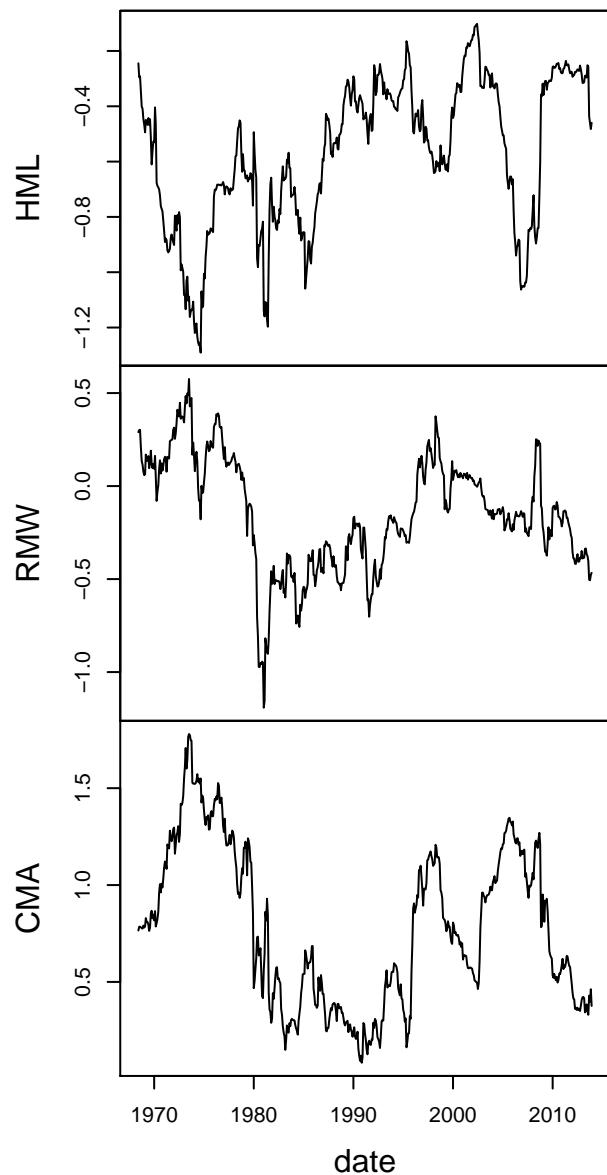
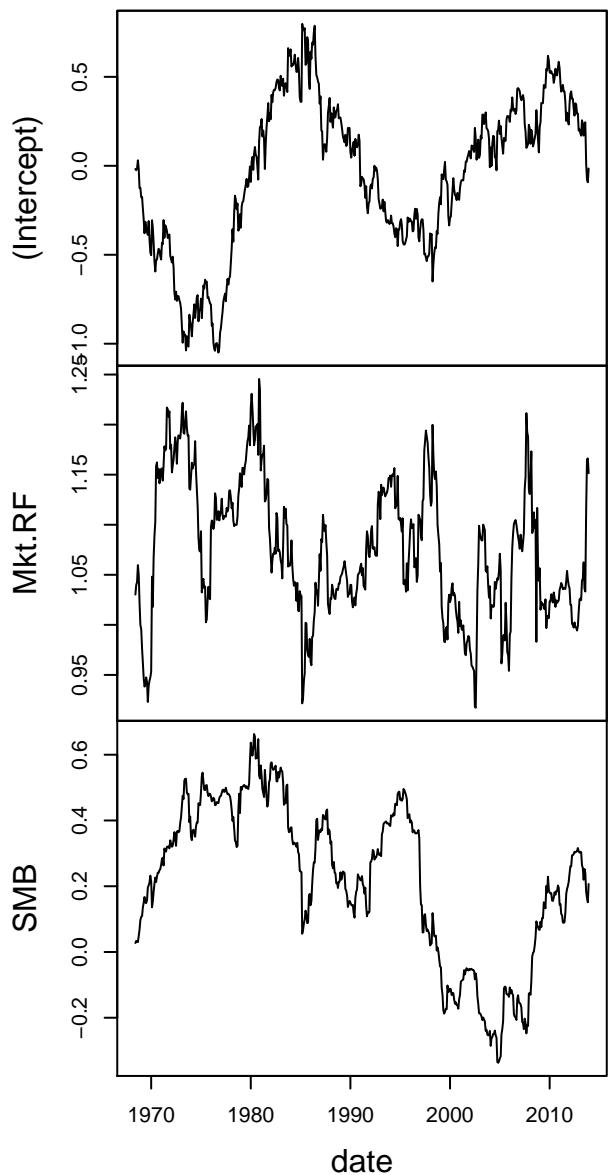
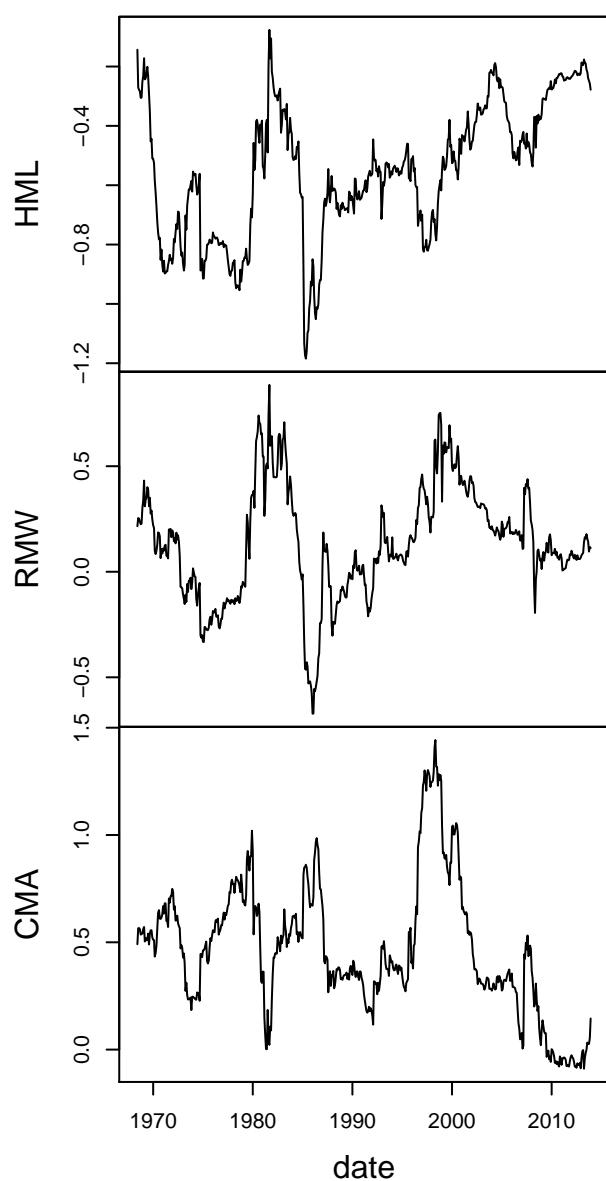
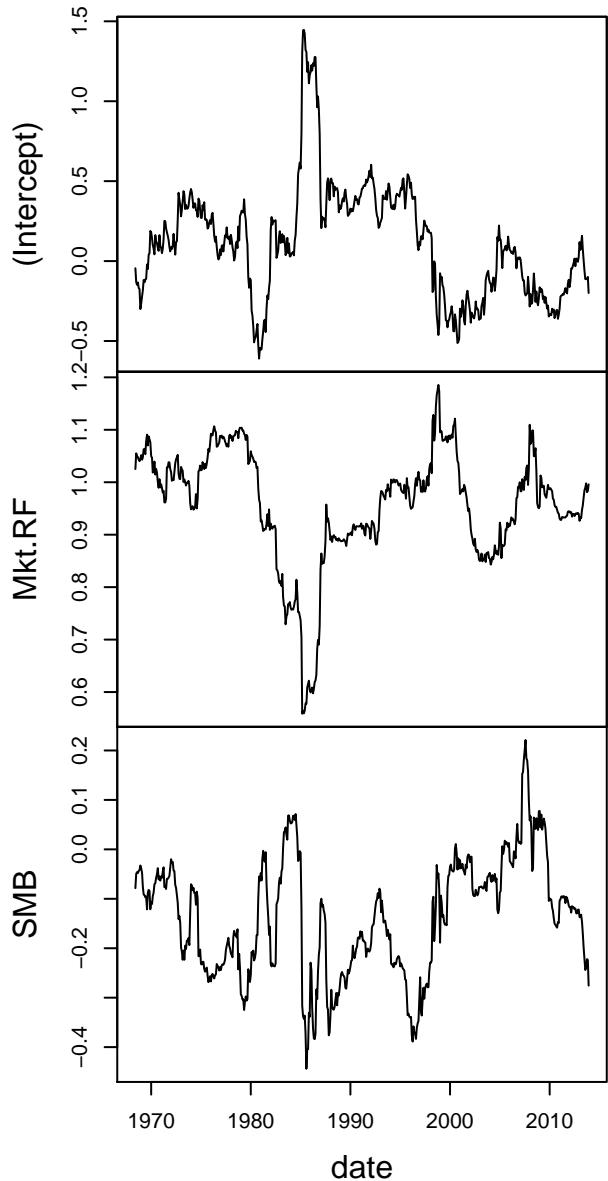


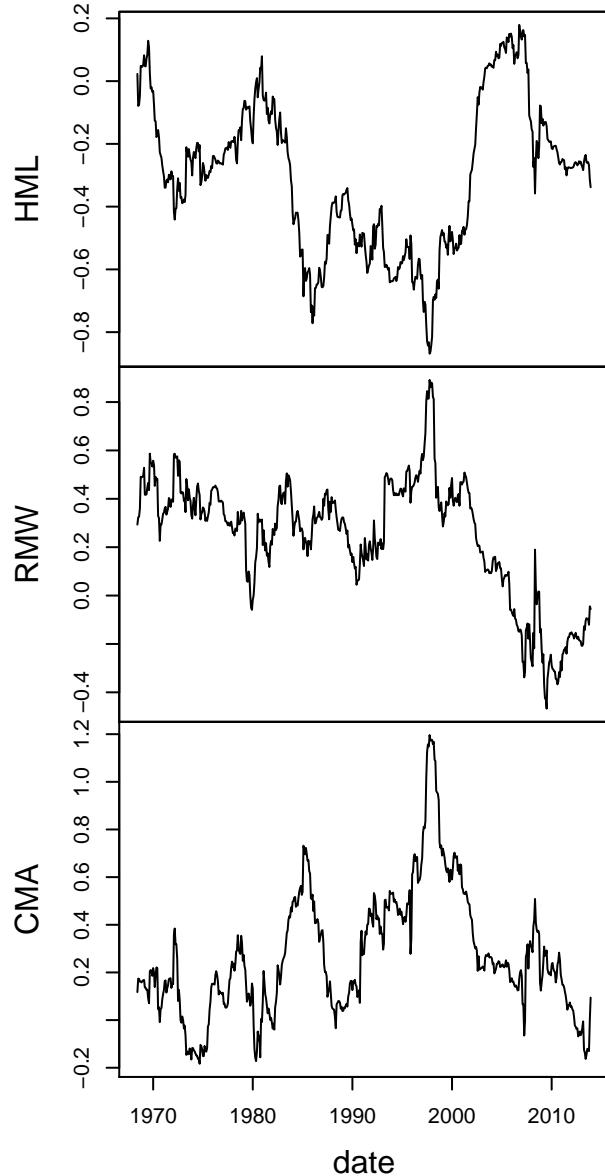
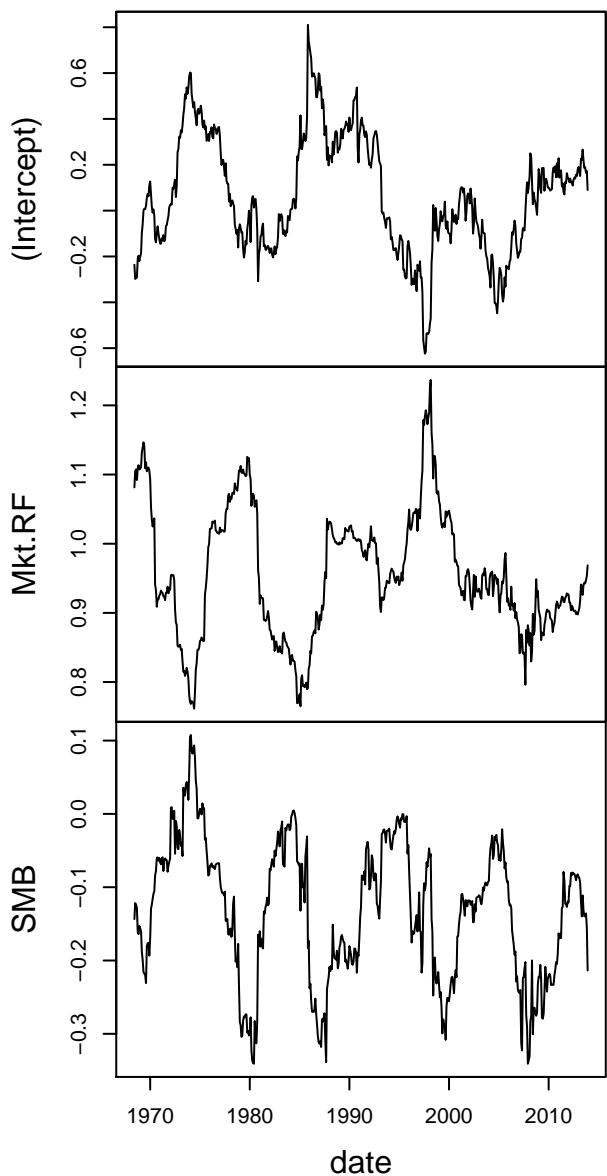
5 Factor Rolling Regression on LoBM.LoINV from the portfolio 25_BM_INV



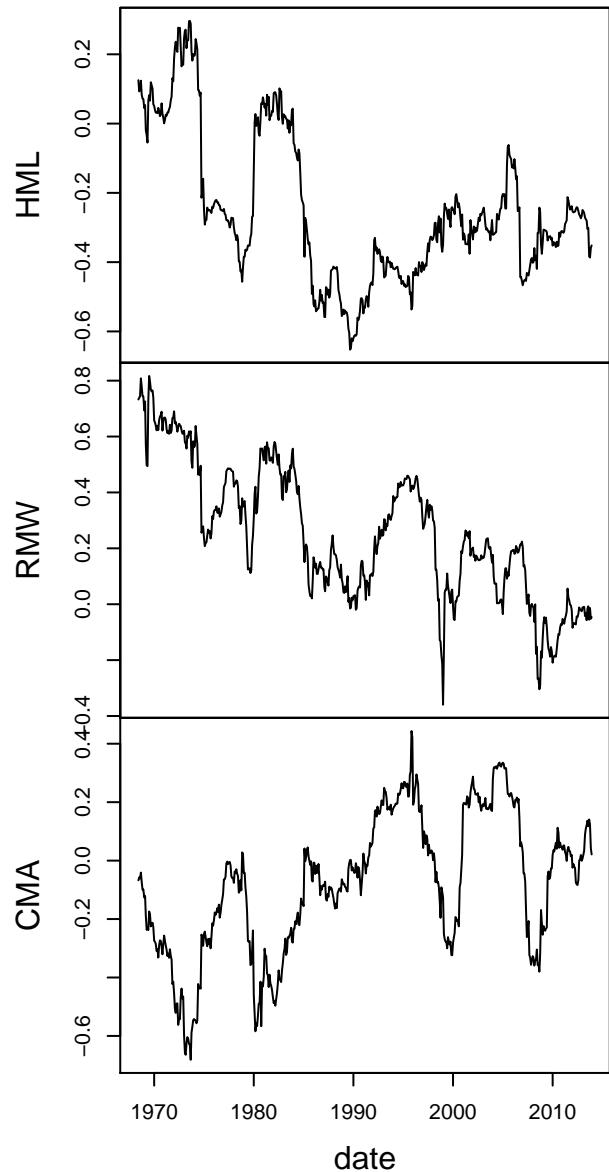
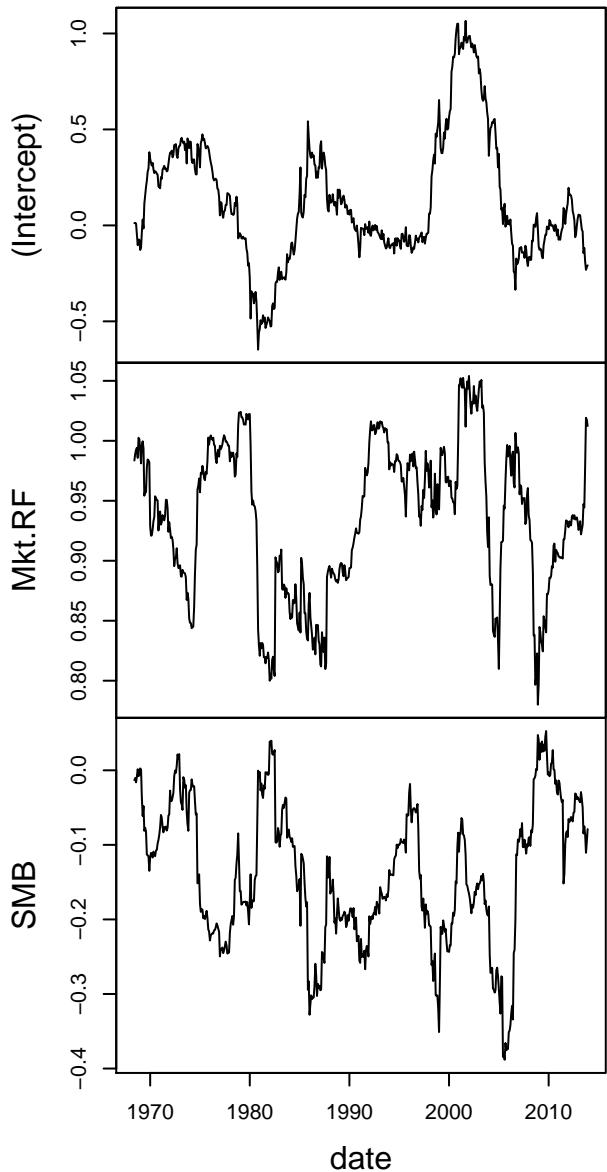
5 Factor Rolling Regression on BM1.INV2 from the portfolio 25_BM_INV



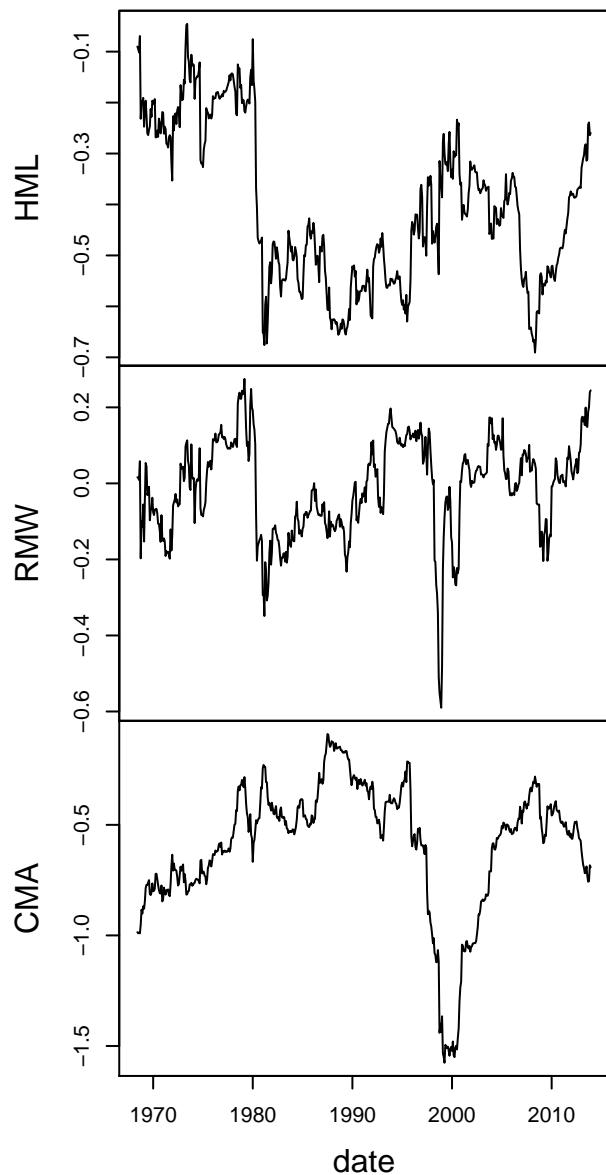
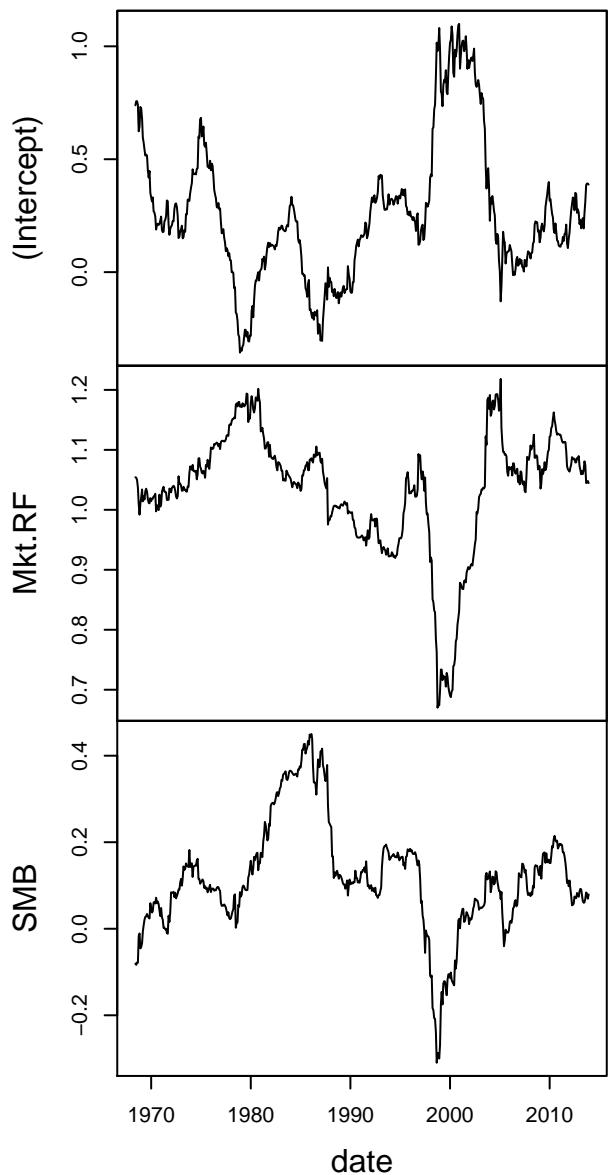
5 Factor Rolling Regression on BM1.INV3 from the portfolio 25_BM_INV



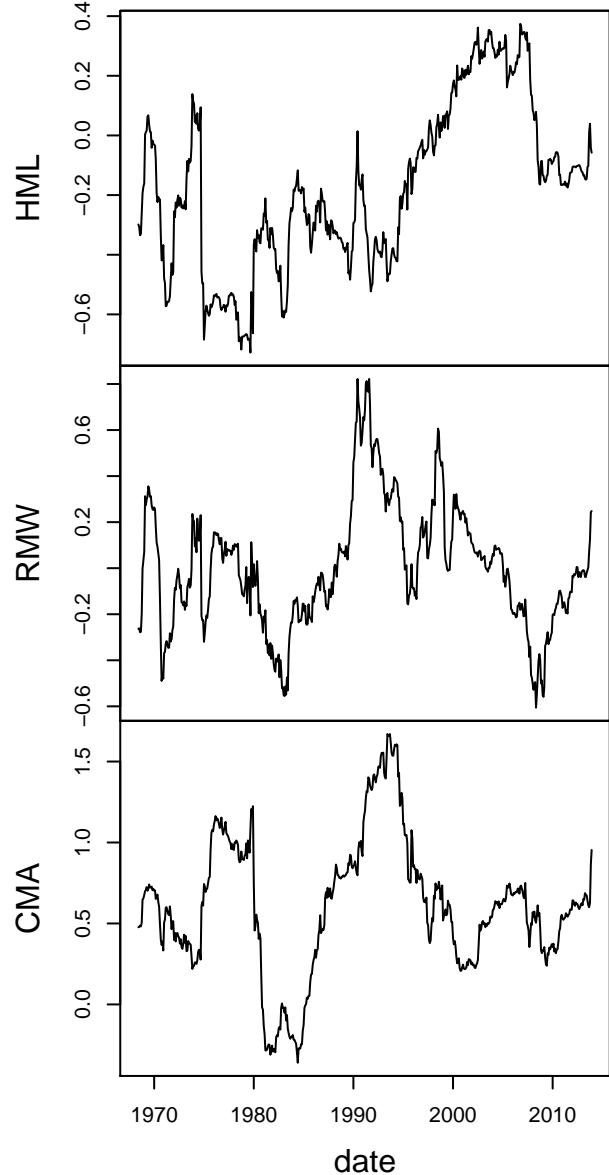
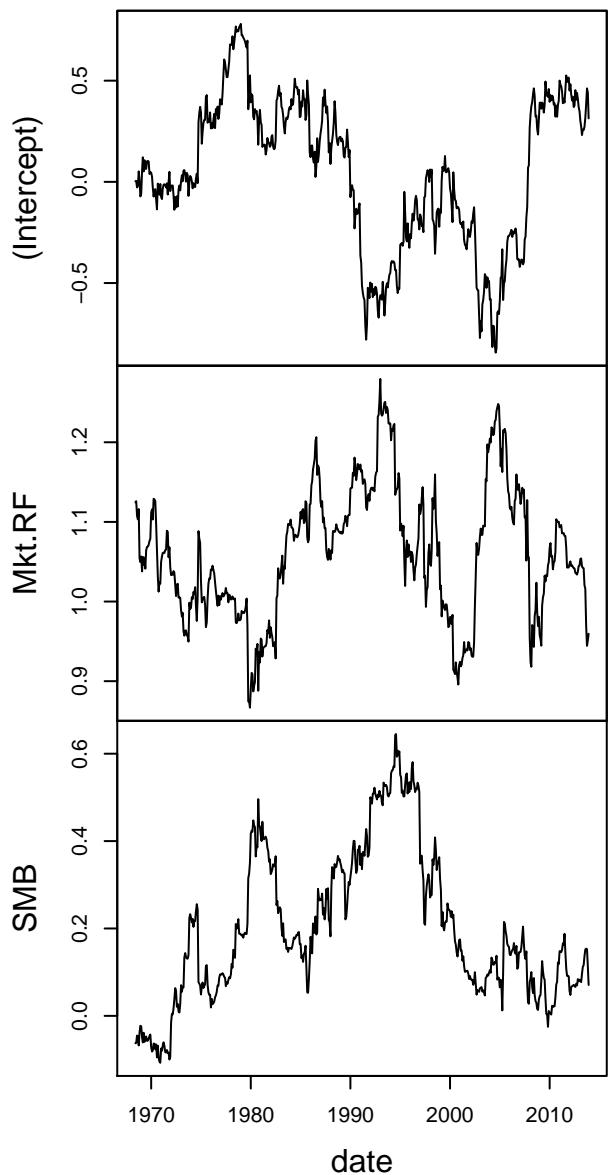
5 Factor Rolling Regression on BM1.INV4 from the portfolio 25_BM_INV



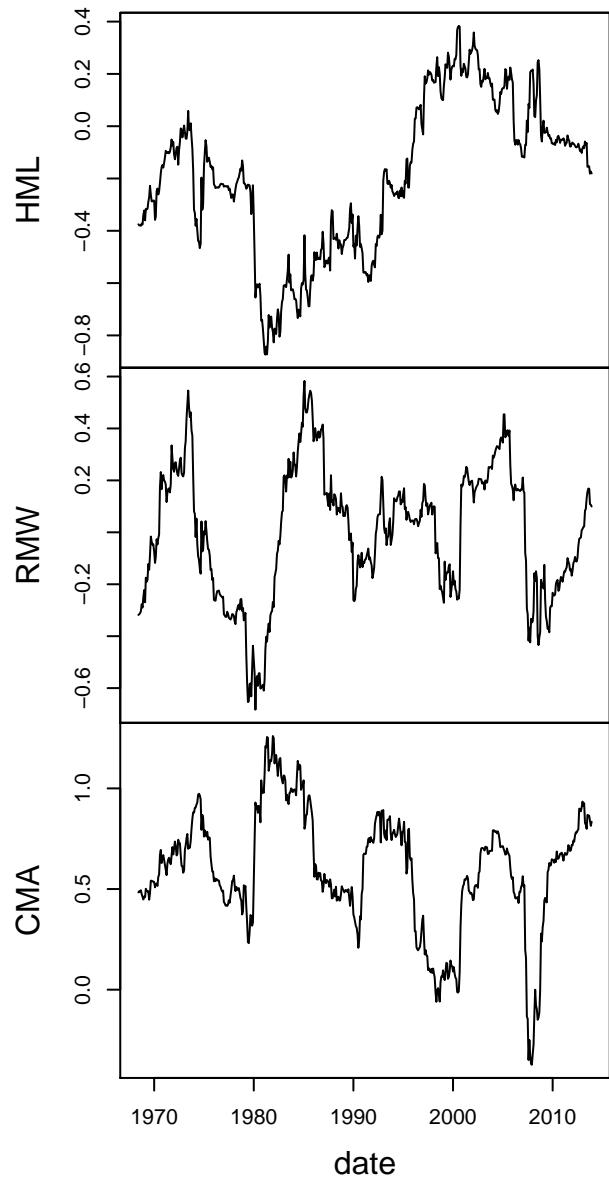
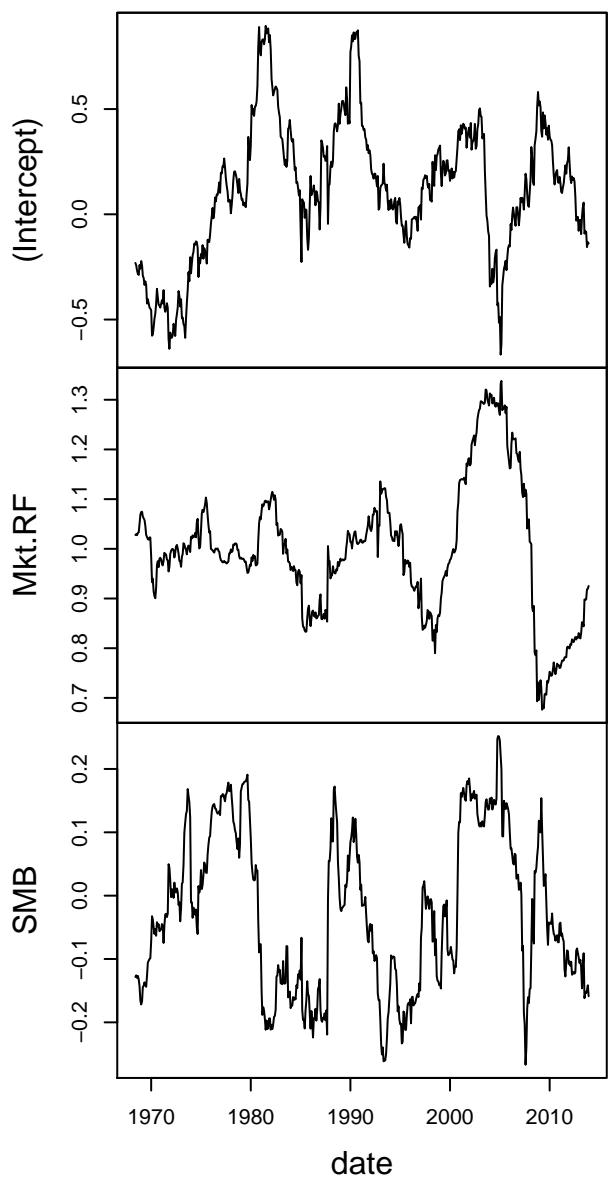
5 Factor Rolling Regression on LoBM.HiINV from the portfolio 25_BM_INV



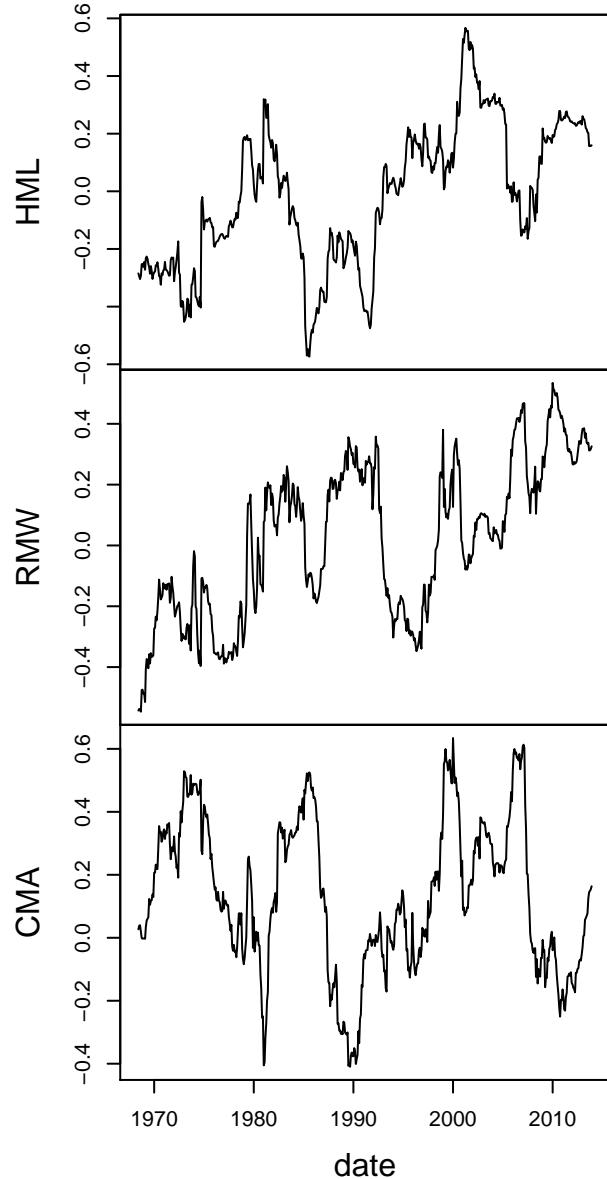
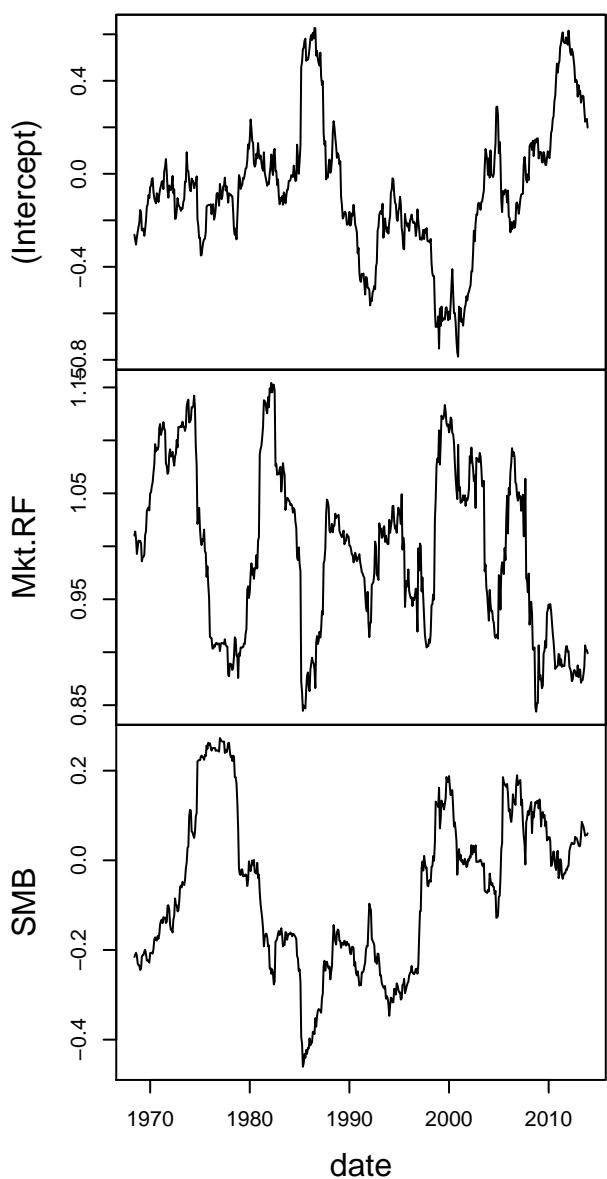
5 Factor Rolling Regression on BM2.INV1 from the portfolio 25_BM_INV



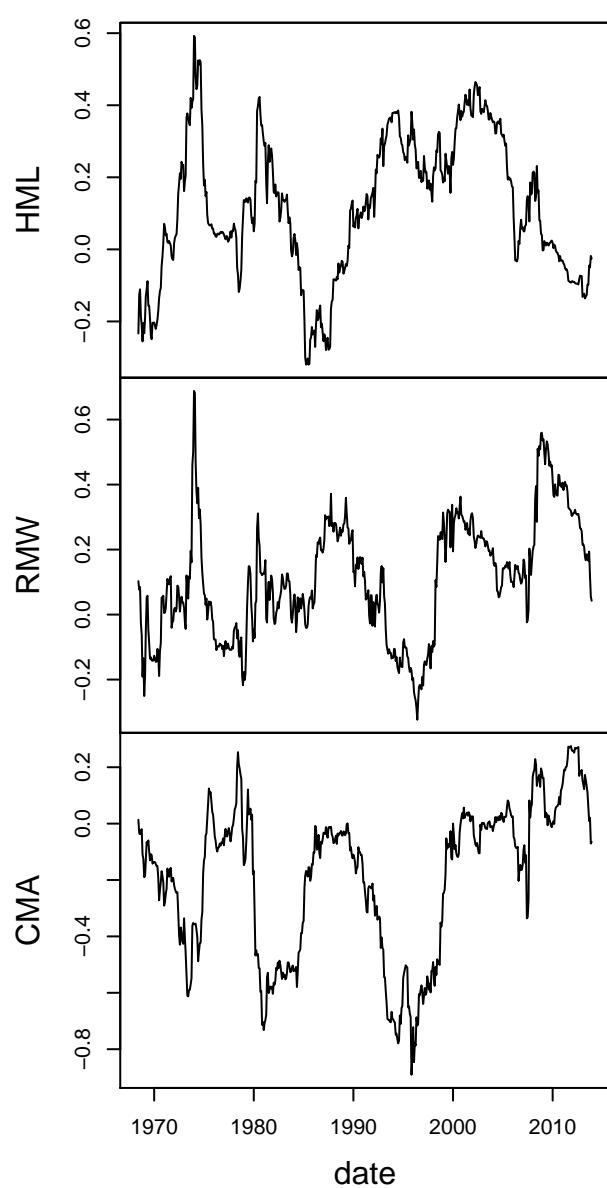
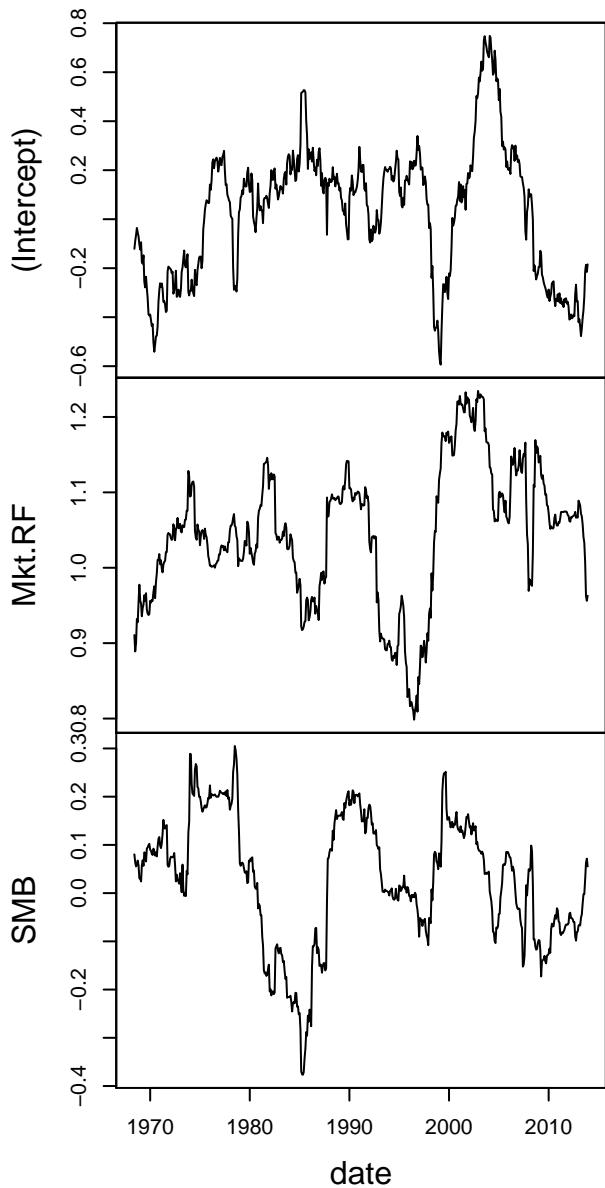
5 Factor Rolling Regression on BM2.INV2 from the portfolio 25_BM_INV



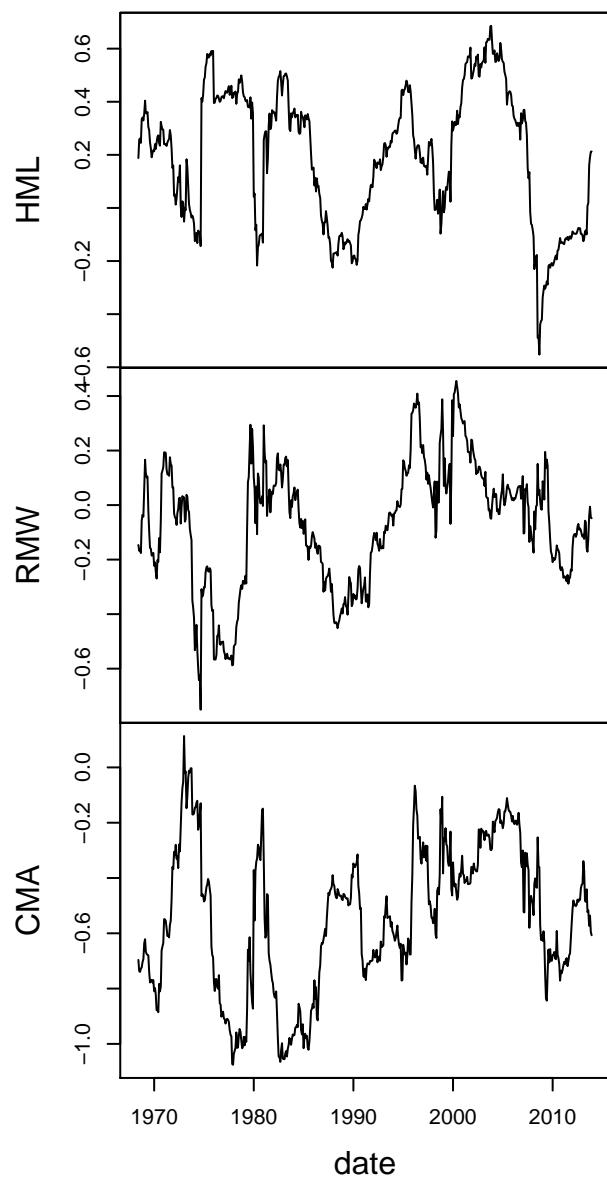
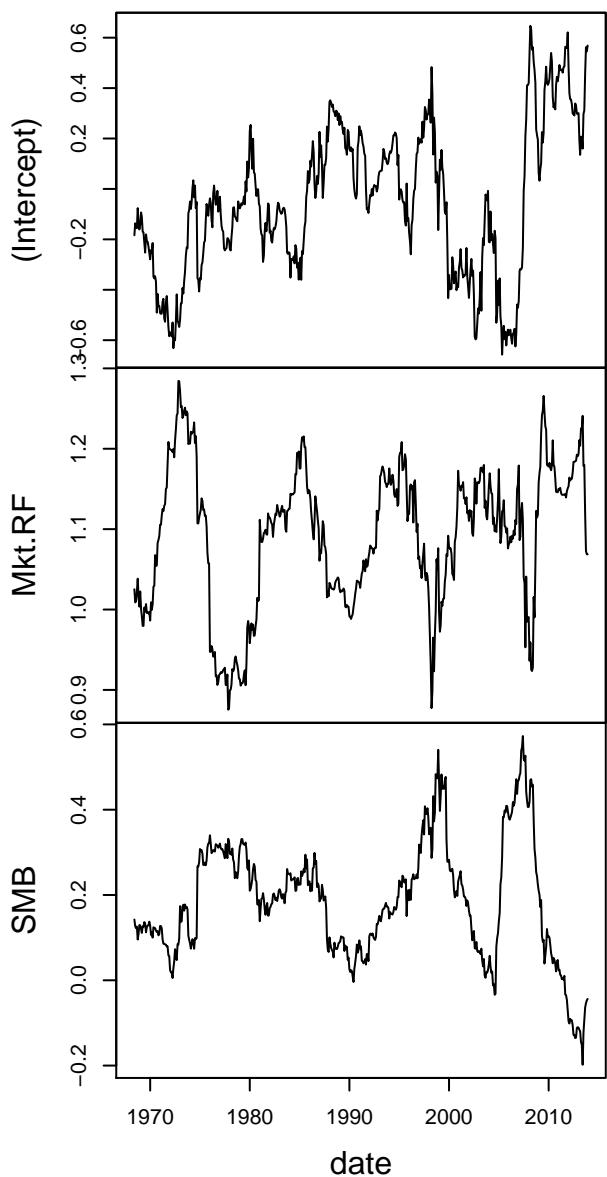
5 Factor Rolling Regression on BM2.INV3 from the portfolio 25_BM_INV



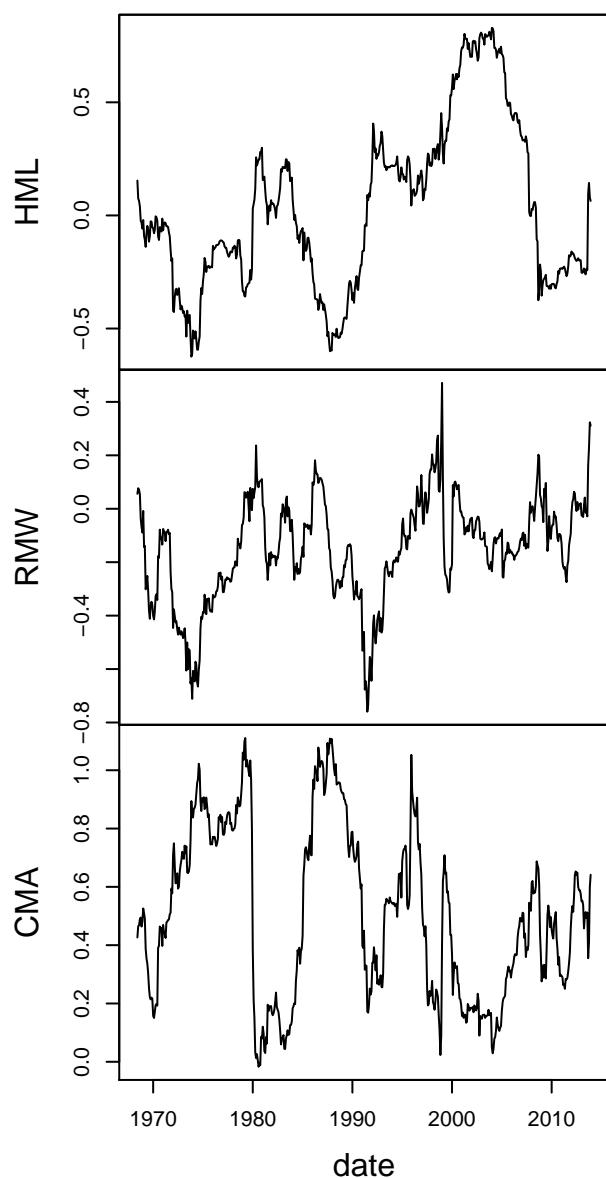
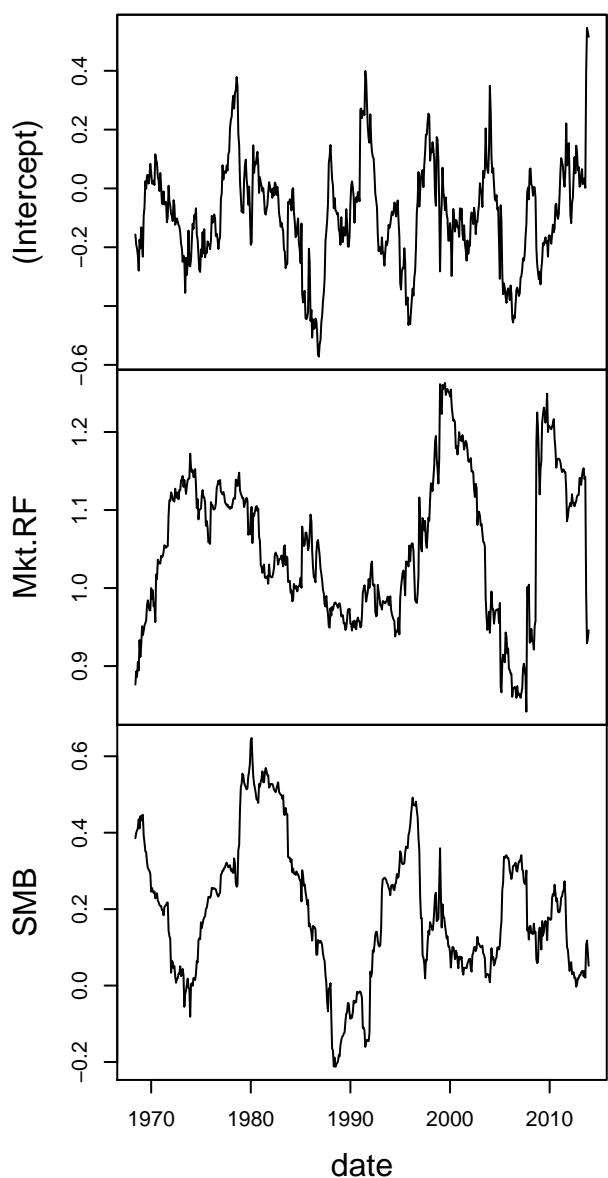
5 Factor Rolling Regression on BM2.INV4 from the portfolio 25_BM_INV



