```
quantmod object:    lm1601245945.38836      Build date:  2020-09-27
18:32:25

Model Specified:
    Next(Cl(FNMA)) ~ Cl(HD) + Cl(LOW) + Cl(ZG) + Cl(DHI)

Model Target:  Next.Cl.FNMA                  Product:  FNMA
Model Inputs:  Cl.HD, Cl.LOW, Cl.ZG, Cl.DHI

Fitted Model:

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

Call:
lm(formula = quantmod@model.formula, data = training.data)

Residuals:
     Min       1Q    Median        3Q       Max
-0.137045 -0.051396 -0.005454  0.038643  0.212356

Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept)  2.256710   0.375188   6.015 1.22e-07 ***
Cl.HD       -0.030423   0.008971  -3.391  0.00125 **
Cl.LOW       0.045428   0.018901   2.403  0.01940 *
Cl.ZG        0.018829   0.005372   3.505  0.00088 ***
Cl.DHI      -0.002731   0.011547  -0.237  0.81385
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Residual standard error: 0.0749 on 59 degrees of freedom
Multiple R-squared:  0.6154,     Adjusted R-squared:  0.5893
F-statistic:  23.6 on 4 and 59 DF,  p-value: 1.098e-11

        HD         LOW          ZG         DHI
0.12307069 0.02621587 0.39994444 0.12397769
```