	0.34	0.36
		0.75	0.64	0.53	0.42	0.43
	FFR	0.25	1.18	1.15	1.16	1.16
		0.5	1.28	1.08	1.28	1.42
		0.75	2.08	1.91	1.38	1.26
h=12	EMPL	0.25	1.28	1.13	1.19	1.19
		0.5	0.70	0.73	0.69	0.69
		0.75	1.02	1.45	0.94	0.82
	CPI	0.25	0.64	0.65	0.66	0.66
		0.5	0.57	0.40	0.38	0.38
		0.75	0.83	0.72	0.51	0.49
	FFR	0.25	1.35	1.29	1.30	1.30
		0.5	1.46	1.24	1.50	1.84
		0.75	2.59	2.64	1.59	1.93
$\lambda$	0.25	0.0032	0.0021	0.0012	0.0005	
	0.5	0.2209	0.0626	0.0326	0.0124	
	0.75	$\infty$	0.5990	0.1772	0.0538	

*Notes:* Table reports MSFE relative to that from the benchmark model (random walk with drift) for employment (EMPL), CPI and federal funds rate (FFR) for different forecast horizons  $h$  and different models. SMALL, CEE, MEDIUM and LARGE refer to the VARs with 3, 7, 20 and 131 variables, respectively. The evaluation period is 1971-2003. The shrinkage hyperparameter  $\lambda$  is set so that the in-sample fit for the three variables of interest equals 0.25, 0.5 or 0.75.

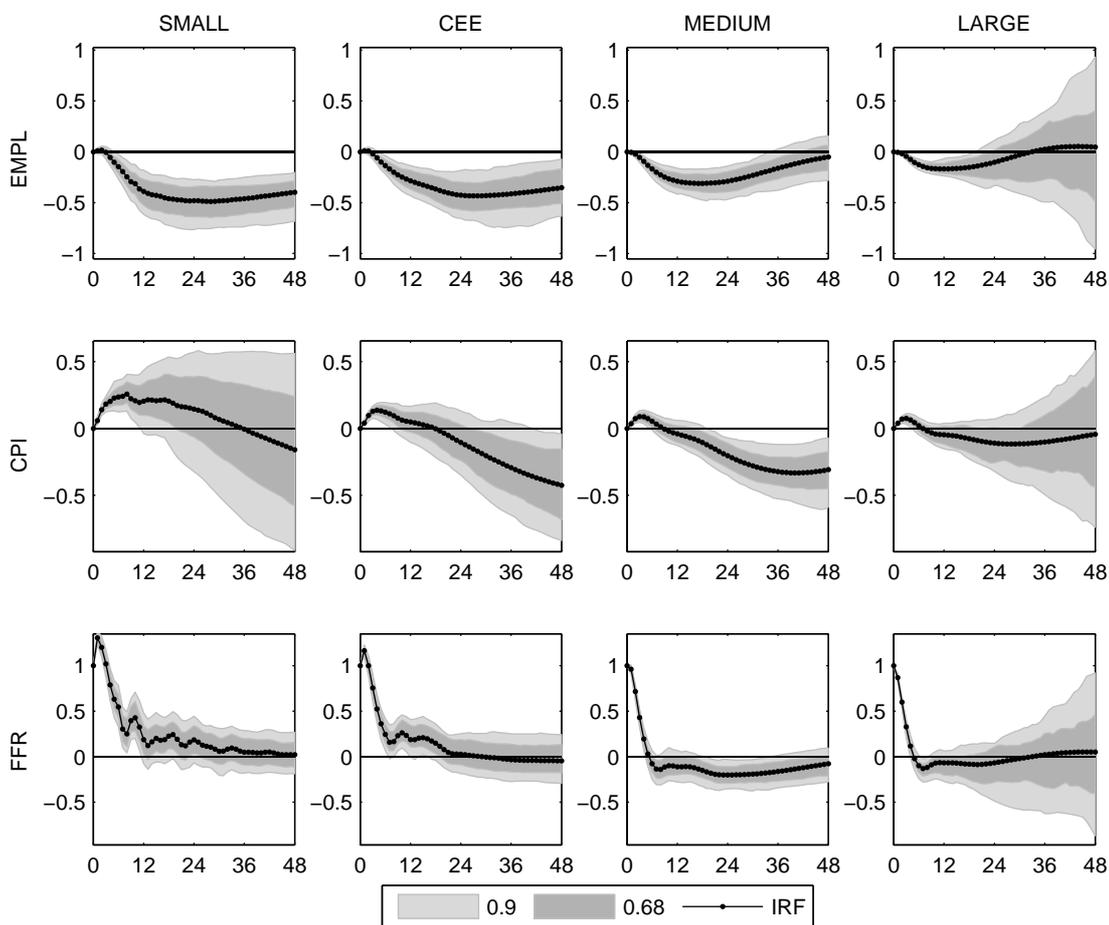
Table A.2: Relative MSFE, BVAR with the prior on the sum of coefficients

