

Dependent Variable: DAILY_RETURN

Method: Least Squares

Date: 08/25/15 Time: 00:14

Sample: 1/03/2012 12/31/2012

Included observations: 259

Variable	Coefficient	Std. Error	t-Statistic	Prob.
DUMMY_MON	-0.300497	0.102439	-2.933411	0.0037
DUMMY_TUE	0.051739	0.101450	0.509995	0.6105
DUMMY_WED	0.087182	0.101450	0.859363	0.3910
DUMMY_THRU	0.009630	0.101450	0.094923	0.9245
DUMMY_FRI	0.108431	0.101450	1.068819	0.2862
R-squared	0.040521	Mean dependent var		-0.007576
Adjusted R-squared	0.025411	S.D. dependent var		0.741039
S.E. of regression	0.731563	Akaike info criterion		2.231849
Sum squared resid	135.9368	Schwarz criterion		2.300513
Log likelihood	-284.0244	Hannan-Quinn criter.		2.259456
Durbin-Watson stat	2.259132			