3 Factors daily with MOM

F-F\_Research\_Data\_Factors\_daily

﻿matrix([[ 0.46713705],

[-0.50472062],

[ 0.26019205],

[ 0.77739153]])

3 Factors daily without MOM

F-F\_Research\_Data\_Factors\_daily

﻿matrix([[-50.39742107],

[ 59.31205393],

[ -7.91463286]])

3 Factors monthly with MOM

F-F\_Research\_Data\_Factors\_monthly

﻿matrix([[ 0.43086172],

[-0.26966032],

[ 0.29760804],

[ 0.54119056]])

3 Factors monthly without MOM

F-F\_Research\_Data\_Factors\_monthly

﻿matrix([[ 5.32186783],

[-4.97862464],

[ 0.6567568 ]])

5 Factors daily with MOM

F-F\_Research\_Data\_5\_Factors\_daily

﻿matrix([[-0.0742314 ],

[ 0.65706348],

[-0.38294985],

[ 0.60688467],

[ 0.5924691 ],

[-0.39923599]])

5 Factors daily without MOM

F-F\_Research\_Data\_5\_Factors\_daily

﻿matrix([[-0.03213021],

[ 0.43772603],

[-0.08950597],

[ 0.3957943 ],

[ 0.28811586]])

5 Factors monthly with MOM

F-F\_Research\_Data\_5\_Factors\_monthly

﻿matrix([[-0.33154308],

[ 0.70937848],

[-0.39489556],

[ 0.81299774],

[ 0.66837934],

[-0.46431691]])

5 Factors monthly without MOM

F-F\_Research\_Data\_5\_Factors\_monthly

﻿matrix([[-0.16834364],

[ 0.45255856],

[-0.09966475],

[ 0.47383959],

[ 0.34161025]])

q5 Factors daily with MOM

q5\_factors\_daily\_2021

﻿matrix([[ 0.13720719],

[ 0.04735358],

[ 0.00833978],

[-0.09925394],

[ 0.93857211],

[-0.03221872]])

q5 Factors daily without MOM

q5\_factors\_daily\_2021

﻿matrix([[ 0.1381881 ],

[ 0.04242714],

[ 0.01302607],

[-0.1201724 ],

[ 0.92653109]])

q5 Factors monthly with MOM

q5\_factors\_monthly\_2021

﻿matrix([[ 0.21697538],

[ 0.05975742],

[-0.08823179],

[-0.15874912],

[ 0.97953045],

[-0.00928234]])

q5 Factors monthly without MOM

q5\_factors\_monthly\_2021

﻿matrix([[ 0.21789038],

[ 0.05749678],

[-0.0871123 ],

[-0.16568837],

[ 0.97741351]])