		Fit	SMALL	CEE	MEDIUM	LARGE
h=1	EMPL	0.25	1.00	1.01	1.01	1.01
		0.5	0.57	0.53	0.50	0.46
		0.75	1.14	0.9	0.59	0.45
	CPI	0.25	0.96	0.96	0.96	0.96
		0.5	0.53	0.51	0.49	0.50
		0.75	0.89	0.7	0.52	0.50
	FFR	0.25	1.00	1.00	1.00	1.00
		0.5	0.91	0.87	0.80	0.83
		0.75	1.86	1.19	0.77	0.73
h=3	EMPL	0.25	0.99	1.00	1.00	1.00
		0.5	0.50	0.43	0.42	0.38
		0.75	0.95	0.83	0.55	0.37
	CPI	0.25	0.94	0.95	0.95	0.95
		0.5	0.44	0.41	0.38	0.40
		0.75	0.66	0.55	0.42	0.38
	FFR	0.25	1.01	1.01	1.01	1.01
		0.5	1.14	0.96	0.86	0.90
		0.75	1.77	1.79	0.89	0.82
h=6	EMPL	0.25	0.98	0.99	0.99	0.99
		0.5	0.52	0.47	0.48	0.42
		0.75	1.11	0.90	0.67	0.45
	CPI	0.25	0.92	0.93	0.93	0.93
		0.5	0.46	0.40	0.36	0.38
		0.75	0.64	0.57	0.39	0.36
	FFR	0.25	1.02	1.02	1.02	1.02
		0.5	1.23	0.92	0.89	0.95
		0.75	2.08	2.32	1.09	0.94
h=12	EMPL	0.25	0.97	0.98	0.98	0.98
		0.5	0.53	0.51	0.52	0.47
		0.75	1.02	0.82	0.68	0.53
	CPI	0.25	0.90	0.91	0.91	0.91
		0.5	0.56	0.45	0.40	0.43
		0.75	0.83	0.74	0.47	0.41
	FFR	0.25	1.01	1.01	1.01	1.01
		0.5	1.32	0.86	0.78	0.82
		0.75	2.59	2.49	1.11	0.99

Notes for Table A.1 apply. The difference is that the prior on the sum of coefficients has been added. The tightness of this prior is controlled by the hyperparameter  $\tau = 10\lambda$ , where  $\lambda$  controls the overall tightness.

## B Impulse response functions and variance decomposition

Figure B.1: Impulse response functions, BVAR



*Notes:* Figure presents the impulse response functions to a monetary policy shock and the corresponding posterior coverage intervals at 0.68 and 0.9 level for employment (EMPL), CPI and federal funds rate (FFR). SMALL, CEE, MEDIUM and LARGE refer to the VARs with 3, 7, 20 and 131 variables, respectively. The prior on the sum of coefficients has *not* been imposed.

Table B.1: IRF and variance decomposition for model SMALL, BVAR with the prior on the sum of coefficients

Lag/Hor	Impulse Response							Variance Decomposition						
	0	3	6	12	24	36	48	1	3	6	12	24	36	48
CES002	0	-0.01	-0.15	-0.39	-0.48	-0.46	-0.40	0	0	1	5	12	18	23
PUNEW	0	0.18	0.24	0.20	0.14	-0.01	-0.16	0	3	7	6	2	1	1
FYFF	1	1.02	0.55	0.19	0.18	0.05	0.02	99	90	74	46	26	21	18

*Notes:* Table reports the values of impulse responses and the percentage share of the monetary policy shock in the forecast error variance for chosen forecast horizons for for all the variables in the model (the explanations for the mnemonics are given in the Appendix of the paper). The prior on the sum of coefficients has been added with the hyperparameter  $\tau = 10\lambda$ . The model has been estimated in the sample 1961-2002.

