Dependent Variable: RETURN
Method: Least Squares
Date: 07/03/11 Time: 21:46
Sample: 1 40
Included observations: 39
RETURN= C(1)+(-C(3)-C(4)-C(5)-C(6)-C(7)-C(8)-C(9))*TEL+C(3)*FIN+C(4)
*IND+C(5)*TEC+C(6)*UTIL+C(7)*OG+C(8)*BM+C(9)*CONS

	Coefficient	Std. Error	t-Statistic	Prob.
C(1)	-0.037298	0.012074	-3.089193	0.0042
C(3)	0.005008	0.014083	0.355597	0.7246
C(4)	0.003351	0.024519	0.136668	0.8922
C(5)	-0.049122	0.038884	-1.263291	0.2159
C(6)	0.024114	0.038884	0.620164	0.5397
C(7)	-0.011760	0.022075	-0.532711	0.5980
C(8)	0.019441	0.038884	0.499979	0.6206
C(9)	-0.037568	0.038884	-0.966163	0.3414

R-squared	0.148246	Mean dependent var	-0.033628
Adjusted R-squared	-0.044085	S.D. dependent var	0.041769
S.E. of regression	0.042680	Akaike info criterion	-3.289501
Sum squared resid	0.056468	Schwarz criterion	-2.948258
Log likelihood	72.14527	Hannan-Quinn criter.	-3.167066
F-statistic	0.770785	Durbin-Watson stat	1.678566
Prob(F-statistic)	0.616001		

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