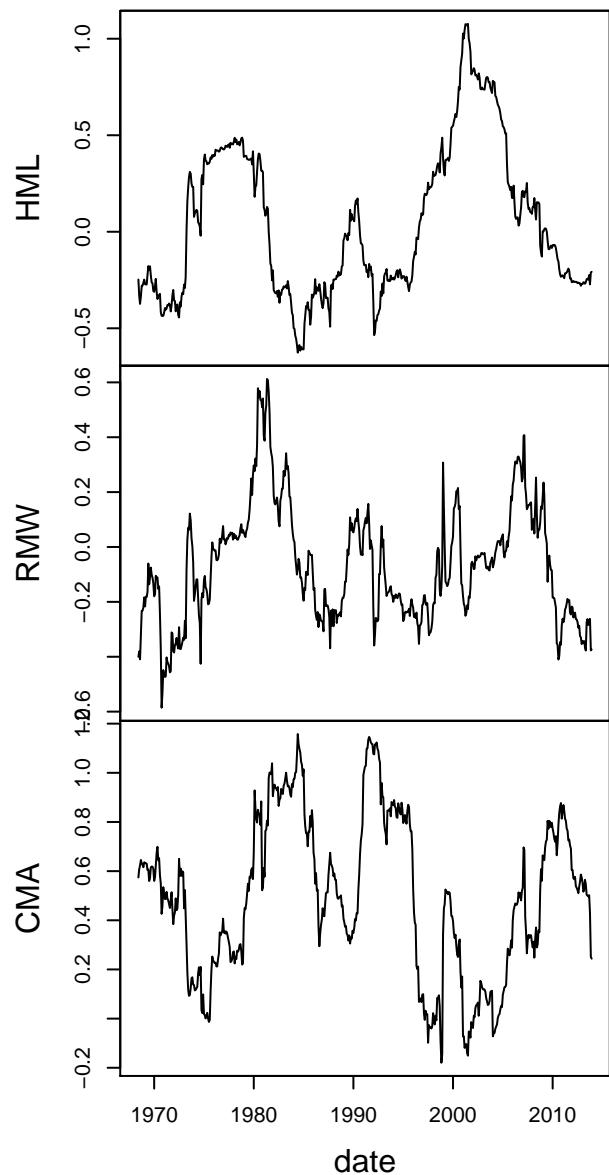
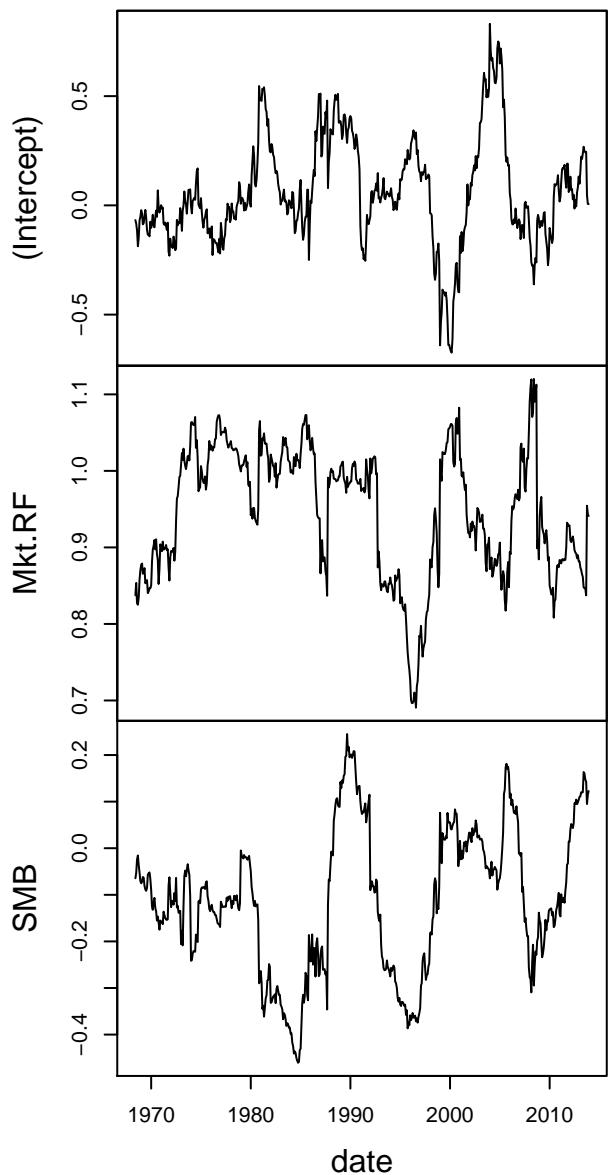
5 Factor Rolling Regression on BM2.INV5 from the portfolio 25_BM_INV



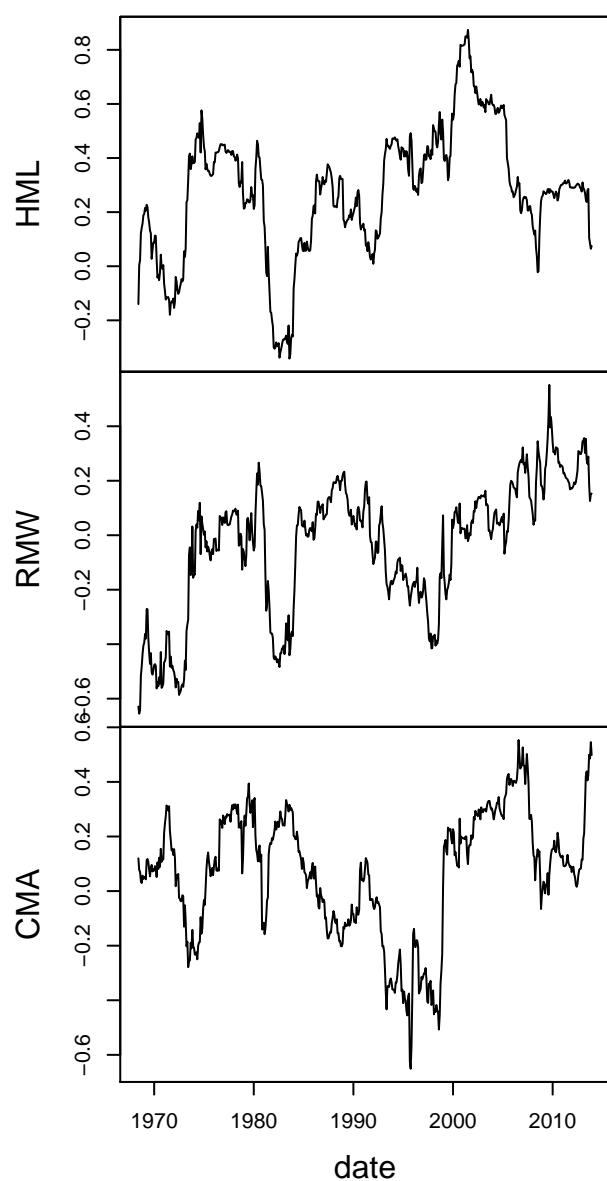
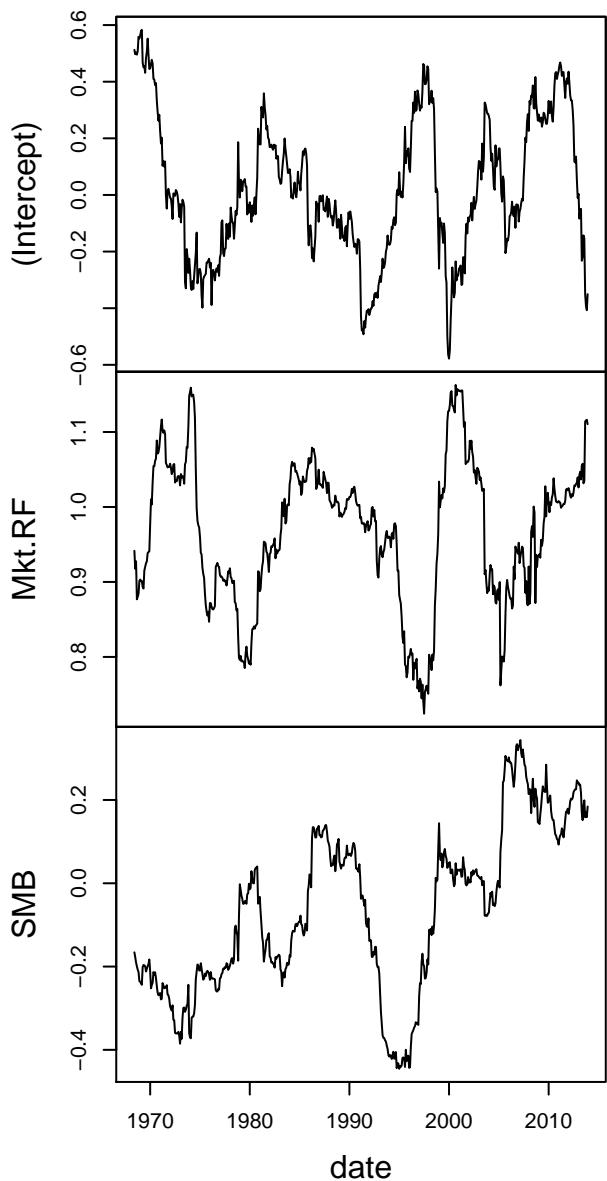
5 Factor Rolling Regression on BM3.INV1 from the portfolio 25_BM_INV



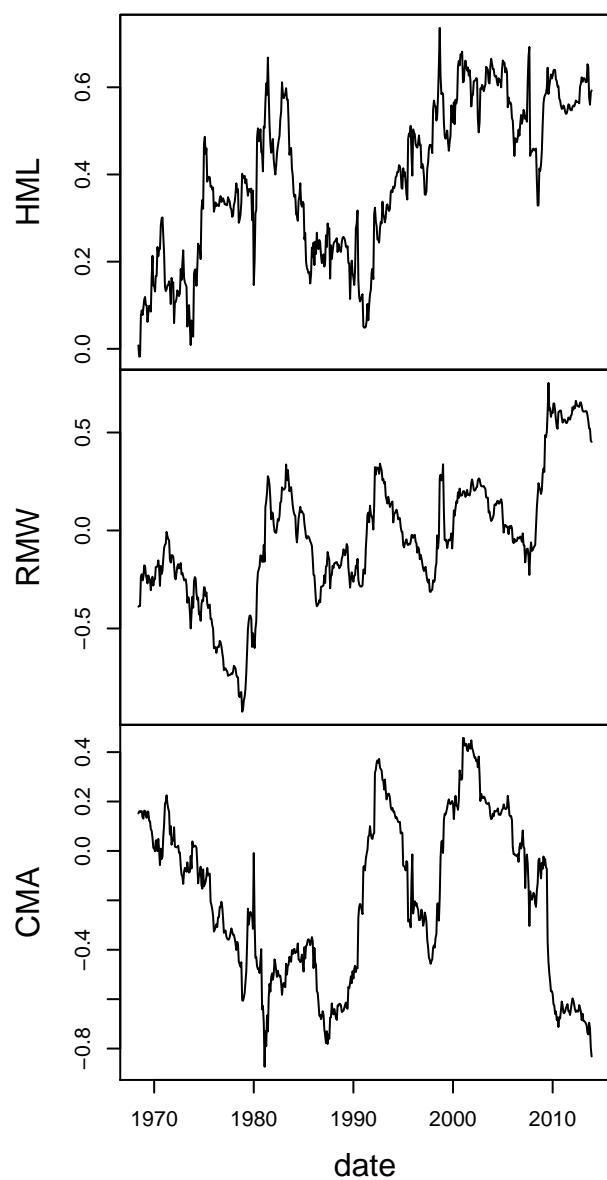
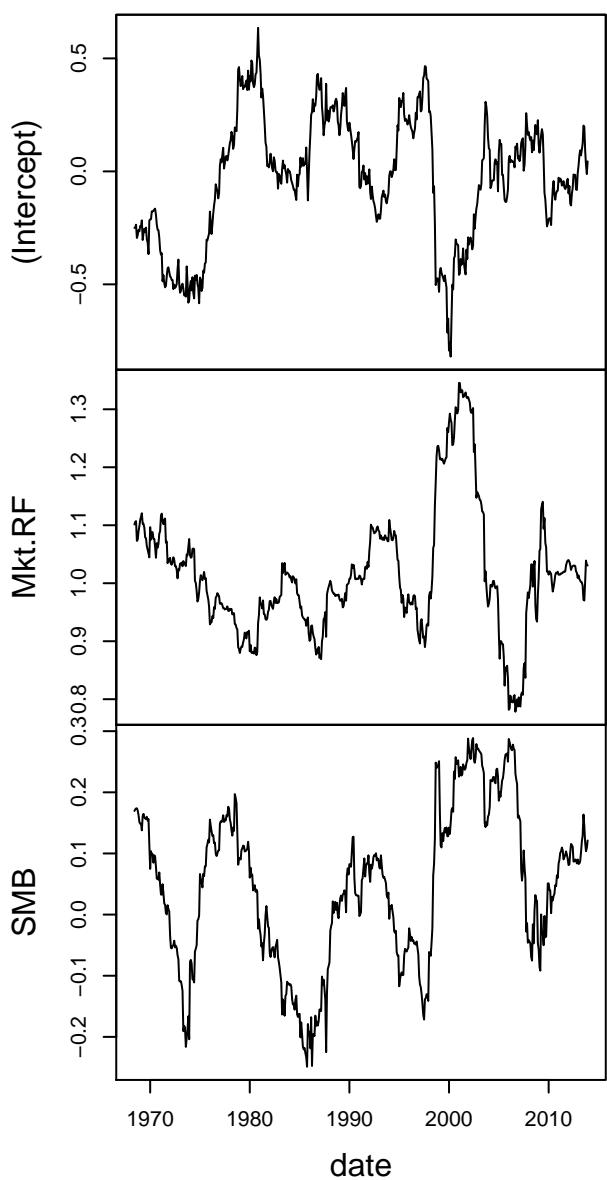
5 Factor Rolling Regression on BM3.INV2 from the portfolio 25_BM_INV



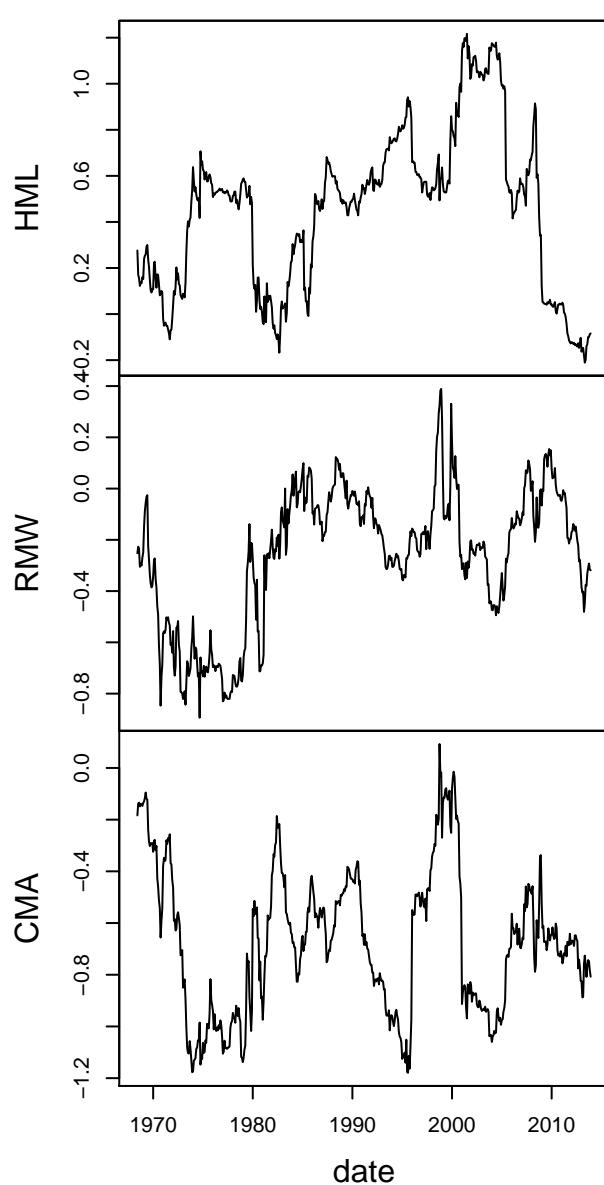
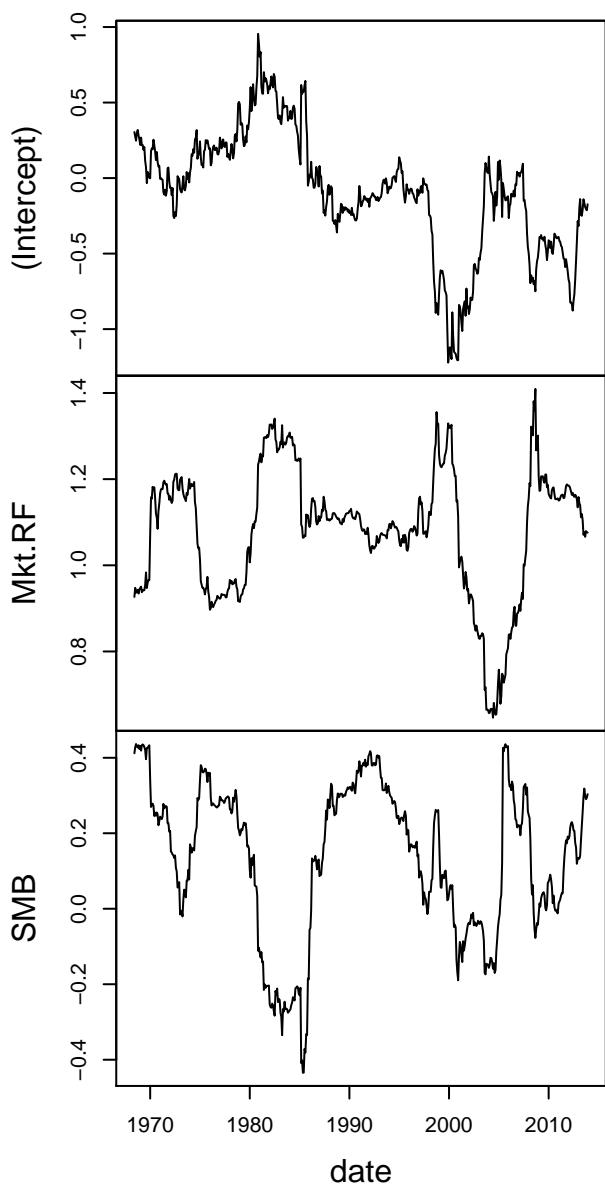
5 Factor Rolling Regression on BM3.INV3 from the portfolio 25_BM_INV



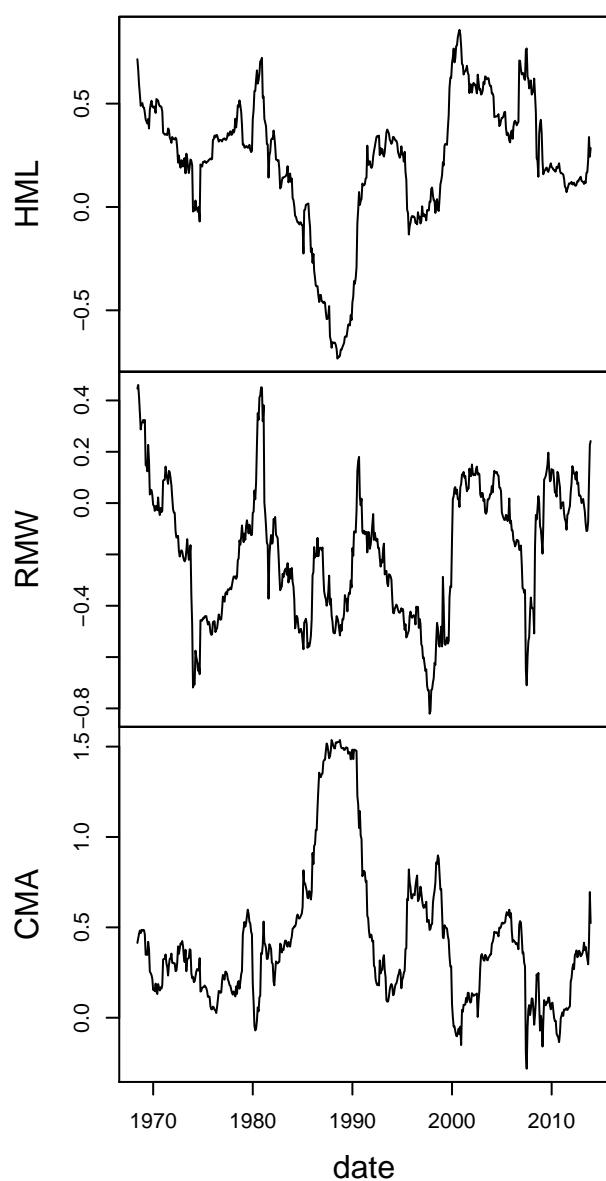
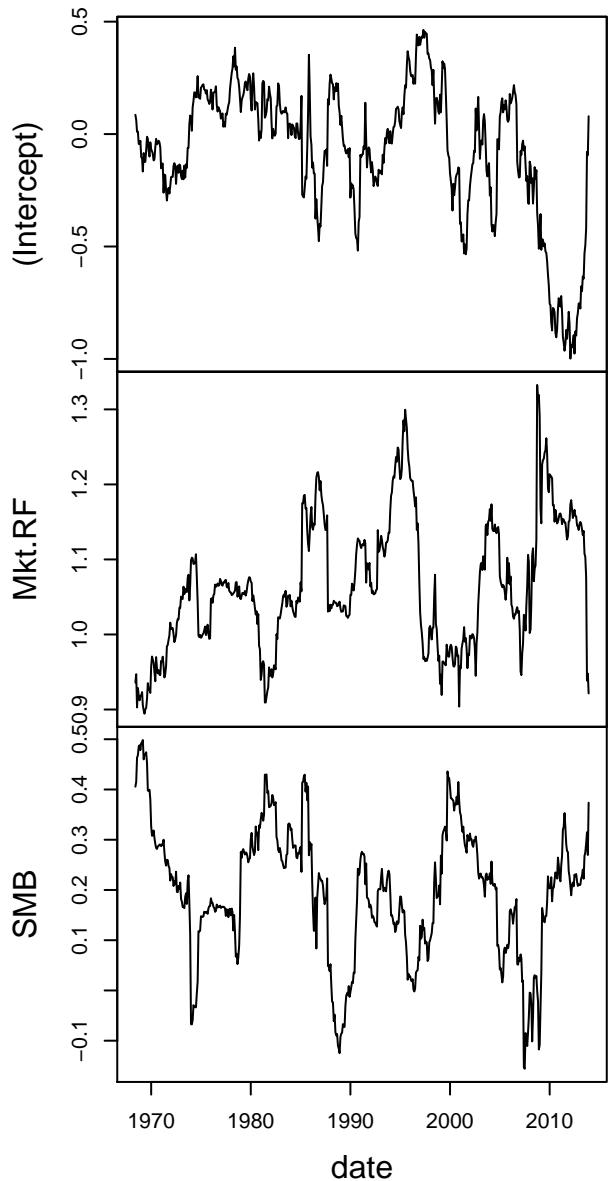
5 Factor Rolling Regression on BM3.INV4 from the portfolio 25_BM_INV



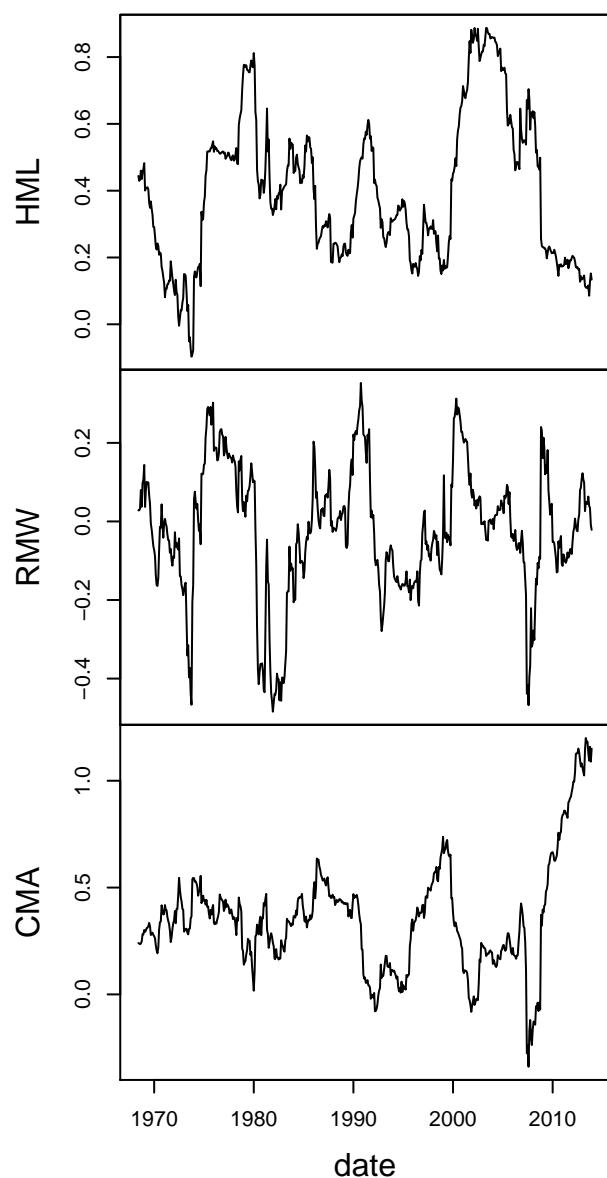
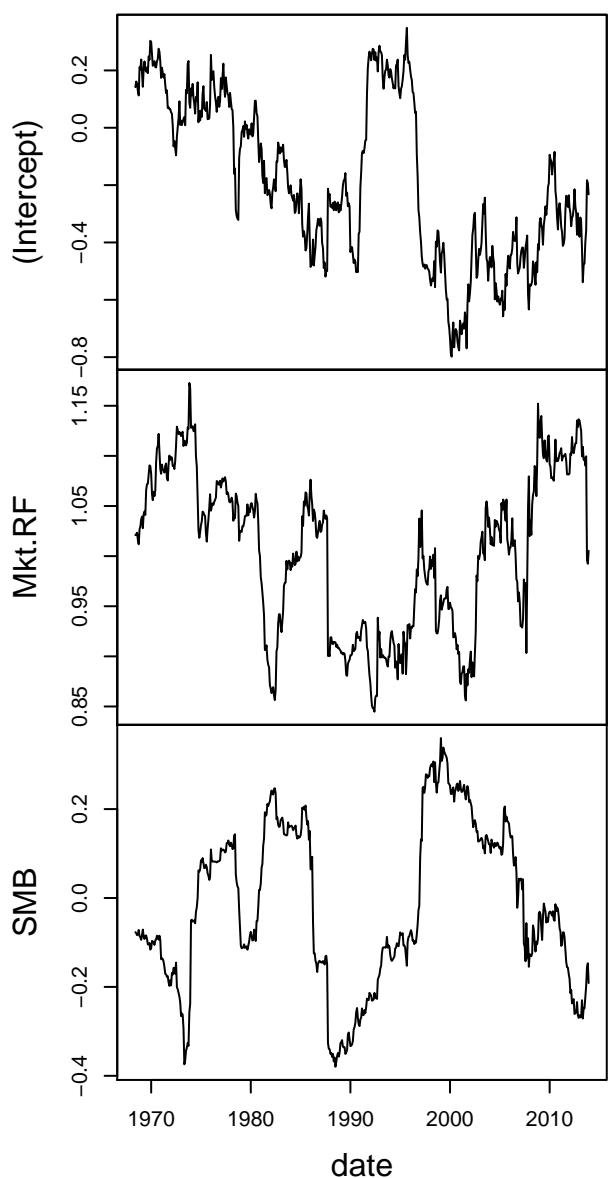
5 Factor Rolling Regression on BM3.INV5 from the portfolio 25_BM_INV



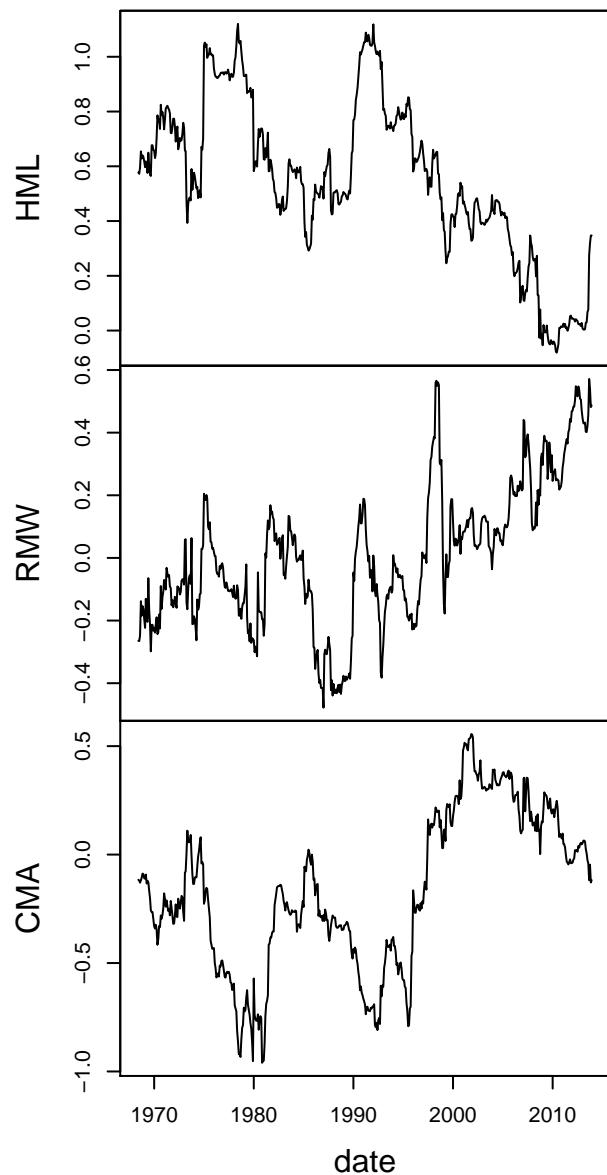
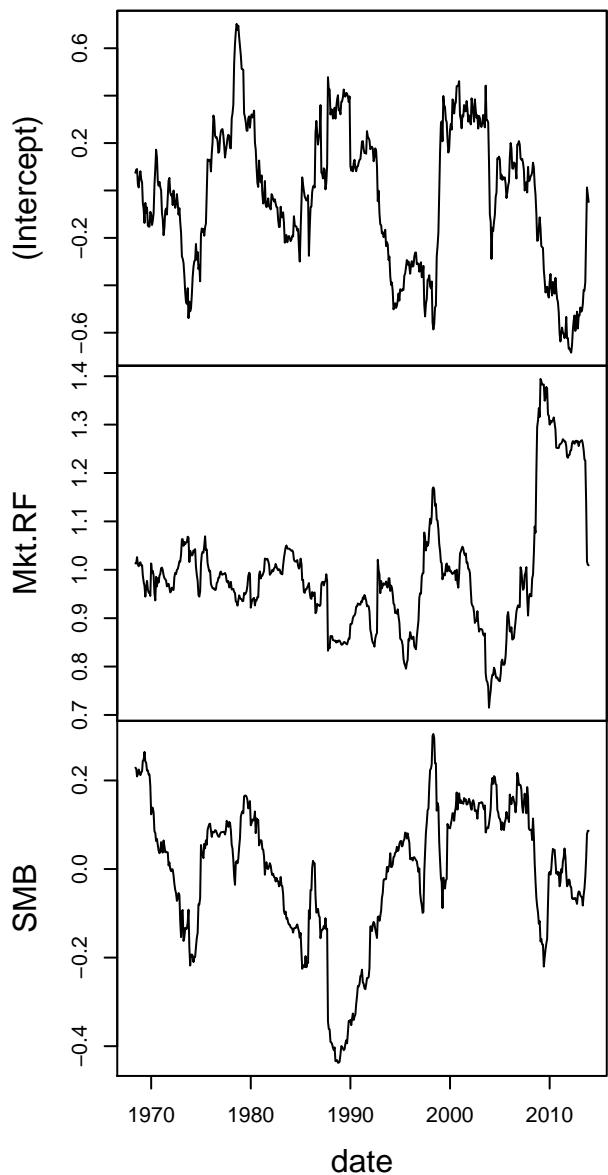
5 Factor Rolling Regression on BM4.INV1 from the portfolio 25_BM_INV



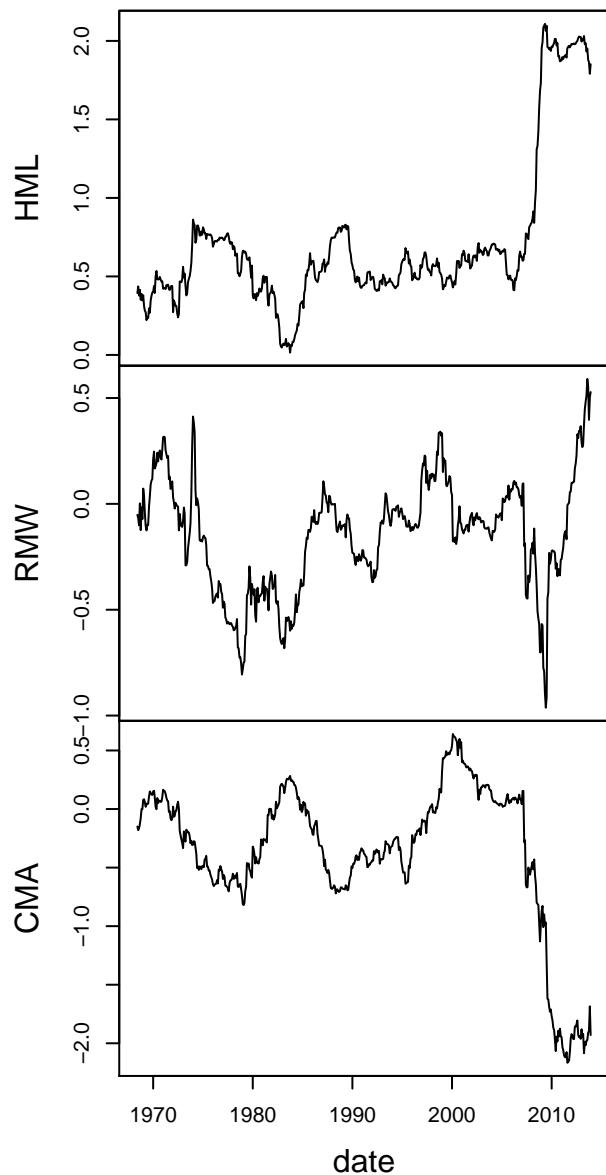
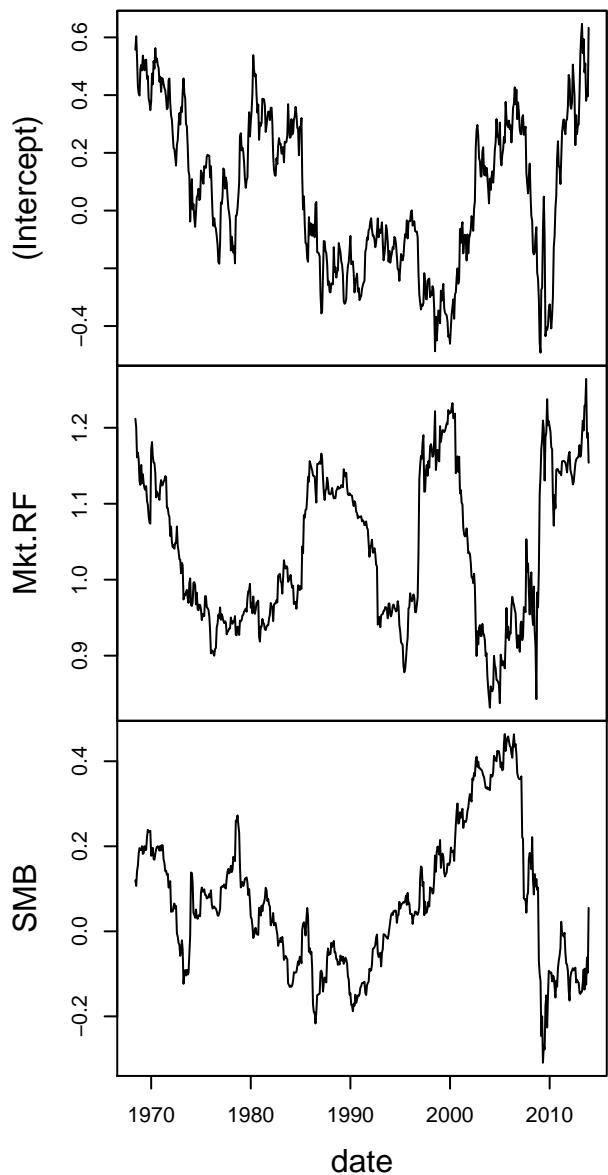
5 Factor Rolling Regression on BM4.INV2 from the portfolio 25_BM_INV



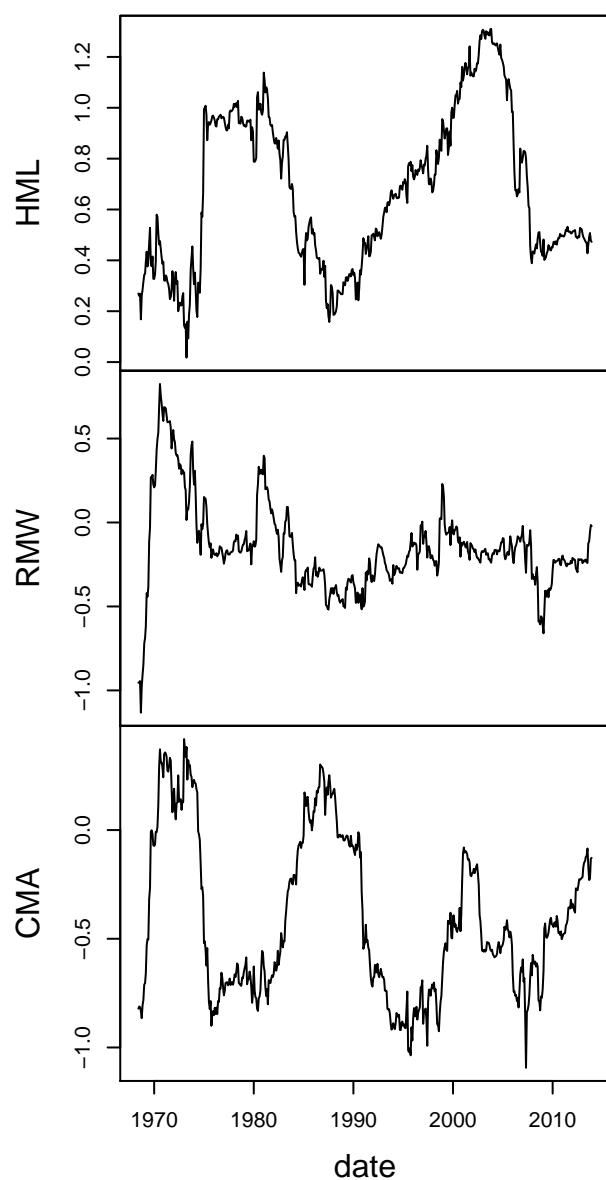
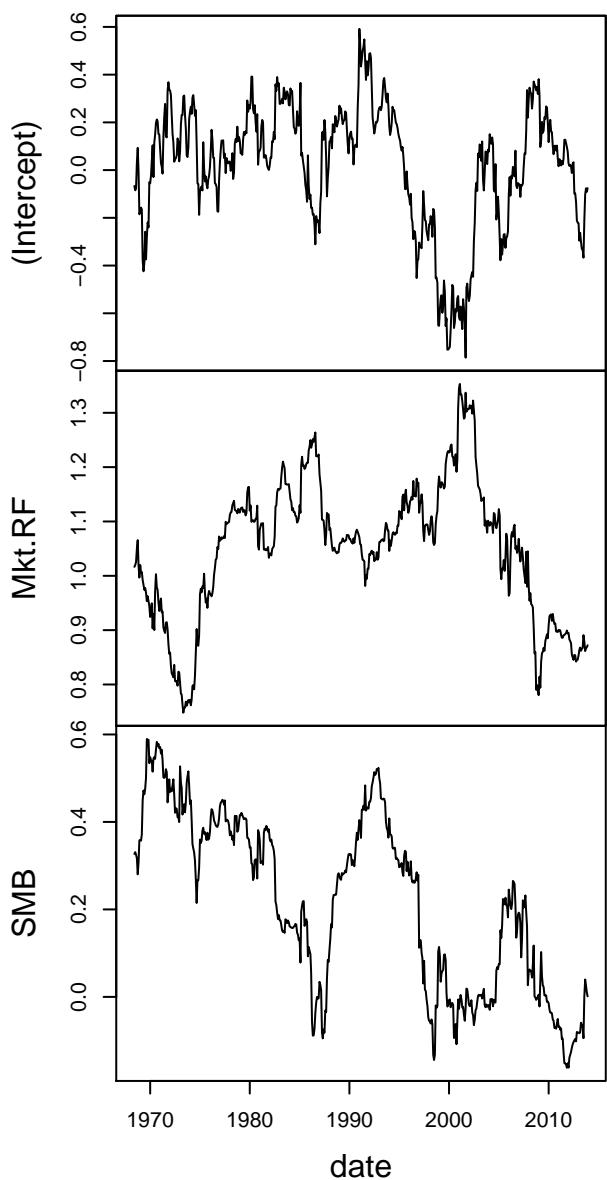
5 Factor Rolling Regression on BM4.INV3 from the portfolio 25_BM_INV



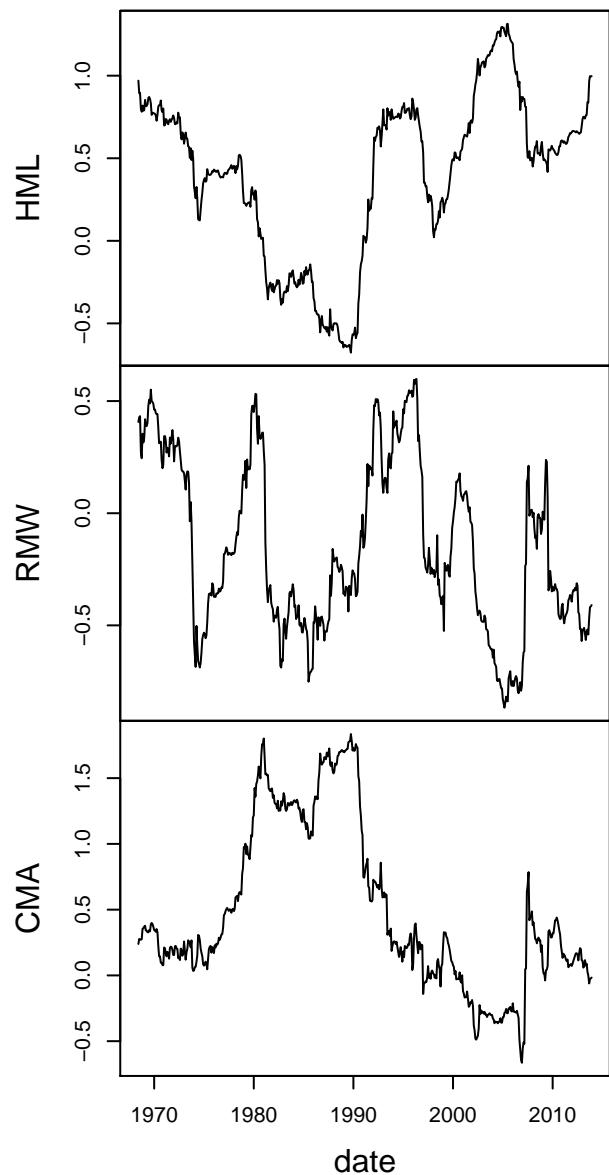
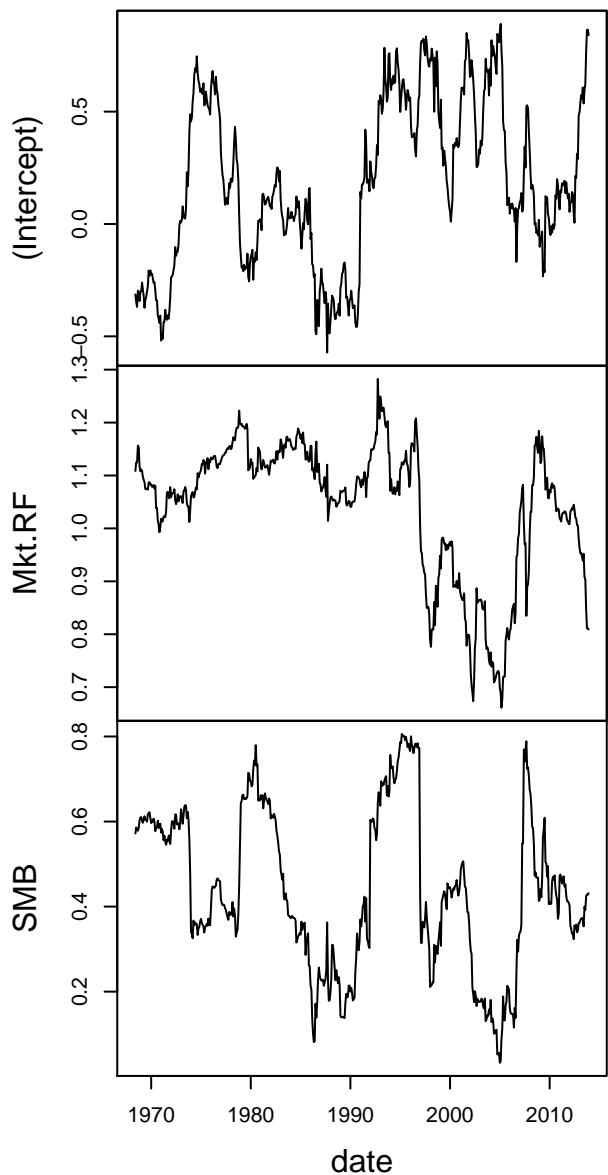
5 Factor Rolling Regression on BM4.INV4 from the portfolio 25_BM_INV



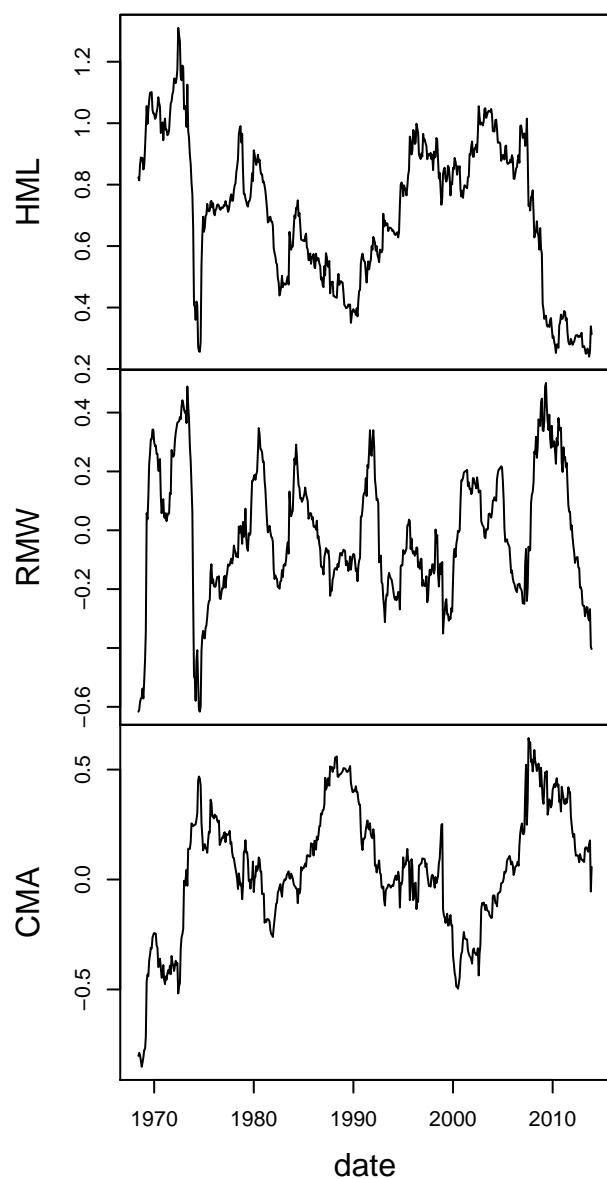
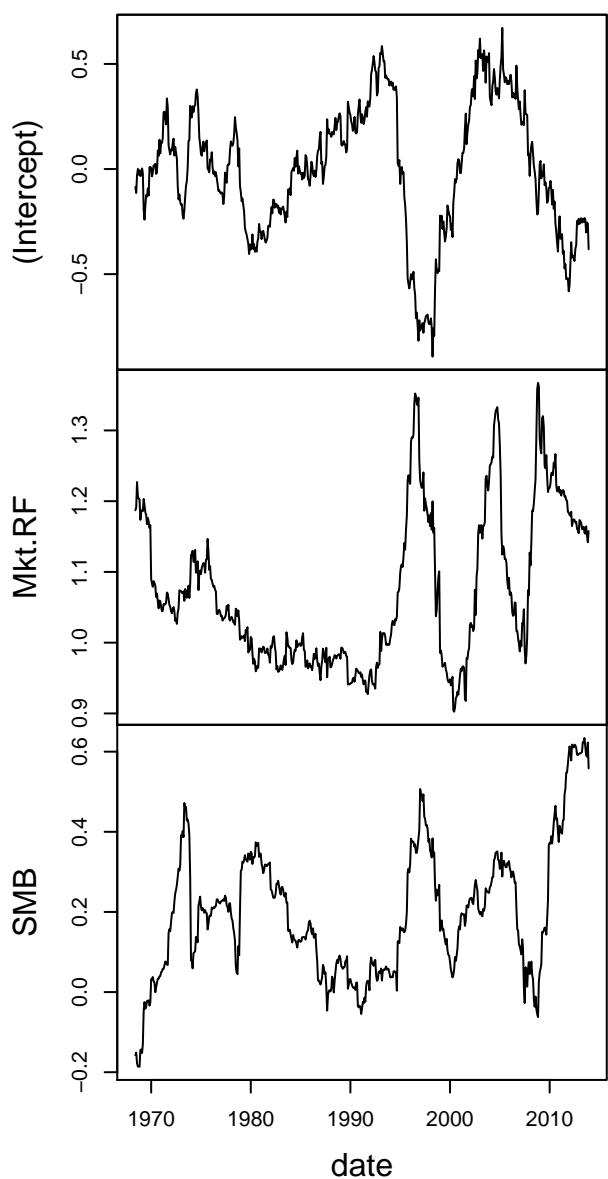
5 Factor Rolling Regression on BM4.INV5 from the portfolio 25_BM_INV