Table B.2: IRF and variance decomposition for model CEE, BVAR with the prior on the sum of coefficients

Lag/Hor	Impulse Response							Variance Decomposition						
	0	3	6	12	24	36	48	1	3	6	12	24	36	48
CES002	0	-0.04	-0.18	-0.42	-0.58	-0.60	-0.63	0	0	1	7	14	19	23
PUNEW	0	0.14	0.15	0.05	-0.18	-0.39	-0.56	0	2	5	3	1	2	3
PSM99Q	0	-0.95	-1.36	-2.00	-2.17	-1.63	-1.36	0	2	4	6	10	12	12
FYFF	1	0.87	0.34	0.12	-0.03	-0.08	-0.13	97	84	66	39	21	17	15
FM2	-0.09	-0.41	-0.42	-0.26	-0.10	-0.11	-0.17	4	13	15	11	4	2	1
FMRRA	0.03	-0.46	-0.77	-0.54	-0.08	0.14	0.27	0	0	2	2	1	1	1
FMRNBA	-1.07	-1.21	-0.54	-0.32	0.21	0.16	0.20	3	4	3	2	1	1	1

*Notes* for Table B.1 apply.

Table B.3: IRF and variance decomposition for model MEDIUM,  
 BVAR with the prior on the sum of coefficients

Lag/Hor	Impulse Response							Variance Decomposition						
	0	3	6	12	24	36	48	1	3	6	12	24	36	48
CES002	0	-0.06	-0.18	-0.35	-0.40	-0.26	-0.10	0	0	2	7	13	14	12
PUNEW	0	0.10	0.09	0.01	-0.23	-0.49	-0.63	0	1	3	1	1	3	5
PSM99Q	0	-0.92	-1.25	-1.94	-2.27	-1.79	-1.08	0	2	4	7	12	13	12
A0M051	0	-0.01	-0.19	-0.27	-0.16	0.05	0.20	0	0	0	3	3	2	1
A0M224_R	0	-0.14	-0.25	-0.22	-0.06	0.14	0.26	0	1	3	6	4	2	3
IPS10	0	-0.15	-0.51	-0.71	-0.48	-0.08	0.19	0	0	2	8	10	7	6
A0M082	0	-0.18	-0.53	-0.74	-0.45	-0.02	0.24	0	0	2	11	16	11	9
LHUR	0	0.02	0.07	0.14	0.11	0.02	-0.06	0	0	1	5	11	9	7
HSFR	0	-2.86	-2.99	-1.61	0.47	2.05	1.98	0	2	6	8	5	6	8
PWFSA	0	0.02	0.07	-0.09	-0.39	-0.72	-0.86	0	0	0	0	1	3	5
GMDC	0	0.02	0.02	-0.04	-0.22	-0.41	-0.52	0	0	0	0	1	3	5
CES275	0	-0.04	-0.07	-0.08	-0.17	-0.29	-0.38	0	0	1	1	1	2	3
FYFF	1	0.66	0.20	0.04	-0.16	-0.18	-0.10	93	71	49	30	18	16	16
FM2	-0.07	-0.23	-0.18	0.01	0.27	0.45	0.50	2	6	5	3	2	3	4
FMRRA	-0.20	-0.60	-0.75	-0.72	-0.92	-0.83	-0.70	0	1	2	3	4	4	4
FMRNBA	-1.26	-1.02	-0.41	-0.48	-0.69	-0.84	-0.90	3	4	3	2	2	2	2
FM1	-0.13	-0.50	-0.54	-0.58	-0.61	-0.53	-0.46	2	8	11	10	9	8	7
FSPCOM	-0.41	-1.45	-1.11	-0.38	-0.12	-0.12	-0.28	0	2	2	1	1	1	0
FYGT10	0.12	0.05	0.01	0.05	0.02	-0.05	-0.08	4	2	2	1	1	1	1
EXRUS	0.45	0.79	1.08	1.11	1.57	1.57	1.17	2	4	5	8	10	12	12

Notes for Table B.1 apply.

