

quantmod object: lm1601150947.77677 Build date: 2020-09-26  
16:09:07

Model Specified:  
Next(Cl(FNMA)) ~ Cl(HD)

Model Target: Next.Cl.FNMA Product: FNMA  
Model Inputs: Cl.HD

Fitted Model:

Modelling procedure: lm  
Training window: 64 observations from 2015-08-28 to  
2015-11-27

quantmod object: lm1601150947.79707 Build date: 2020-09-26  
16:09:07

Model Specified:  
Next(Cl(FNMA)) ~ Cl(LOW)

Model Target: Next.Cl.FNMA Product: FNMA  
Model Inputs: Cl.LOW

Fitted Model:

Modelling procedure: lm  
Training window: 64 observations from 2015-08-28 to  
2015-11-27

quantmod object: lm1601150947.81668 Build date: 2020-09-26  
16:09:07

Model Specified:  
Next(Cl(FNMA)) ~ Cl(ZG)

Model Target: Next.Cl.FNMA Product: FNMA  
Model Inputs: Cl.ZG

Fitted Model:

Modelling procedure: lm  
Training window: 64 observations from 2015-08-28 to  
2015-11-27

quantmod object: lm1601150947.85098 Build date: 2020-09-26  
16:09:07

Model Specified:

Next(Cl(FNMA)) ~ Cl(DHI)

Model Target: Next.Cl.FNMA  
Model Inputs: Cl.DHI

Product: FNMA

Fitted Model:

Modelling procedure: lm  
Training window: 64 observations from 2015-08-28 to  
2015-11-27  
HD LOW ZG DHI  
0.12307069 0.02621587 0.39994444 0.12397769