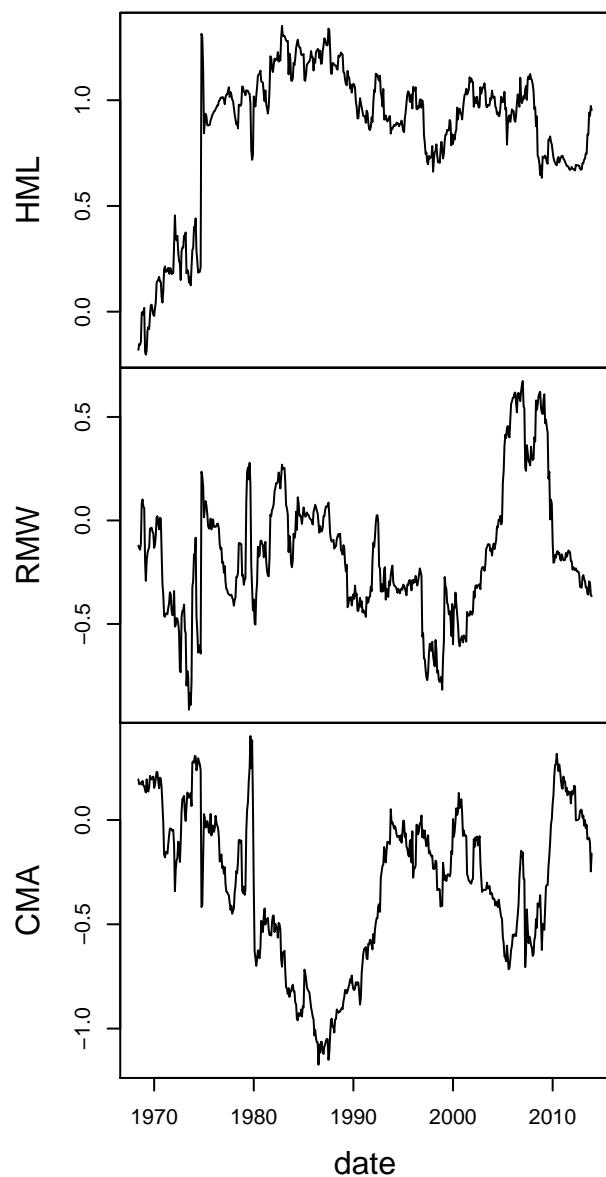
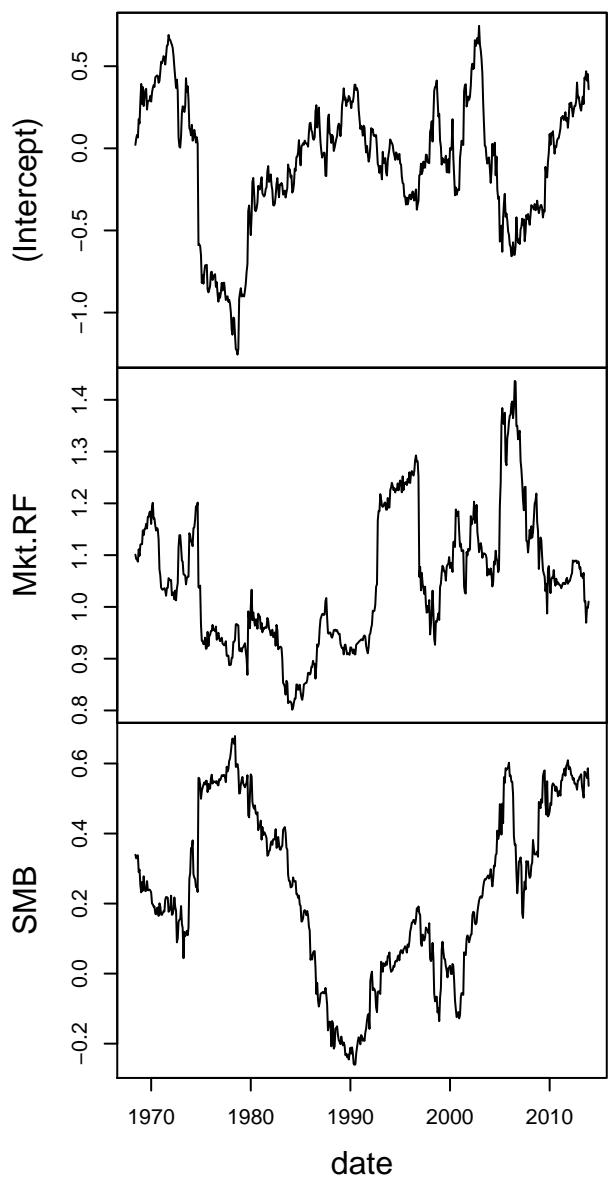
5 Factor Rolling Regression on HiBM.LoINV from the portfolio 25_BM_INV



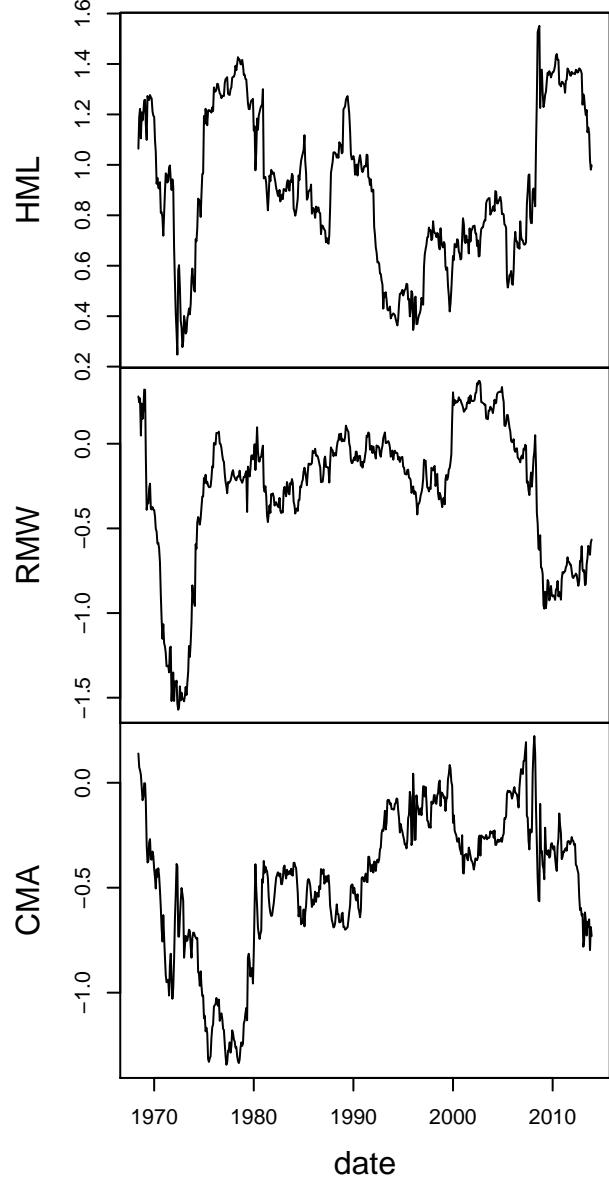
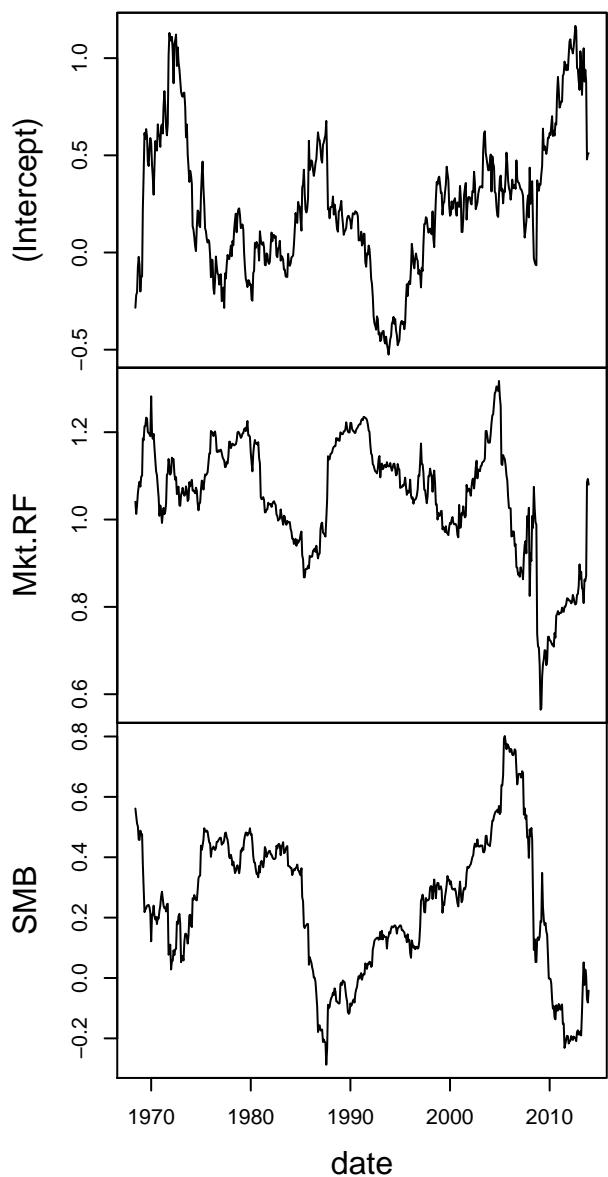
5 Factor Rolling Regression on BM5.INV2 from the portfolio 25_BM_INV



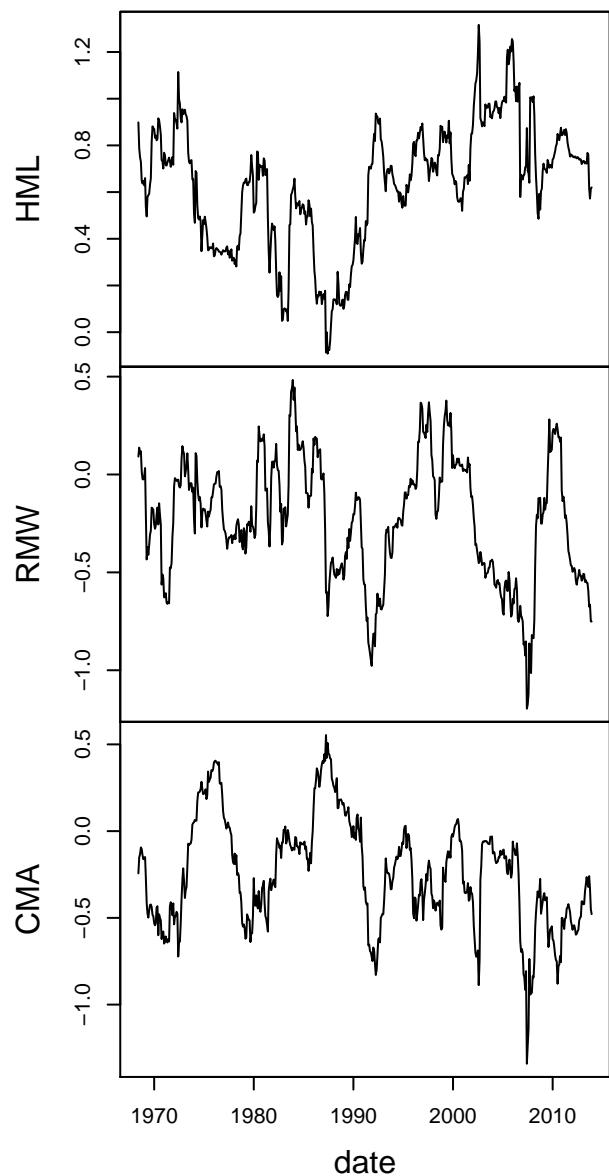
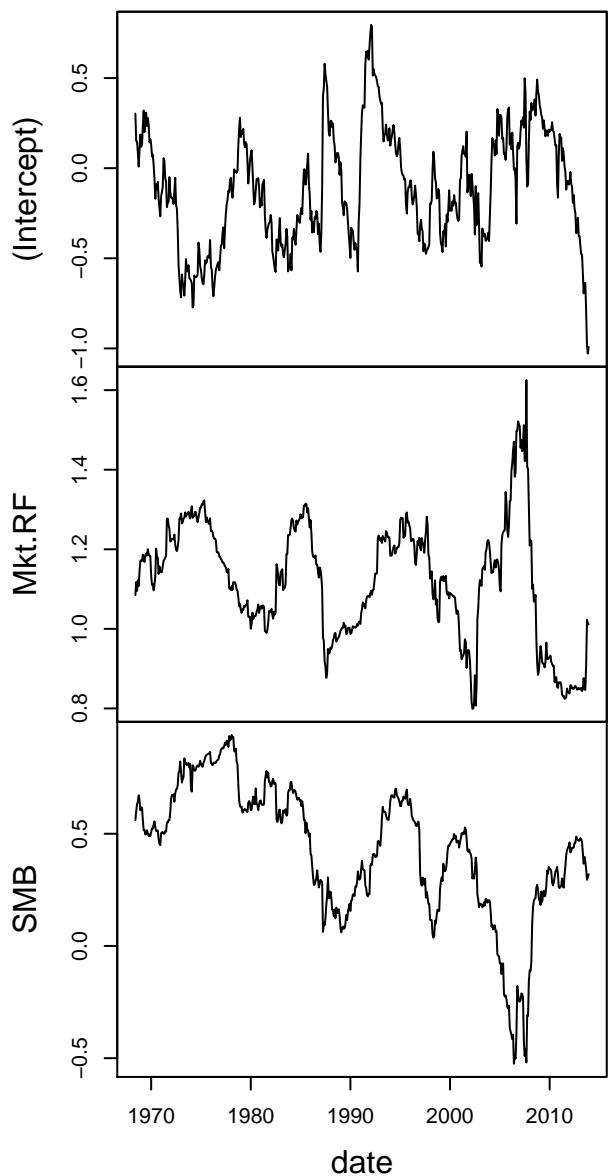
5 Factor Rolling Regression on BM5.INV3 from the portfolio 25_BM_INV



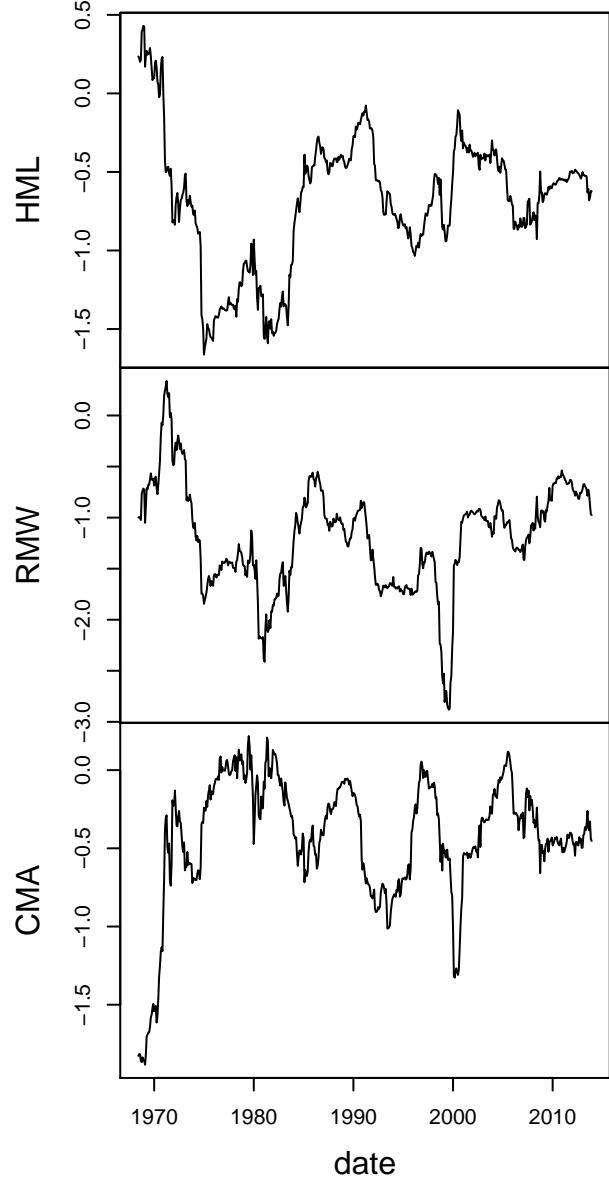
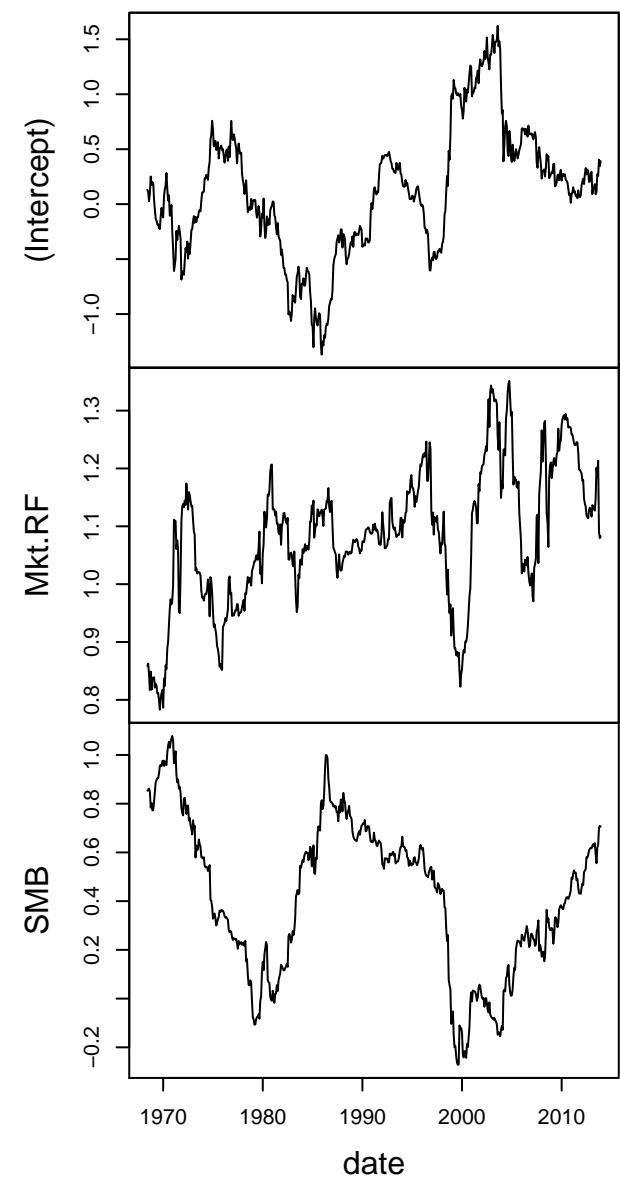
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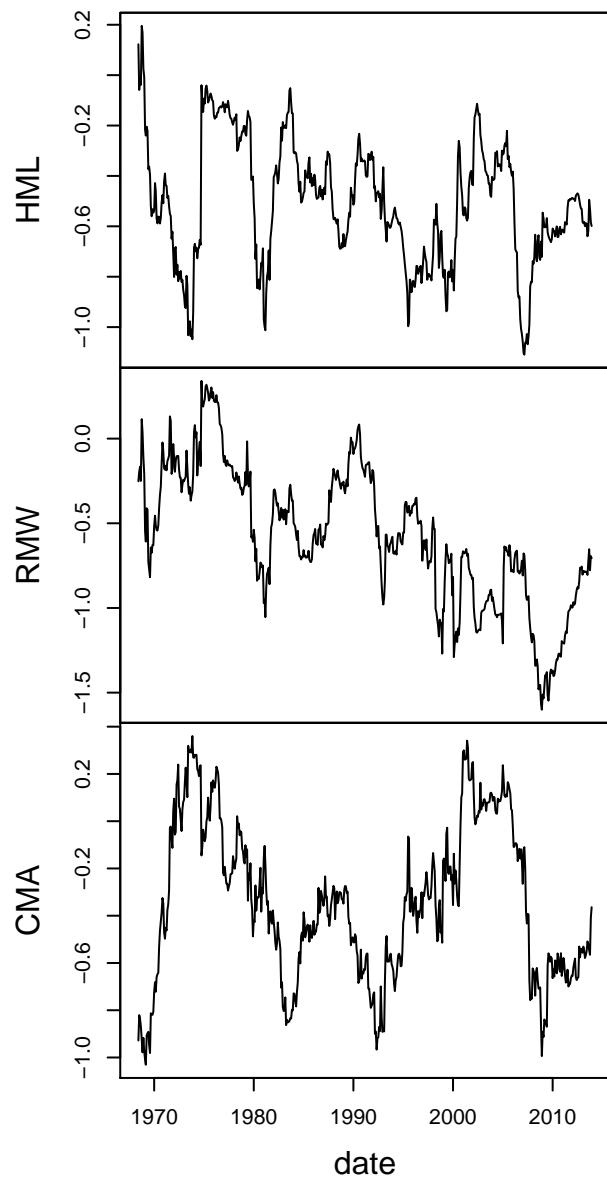
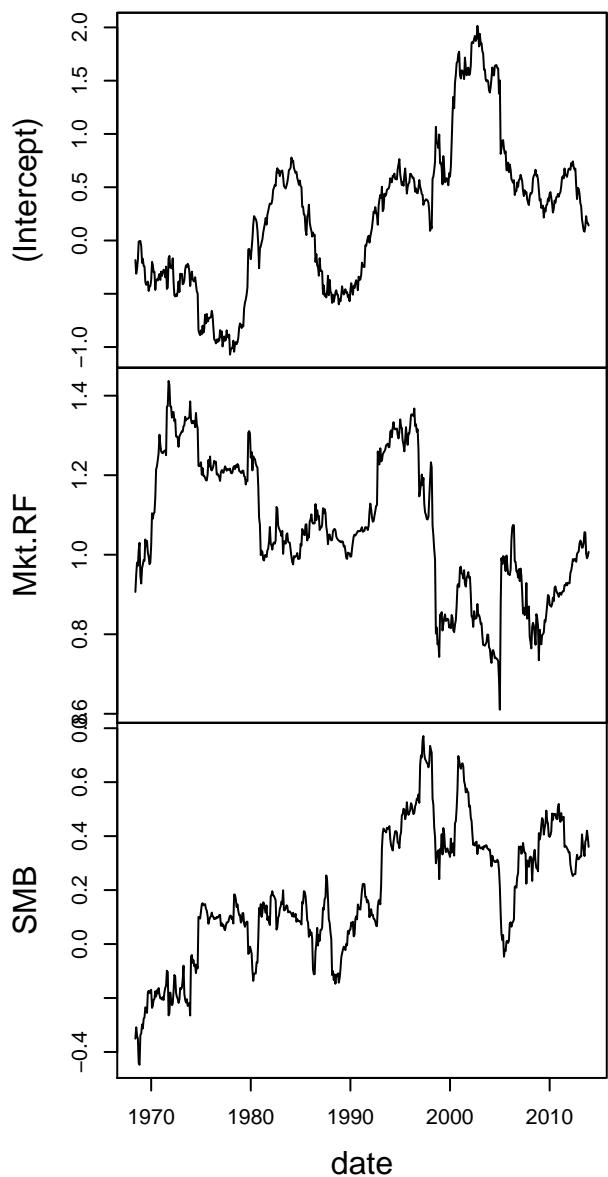
5 Factor Rolling Regression on HiBM.HiINV from the portfolio 25_BM_INV



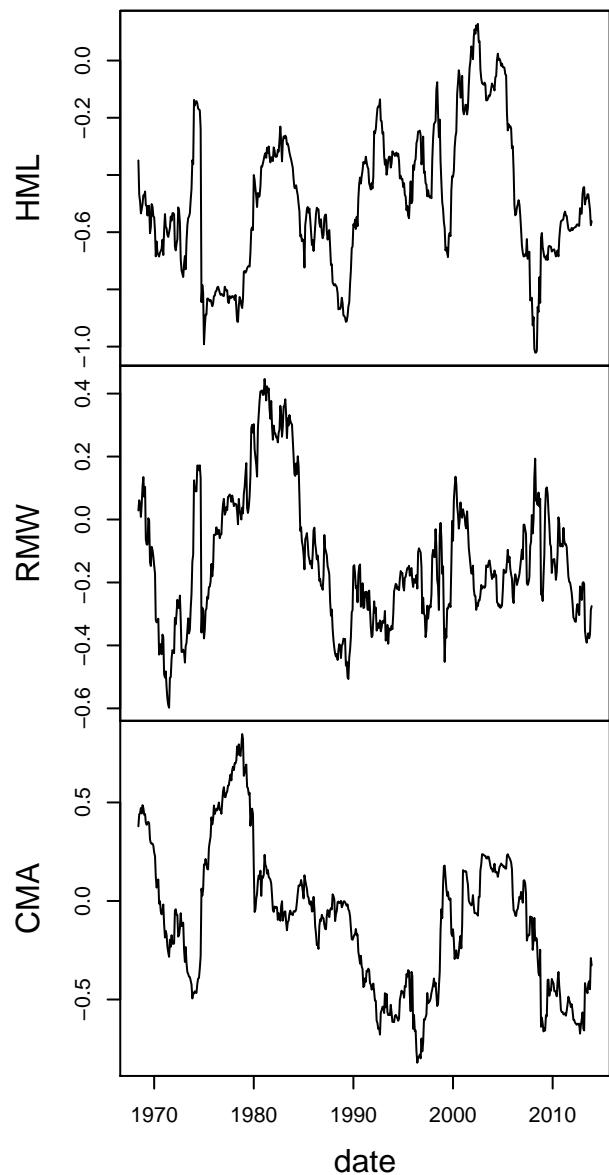
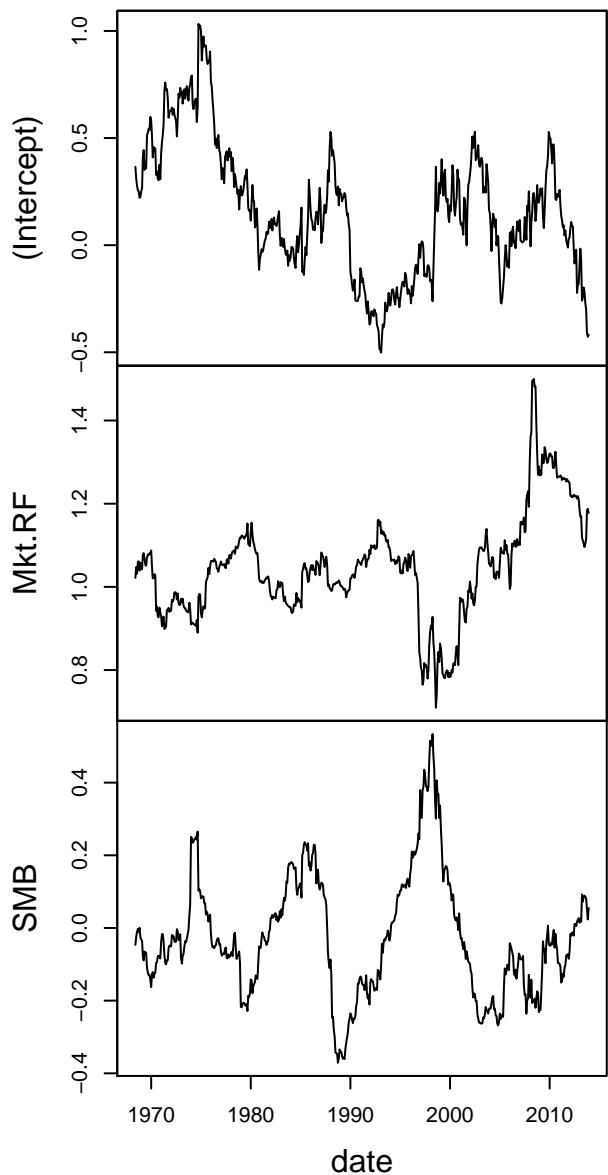
5 Factor Rolling Regression on LoBM.LoOP from the portfolio 25_BM_OP



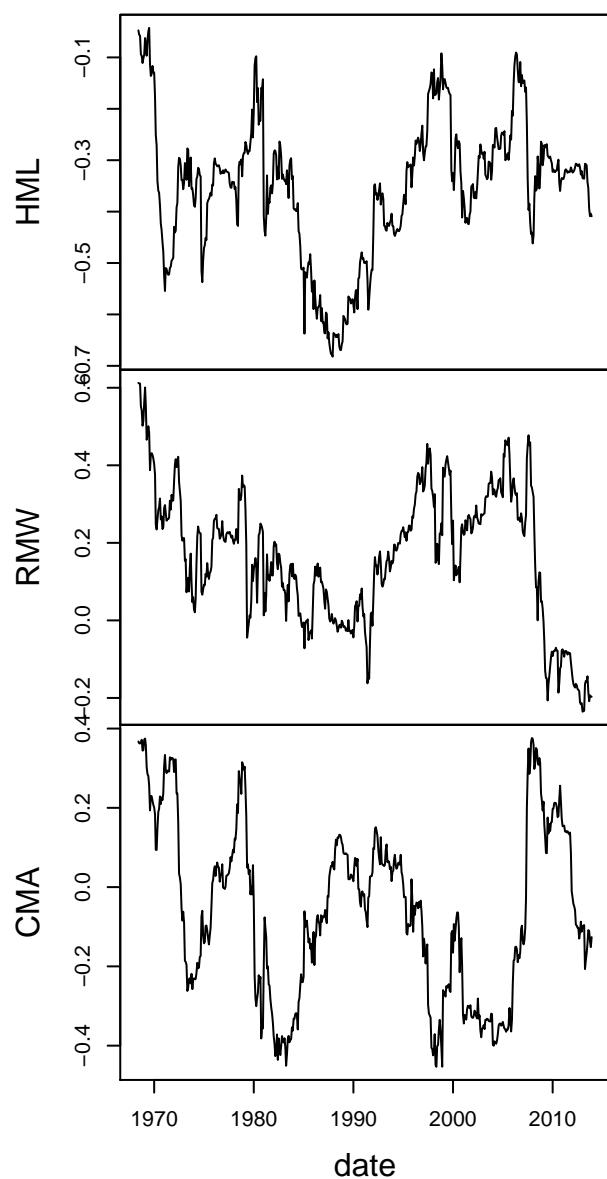
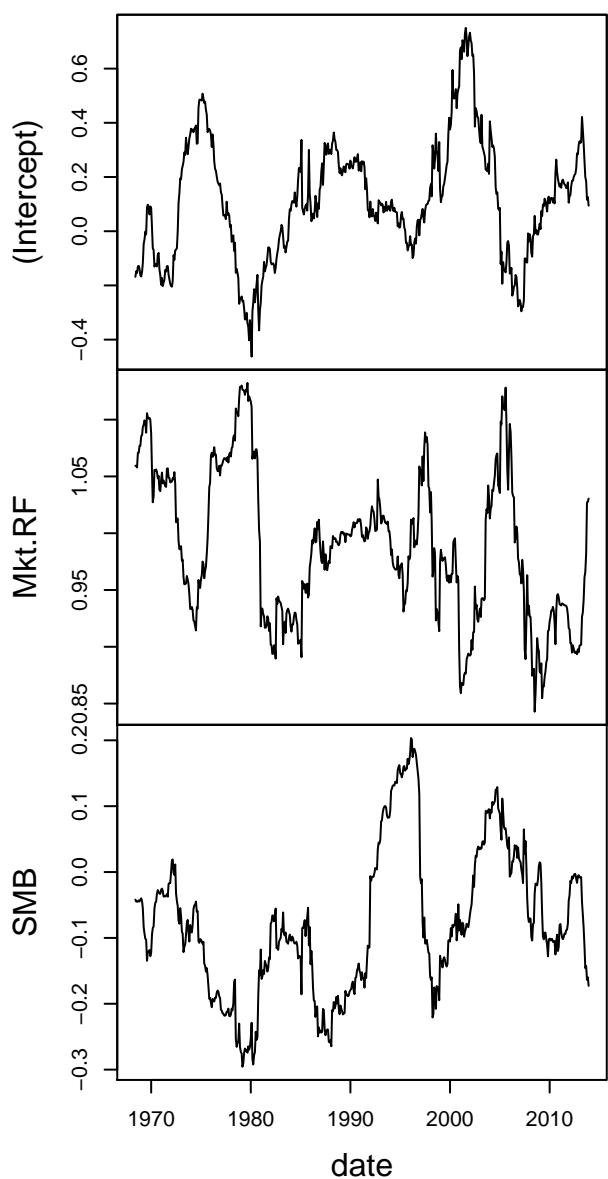
5 Factor Rolling Regression on BM1.OP2 from the portfolio 25_BM_OP



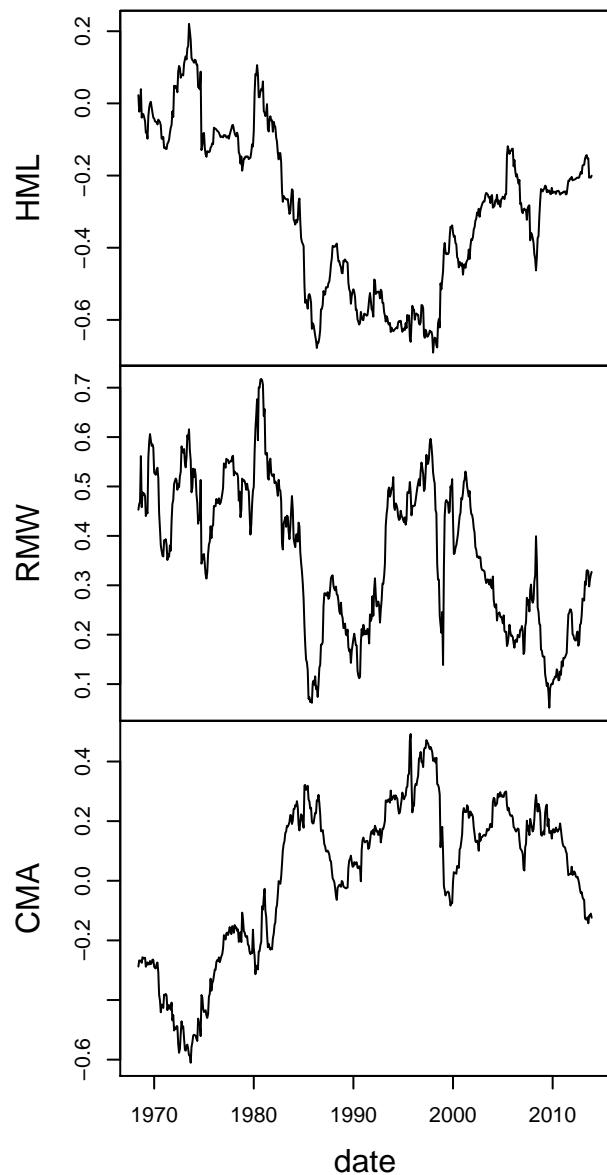
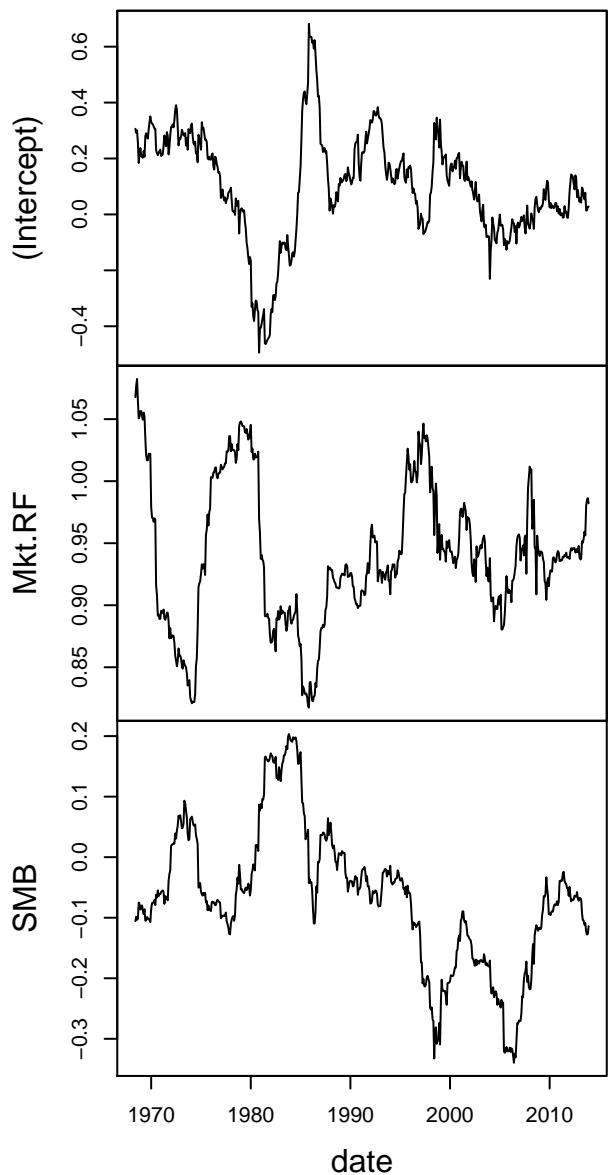
5 Factor Rolling Regression on BM1.OP3 from the portfolio 25_BM_OP



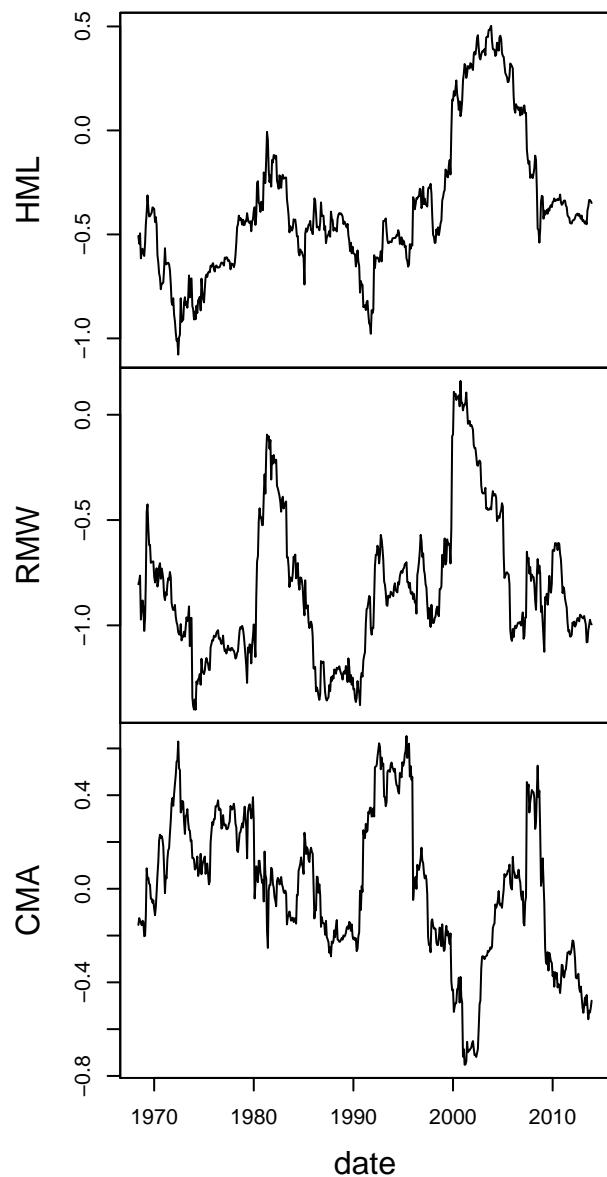
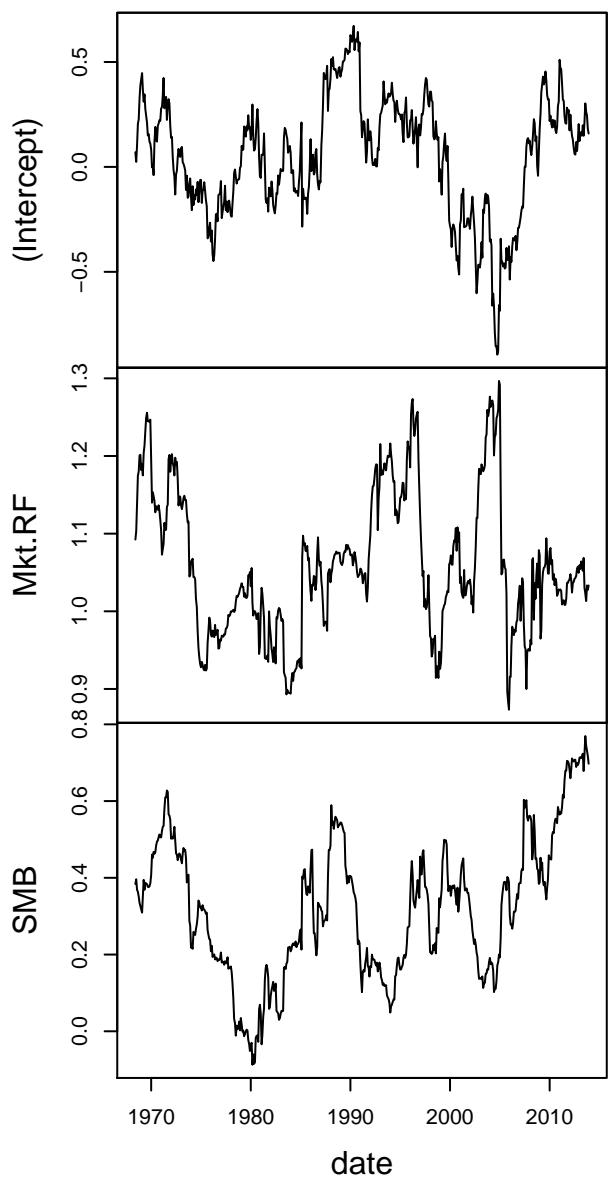
5 Factor Rolling Regression on BM1.OP4 from the portfolio 25_BM_OP



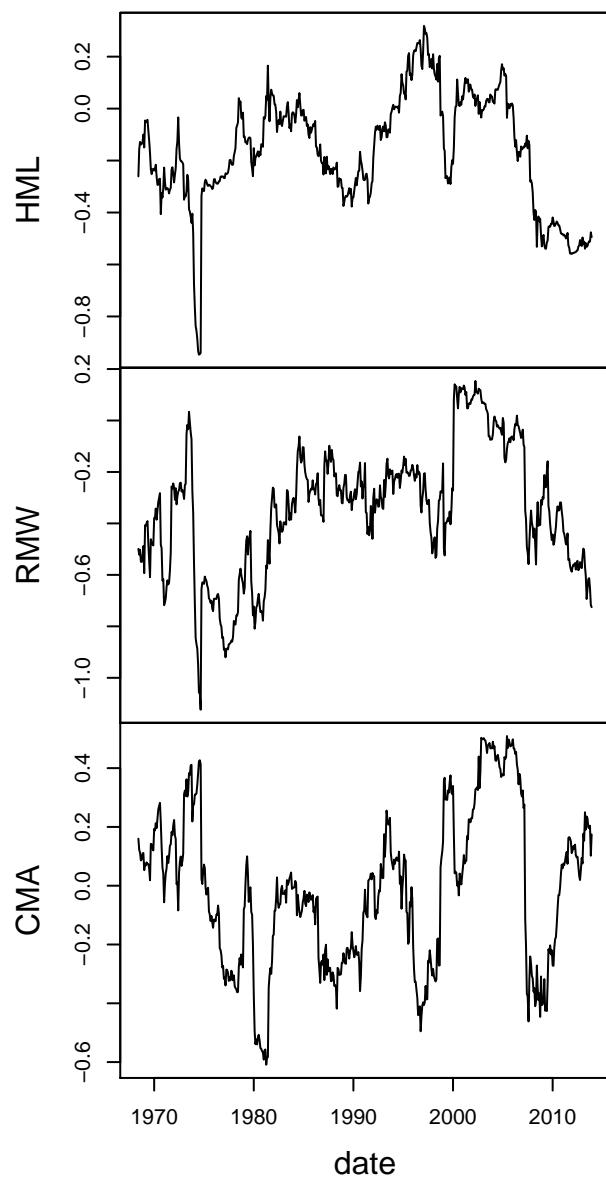
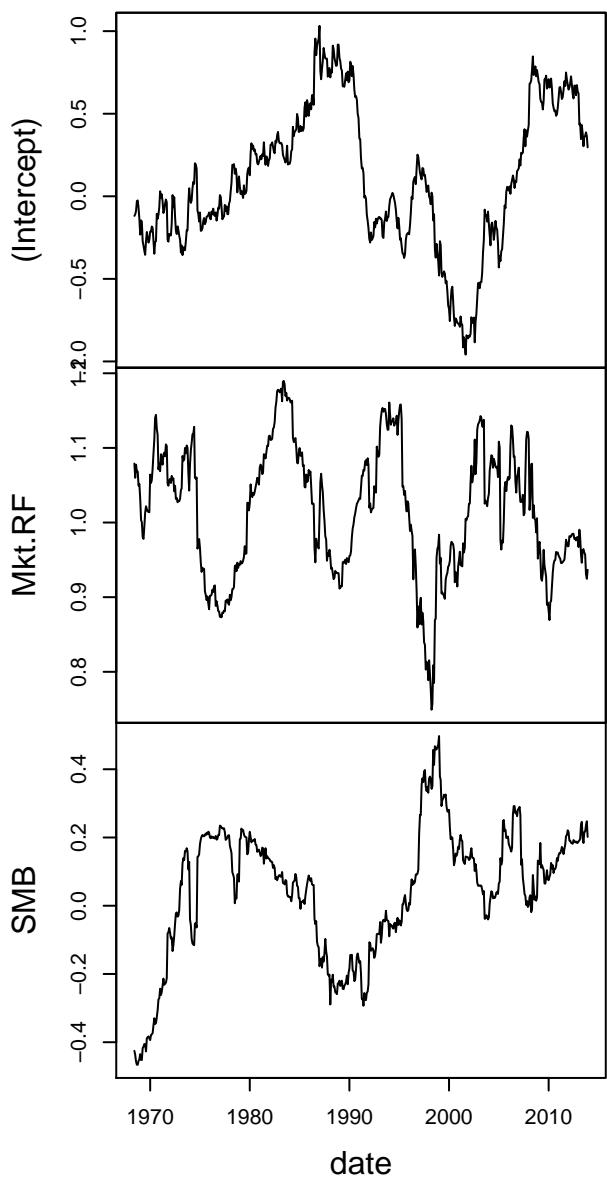
5 Factor Rolling Regression on LoBM.HiOP from the portfolio 25_BM_OP



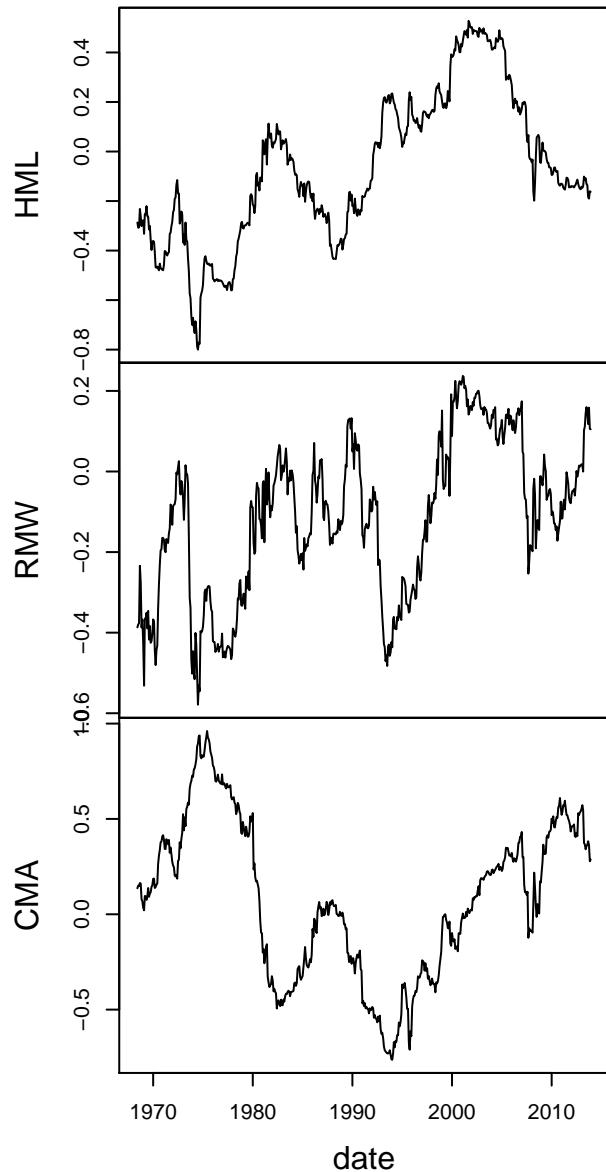
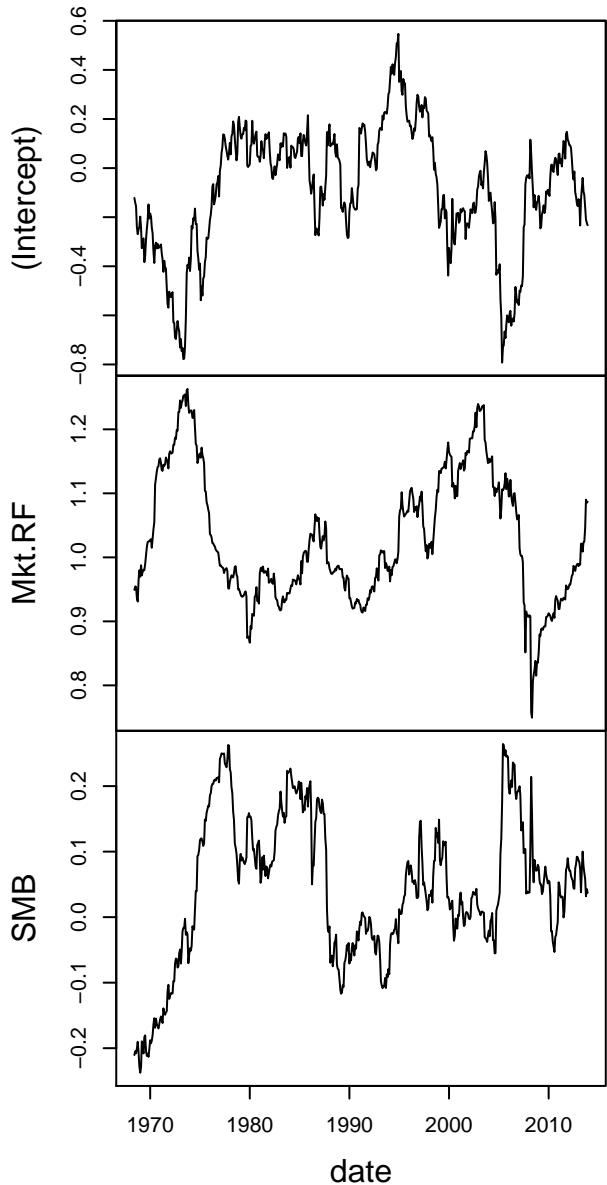
5 Factor Rolling Regression on BM2.OP1 from the portfolio 25_BM_OP