Table B.4: IRF and variance decomposition for model LARGE, BVAR with the prior on the sum of coefficients

Lag/Hor	Impulse Response							Variance Decomposition						
	0	3	6	12	24	36	48	1	3	6	12	24	36	48
CES002	0	-0.06	-0.18	-0.34	-0.42	-0.25	-0.09	0	0	2	5	8	7	6
PUNEW	0	0.11	0.09	0.01	-0.23	-0.47	-0.60	0	2	3	1	1	2	3
PSM99Q	0	-0.80	-1.13	-1.81	-2.25	-1.85	-1.42	0	2	4	6	8	8	7
AoM051	0	-0.01	-0.17	-0.25	-0.21	0.00	0.13	0	0	0	1	1	1	1
AoM224.R	0	-0.15	-0.24	-0.23	-0.07	0.12	0.23	0	0	2	3	2	2	2
IPS10	0	-0.16	-0.49	-0.68	-0.52	-0.09	0.16	0	0	2	5	5	4	4
AoM082	0	0.03	0.09	0.16	0.15	0.04	-0.03	0	0	1	4	6	6	5
LHUR	0	-0.16	-0.48	-0.64	-0.39	0.02	0.23	0	0	1	5	5	4	3
HSFR	0	-2.95	-3.17	-1.77	0.36	1.52	1.39	0	1	4	5	4	3	4
PWFSA	0	0.03	0.04	-0.10	-0.40	-0.67	-0.79	0	0	0	0	1	2	3
GMDC	0	0.04	0.03	-0.02	-0.19	-0.37	-0.48	0	0	0	0	0	2	3
CES275	0	-0.01	-0.02	-0.03	-0.15	-0.29	-0.39	0	0	0	0	0	1	2
AoM052	0	-0.02	-0.14	-0.18	-0.15	0.00	0.10	0	0	0	1	1	1	1
AoM057	0	-0.25	-0.53	-0.60	-0.43	-0.03	0.22	0	0	2	4	5	4	3
AoM059	0	-0.17	-0.35	-0.26	-0.01	0.31	0.47	0	0	0	1	1	1	1
IPS11	0	-0.15	-0.42	-0.60	-0.46	-0.06	0.18	0	0	1	4	4	3	3
IPS299	0	-0.12	-0.38	-0.57	-0.44	-0.07	0.17	0	0	1	2	3	3	2
IPS12	0	-0.11	-0.31	-0.33	-0.03	0.27	0.36	0	0	0	1	1	1	1
IPS13	0	-0.25	-0.88	-0.88	-0.08	0.66	0.87	0	0	0	1	1	1	1
IPS18	0	-0.05	-0.09	-0.12	-0.01	0.11	0.15	0	0	0	0	0	0	0
IPS25	0	-0.14	-0.59	-1.14	-1.31	-0.74	-0.25	0	0	0	2	4	4	3
IPS32	0	-0.16	-0.57	-0.77	-0.57	-0.12	0.15	0	0	1	3	3	3	2
IPS34	0	-0.23	-0.88	-1.26	-0.92	-0.16	0.31	0	0	1	3	4	3	2
IPS38	0	-0.28	-0.62	-0.77	-0.45	-0.14	-0.03	0	0	1	4	5	4	3
IPS43	0	-0.19	-0.58	-0.80	-0.57	-0.07	0.22	0	0	1	4	5	4	3
IPS307	0	-0.36	-0.16	-0.37	-0.37	-0.27	-0.22	0	0	0	0	0	0	0
IPS306	0	0.15	-0.17	0.02	0.10	0.22	0.28	0	0	0	0	0	0	0
PMP	0	-1.17	-1.32	-0.51	0.46	0.53	0.32	0	1	4	5	4	4	4
LHEL	0	-0.99	-1.63	-2.19	-1.84	-0.47	0.52	0	1	3	5	6	6	5
LHELX	0	-0.02	-0.03	-0.05	-0.04	-0.01	0.01	0	1	2	5	6	5	5
LHEM	0	-0.04	-0.12	-0.23	-0.25	-0.14	-0.04	0	0	1	3	6	5	5
