1-Minute Change Correlation Matrix: Fama Factors vs Kalshi DJT

HML_change	1.000	0.031	0.061	0.037	0.300	0.012	0.051
SMB_change	0.031	1.000	0.062	0.205	-0.126	-0.089	-0.058
RMW_change	0.061	0.062	1.000	0.271	0.080	0.015	0.018
CMA_change	0.037	0.205	0.271	1.000	0.142	-0.097	-0.071
MKT_RF_change	0.300	-0.126	0.080	0.142	1.000	0.075	0.086
DJT_prob_change	0.012	-0.089	0.015	-0.097	0.075	1.000	0.865
DJT_u_change	0.051	-0.058	0.018	-0.071	0.086	0.865	1.000
	HML_change	SMB_change	RMW_change	CMA_change	MKT_RF_change	DJT_prob_change	DJT_u_change

0.75 0.50 0.25 0.00 -0.25 -0.50-0.75-1.00

1.00