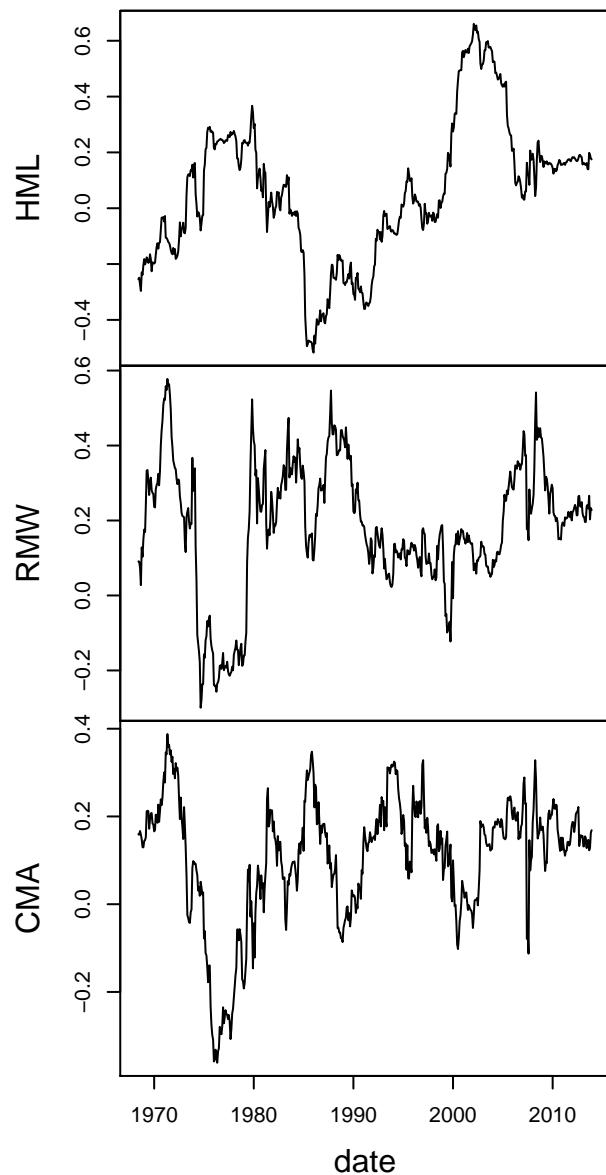
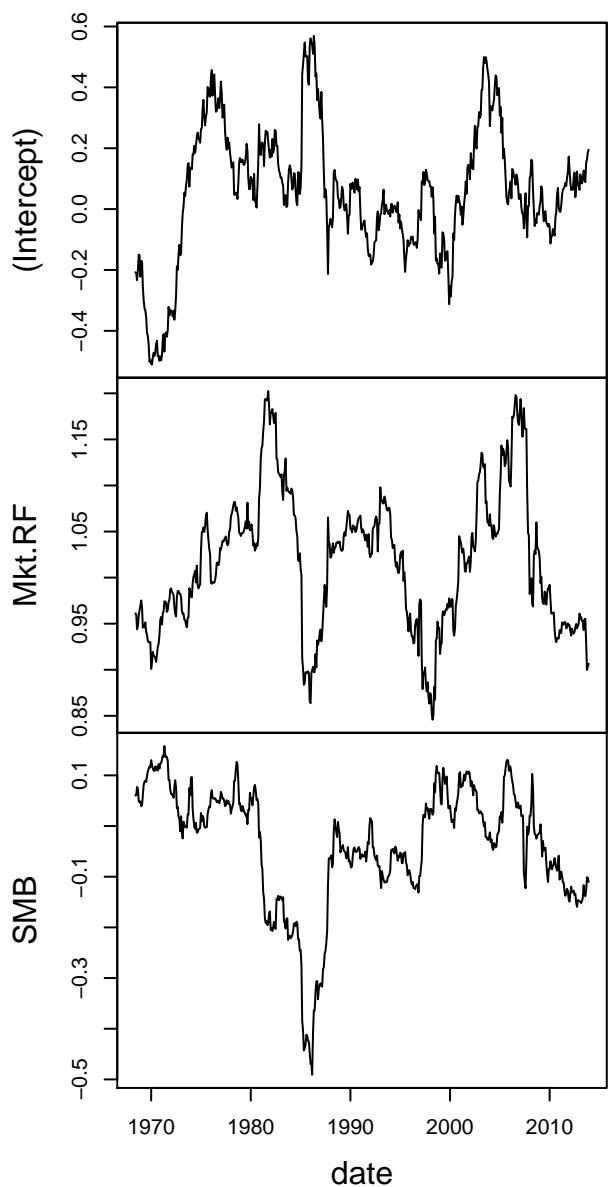
5 Factor Rolling Regression on BM2.OP2 from the portfolio 25_BM_OP



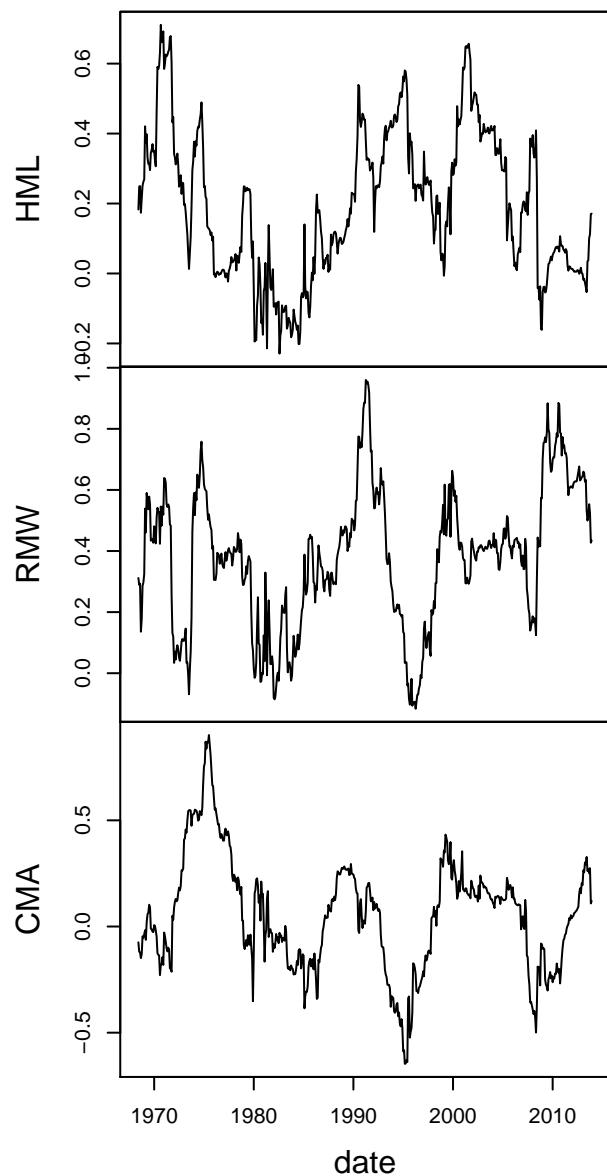
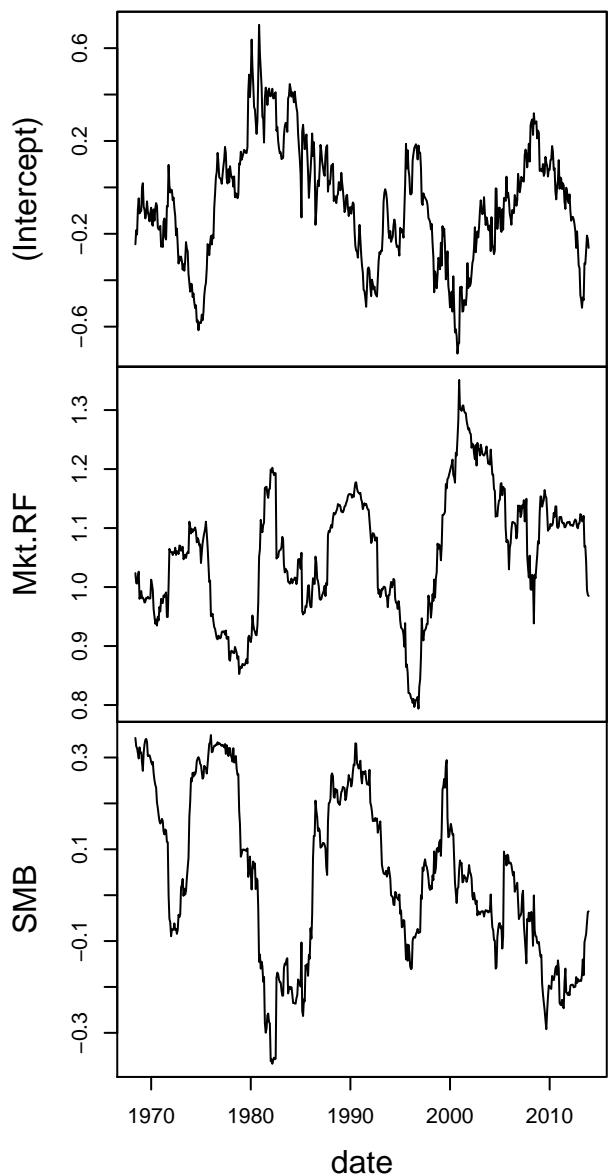
5 Factor Rolling Regression on BM2.OP3 from the portfolio 25_BM_OP



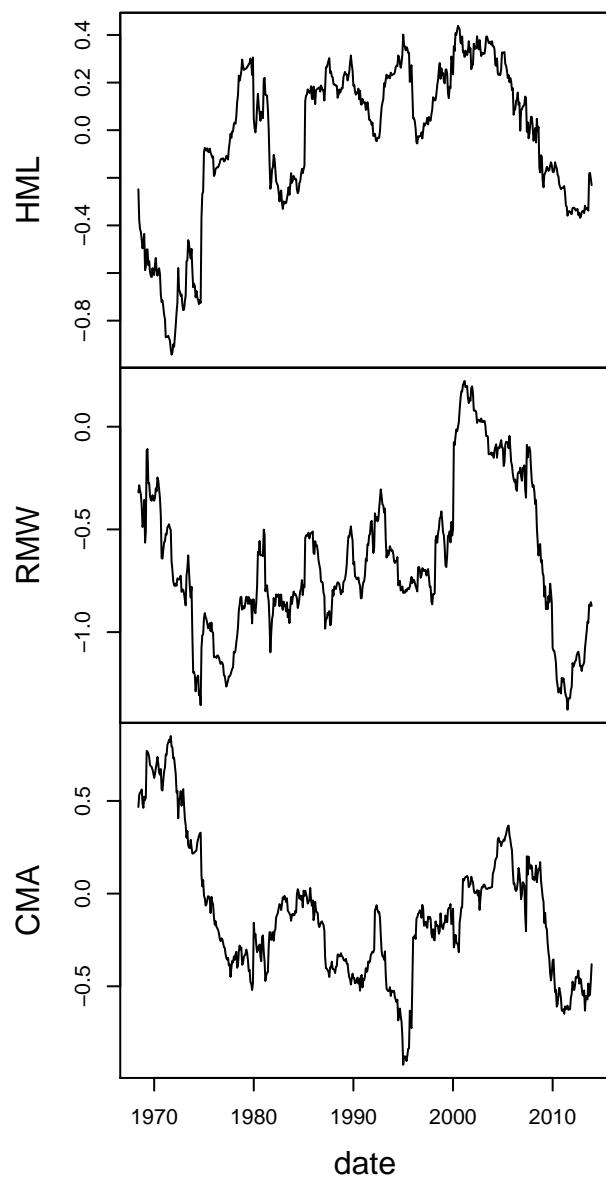
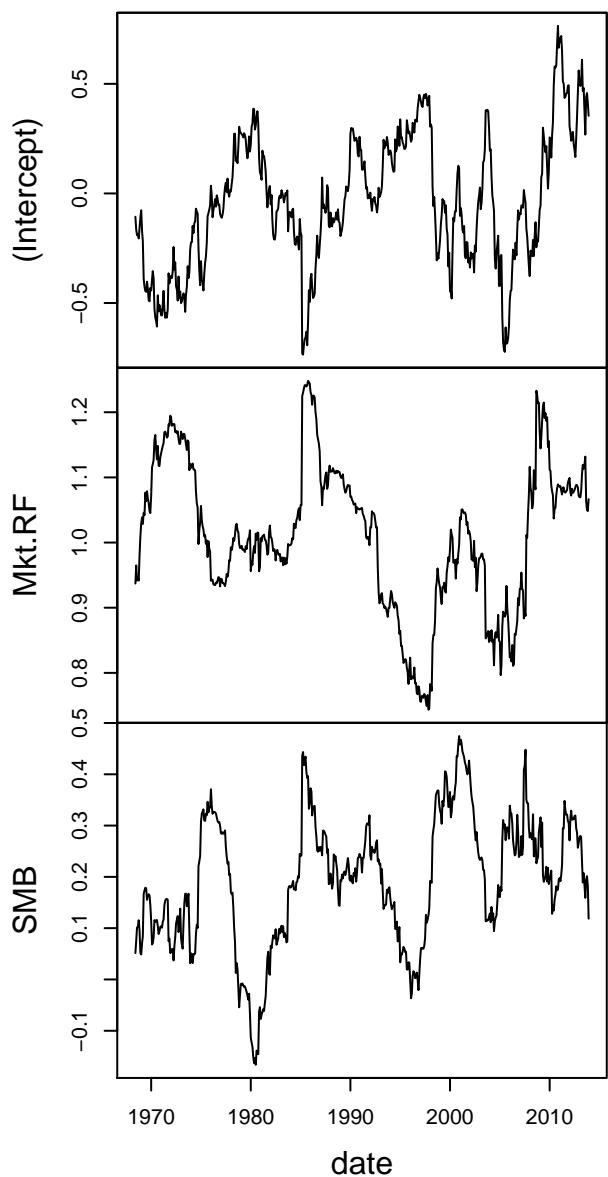
5 Factor Rolling Regression on BM2.OP4 from the portfolio 25_BM_OP



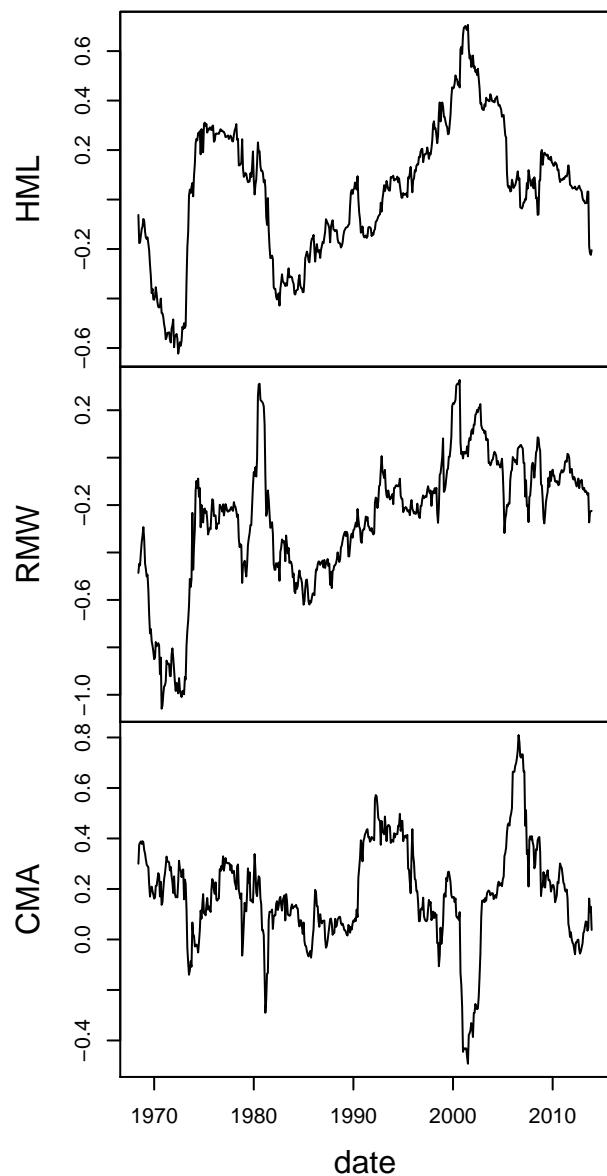
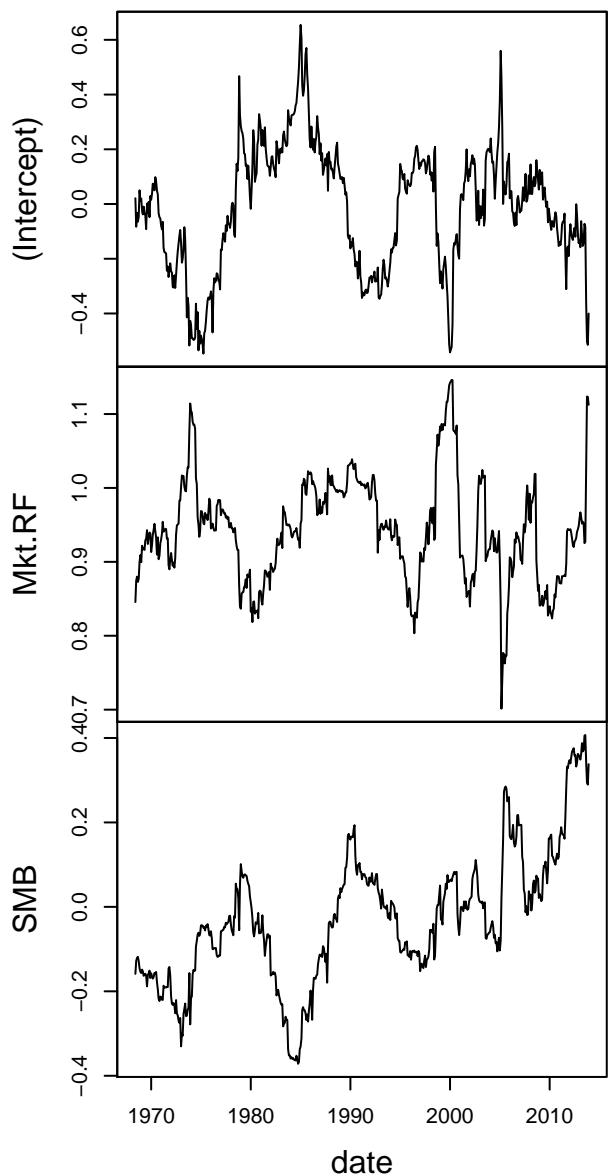
5 Factor Rolling Regression on BM2.OP5 from the portfolio 25_BM_OP



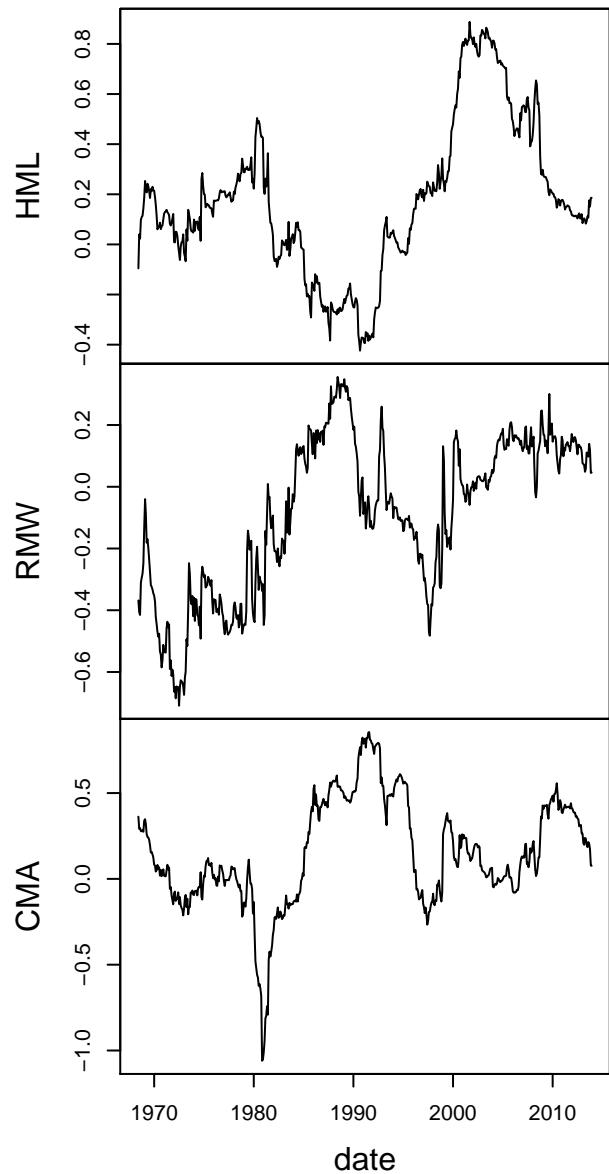
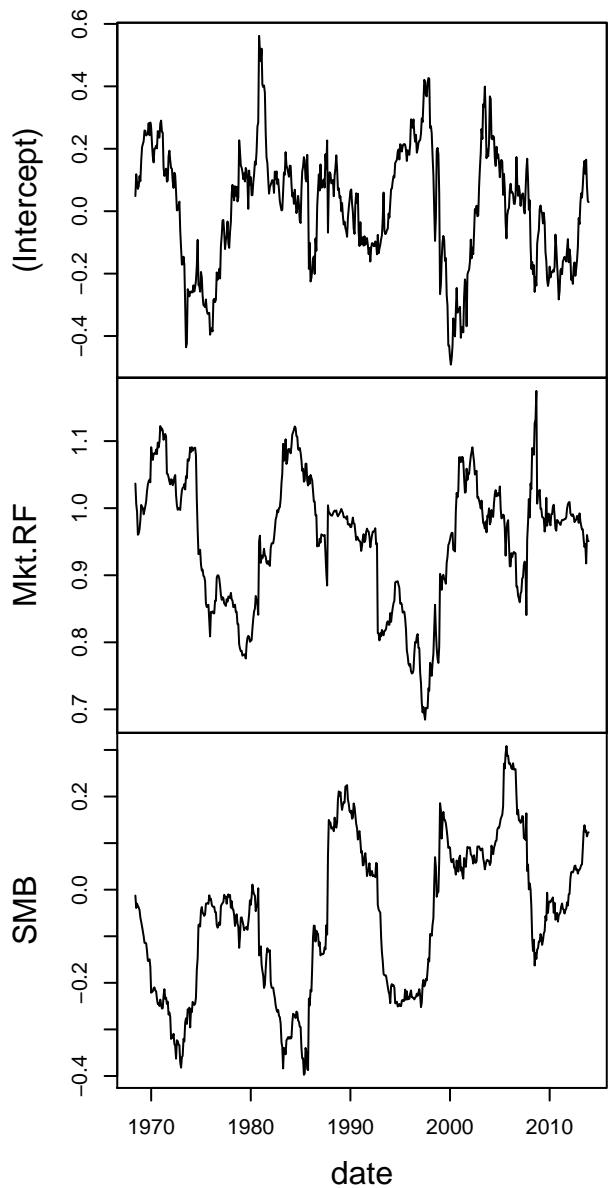
5 Factor Rolling Regression on BM3.OP1 from the portfolio 25_BM_OP



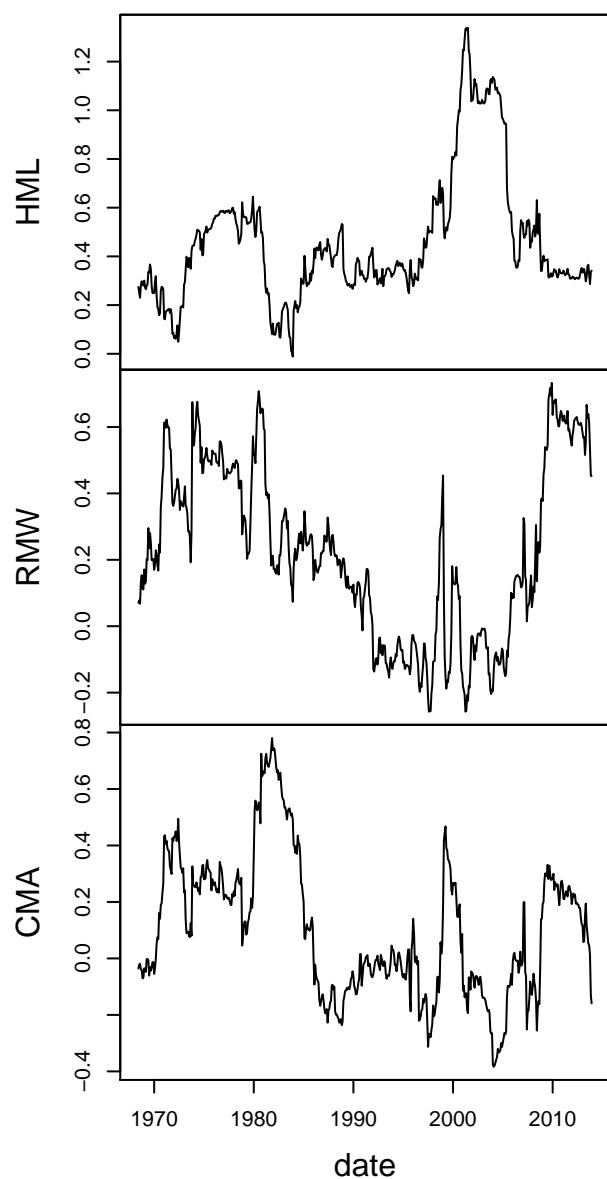
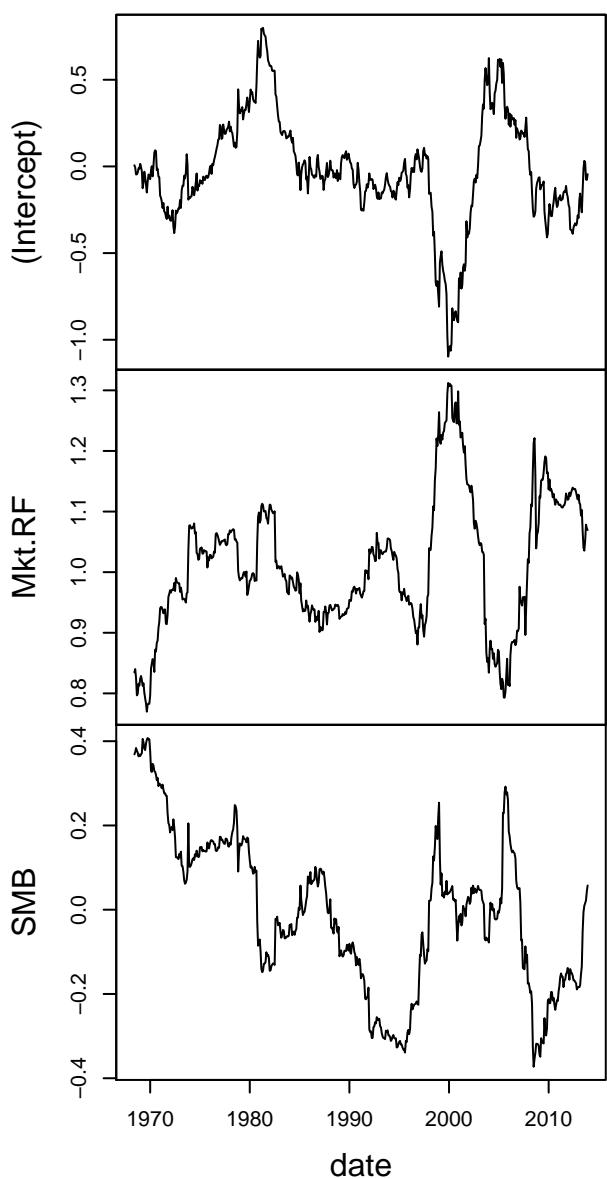
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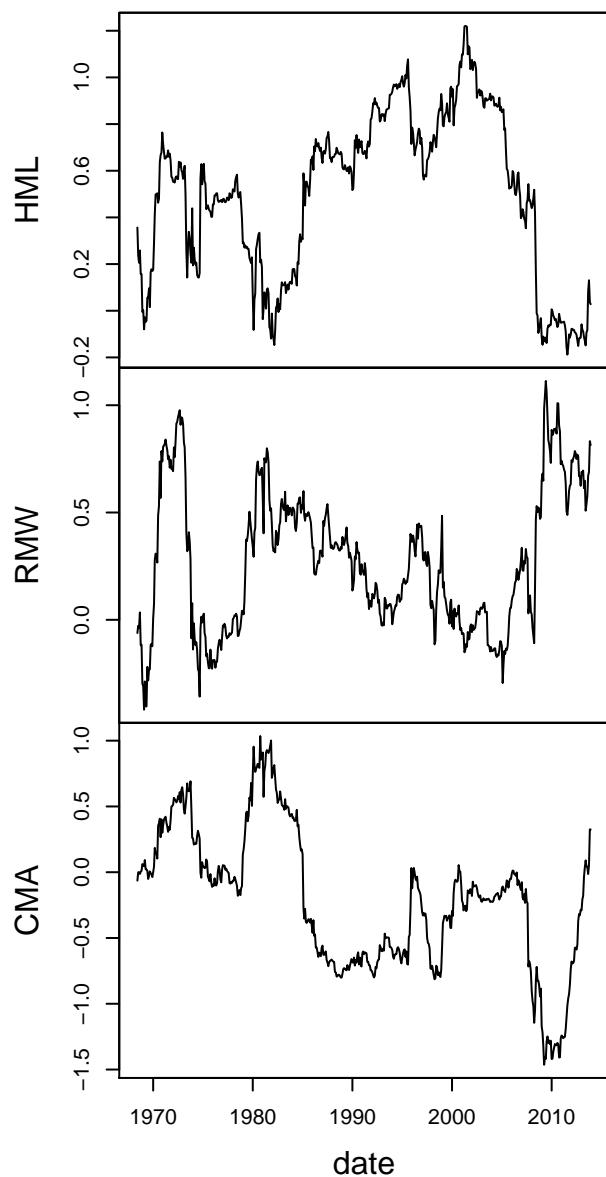
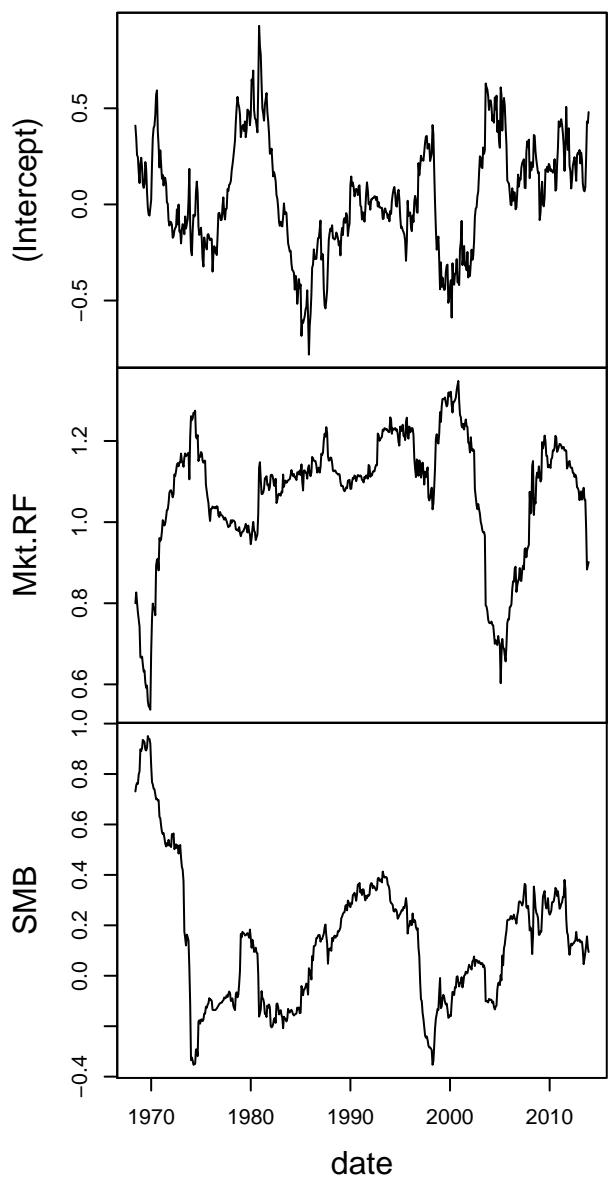
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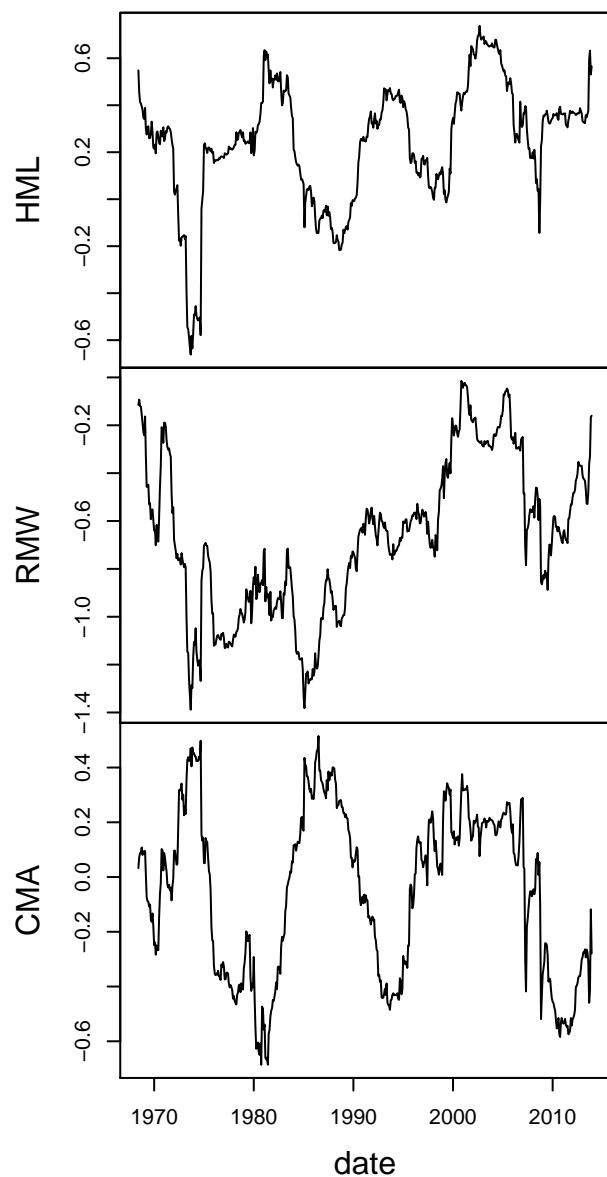
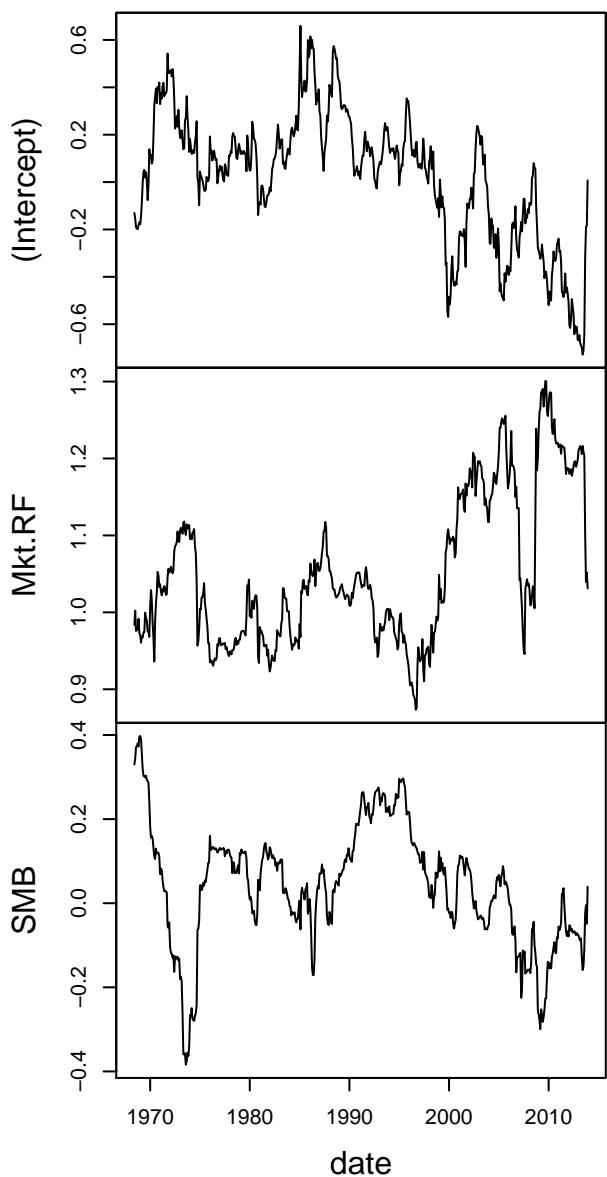
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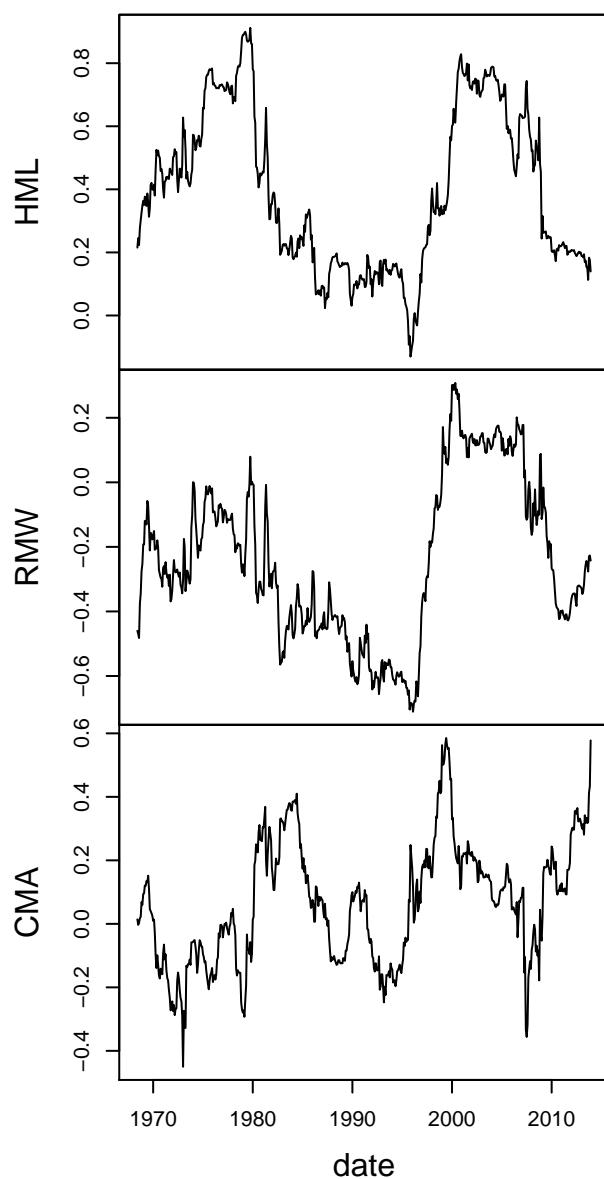
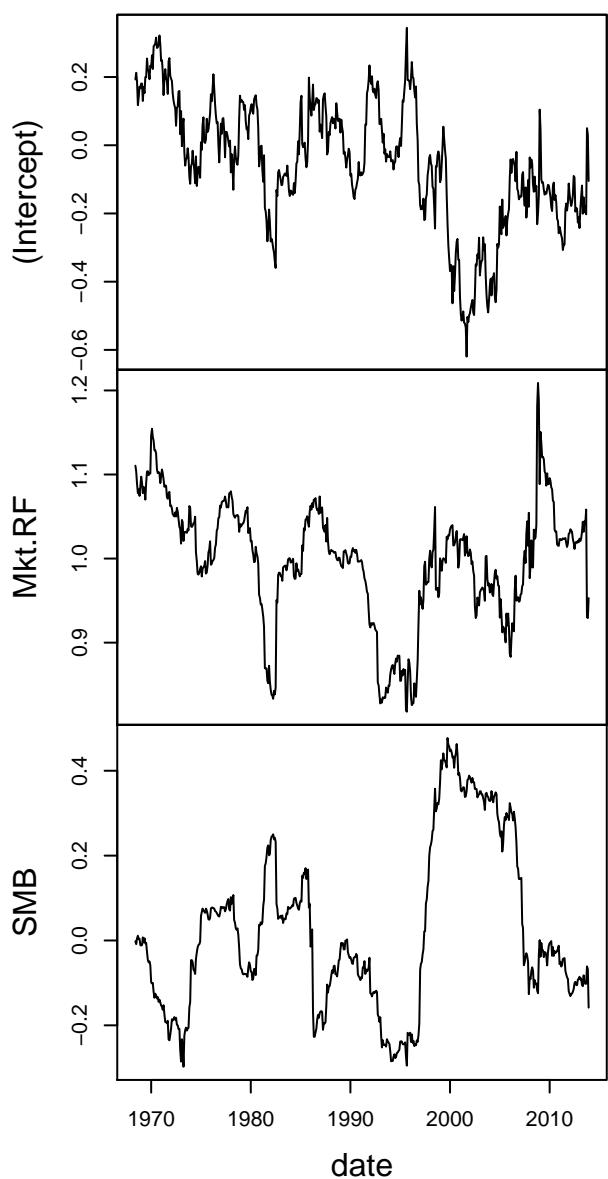
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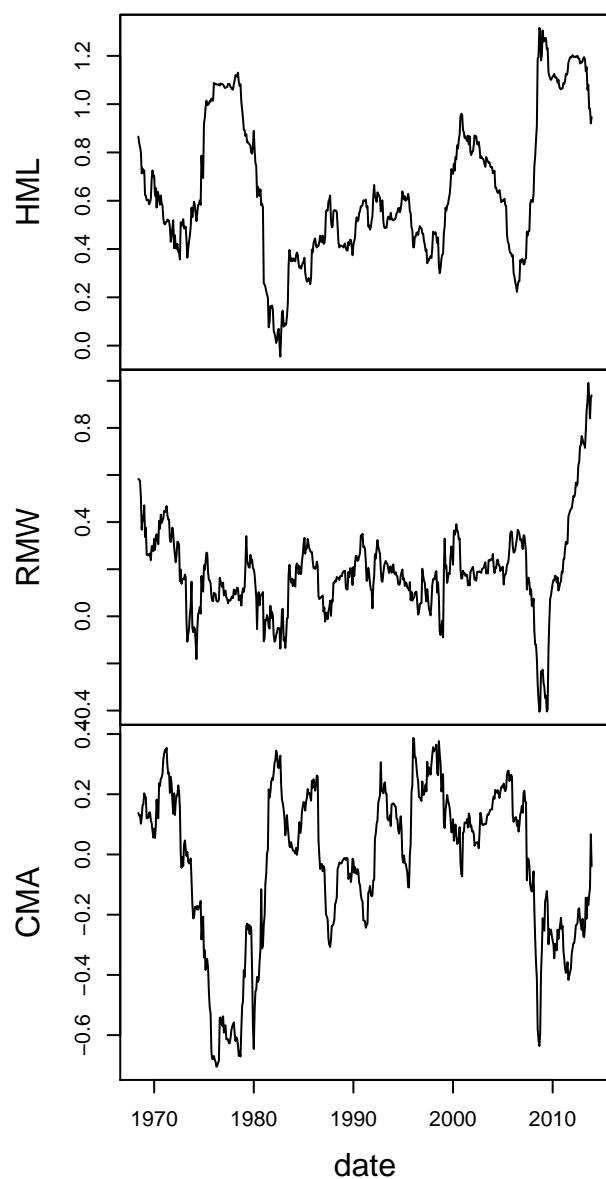
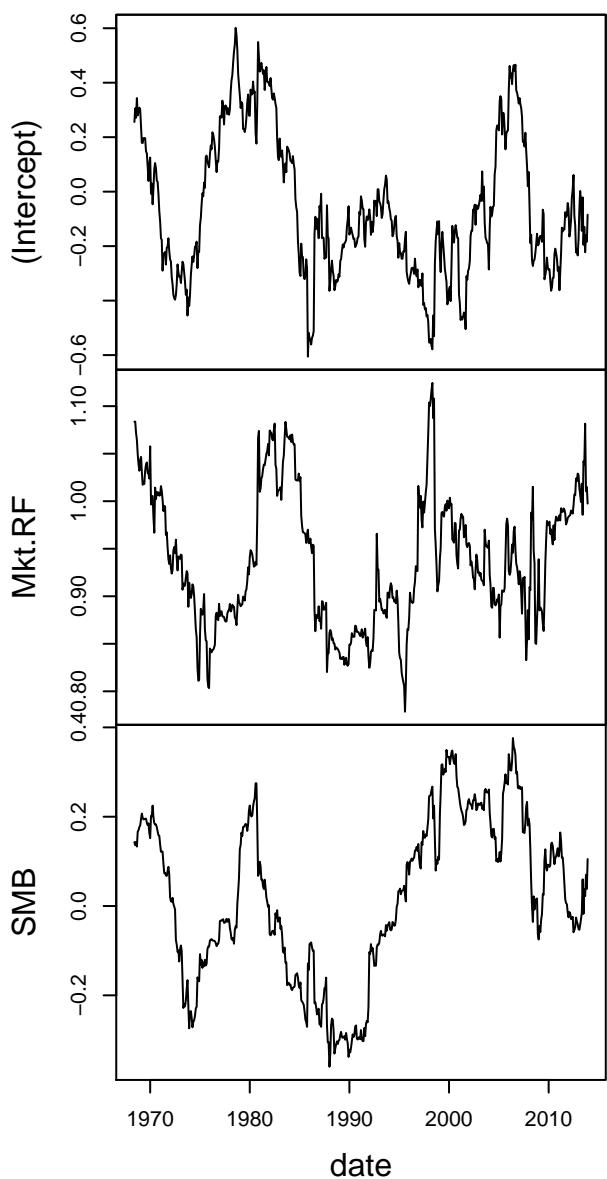
5 Factor Rolling Regression on BM4.OP1 from the portfolio 25_BM_OP



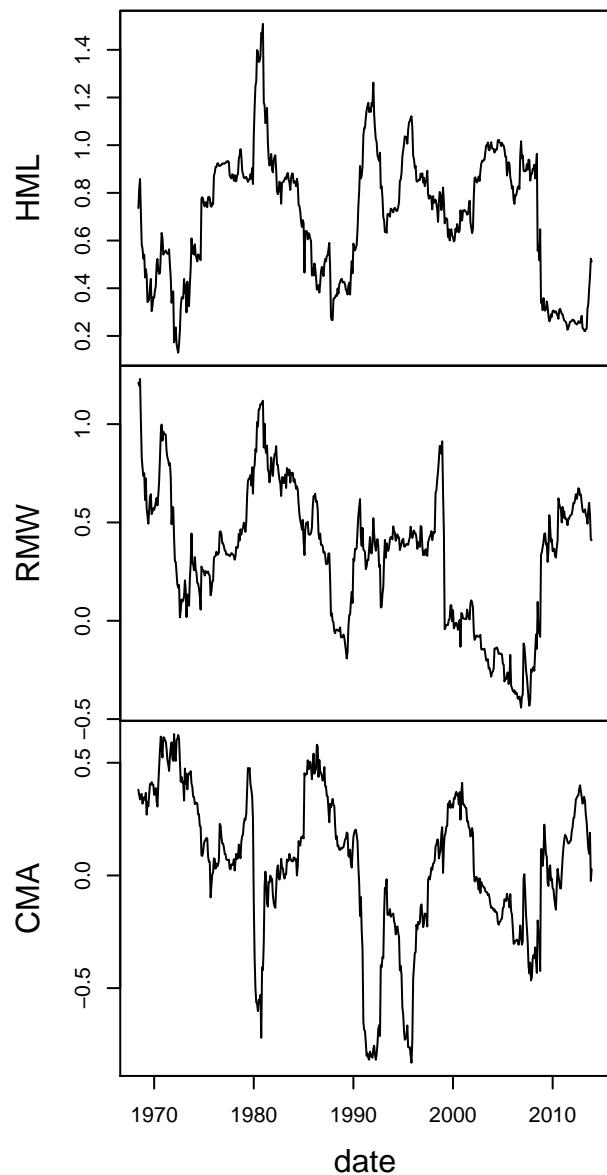
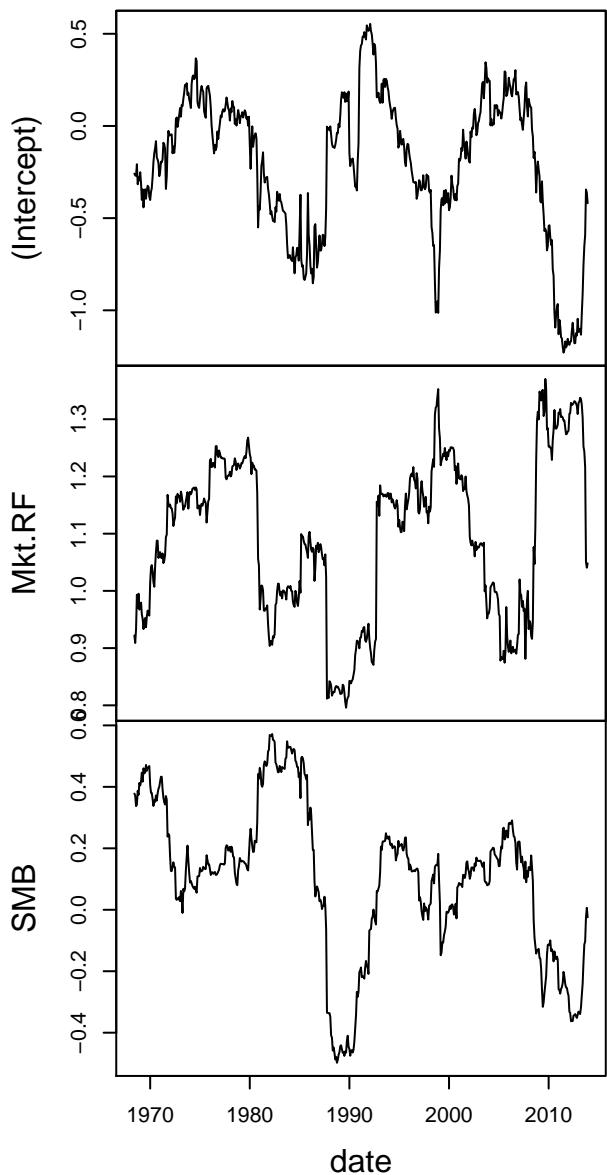
5 Factor Rolling Regression on BM4.OP2 from the portfolio 25_BM_OP