LHNAG	0	-0.04	-0.12	-0.24	-0.26	-0.14	-0.03	0	0	0	3	5	4	4
LHU680	0	0.01	-0.01	0.17	0.35	0.25	0.07	0	0	0	0	4	5	4
LHU5	0	0.63	1.14	1.19	0.50	-0.18	-0.54	0	0	0	1	1	1	1
LHU14	0	0.74	1.91	2.62	1.77	0.14	-0.84	0	0	0	2	3	2	2
LHU15	0	0.55	1.54	4.55	5.19	2.10	-0.68	0	0	0	2	5	5	4
LHU26	0	0.45	1.74	4.12	3.48	0.64	-1.32	0	0	0	1	2	2	2
LHU27	0	0.76	1.37	5.10	7.06	3.69	0.08	0	0	0	1	4	4	3
AoM005	0	1.89	3.09	2.88	1.07	-0.37	-0.82	0	1	2	4	4	3	3
CES003	0	-0.10	-0.31	-0.59	-0.67	-0.37	-0.11	0	0	1	4	7	7	6
CES006	0	0.40	0.11	0.37	-0.36	-0.69	-0.82	0	0	0	0	0	0	1
CES011	0	-0.23	-0.44	-0.75	-0.87	-0.44	-0.02	0	0	1	3	5	4	3
CES015	0	-0.09	-0.31	-0.61	-0.65	-0.35	-0.12	0	0	1	4	7	7	6
CES017	0	-0.12	-0.40	-0.79	-0.88	-0.48	-0.15	0	0	1	4	8	8	7
CES033	0	-0.05	-0.15	-0.32	-0.29	-0.14	-0.06	0	0	0	1	2	2	1
CES046	0	-0.04	-0.09	-0.18	-0.25	-0.18	-0.07	0	0	1	3	4	4	3
CES048	0	-0.03	-0.11	-0.24	-0.31	-0.19	-0.04	0	0	0	2	4	4	3
CES049	0	-0.04	-0.10	-0.25	-0.37	-0.30	-0.16	0	0	1	2	5	6	5
CES053	0	-0.03	-0.11	-0.22	-0.23	-0.08	0.06	0	0	0	2	3	2	2
CES088	0	-0.02	-0.06	-0.13	-0.23	-0.19	-0.09	0	0	0	1	2	2	2
CES140	0	-0.04	-0.07	-0.09	-0.15	-0.13	-0.04	0	0	0	0	1	1	1
AoM048	0	-0.09	-0.24	-0.37	-0.40	-0.22	-0.06	0	0	1	3	4	4	3
CES151	0	0.00	-0.05	-0.04	-0.01	0.02	0.03	0	0	0	1	2	2	2
CES155	0	-0.02	-0.05	-0.05	-0.02	0.02	0.03	0	0	1	2	2	2	2
AoM001	0	-0.01	-0.06	-0.06	-0.01	0.03	0.04	0	0	0	2	2	2	3
PMEMP	0	-0.62	-1.15	-0.80	0.11	0.42	0.37	0	0	2	5	4	4	5
HSNE	0	-2.14	-2.84	-1.55	0.33	1.73	1.97	0	0	1	2	1	1	2
HSMW	0	-3.79	-4.65	-2.14	-0.25	1.08	1.28	0	1	2	4	4	3	4
HSSOU	0	-2.73	-2.81	-1.47	0.65	1.54	1.17	0	1	2	3	2	2	3
HSWST	0	-2.75	-2.81	-2.22	0.15	1.63	1.57	0	0	1	2	2	2	2
HSBR	0	-3.21	-3.13	-1.98	0.36	1.56	1.42	0	2	4	5	4	3	4
HSBNE	0	-2.49	-2.91	-1.93	0.34	1.88	2.10	0	1	2	3	2	2	3
HSBMW	0	-4.36	-4.77	-2.54	-0.34	1.12	1.41	0	2	4	5	5	4	4
HSBSOU	0	-2.92	-2.95	-1.72	0.55	1.50	1.15	0	1	2	3	2	2	2
HSBWST	0	-2.80	-2.42	-2.26	0.19	1.60	1.50	0	0	1	1	1	1	2

PMI	0	-0.98	-1.19	-0.66	0.27	0.52	0.37	0	1	3	5	4	4	4
PMNO	0	-1.43	-1.35	-0.37	0.52	0.57	0.32	0	1	3	4	3	4	4
PMDEL	0	-0.63	-1.13	-1.16	-0.11	0.66	0.59	0	0	0	1	2	2	2
PMNV	0	-0.37	-0.54	-0.86	-0.04	0.38	0.35	0	0	0	1	2	2	2
A0M008	0	-0.52	-0.91	-0.90	-0.36	0.26	0.50	0	0	1	3	3	2	2
A0M007	0	-0.86	-1.38	-1.58	-1.05	-0.16	0.28	0	0	1	3	4	3	2
A0M027	0	-1.15	-1.99	-2.71	-2.56	-1.59	-0.87	0	0	0	1	2	2	2
A1M092	0	-0.30	-0.54	-1.00	-1.54	-1.14	-0.44	0	0	1	2	4	4	4
A0M070	0	0.06	0.03	-0.23	-0.40	-0.25	-0.03	0	0	0	1	3	3	2
A0M077	0	0.00	0.01	0.01	0.00	0.00	0.00	0	0	1	3	2	1	1
PWFCSA	0	0.01	0.03	-0.16	-0.49	-0.77	-0.87	0	0	0	0	1	2	3
PWIMSA	0	0.00	-0.08	-0.29	-0.66	-0.93	-1.00	0	0	0	0	1	3	3
PWCMSA	0	0.03	-0.29	-0.80	-1.16	-1.17	-1.13	0	0	0	0	1	1	1
PMCP	0	-1.13	-1.84	-1.70	-0.70	-0.13	0.26	0	0	1	4	4	4	4
PUS3	0	0.03	-0.01	-0.06	-0.22	-0.37	-0.48	0	0	0	0	1	2	3
PU84	0	0.08	0.05	-0.07	-0.26	-0.56	-0.77	0	0	0	0	0	1	2
PU85	0	0.05	0.07	0.11	0.04	-0.14	-0.31	0	0	0	1	0	0	1
PUC	0	0.06	0.03	-0.07	-0.33	-0.57	-0.67	0	0	0	0	1	2	3
PUCD	0	0.03	-0.02	0.04	-0.07	-0.25	-0.38	0	0	0	0	0	0	1
PUS	0	0.17	0.17	0.12	-0.09	-0.35	-0.52	0	1	3	2	1	1	2
PUXF	0	0.11	0.09	0.03	-0.18	-0.44	-0.61	0	1	1	1	0	1	3
PUXHS	0	0.07	0.06	-0.01	-0.22	-0.43	-0.56	0	0	0	0	0	2	3
PUXM	0	0.12	0.10	0.01	-0.24	-0.49	-0.61	0	1	1	1	1	2	3
GMDCD	0	0.01	0.02	0.03	-0.08	-0.27	-0.40	0	0	0	0	0	0	1
GMDCN	0	0.06	0.03	-0.09	-0.38	-0.62	-0.71	0	0	0	0	1	3	4
GMDCS	0	0.02	0.03	0.02	-0.07	-0.21	-0.34	0	0	0	0	0	0	1
CES277	0	0.02	0.07	0.09	-0.05	-0.24	-0.38	0	0	0	0	0	0	1
CES278	0	0.00	-0.04	-0.06	-0.16	-0.27	-0.37	0	0	0	0	0	1	1
HHSNTN	0	-0.94	-0.89	-0.37	0.87	1.08	0.76	0	0	1	1	1	1	2
FYFF	1	0.58	0.18	0.05	-0.15	-0.16	-0.09	51	33	21	14	9	7	7
FM2	-0.08	-0.22	-0.20	-0.09	0.09	0.19	0.18	1	3	3	2	1	1	1
FMRRR	-0.17	-0.30	-0.30	-0.20	-0.15	-0.02	0.00	0	0	0	0	0	0	0
FMRNBA	-1.19	-0.65	0.01	0.15	0.32	0.26	0.16	1	1	1	1	0	0	0
FM1	-0.09	-0.36	-0.34	-0.29	-0.17	-0.06	-0.05	0	2	3	2	1	1	1