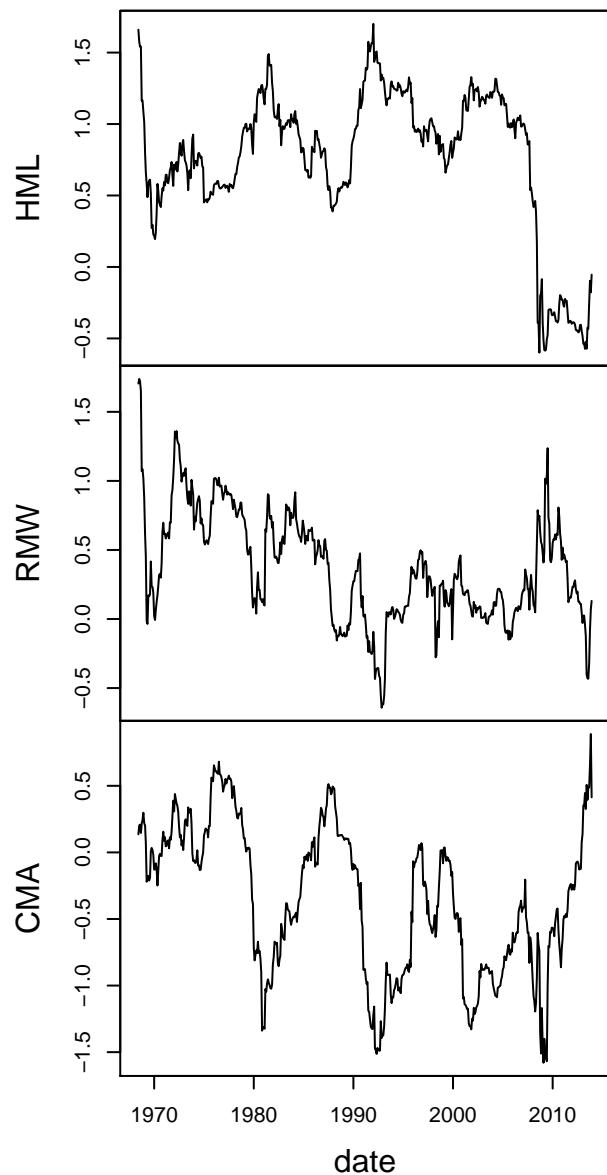
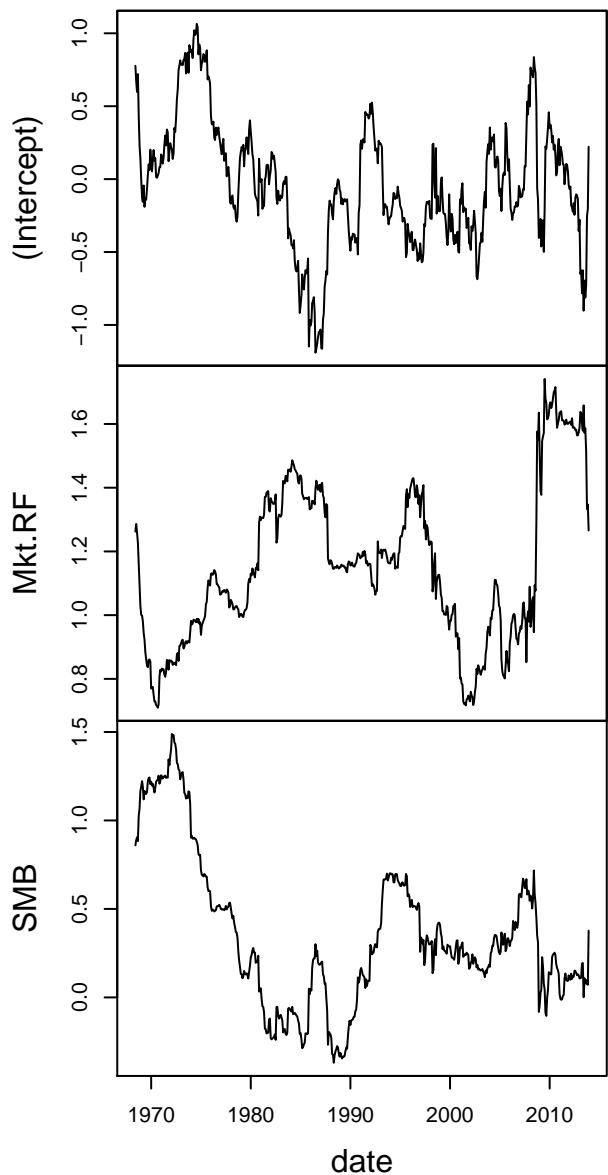
5 Factor Rolling Regression on BM4.OP3 from the portfolio 25_BM_OP



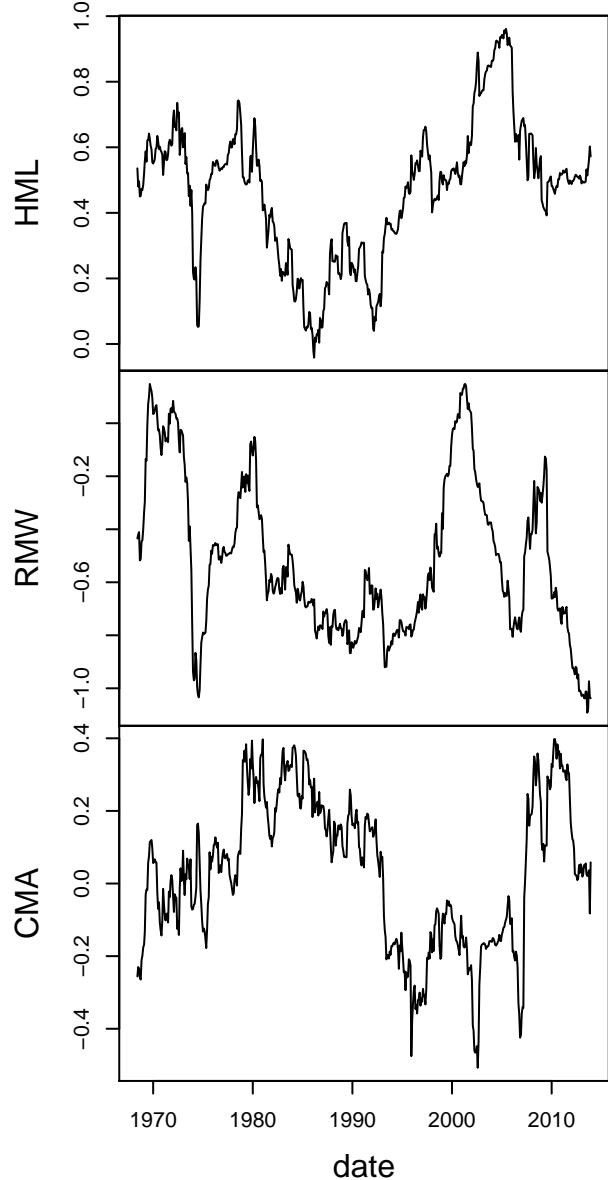
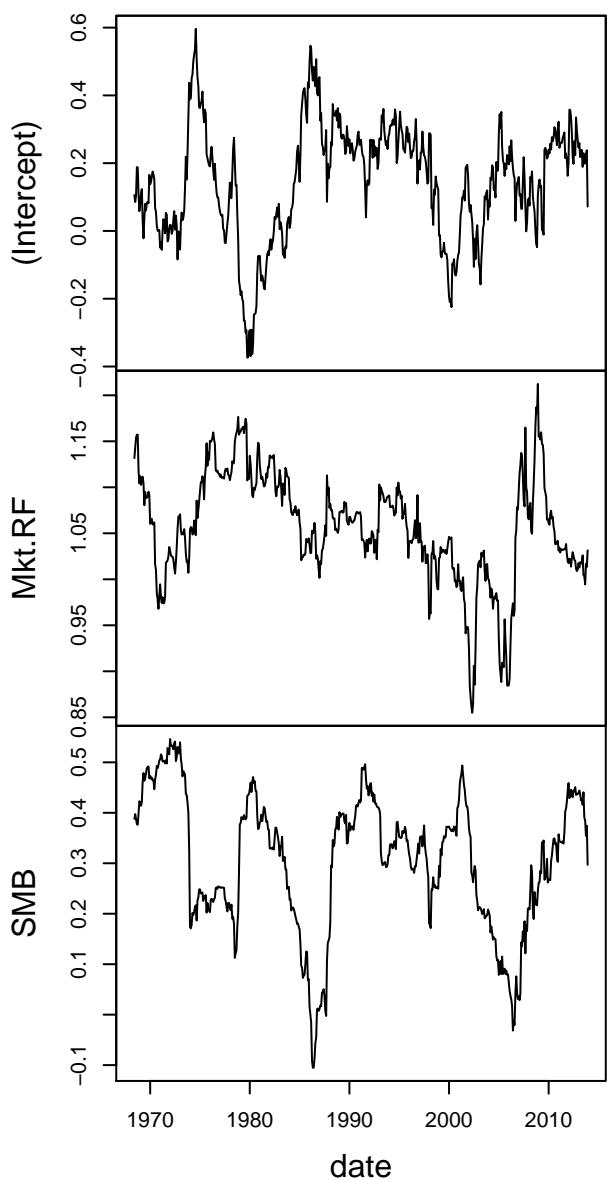
5 Factor Rolling Regression on BM4.OP4 from the portfolio 25_BM_OP



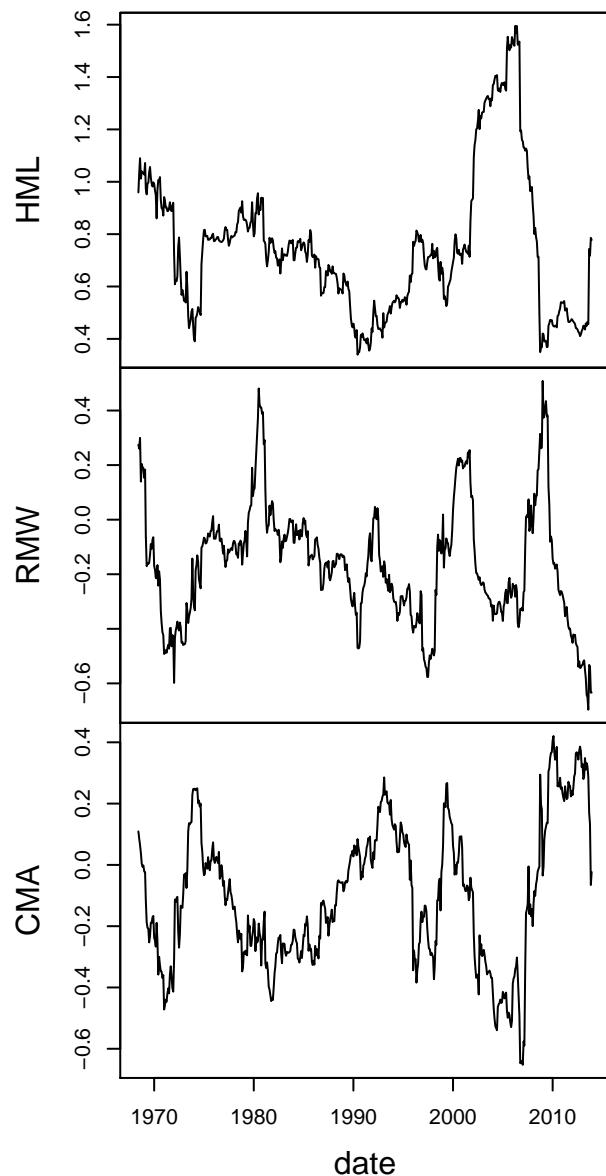
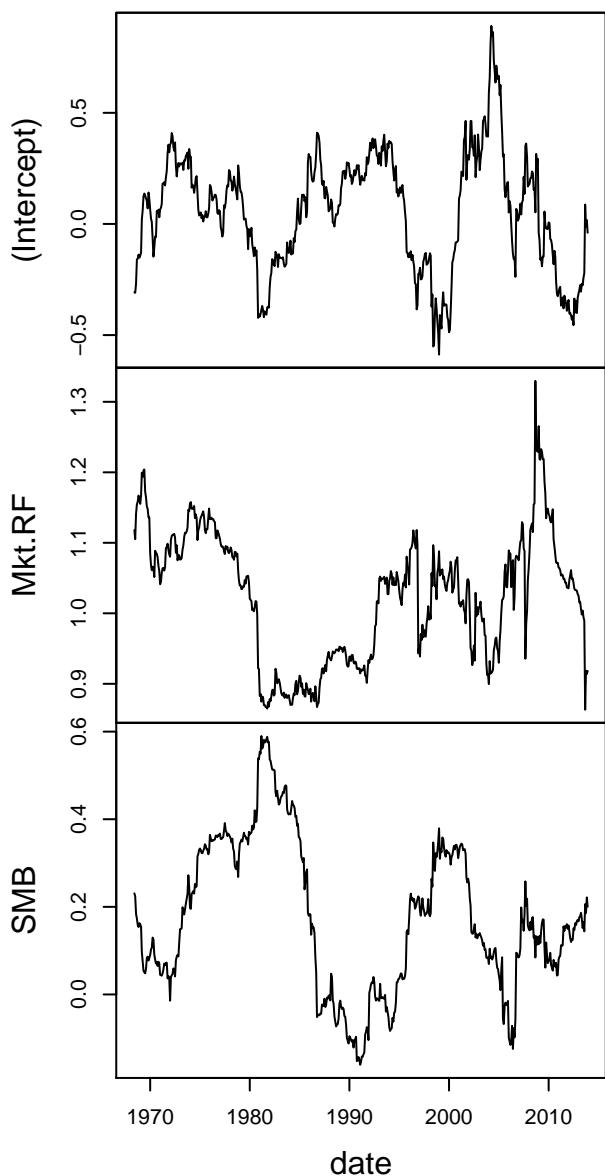
5 Factor Rolling Regression on BM4.OP5 from the portfolio 25_BM_OP



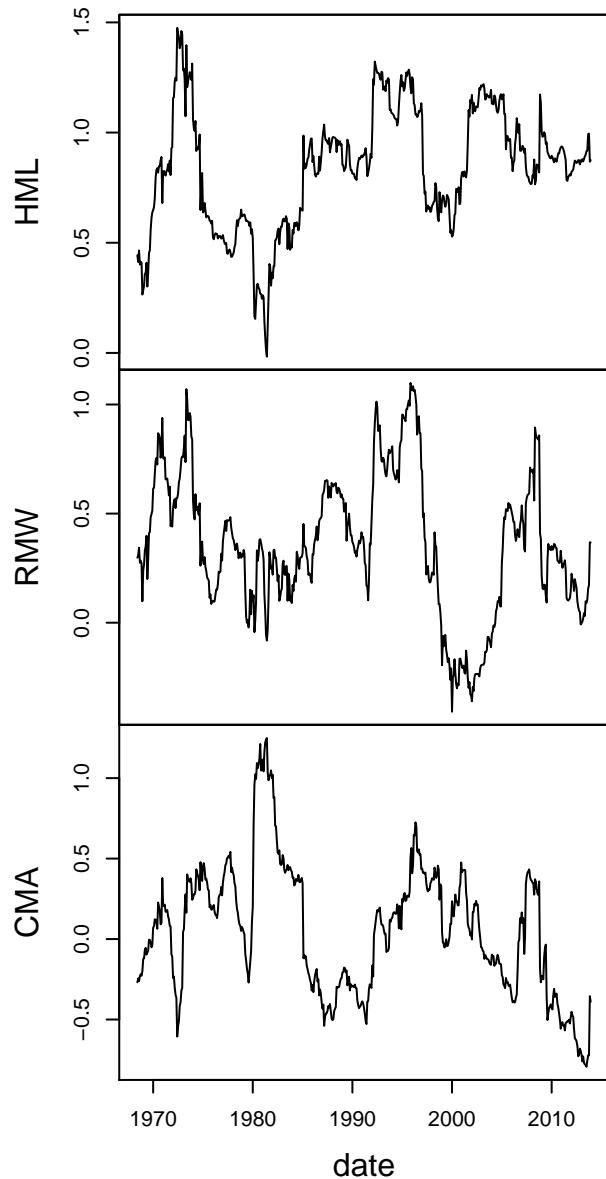
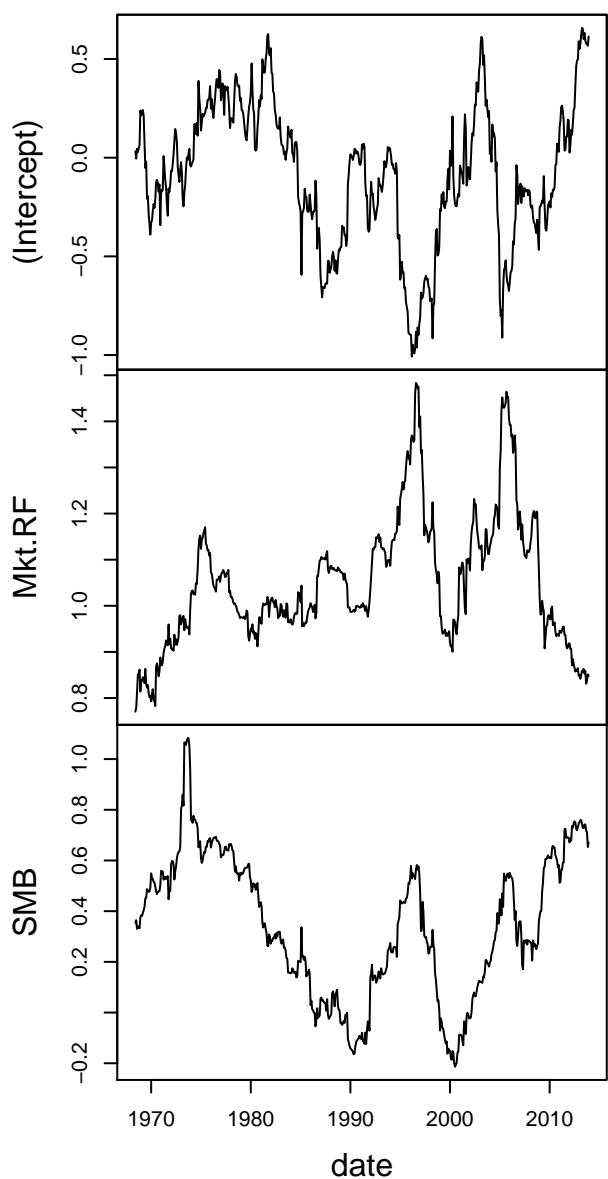
5 Factor Rolling Regression on HiBM.LoOP from the portfolio 25_BM_OP



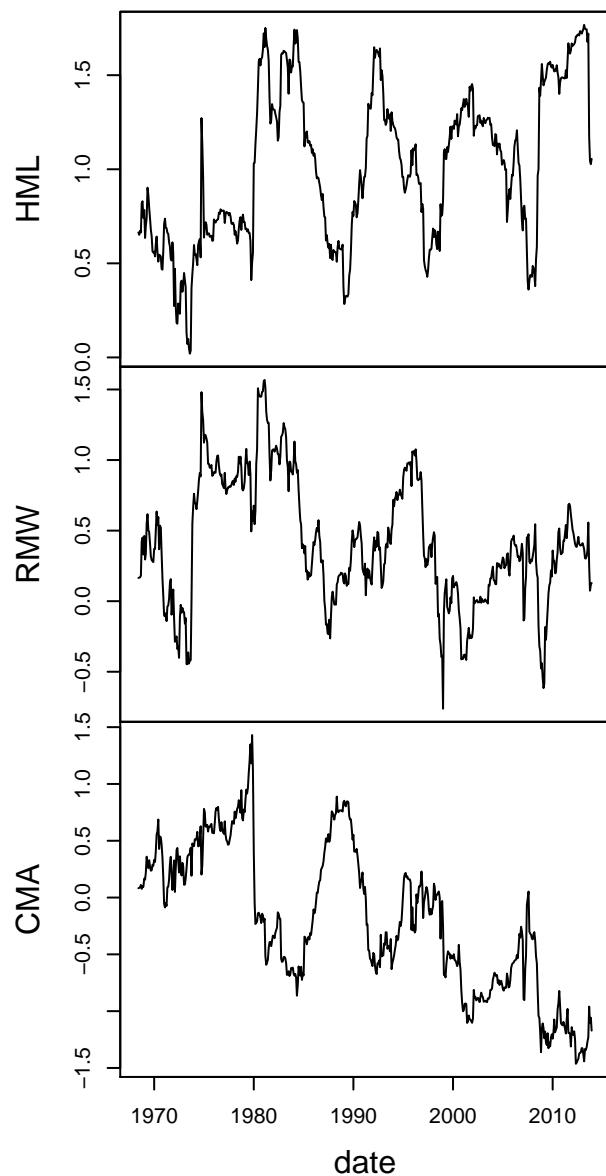
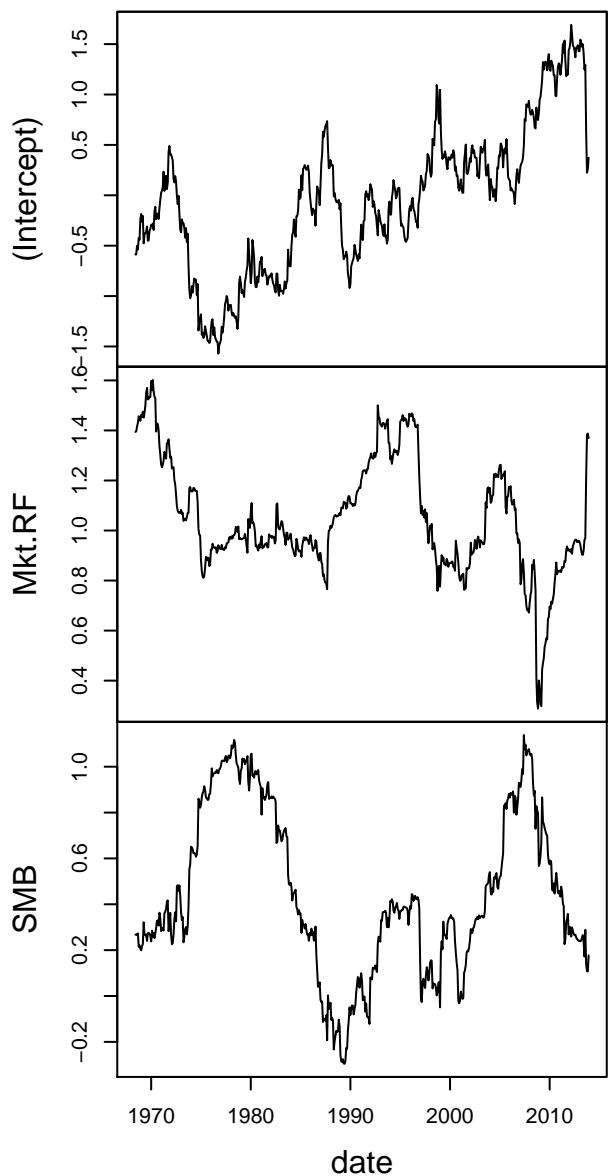
5 Factor Rolling Regression on BM5.OP2 from the portfolio 25_BM_OP



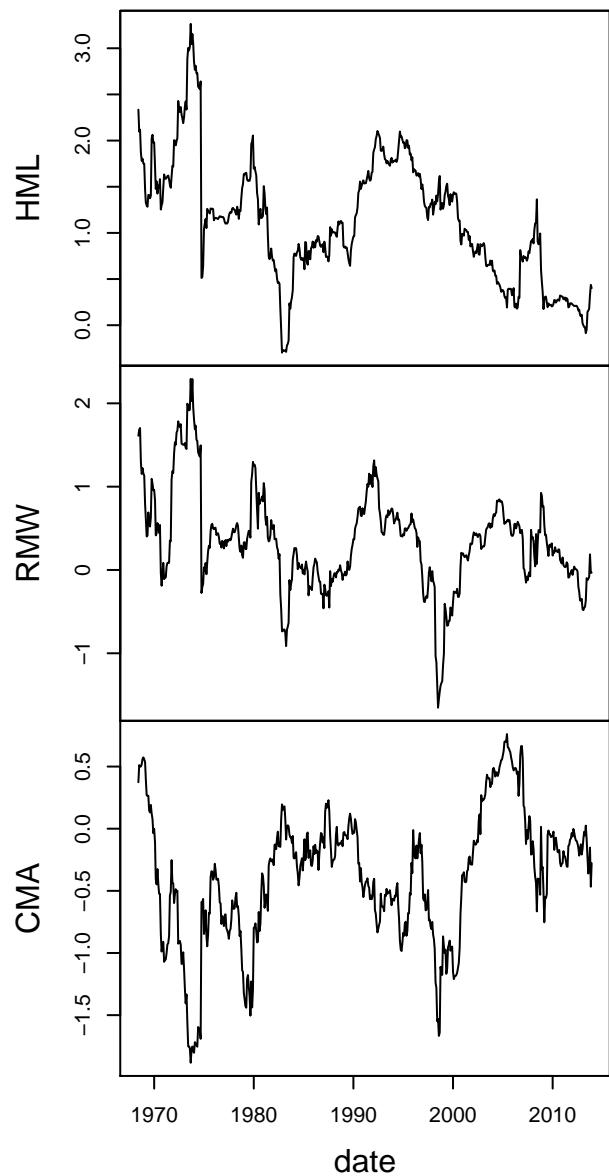
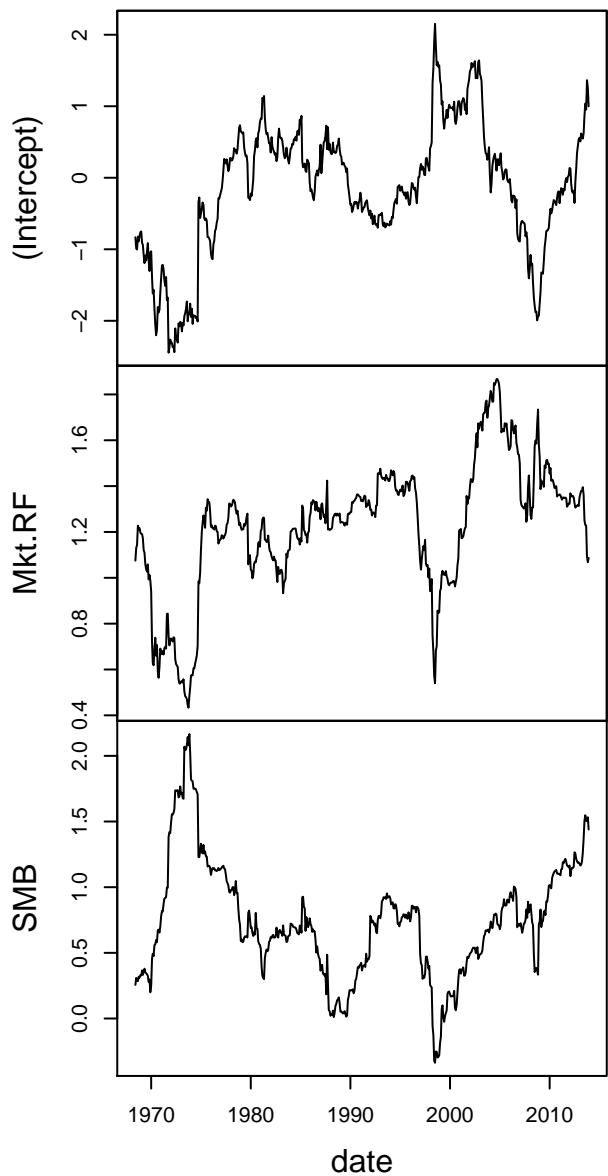
5 Factor Rolling Regression on BM5.OP3 from the portfolio 25_BM_OP



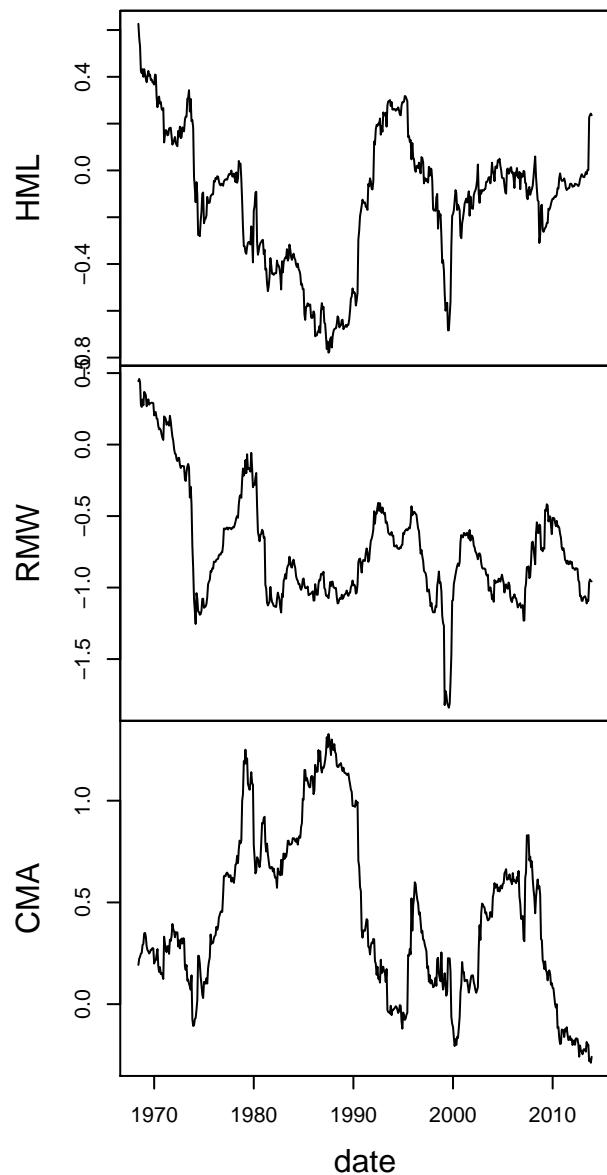
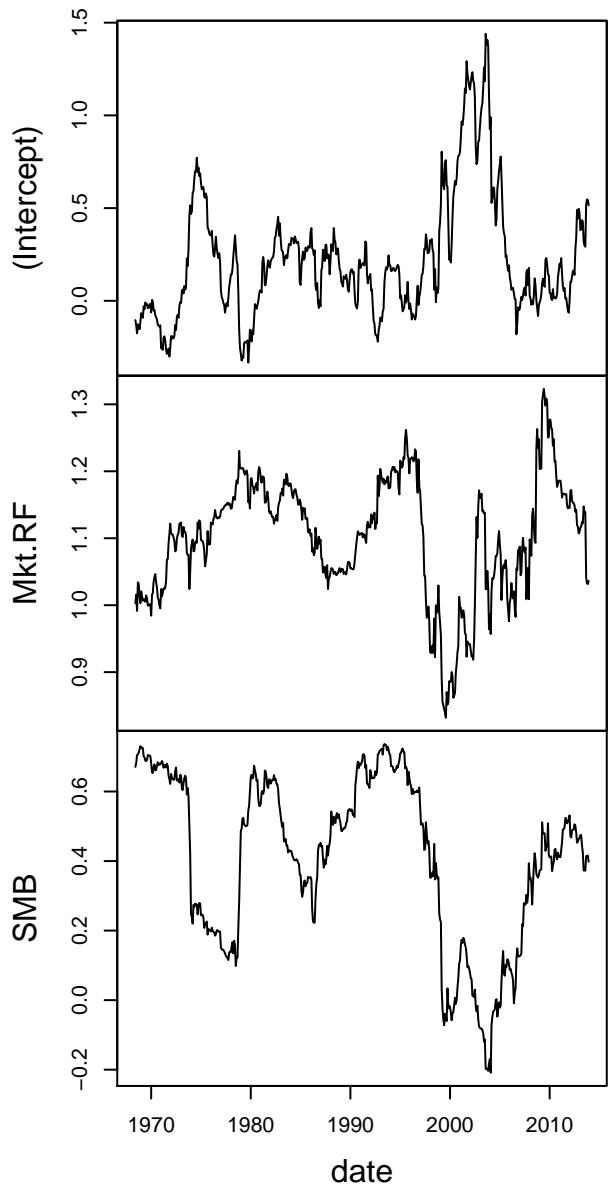
5 Factor Rolling Regression on BM5.OP4 from the portfolio 25_BM_OP



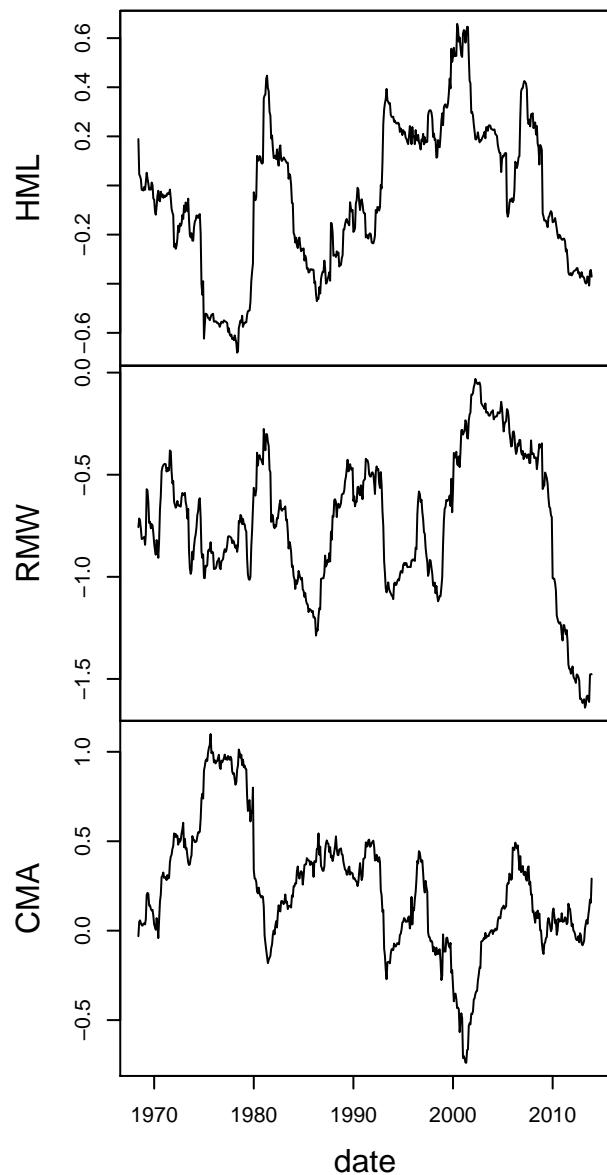
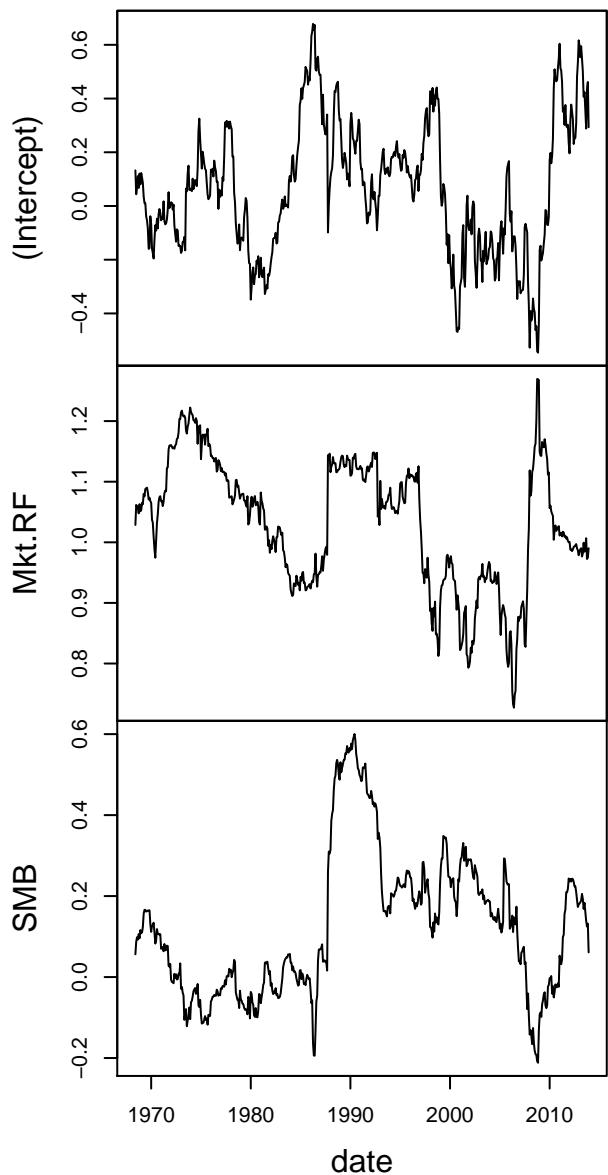
5 Factor Rolling Regression on HiBM.HiOP from the portfolio 25_BM_OP



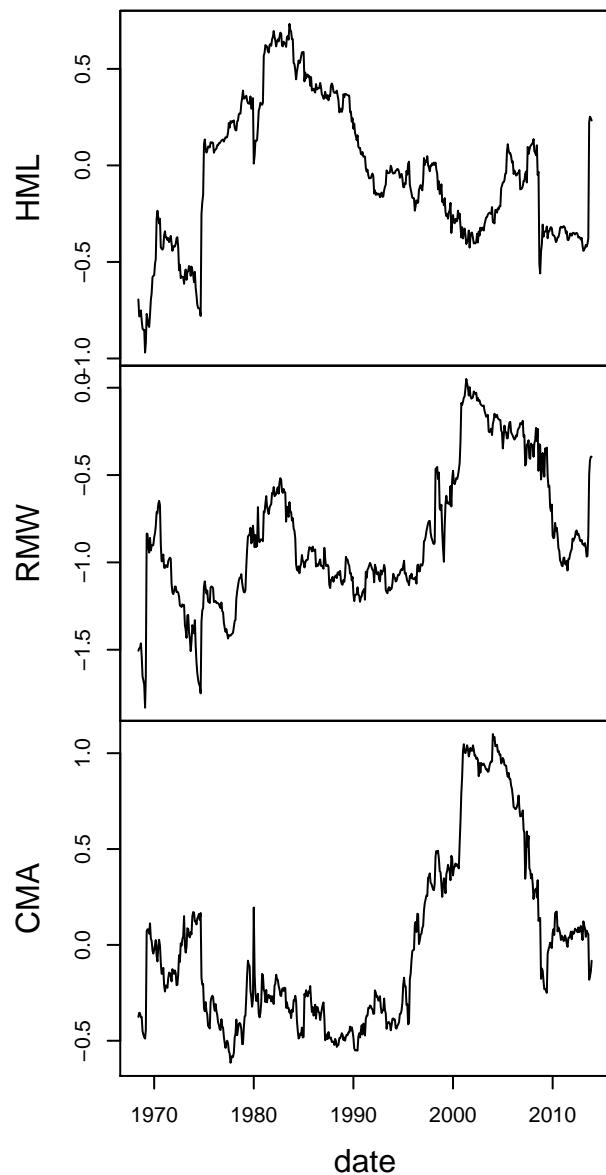
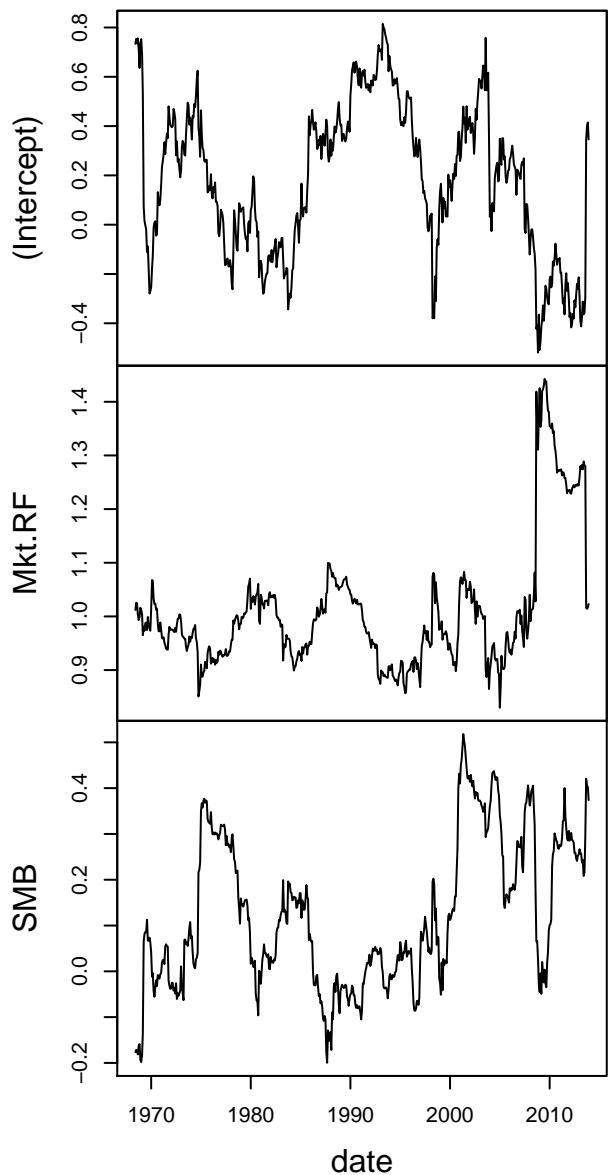
5 Factor Rolling Regression on LoOP.LoINV from the portfolio 25_OP_INV



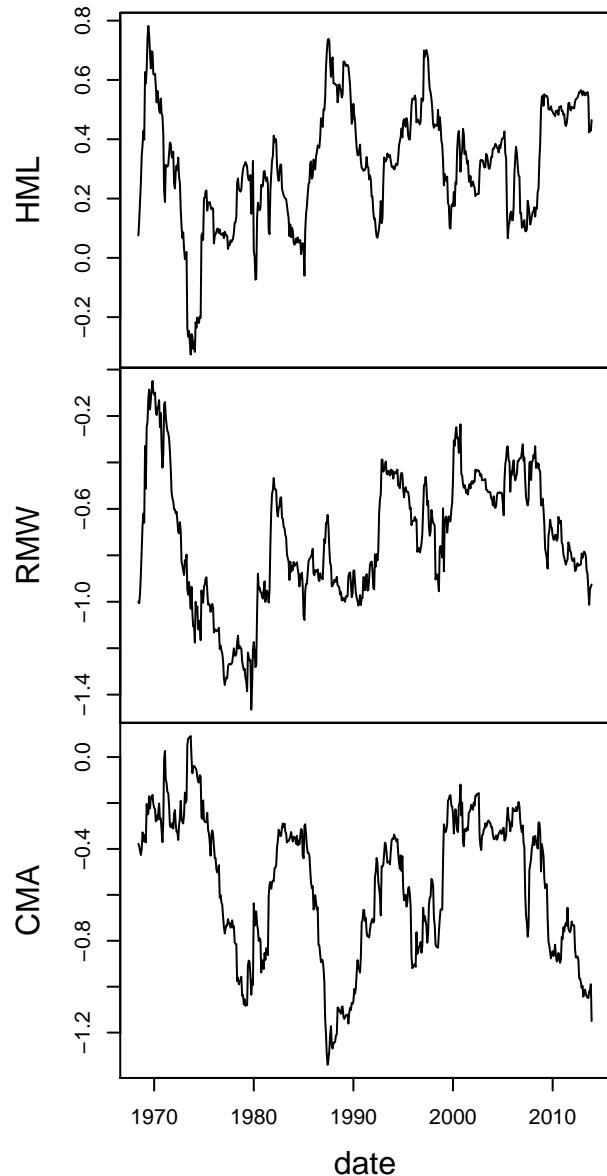
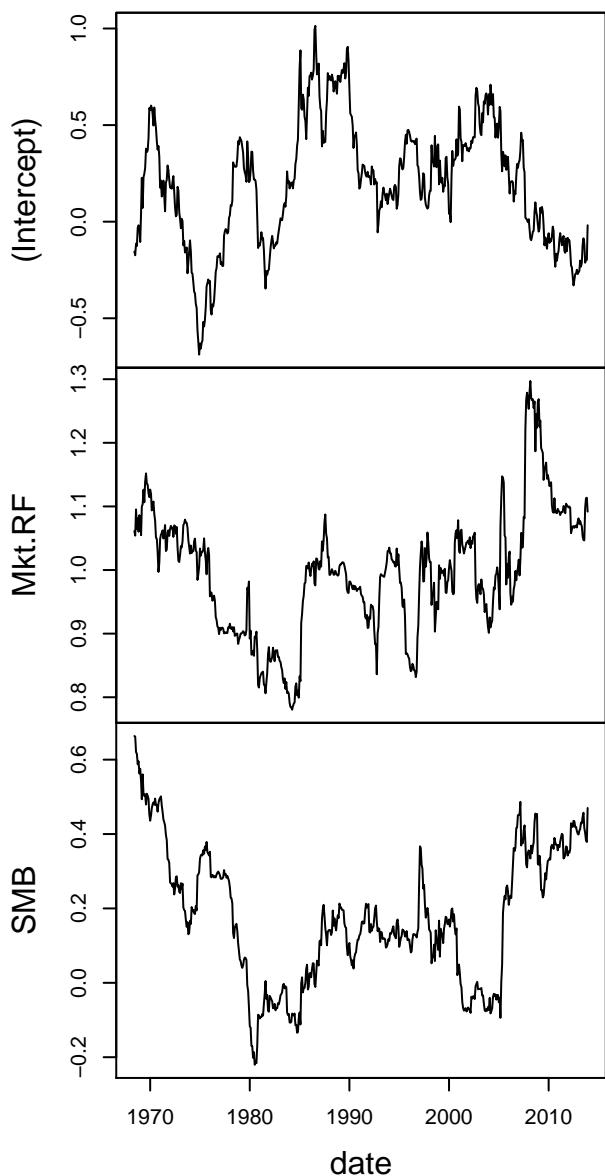
5 Factor Rolling Regression on OP1.INV2 from the portfolio 25_OP_INV



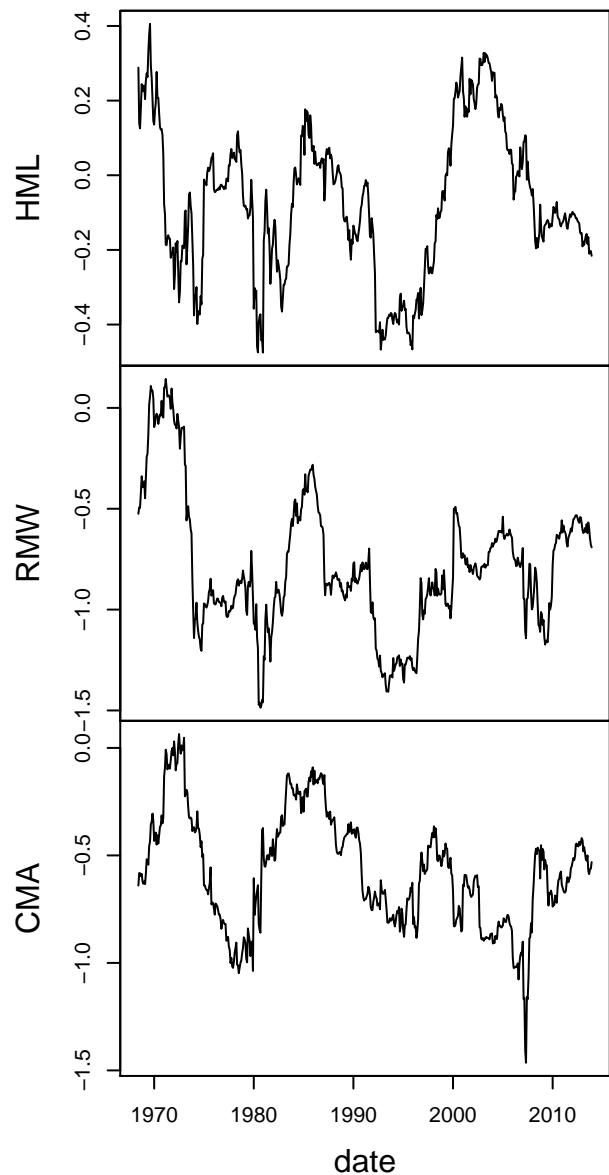
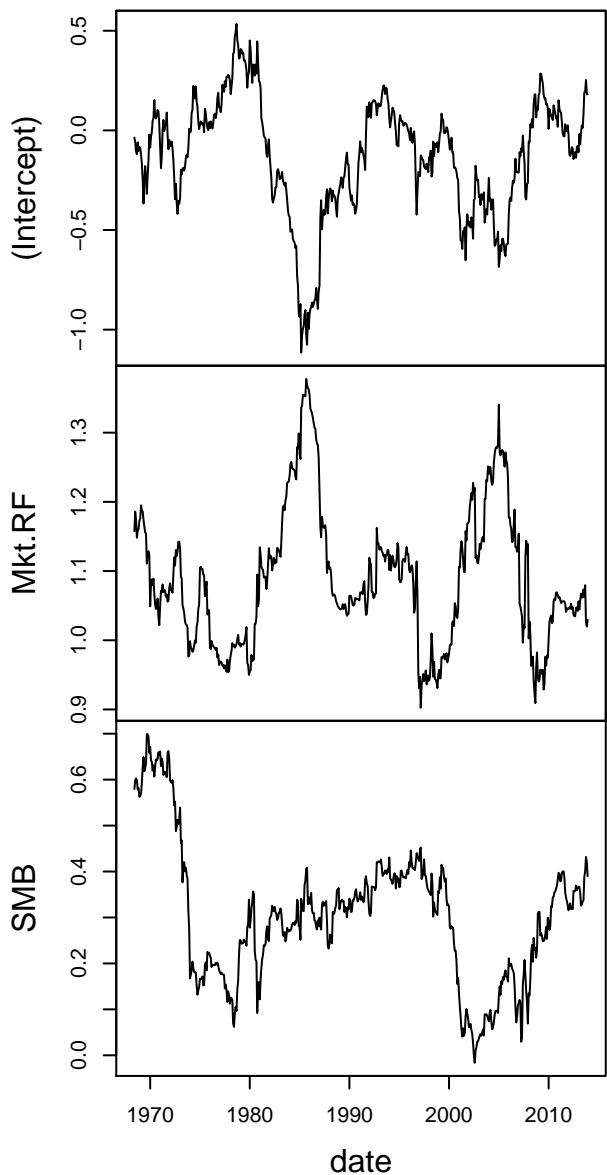
5 Factor Rolling Regression on OP1.INV3 from the portfolio 25_OP_INV



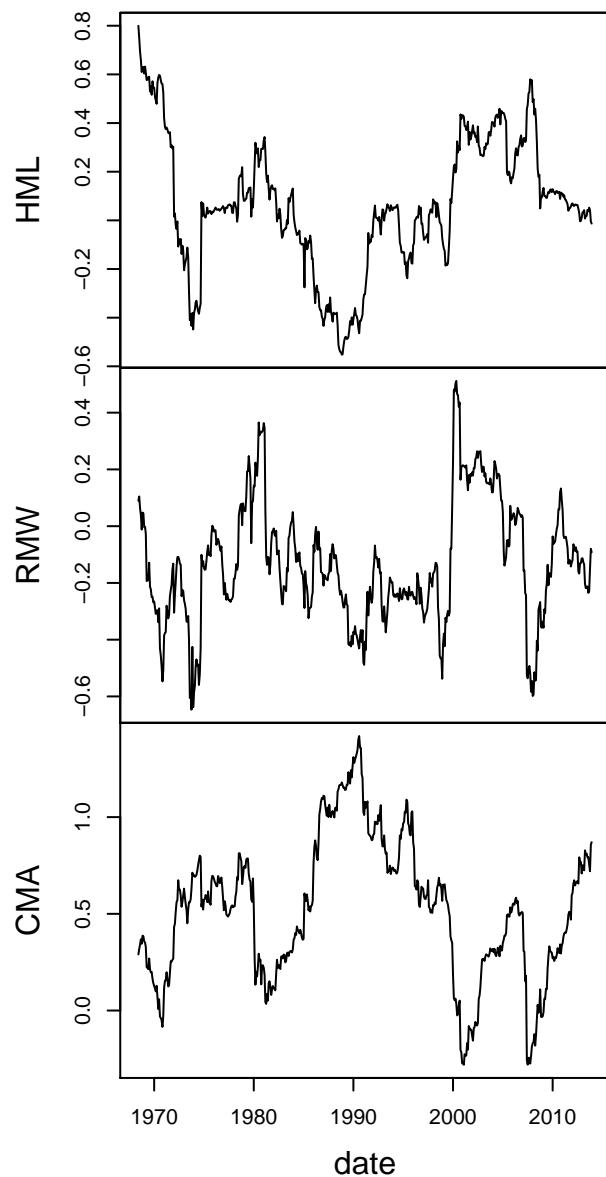
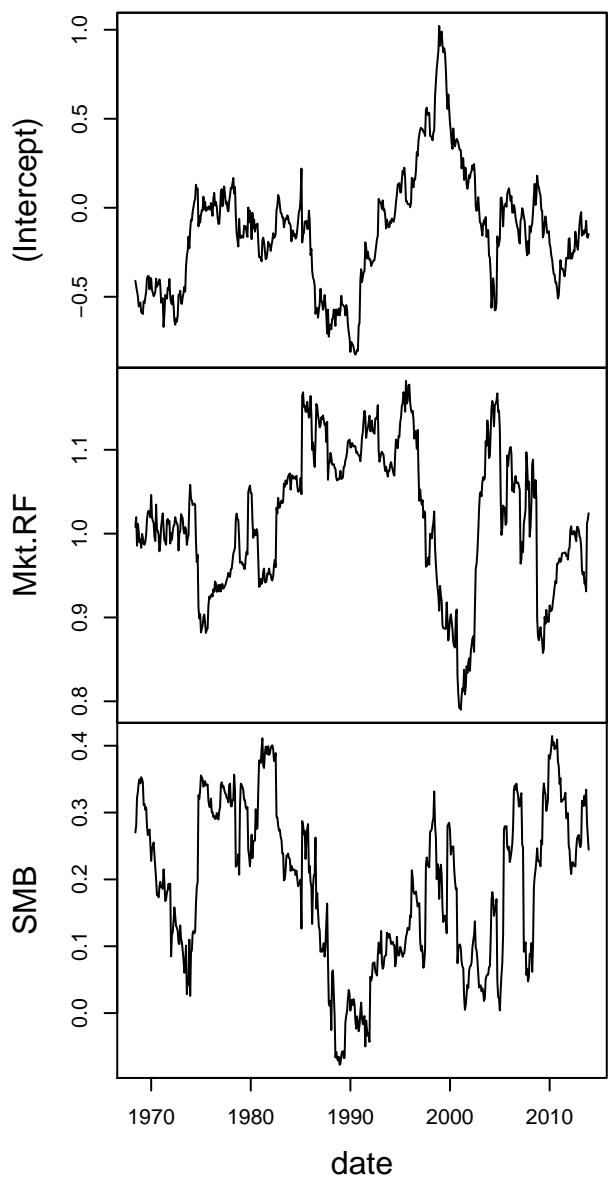
5 Factor Rolling Regression on OP1.INV4 from the portfolio 25_OP_INV



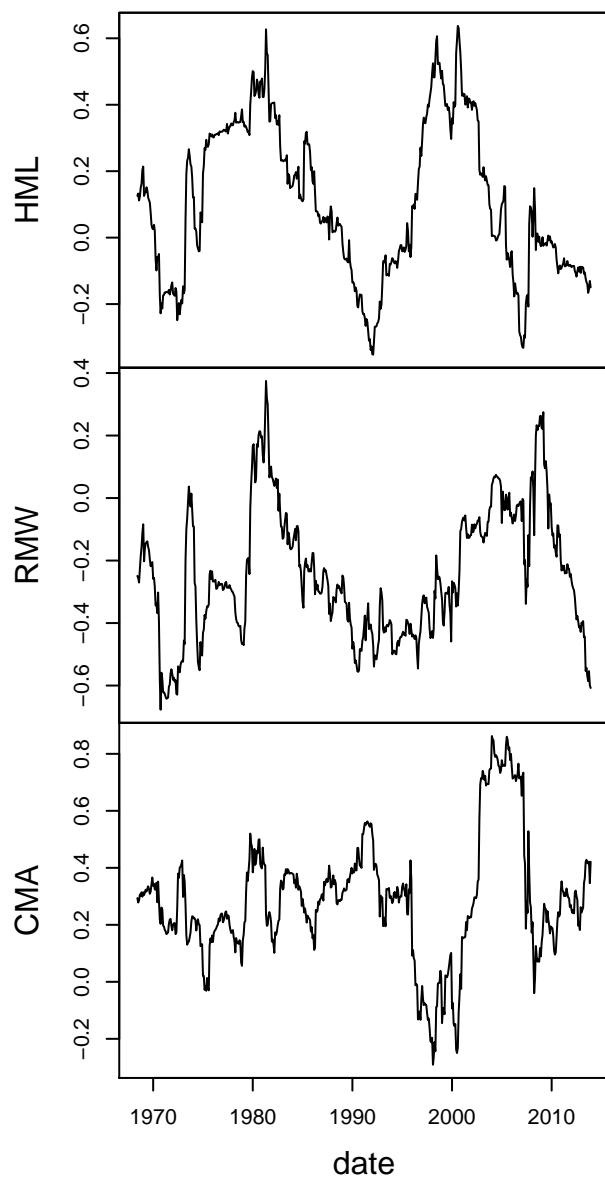
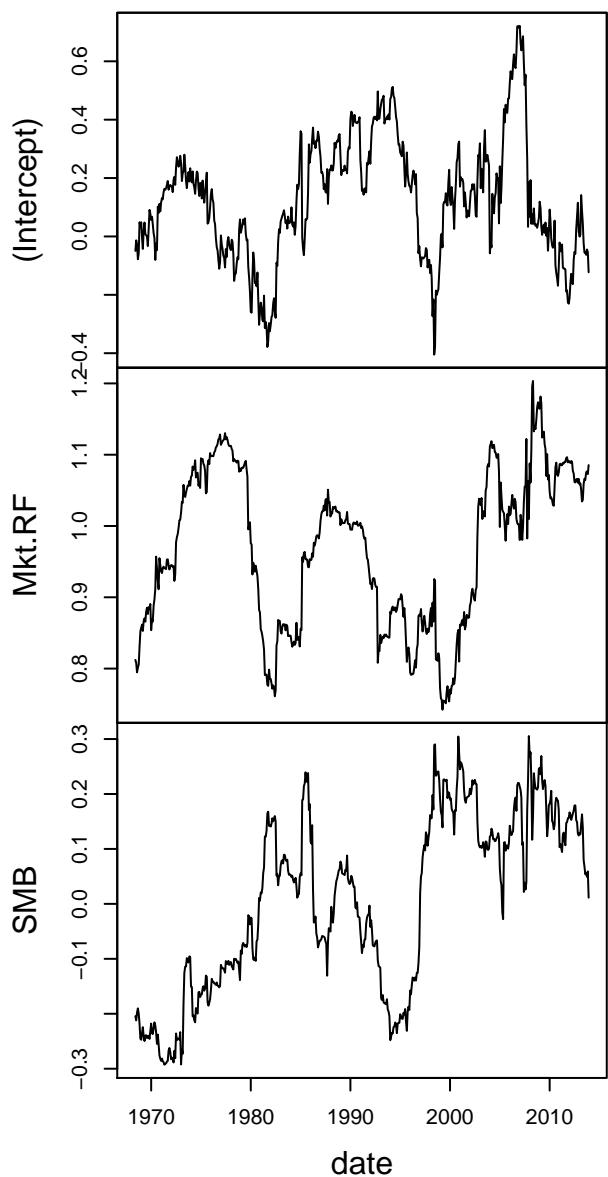
5 Factor Rolling Regression on LoOP.HiINV from the portfolio 25_OP_INV



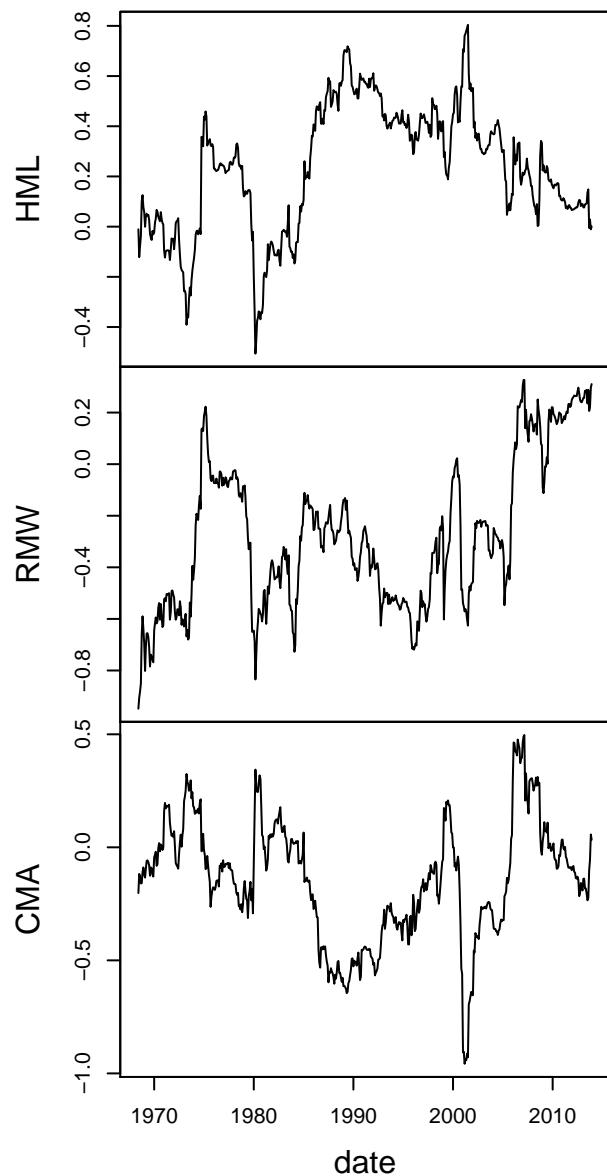
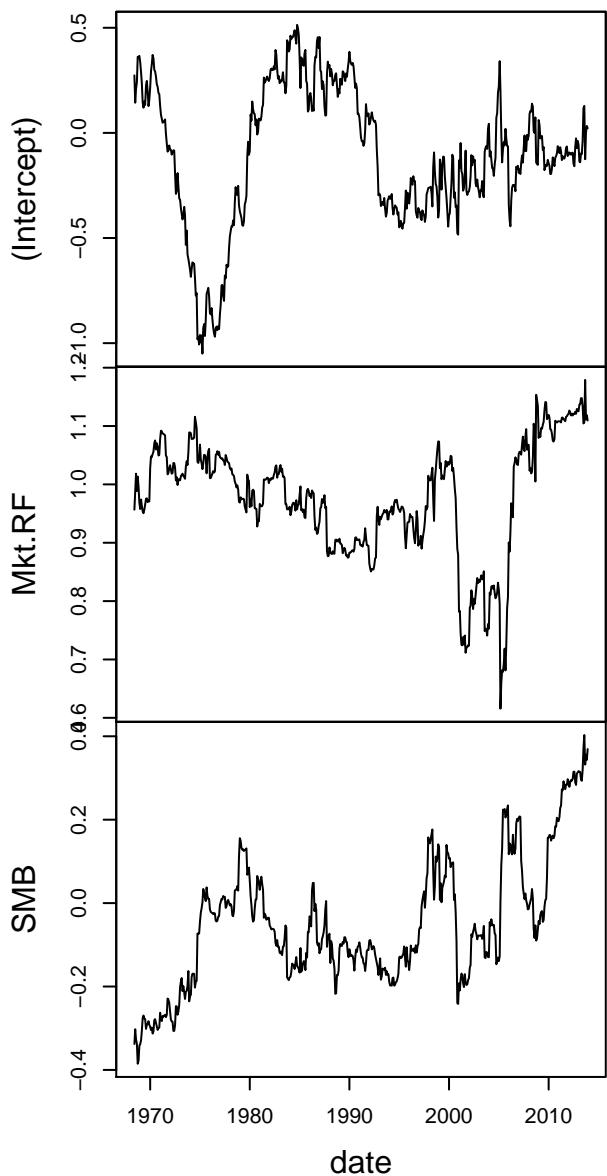
5 Factor Rolling Regression on OP2.INV1 from the portfolio 25_OP_INV



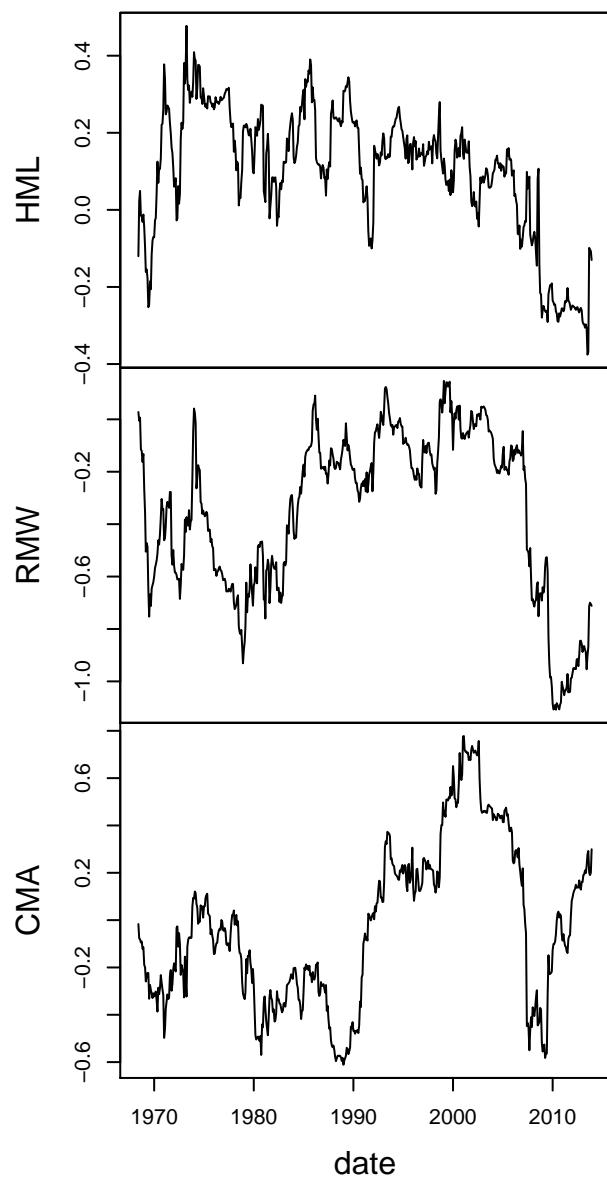
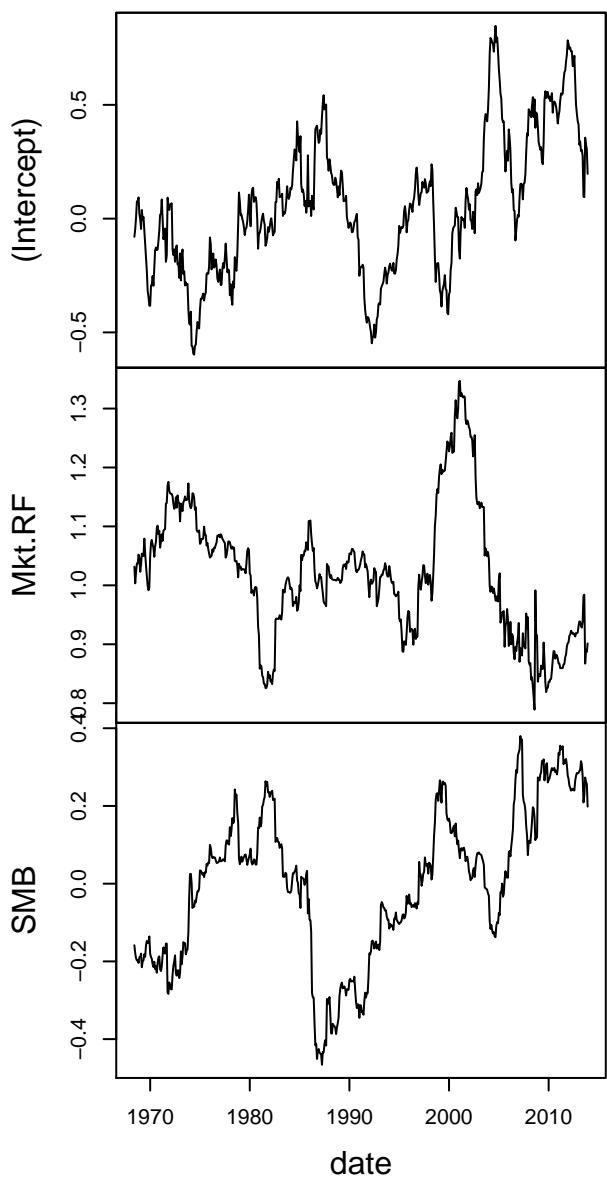
5 Factor Rolling Regression on OP2.INV2 from the portfolio 25_OP_INV



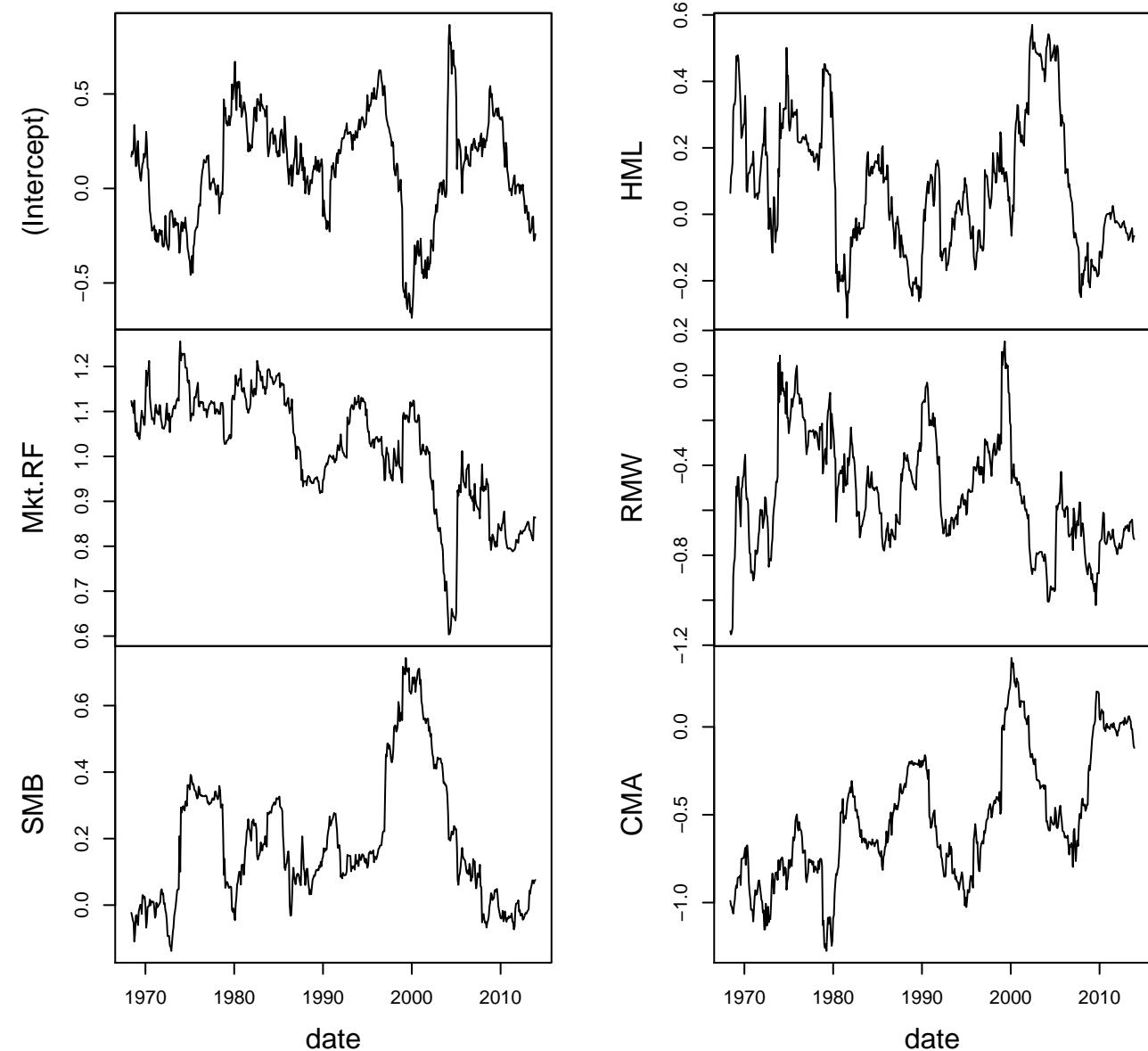
5 Factor Rolling Regression on OP2.INV3 from the portfolio 25_OP_INV



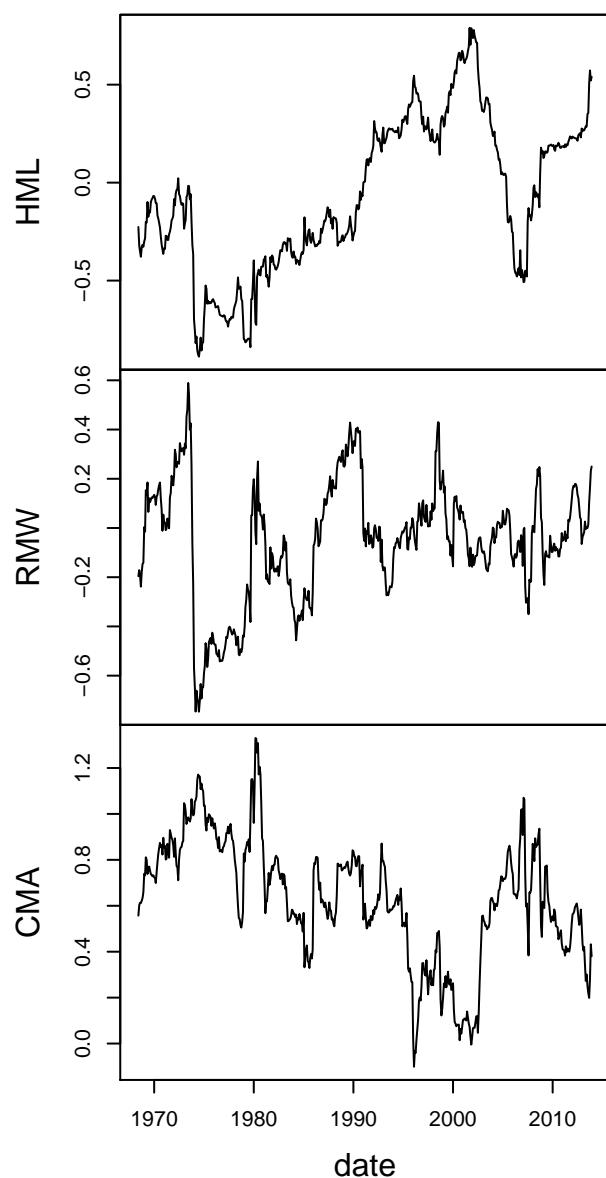
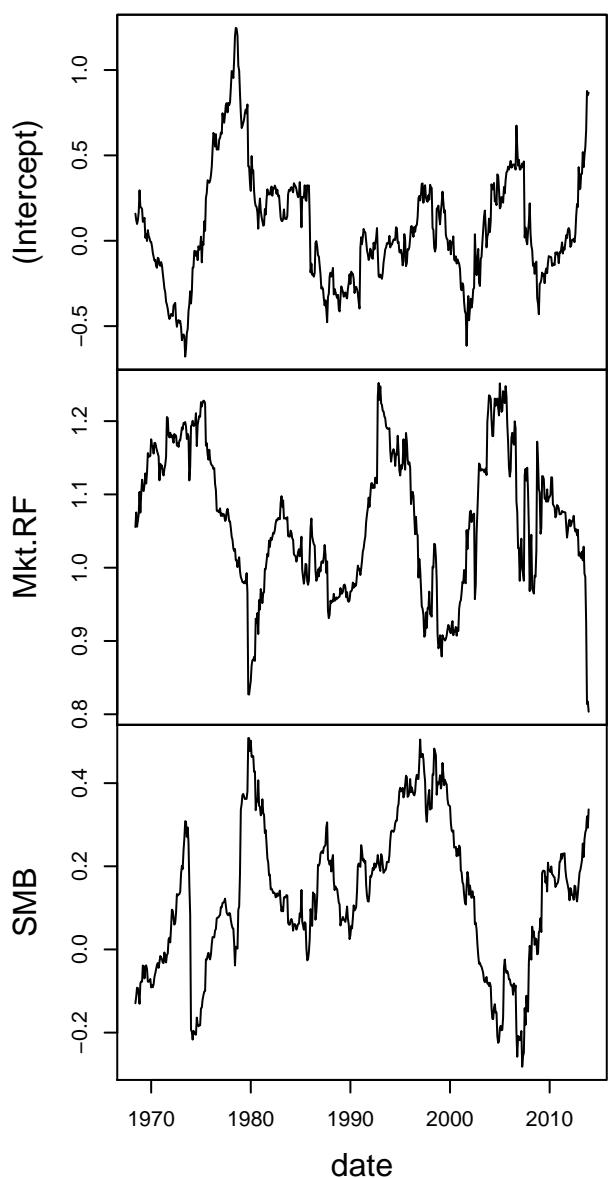
5 Factor Rolling Regression on OP2.INV4 from the portfolio 25_OP_INV



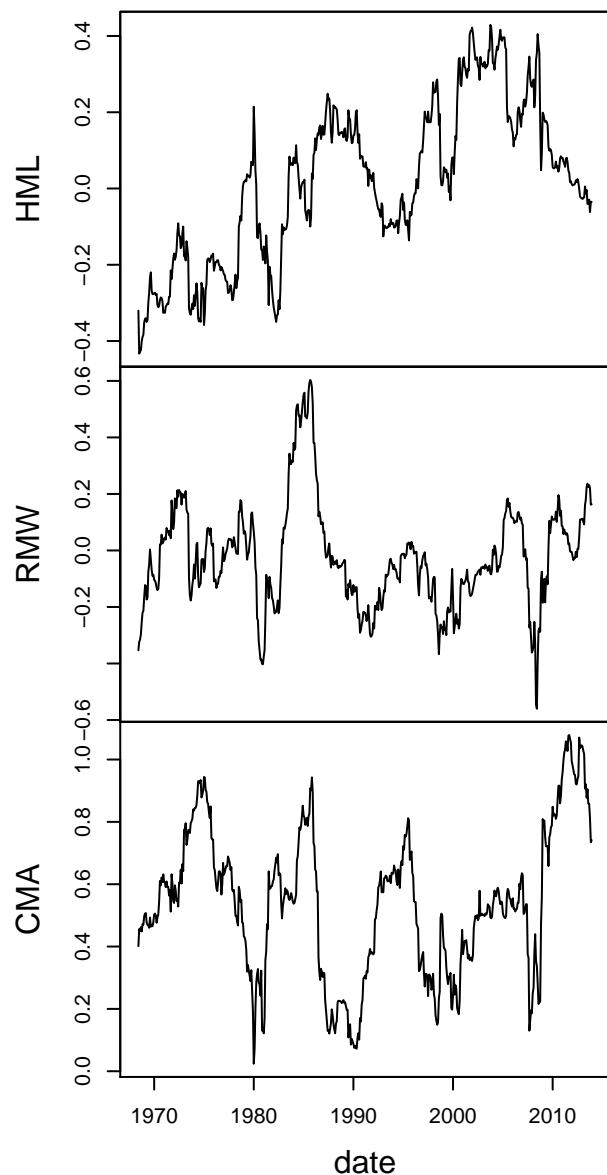
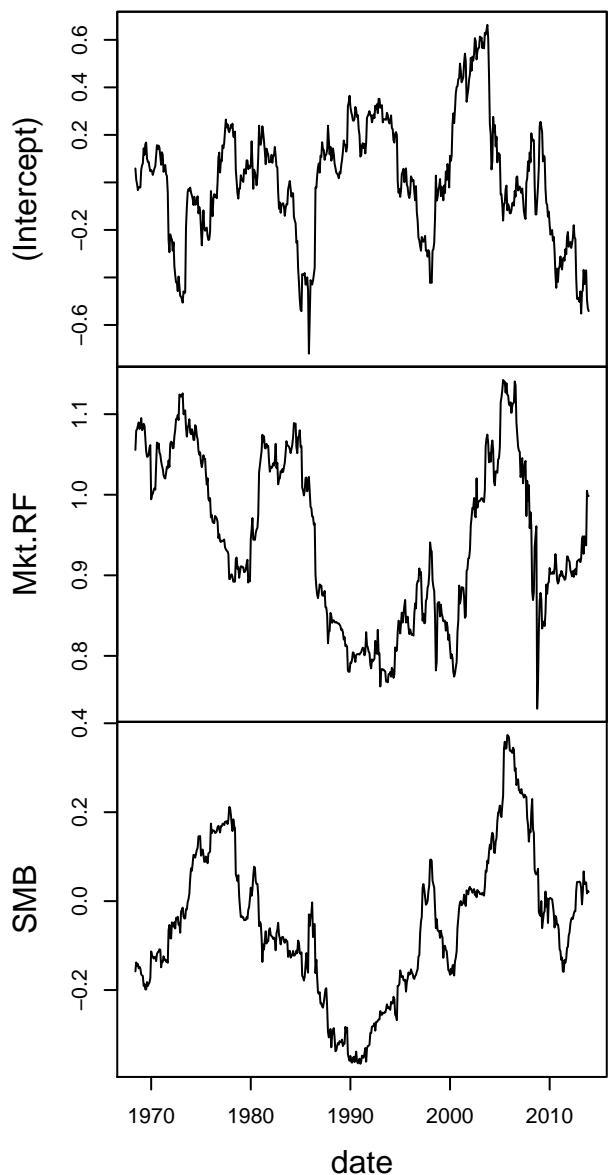
5 Factor Rolling Regression on OP2.INV5 from the portfolio 25_OP_INV



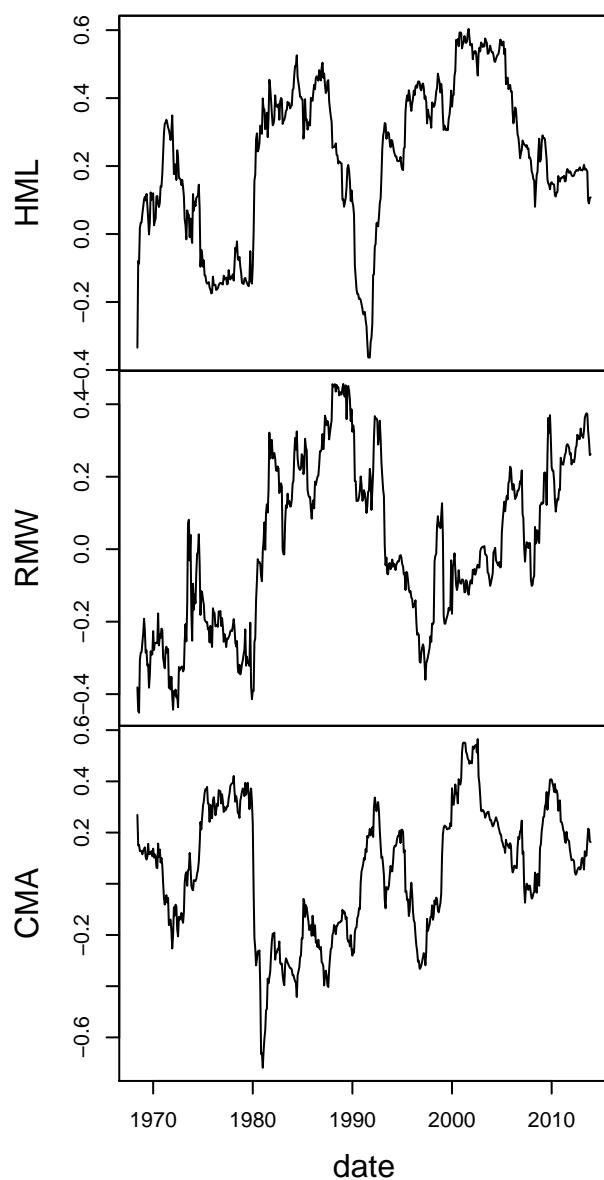
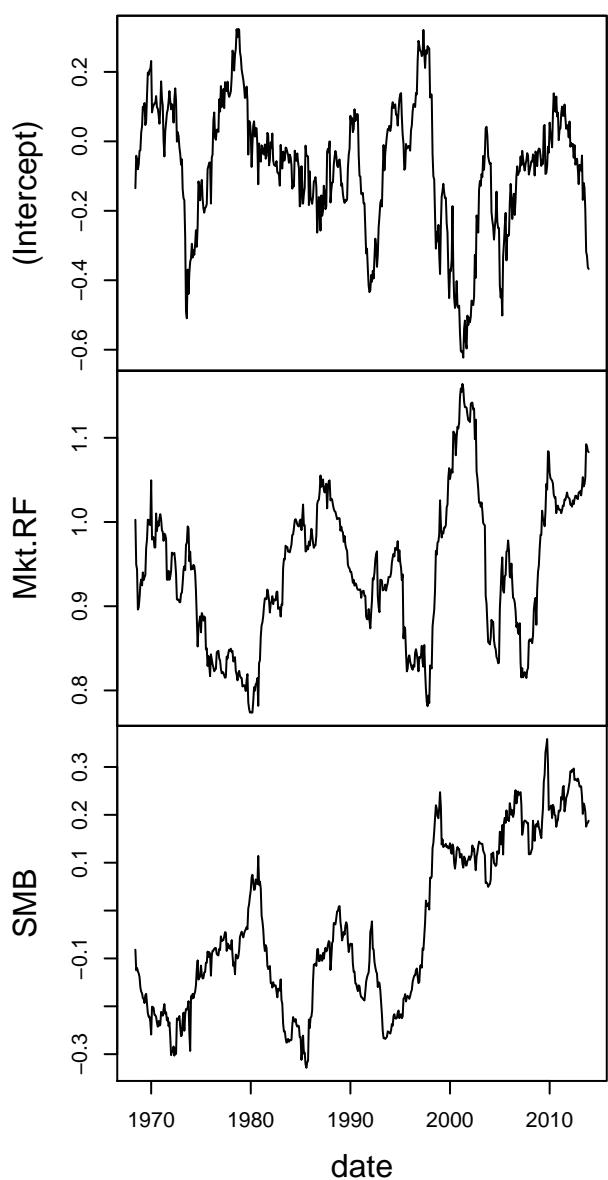
5 Factor Rolling Regression on OP3.INV1 from the portfolio 25_OP_INV



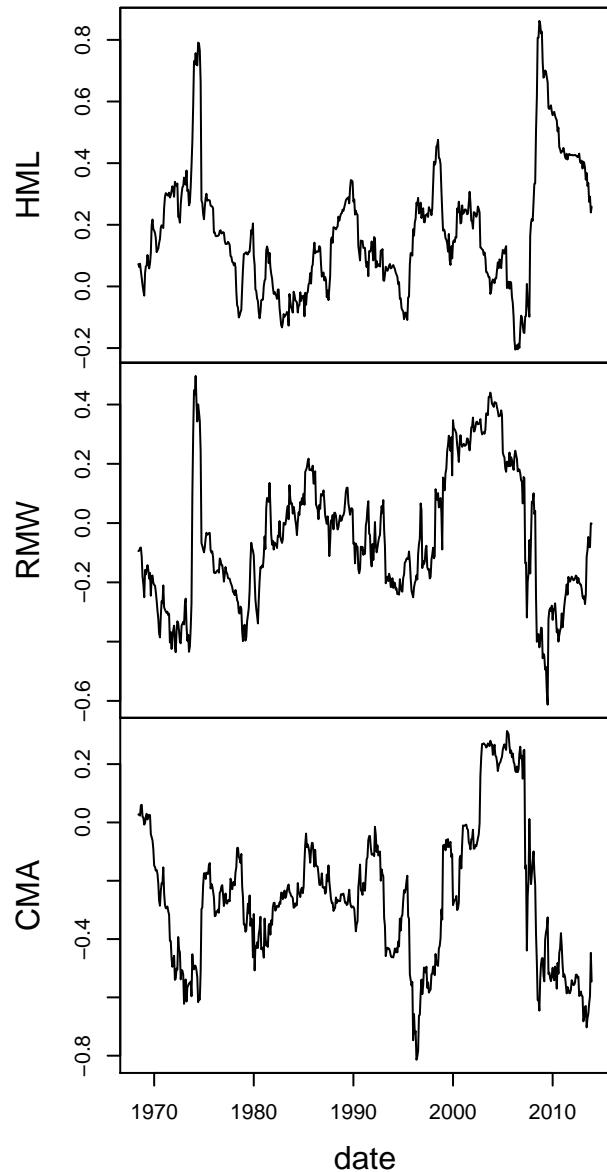
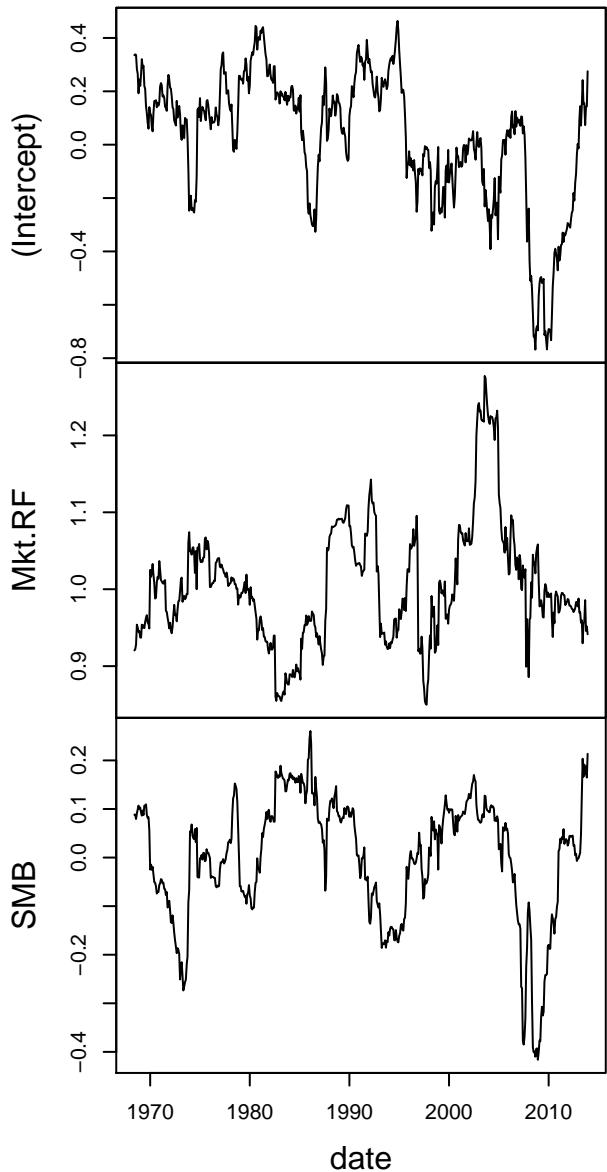
5 Factor Rolling Regression on OP3.INV2 from the portfolio 25_OP_INV



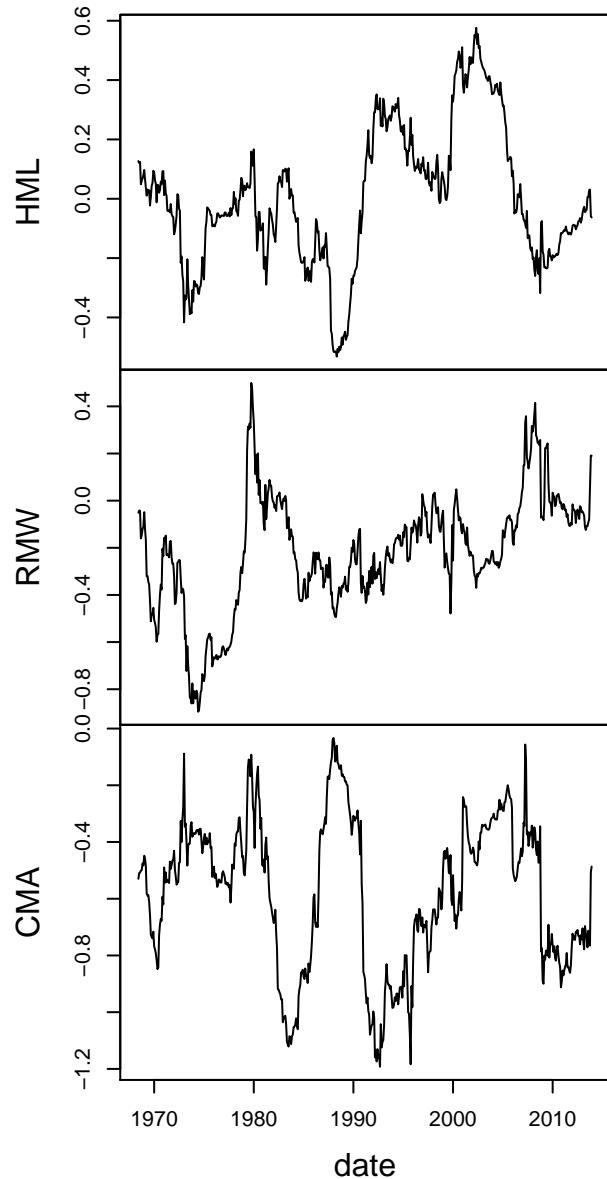
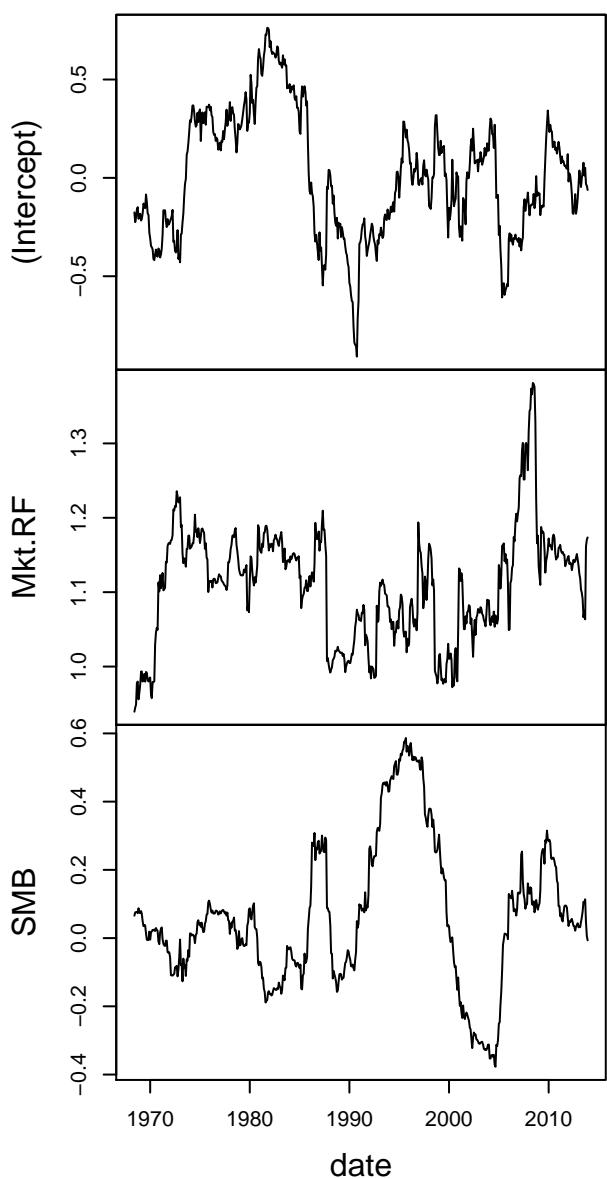
5 Factor Rolling Regression on OP3.INV3 from the portfolio 25_OP_INV



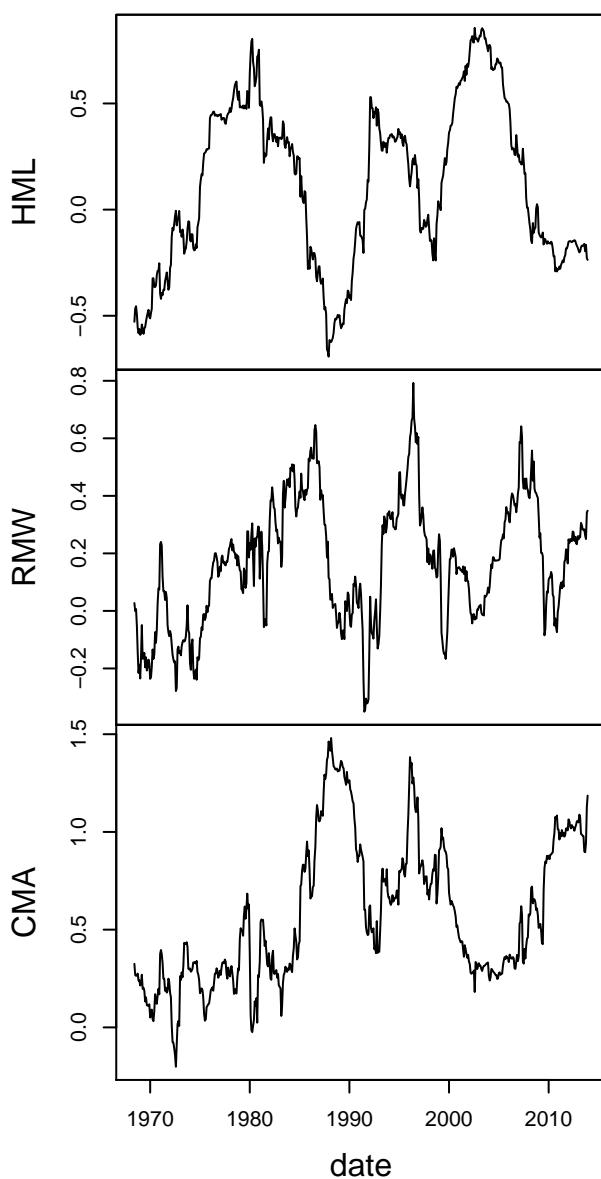
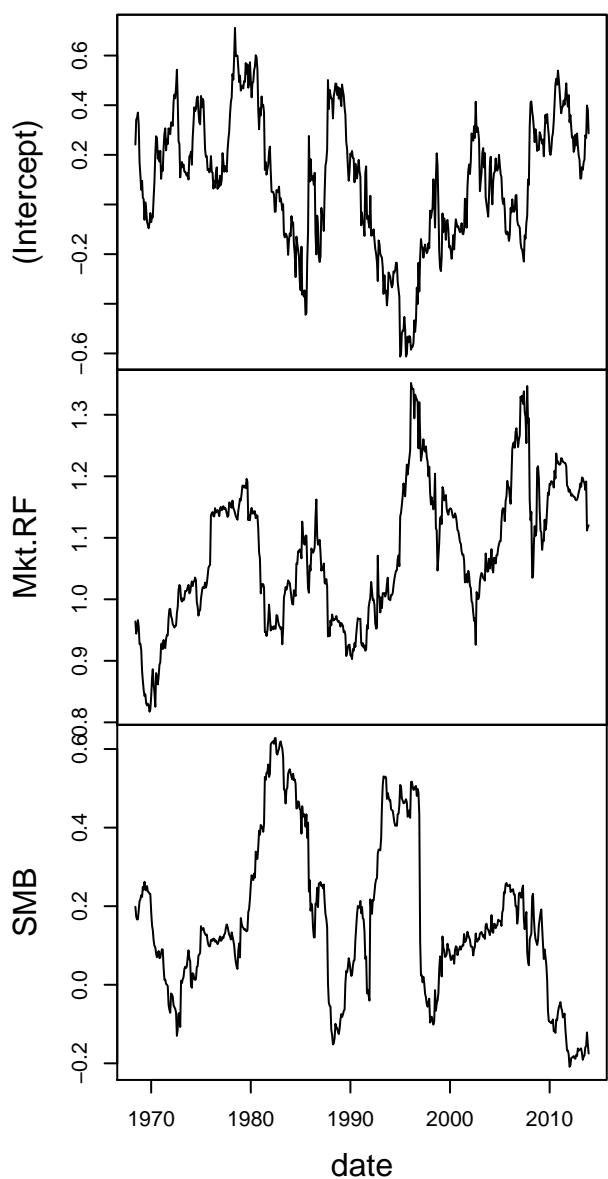
5 Factor Rolling Regression on OP3.INV4 from the portfolio 25_OP_INV



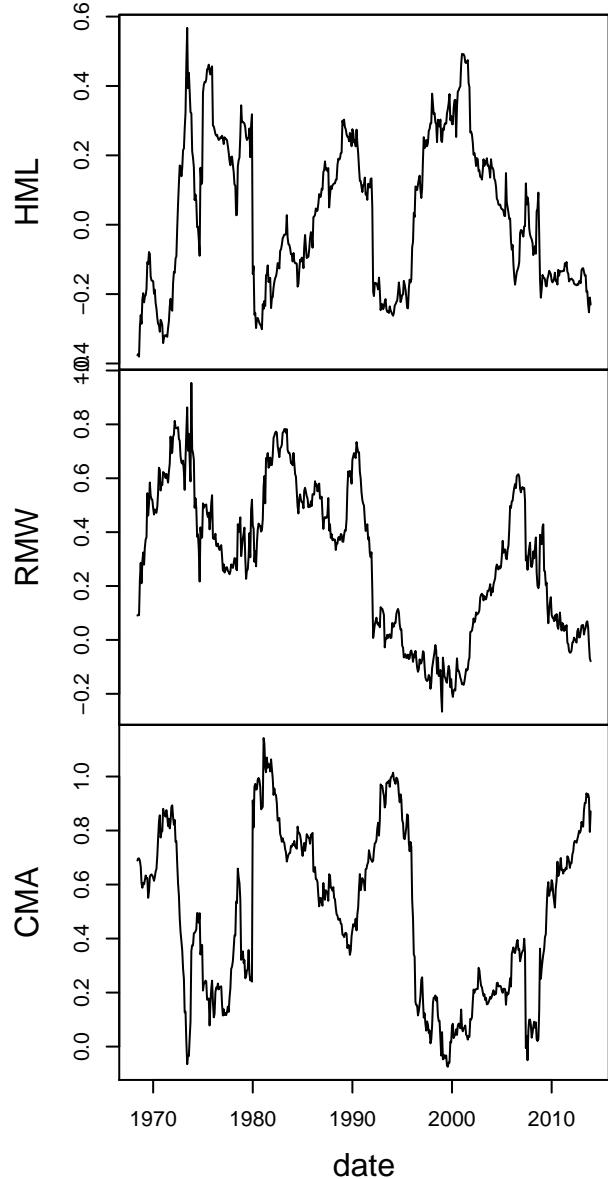
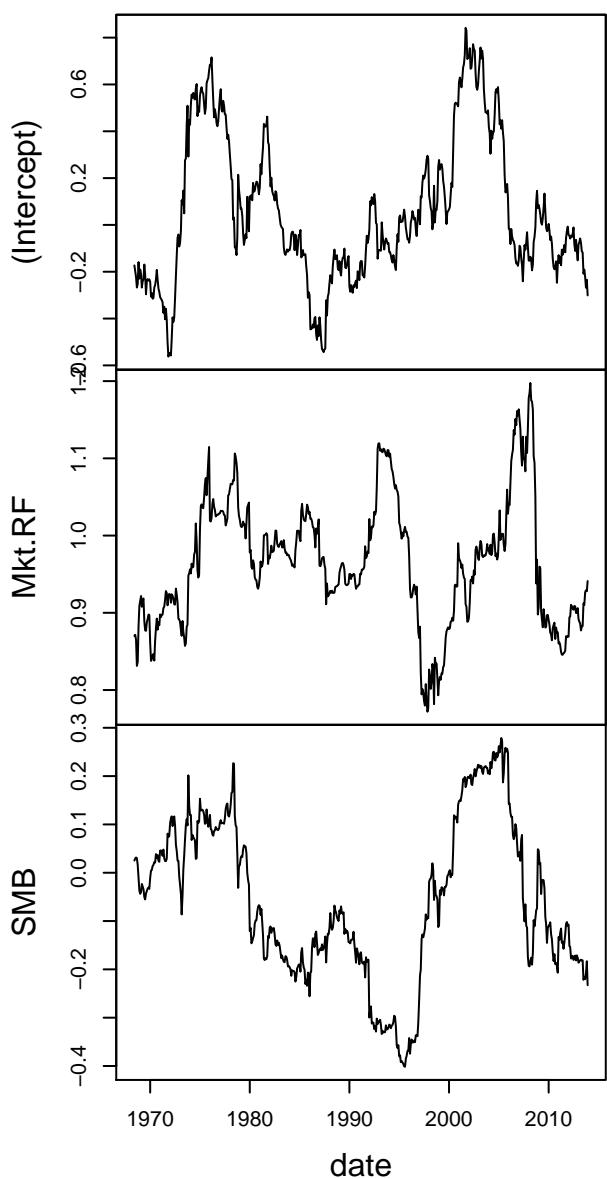
5 Factor Rolling Regression on OP3.INV5 from the portfolio 25_OP_INV