FSPCOM	-0.31	-1.31	-0.99	-0.61	0.16	0.17	0.11	0	1	1	0	0	0	0
FYGT10	0.15	0.09	0.03	0.05	-0.04	-0.09	-0.10	1	1	1	0	0	0	1
EXRUS	0.49	0.68	0.78	0.74	0.96	0.93	0.65	1	2	2	3	3	4	3
FM3	-0.05	-0.15	-0.15	-0.10	-0.03	0.07	0.12	0	1	1	1	0	0	0
FM2DQ	-0.07	-0.24	-0.21	-0.05	0.29	0.58	0.67	1	2	2	1	1	2	3
FMFBA	-0.03	-0.15	-0.19	-0.17	-0.15	-0.15	-0.15	0	0	1	1	1	1	1
FCLNQ	0.38	0.27	0.13	-0.11	-0.80	-0.78	-0.36	1	1	1	0	0	1	1
FCLBMC	8.25	-2.08	-2.32	-2.27	-1.08	0.11	0.93	0	0	0	0	0	0	0
CCINRV	0.02	-0.08	-0.19	-0.40	-0.53	-0.16	0.32	0	0	0	1	3	2	1
A0M095	0.00	-0.01	-0.01	-0.04	-0.05	0.02	0.09	0	0	0	0	1	1	1
FSPIN	-0.20	-1.30	-1.00	-0.56	0.24	0.20	0.14	0	0	1	0	0	0	0
FSDXP	0.01	0.07	0.05	0.03	-0.02	-0.02	-0.01	0	1	1	1	1	1	1
FSPXE	-0.57	-1.28	-0.75	0.58	2.46	1.88	0.96	0	0	0	0	1	1	1
CP90	0.80	0.47	0.11	0.04	-0.16	-0.18	-0.11	22	18	13	9	7	6	6
FYGM3	0.59	0.31	0.04	-0.02	-0.16	-0.17	-0.12	12	11	8	6	4	4	4
FYGM6	0.53	0.28	0.04	0.00	-0.14	-0.15	-0.10	10	8	6	5	4	4	4
FYGT1	0.50	0.26	0.04	0.01	-0.13	-0.15	-0.11	6	5	4	3	2	3	3
FYGT5	0.24	0.14	0.05	0.05	-0.05	-0.10	-0.10	2	1	1	1	1	1	1
FYAAAC	0.10	0.08	0.04	0.05	-0.03	-0.09	-0.12	1	1	1	0	0	1	1
FYBAAC	0.11	0.11	0.08	0.09	-0.01	-0.10	-0.14	1	1	1	1	1	1	1
SCP90	-0.20	-0.07	-0.03	0.02	0.02	0.01	0.01	3	4	5	4	4	4	4
sFYGM3	-0.37	-0.17	-0.04	0.01	0.06	0.04	0.02	6	10	9	8	7	7	7
sFYGM6	-0.43	-0.21	-0.05	0.02	0.07	0.05	0.02	7	11	10	9	8	8	8
sFYGT1	-0.45	-0.22	-0.05	0.03	0.08	0.05	0.02	4	7	7	6	6	6	6
sFYGT5	-0.73	-0.34	-0.04	0.07	0.16	0.10	0.02	8	11	10	8	7	8	7
sFYGT10	-0.82	-0.38	-0.05	0.08	0.18	0.12	0.02	9	12	11	8	8	8	7
sFYAAAC	-0.89	-0.40	-0.04	0.09	0.19	0.12	0.02	13	15	13	10	9	9	8
sFYBAAC	-0.89	-0.38	-0.01	0.12	0.21	0.10	-0.01	11	14	11	8	8	8	7
EXRSW	0.82	1.16	1.05	0.81	1.21	1.08	0.60	1	1	1	1	1	2	2
EXRJAN	0.60	0.73	1.13	1.12	1.05	0.69	0.28	0	1	1	1	1	1	1
EXRUK	-0.68	-1.15	-1.22	-1.15	-1.77	-2.08	-1.74	1	1	2	2	3	4	4
EXRCAN	0.11	0.22	0.05	0.08	0.06	0.26	0.42	0	0	0	0	0	0	1

Notes for Table B.1 apply.