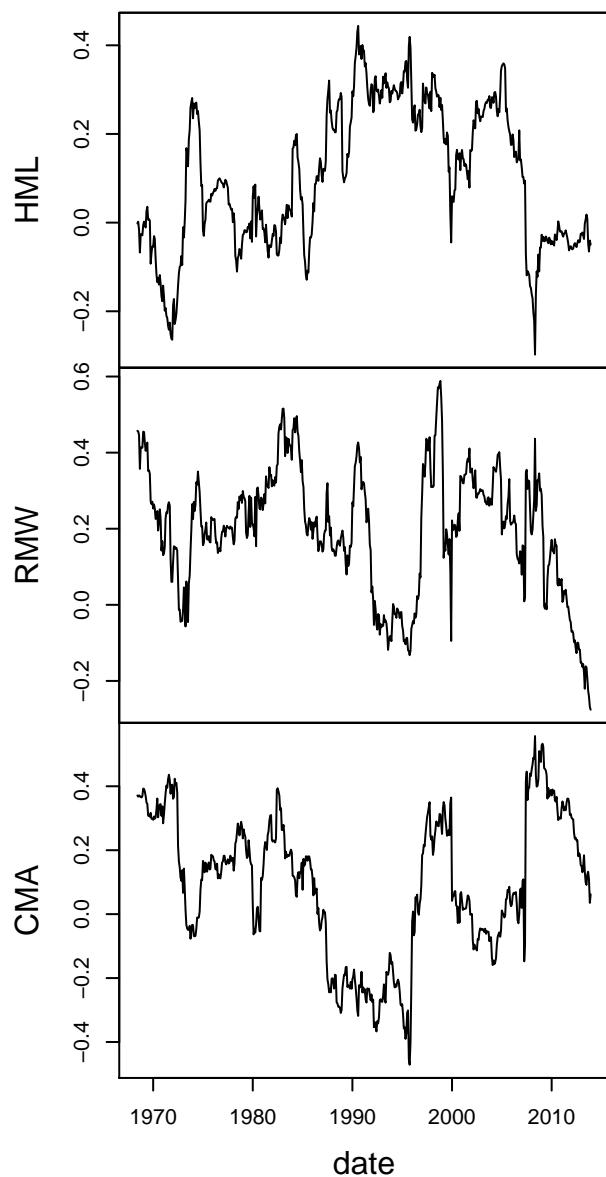
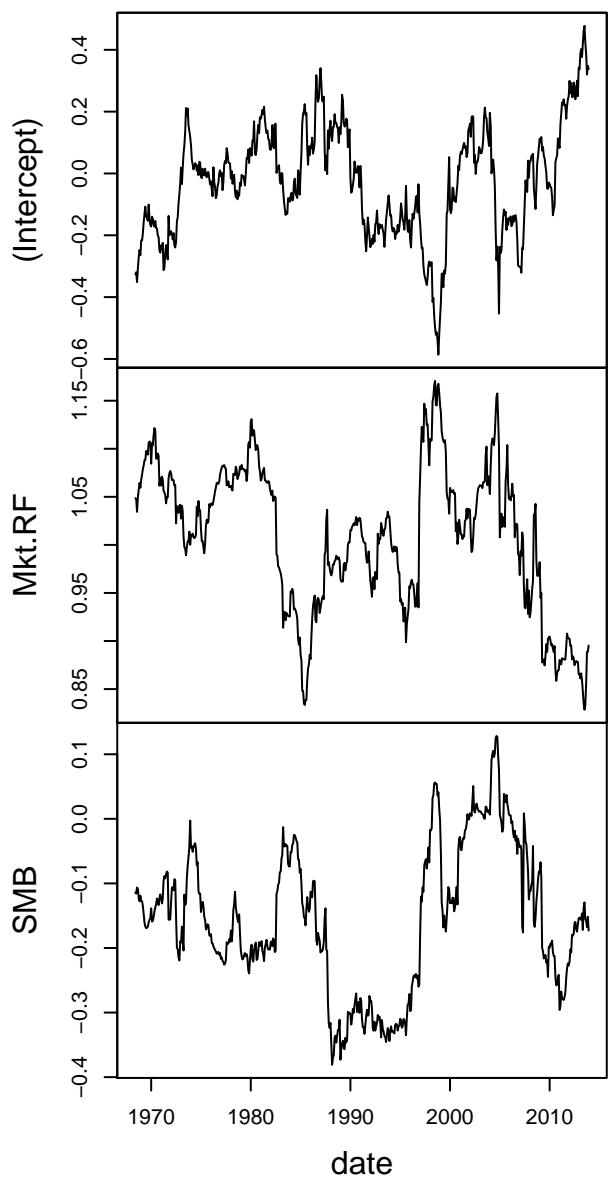
5 Factor Rolling Regression on OP4.INV1 from the portfolio 25_OP_INV



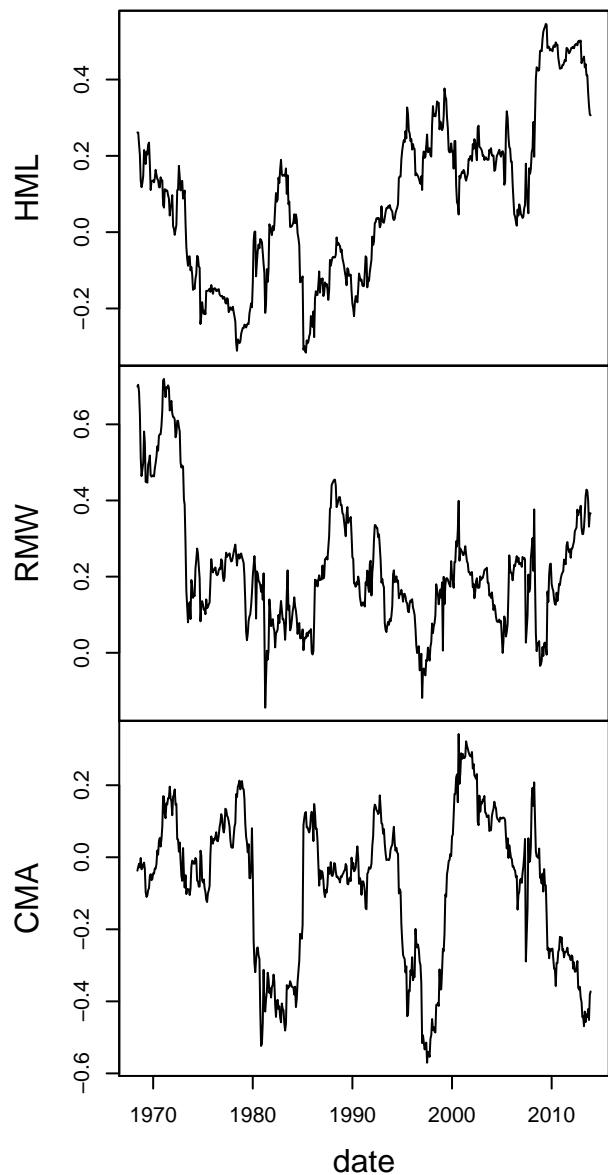
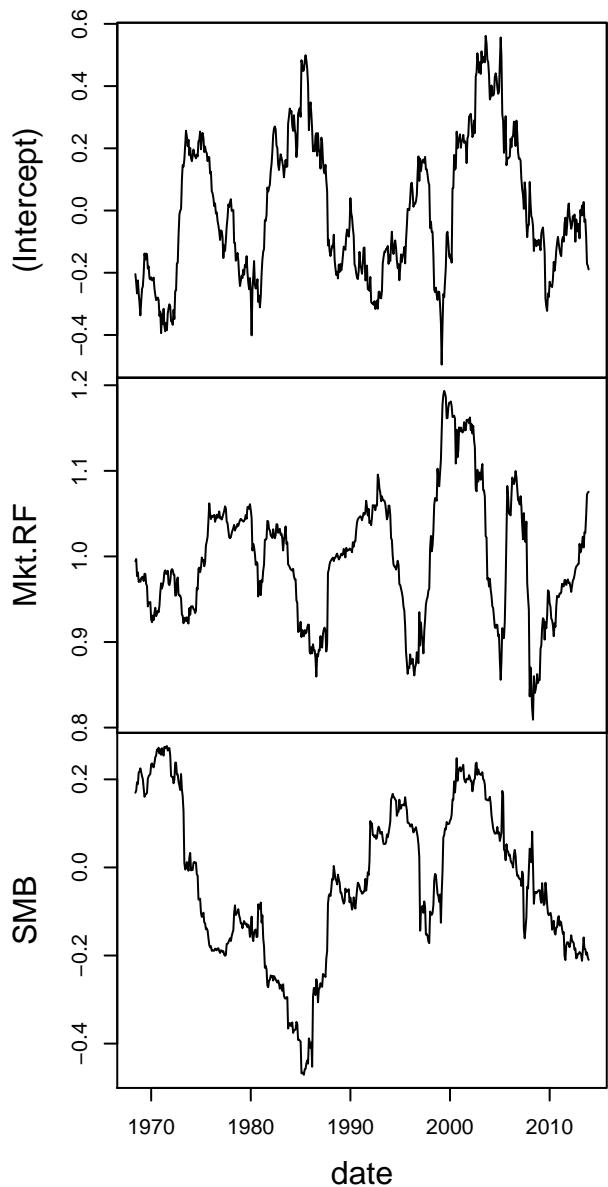
5 Factor Rolling Regression on OP4.INV2 from the portfolio 25_OP_INV



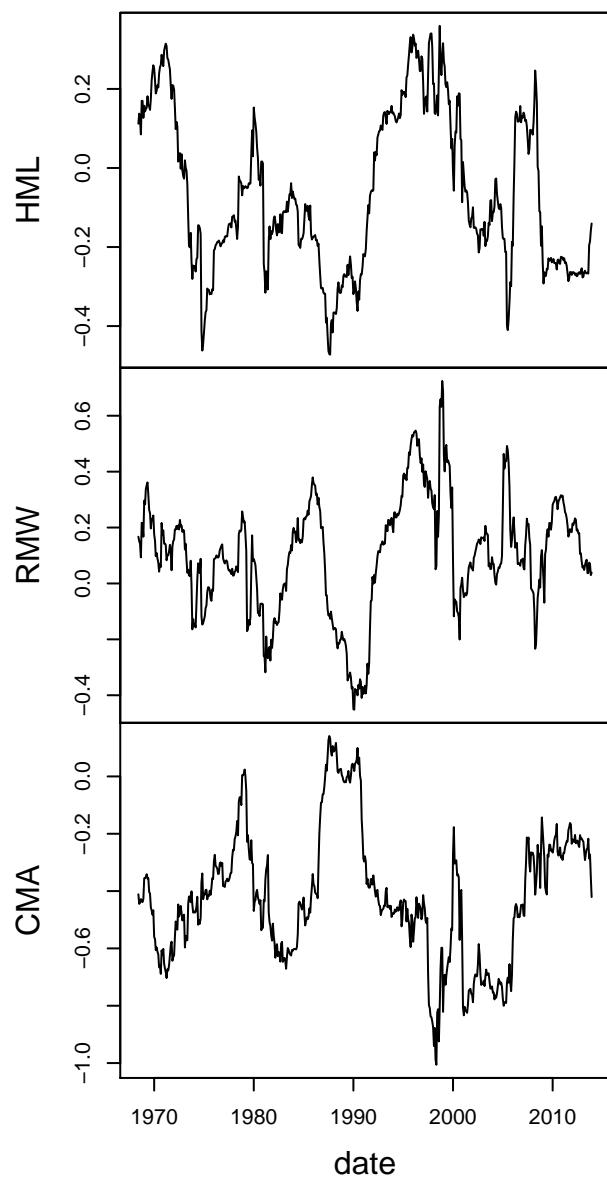
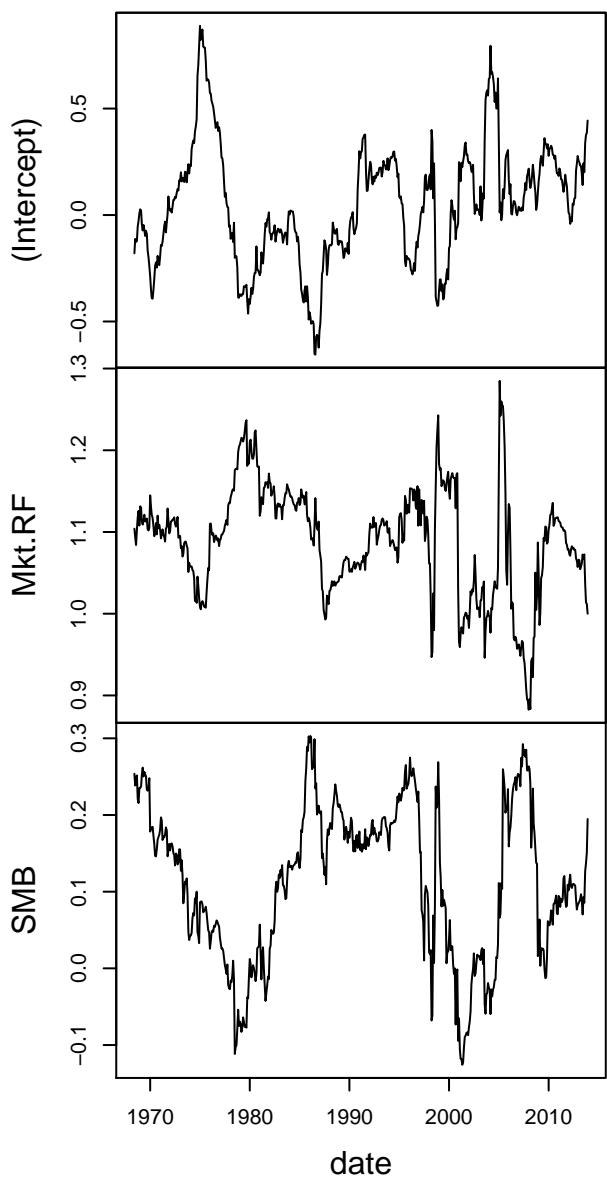
5 Factor Rolling Regression on OP4.INV3 from the portfolio 25_OP_INV



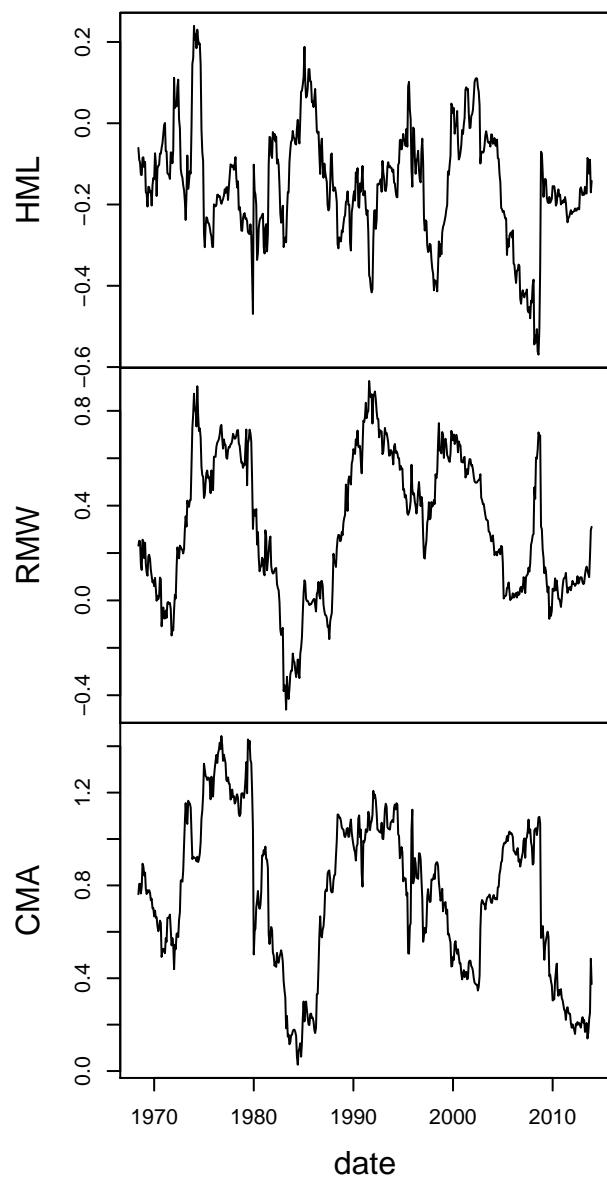
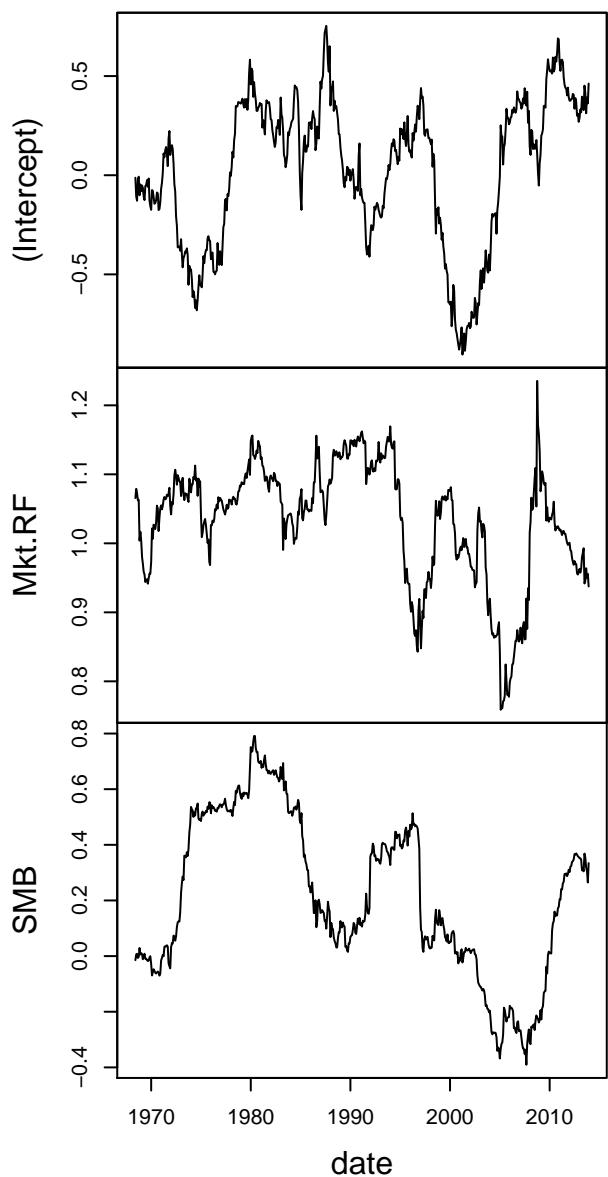
5 Factor Rolling Regression on OP4.INV4 from the portfolio 25_OP_INV



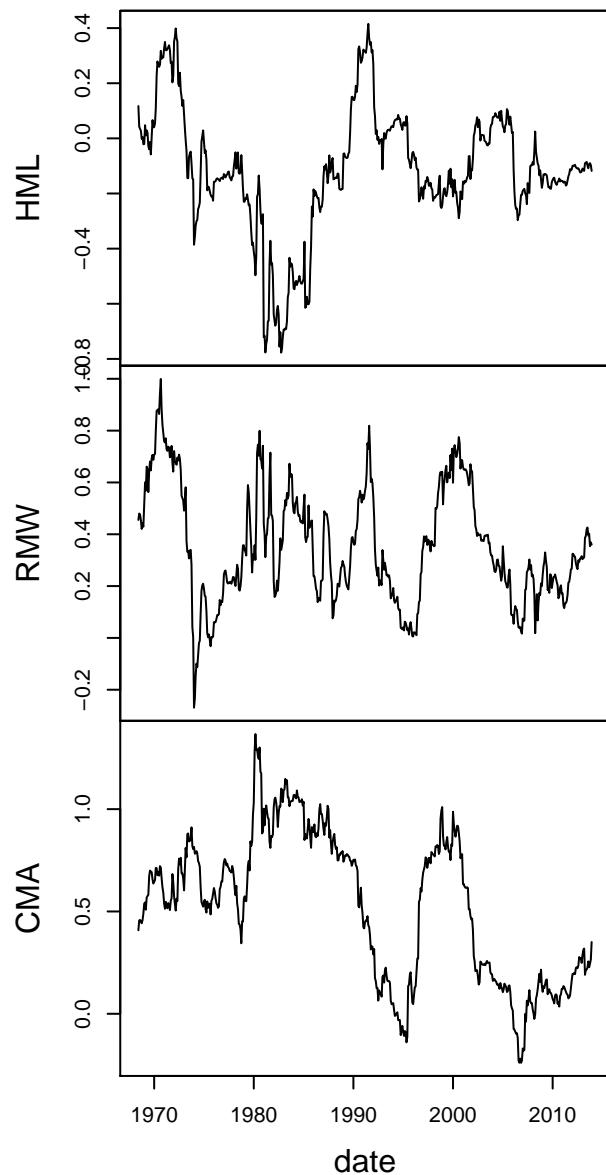
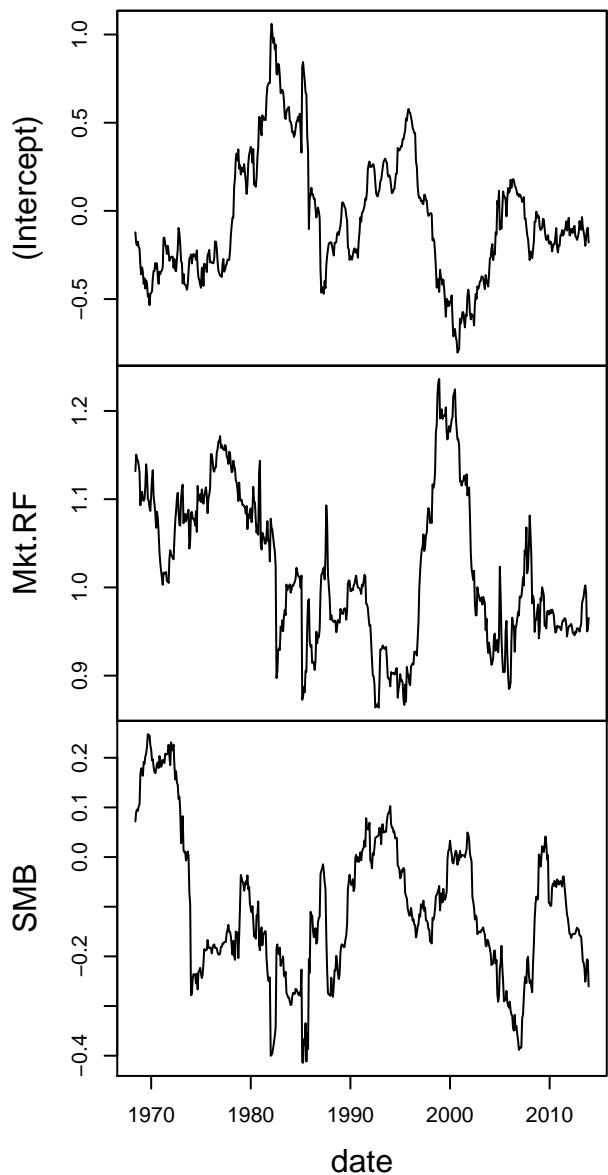
5 Factor Rolling Regression on OP4.INV5 from the portfolio 25_OP_INV



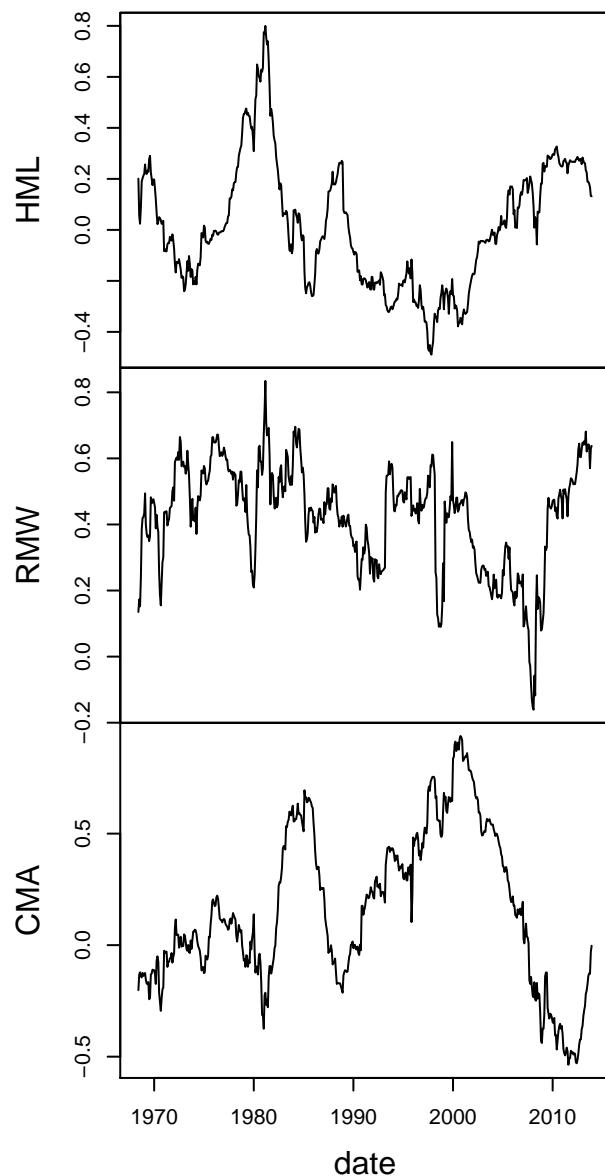
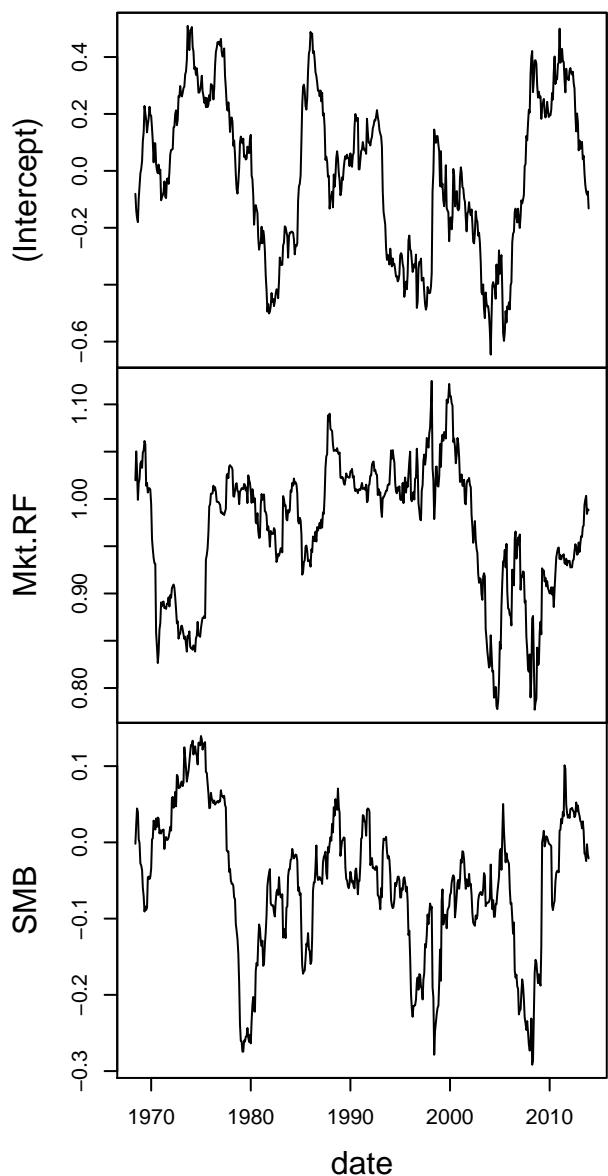
5 Factor Rolling Regression on HiOP.LoINV from the portfolio 25_OP_INV



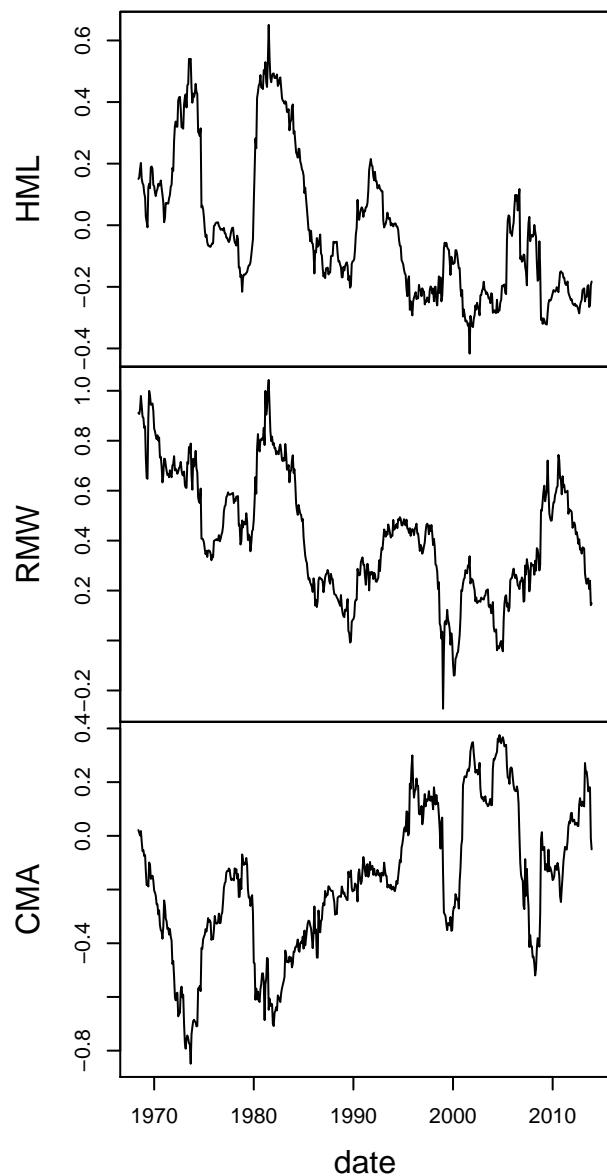
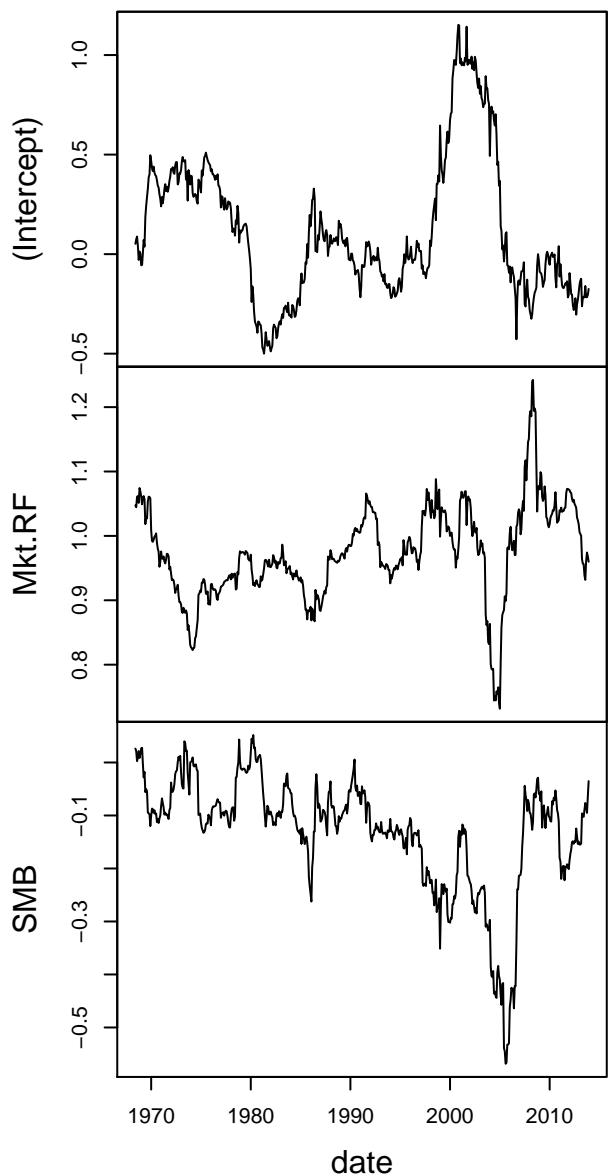
5 Factor Rolling Regression on OP5.INV2 from the portfolio 25_OP_INV



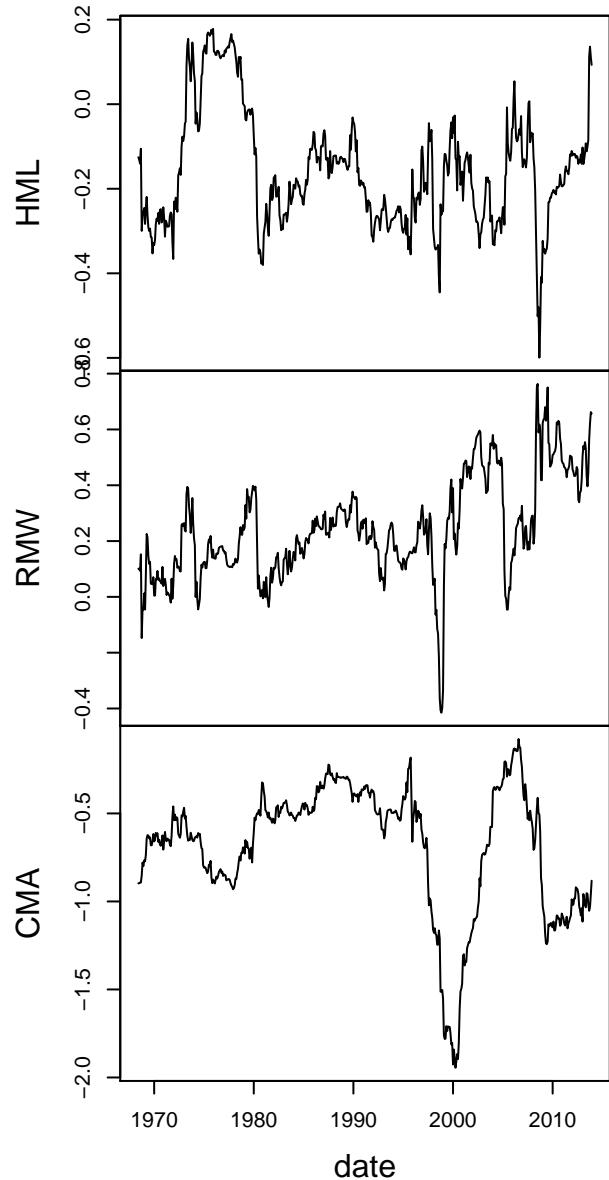
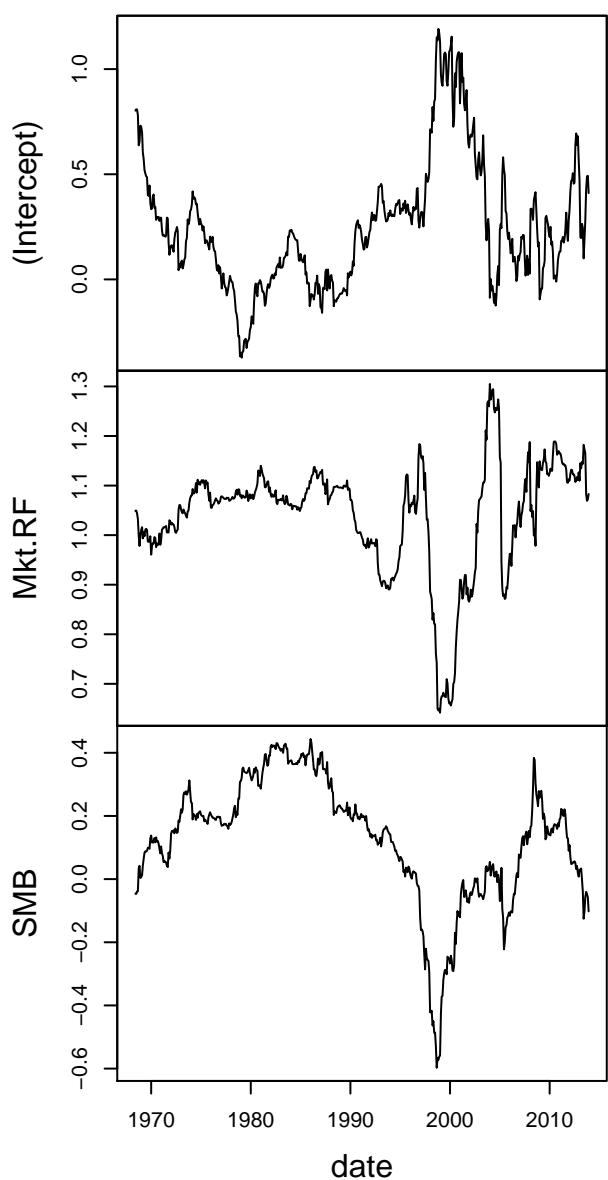
5 Factor Rolling Regression on OP5.INV3 from the portfolio 25_OP_INV



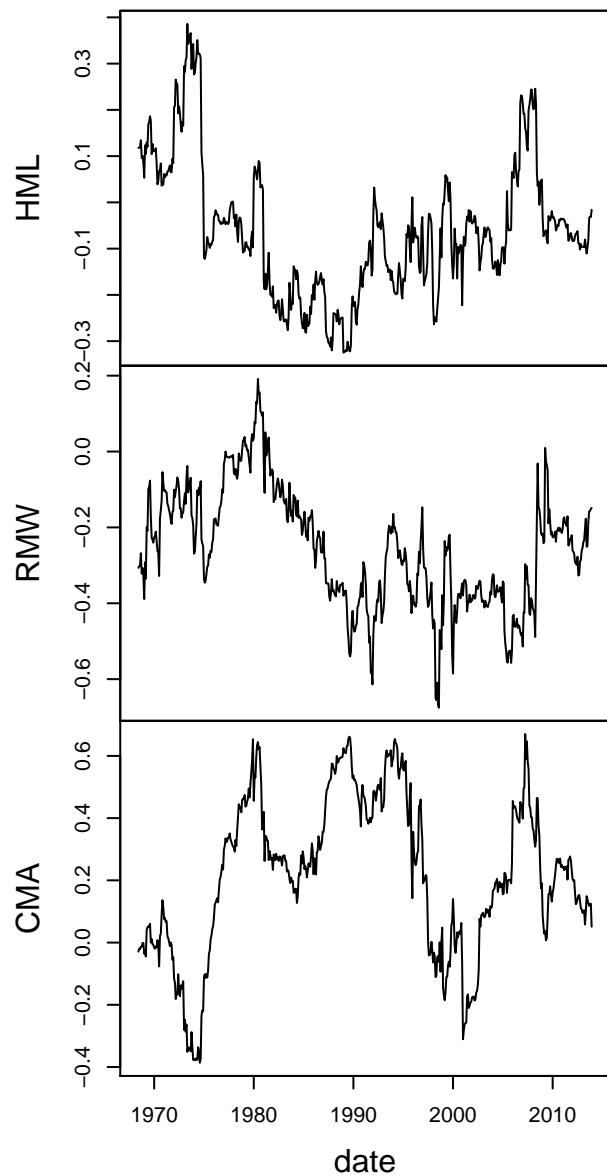
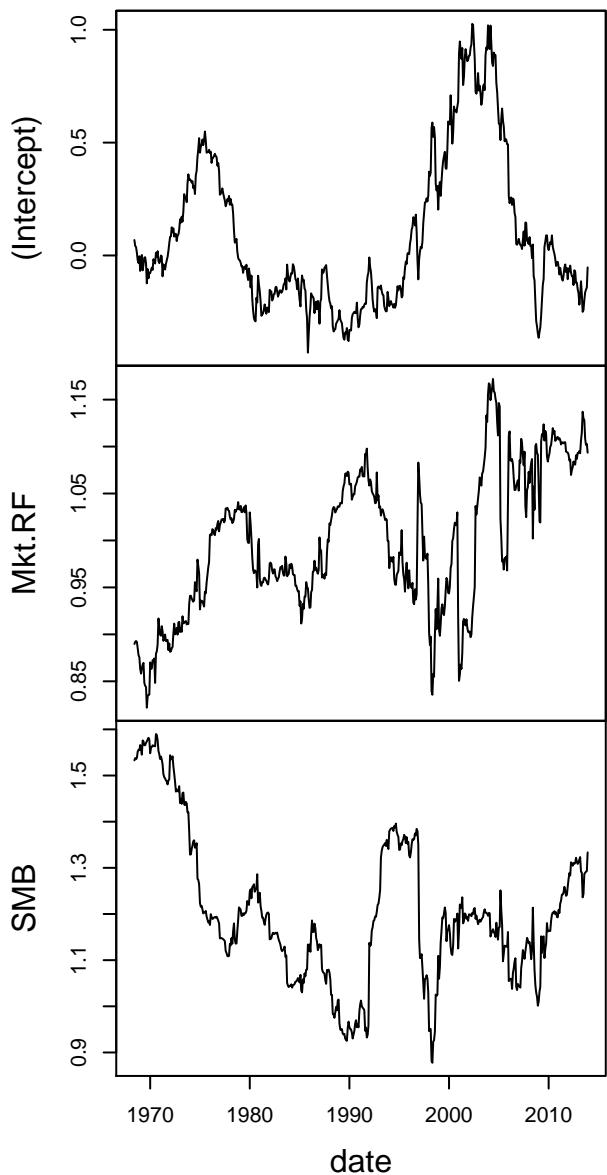
5 Factor Rolling Regression on OP5.INV4 from the portfolio 25_OP_INV



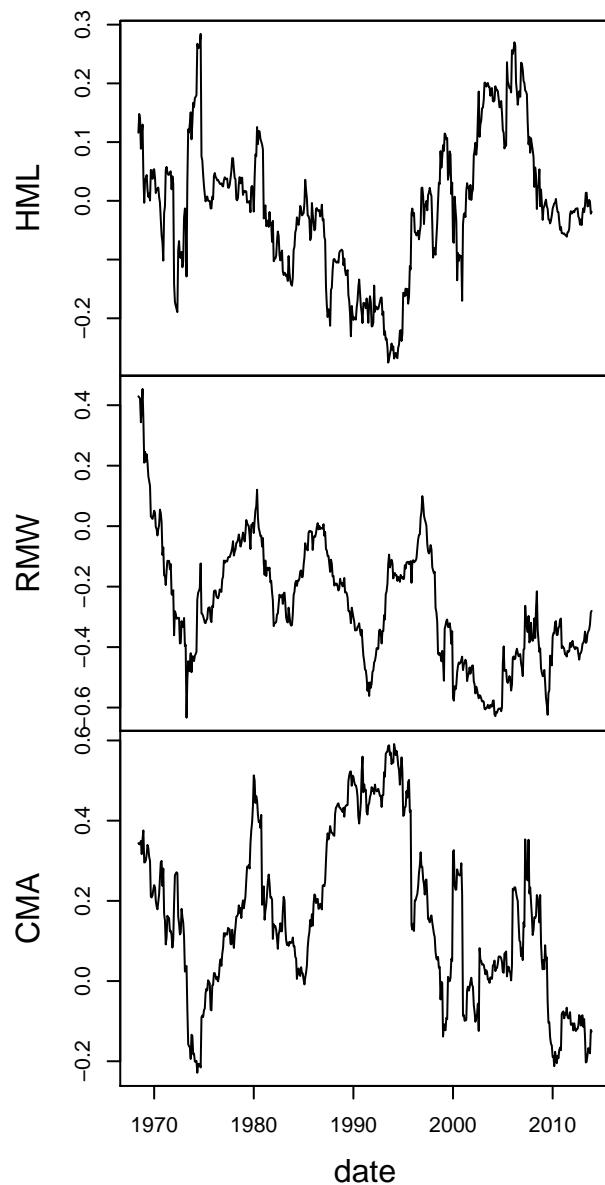
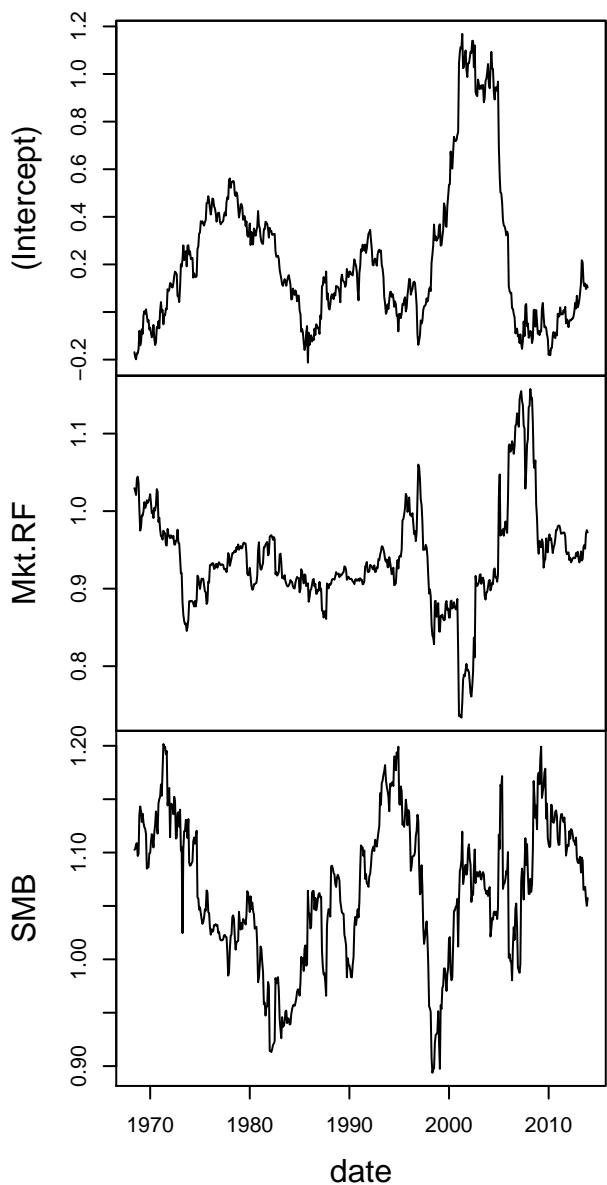
5 Factor Rolling Regression on HiOP.HiINV from the portfolio 25_OP_INV



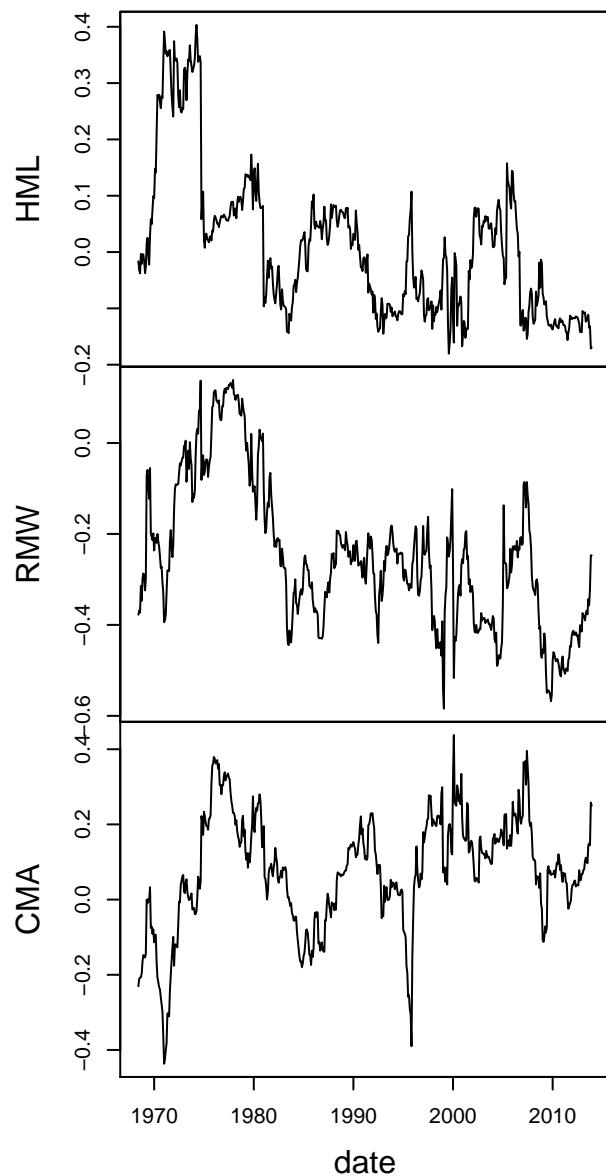
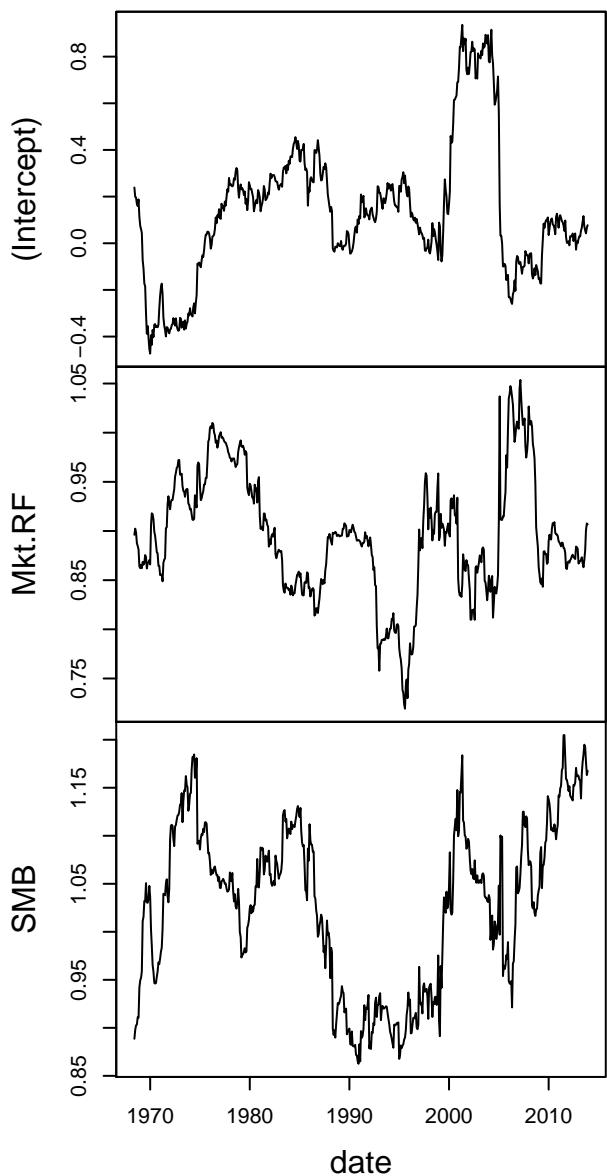
5 Factor Rolling Regression on SMALL.LoAC from the portfolio 25_SIZE_ACC



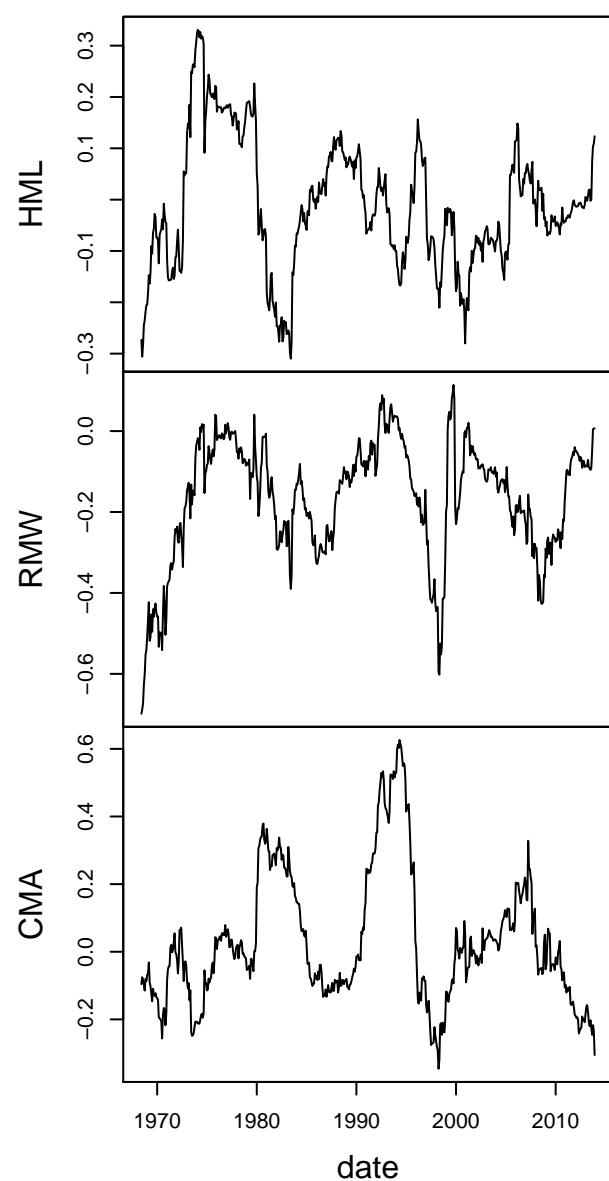
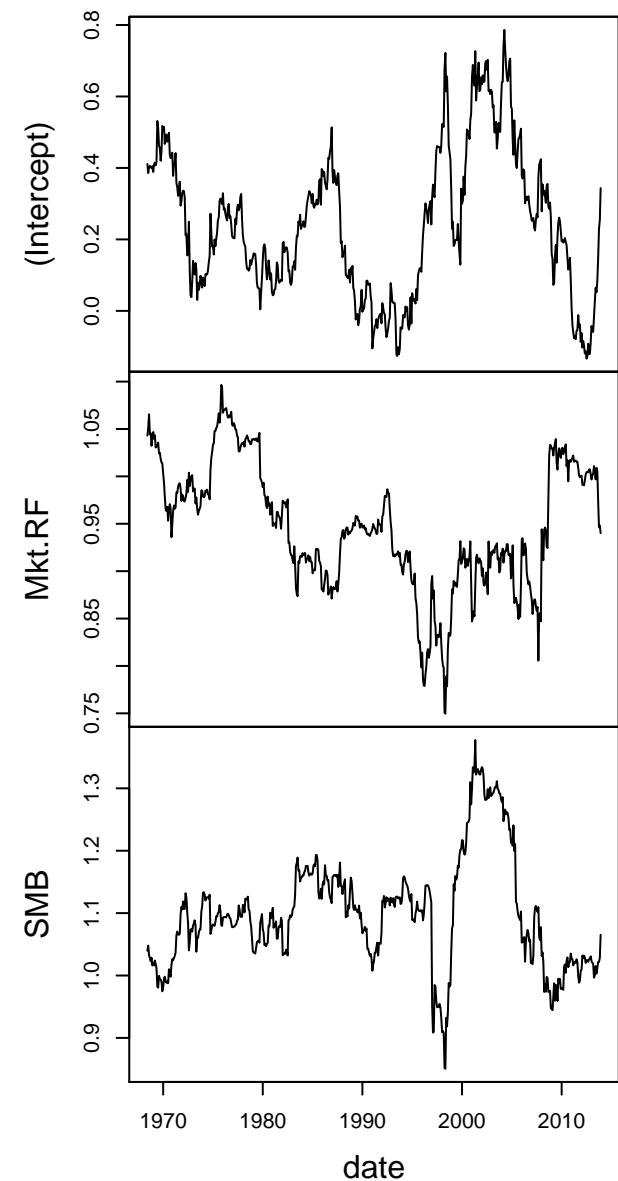
5 Factor Rolling Regression on ME1.AC2 from the portfolio 25_SIZE_ACC



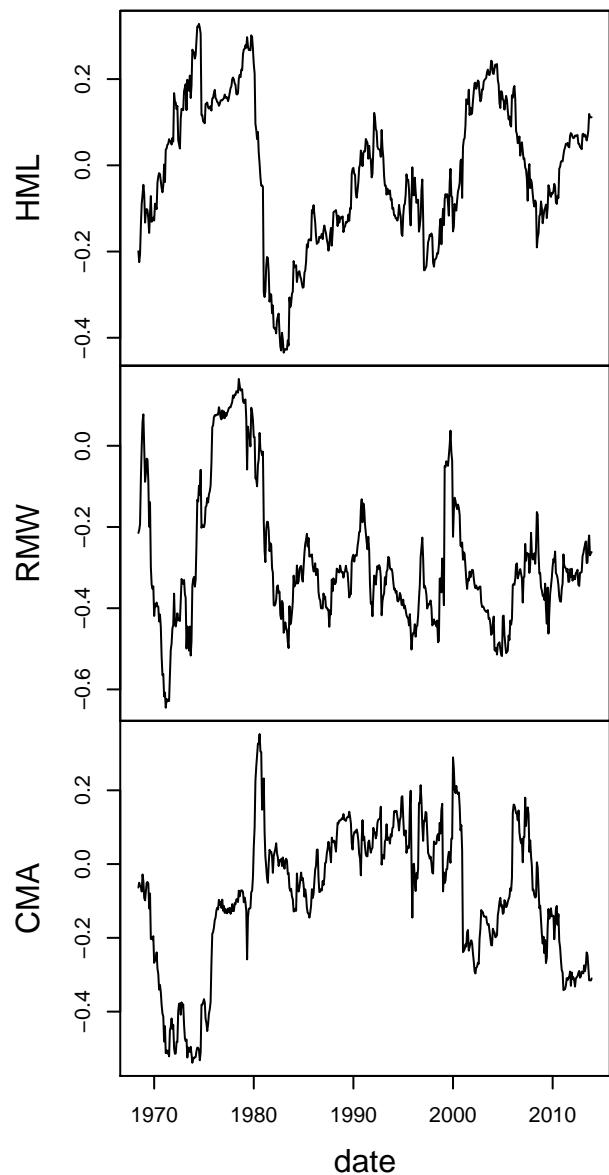
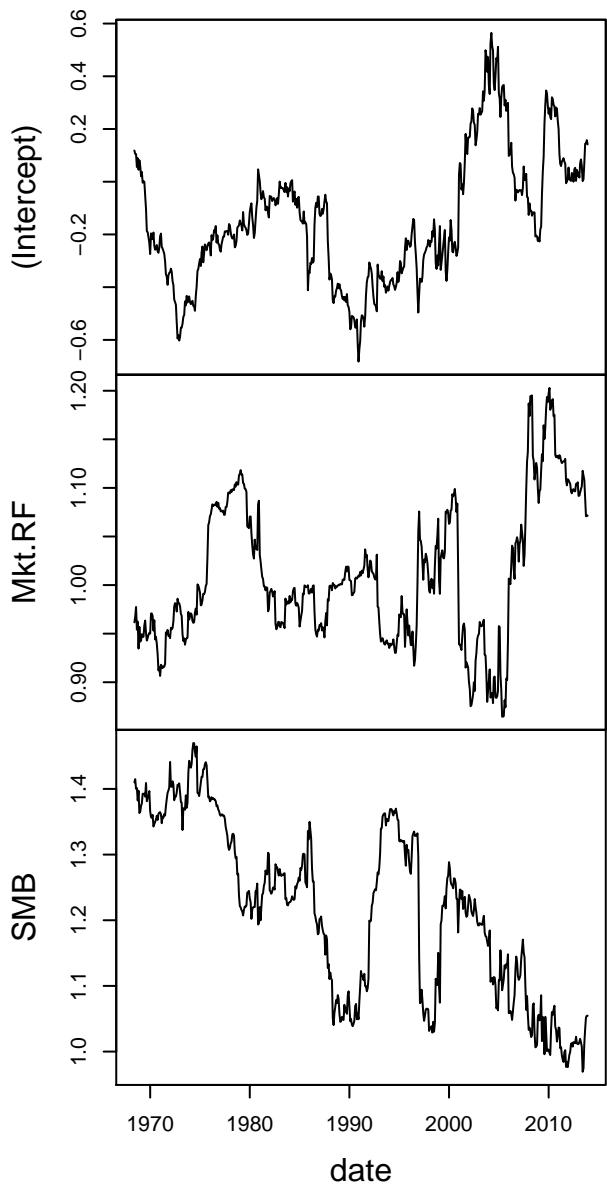
5 Factor Rolling Regression on ME1.AC3 from the portfolio 25_SIZE_ACC



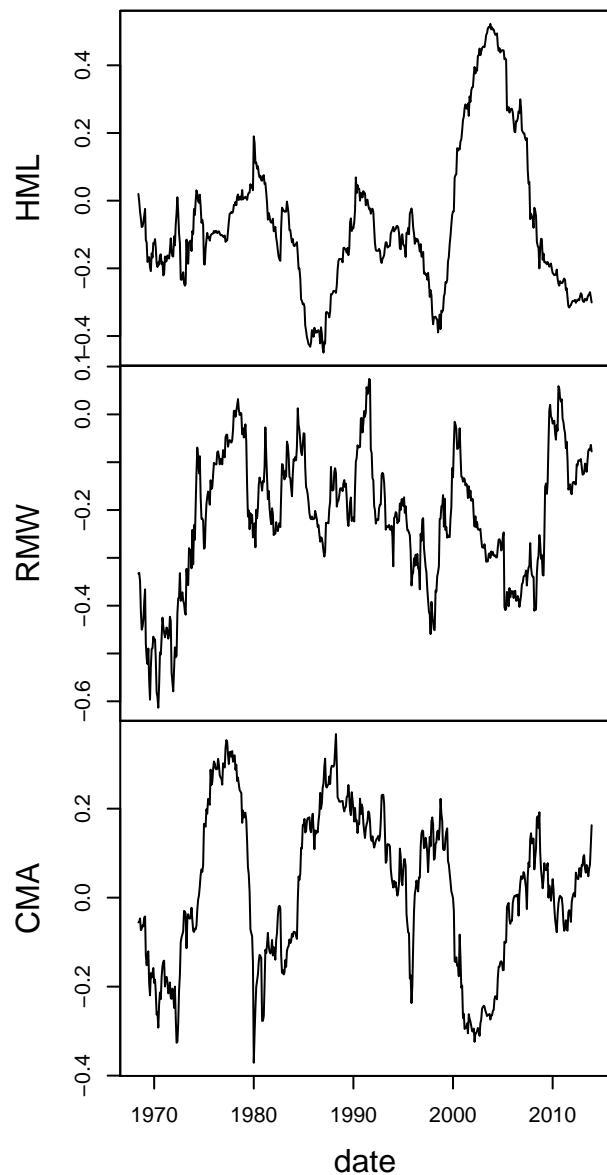
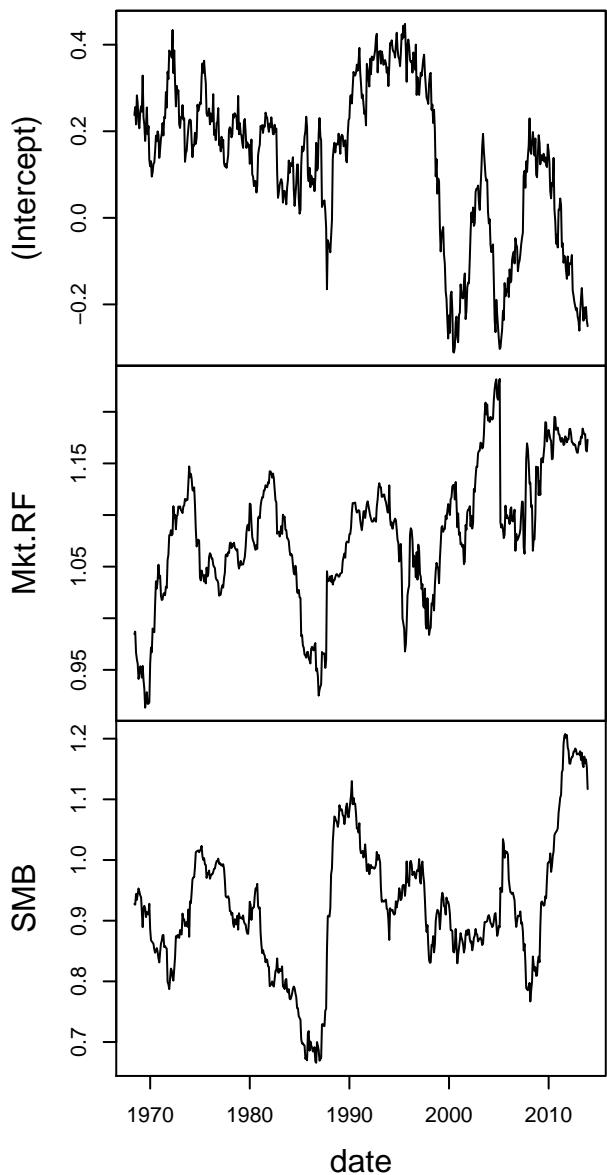
5 Factor Rolling Regression on ME1.AC4 from the portfolio 25_SIZE_ACC



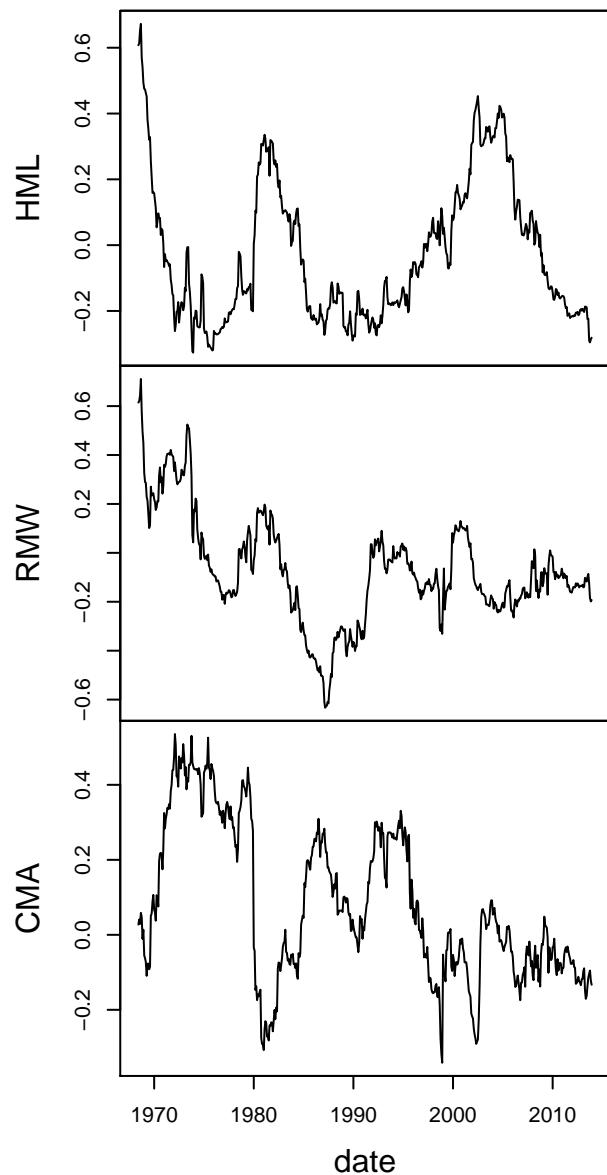
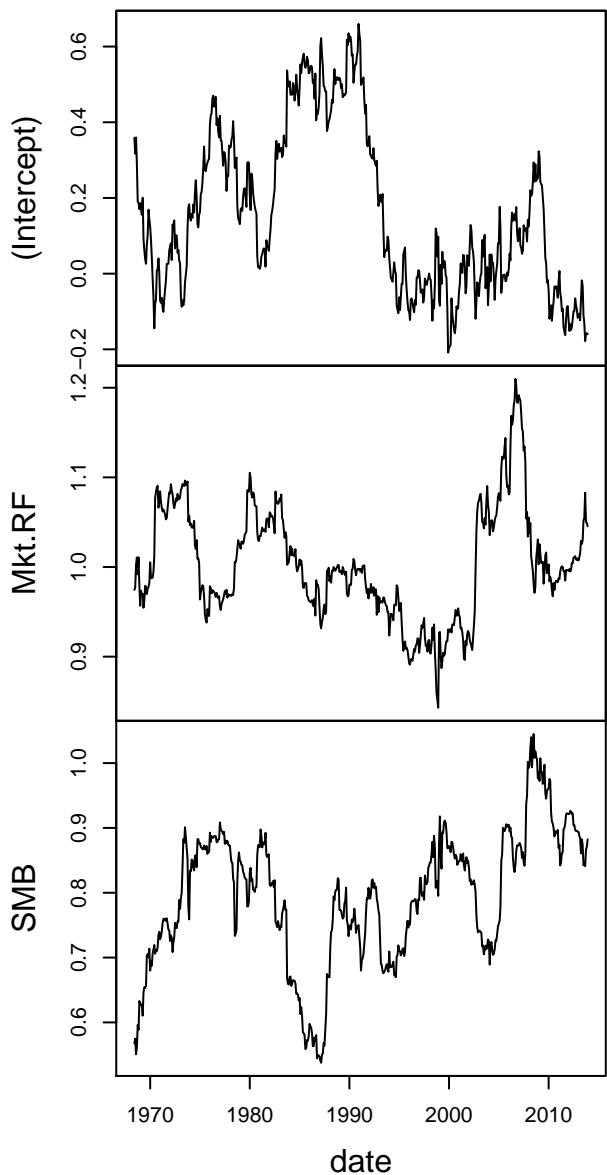
5 Factor Rolling Regression on SMALL.HiAC from the portfolio 25_SIZE_ACC



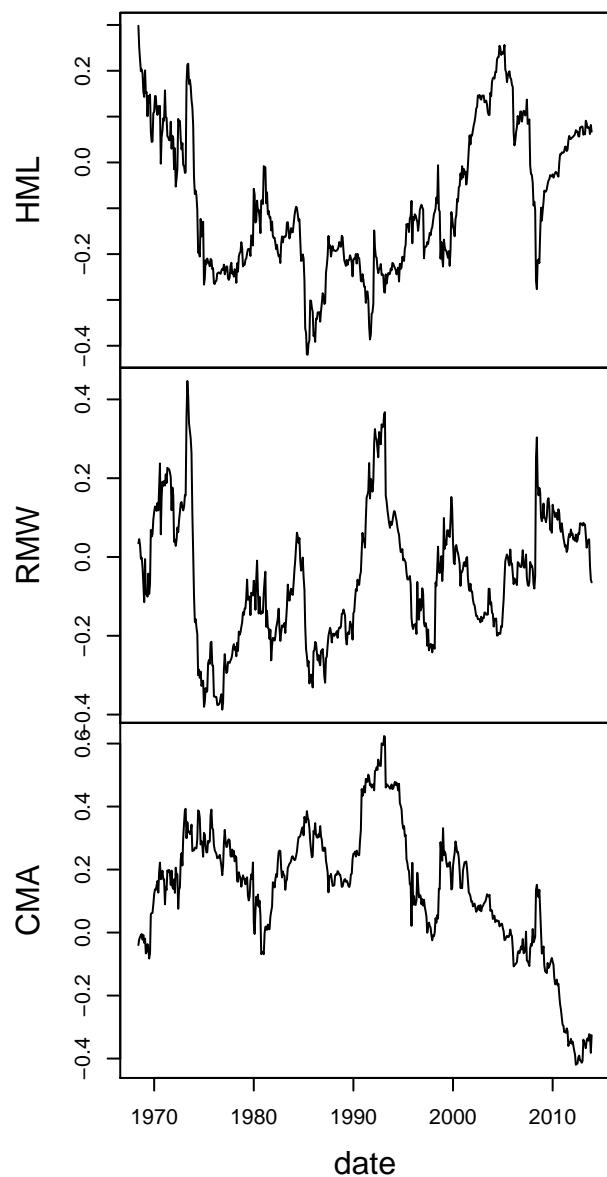
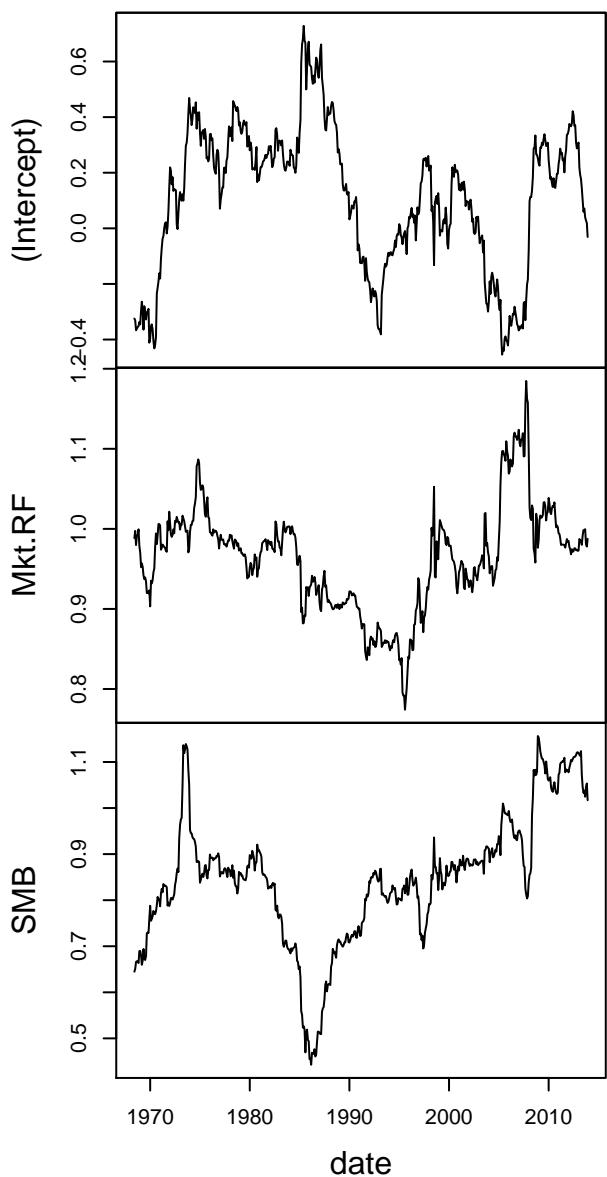
5 Factor Rolling Regression on ME2.AC1 from the portfolio 25_SIZE_ACC



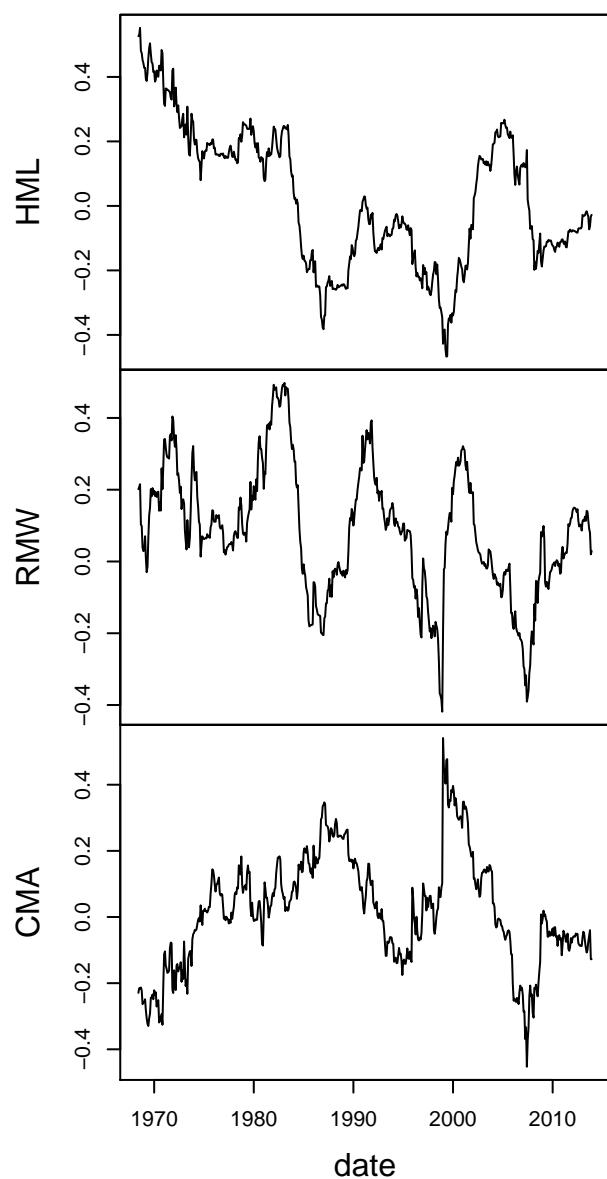
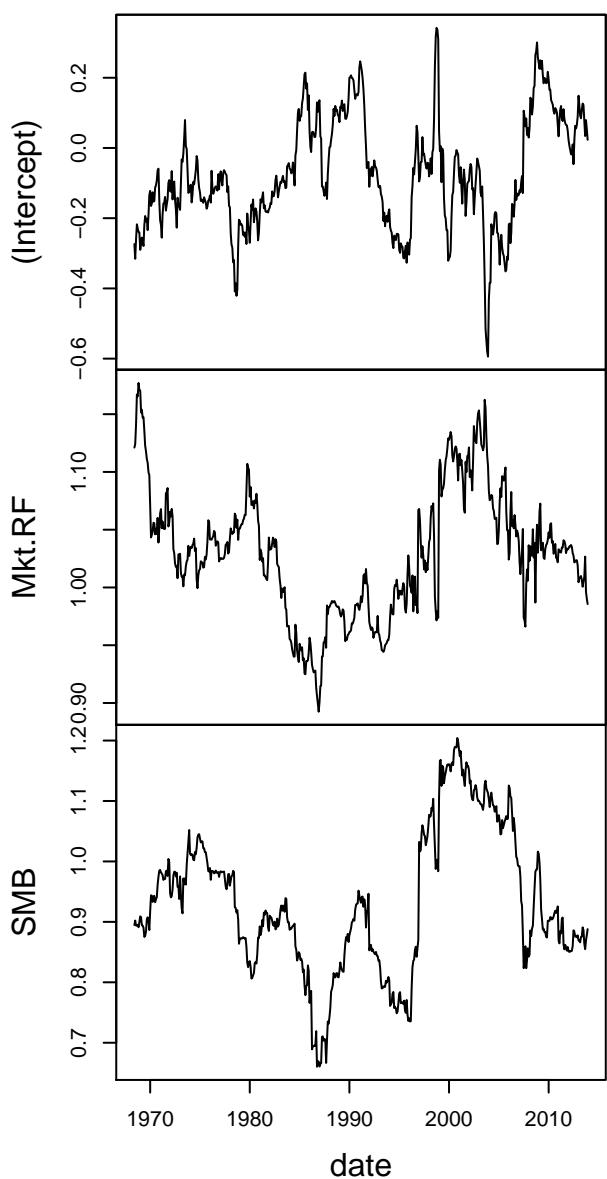
5 Factor Rolling Regression on ME2.AC2 from the portfolio 25_SIZE_ACC



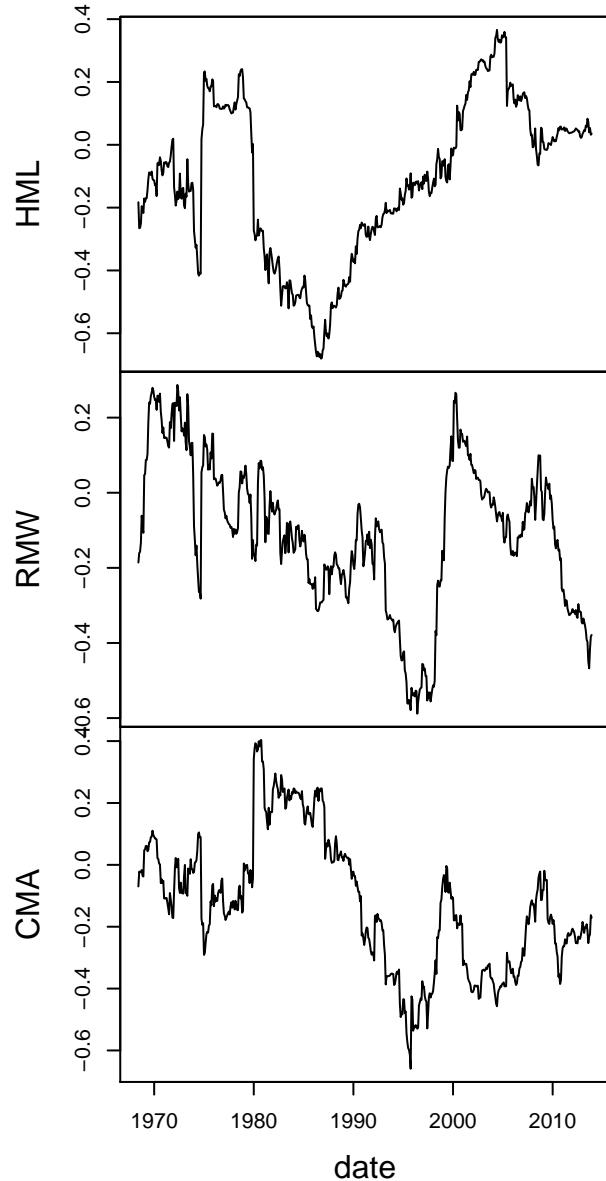
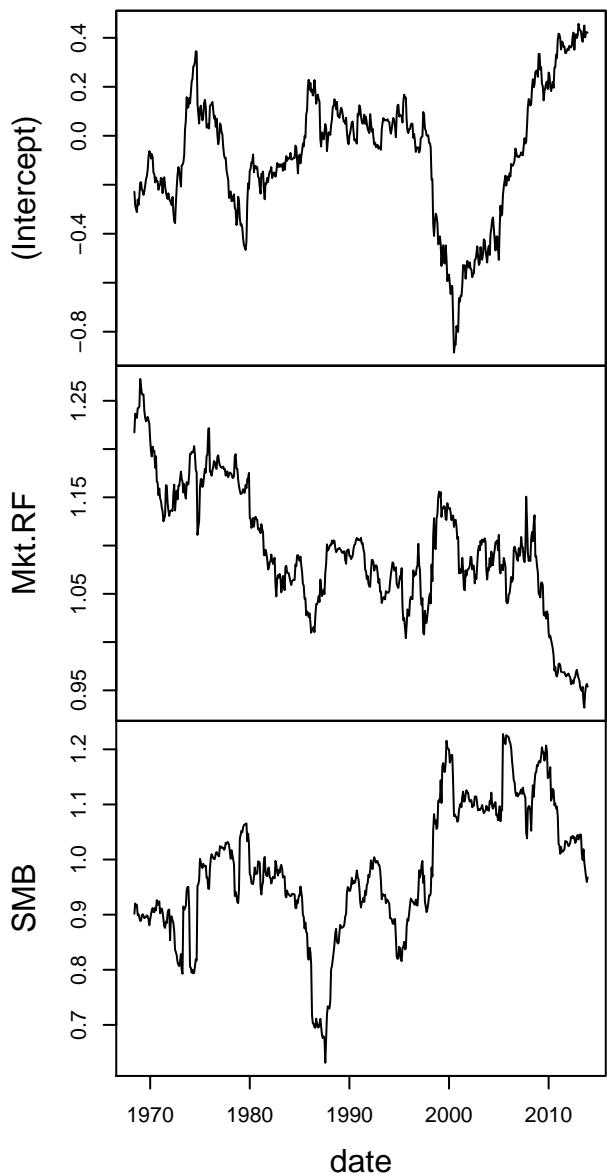
5 Factor Rolling Regression on ME2.AC3 from the portfolio 25_SIZE_ACC



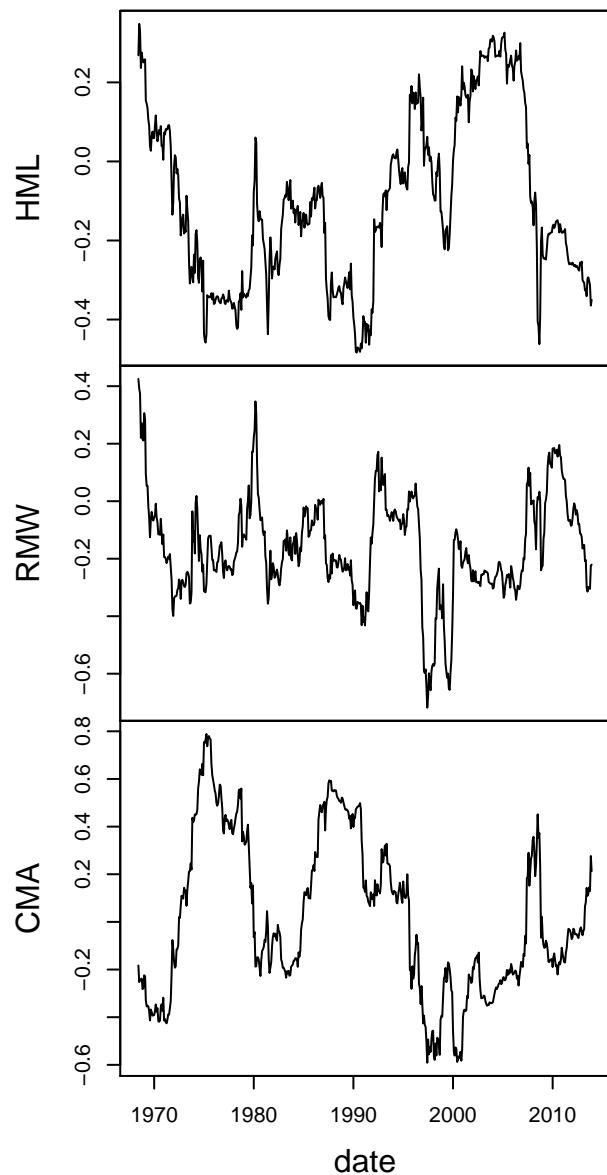
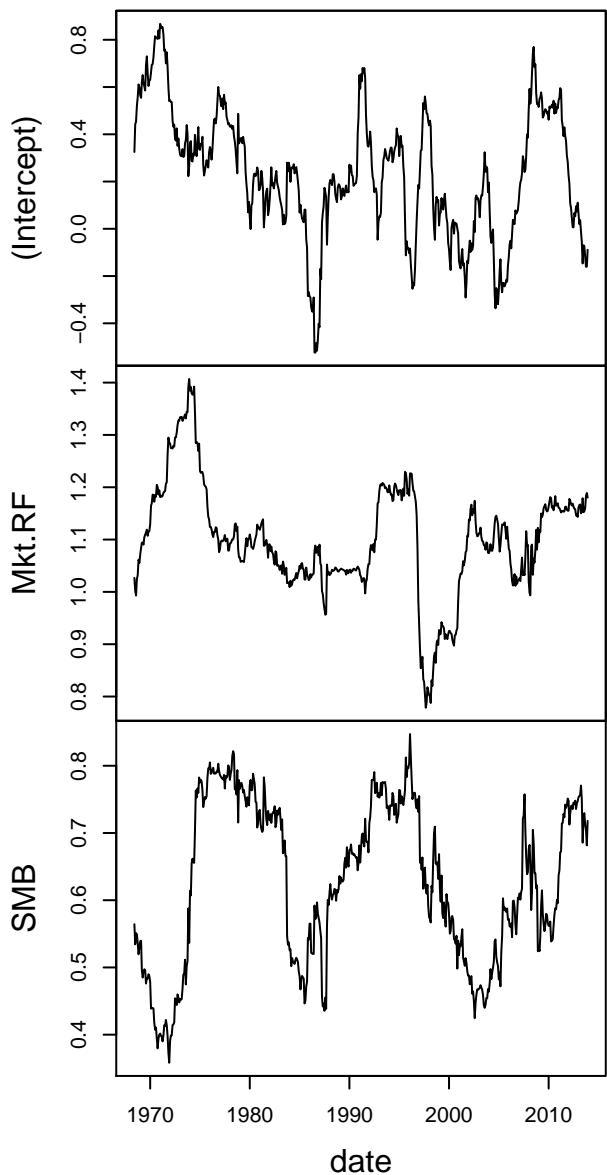
5 Factor Rolling Regression on ME2.AC4 from the portfolio 25_SIZE_ACC



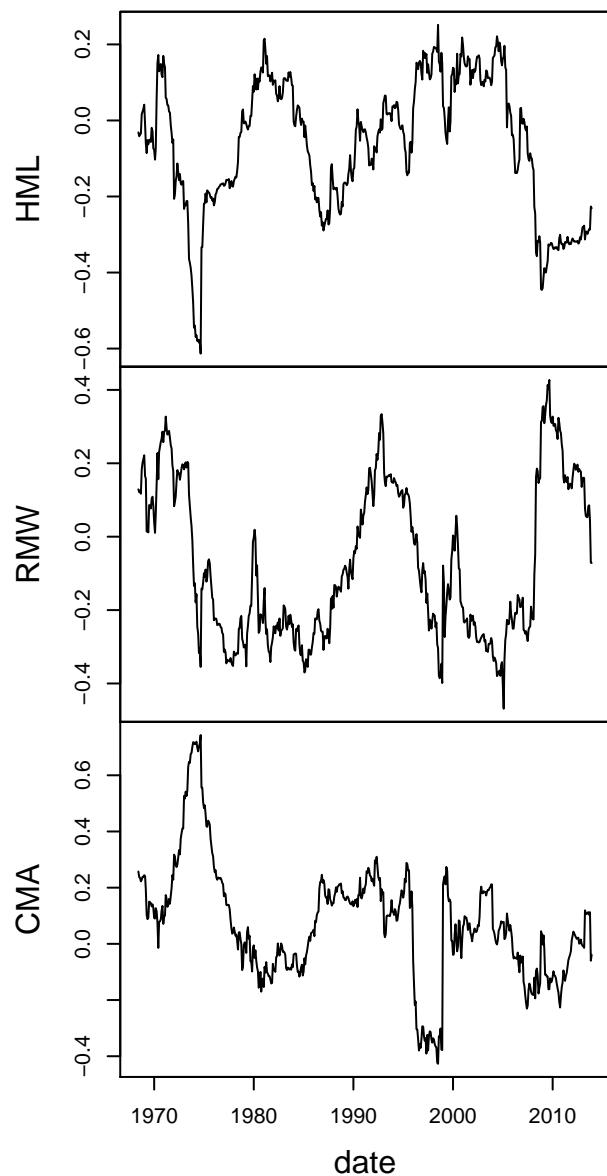
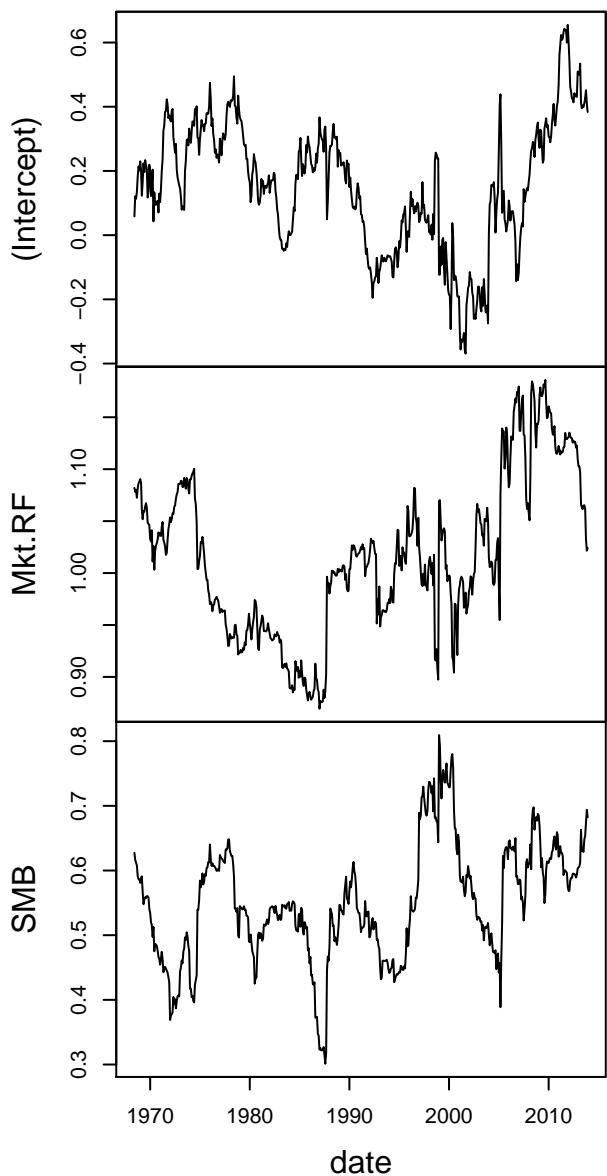
5 Factor Rolling Regression on ME2.AC5 from the portfolio 25_SIZE_ACC



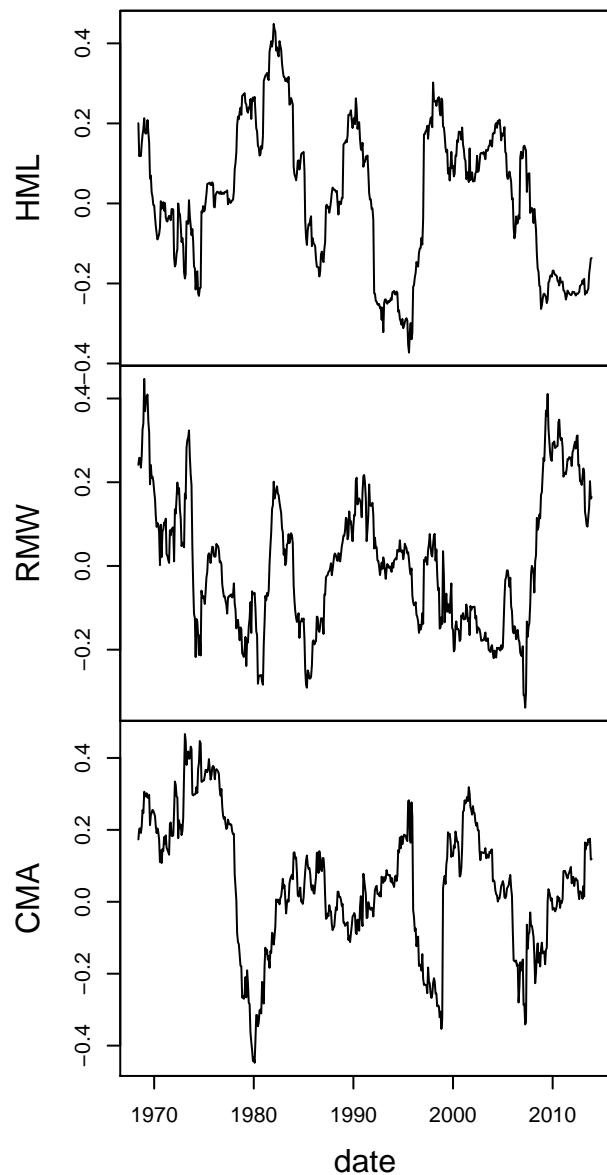
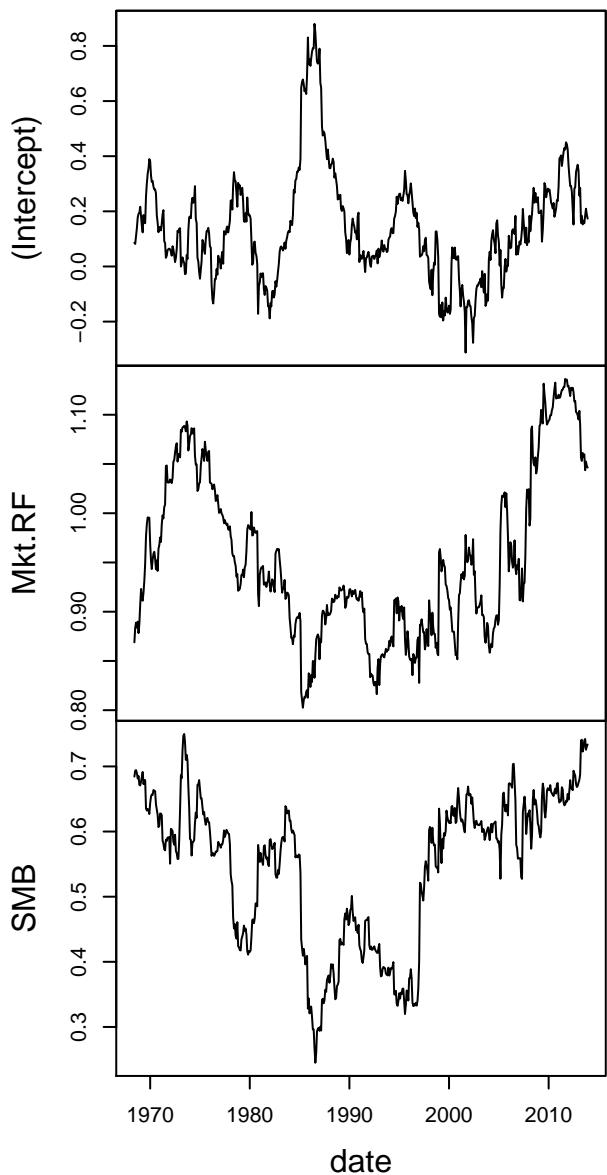
5 Factor Rolling Regression on ME3.AC1 from the portfolio 25_SIZE_ACC



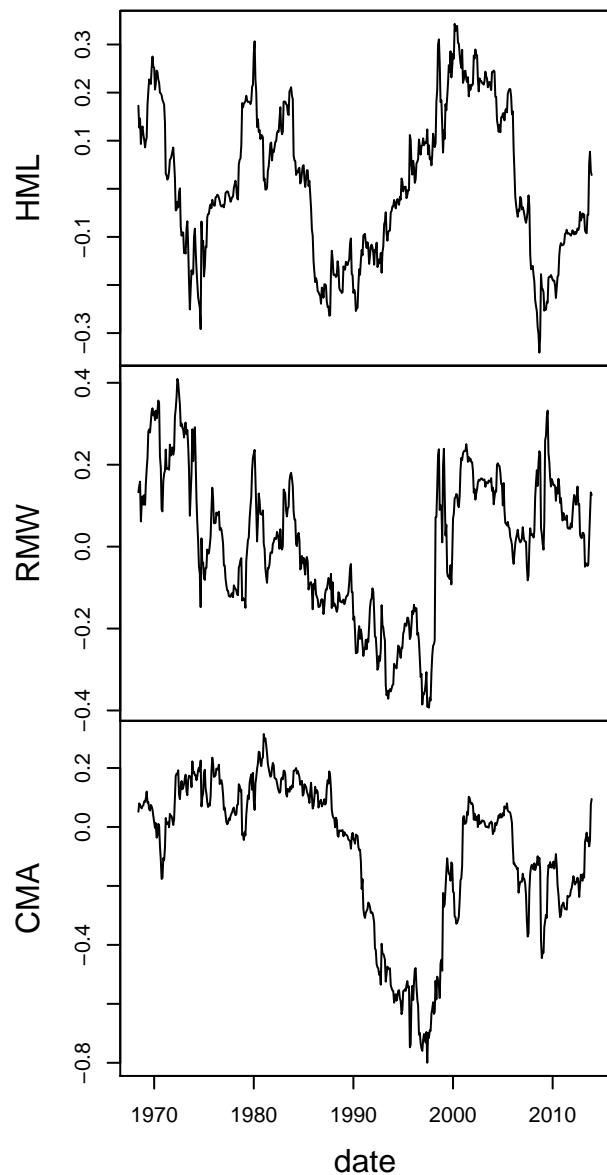
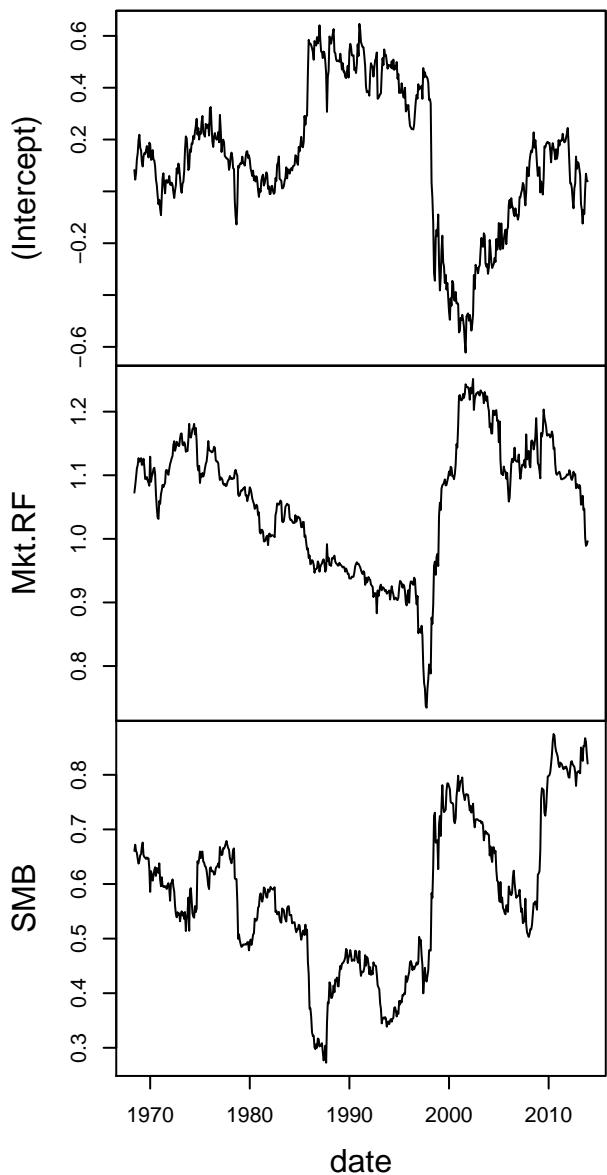
5 Factor Rolling Regression on ME3.AC2 from the portfolio 25_SIZE_ACC



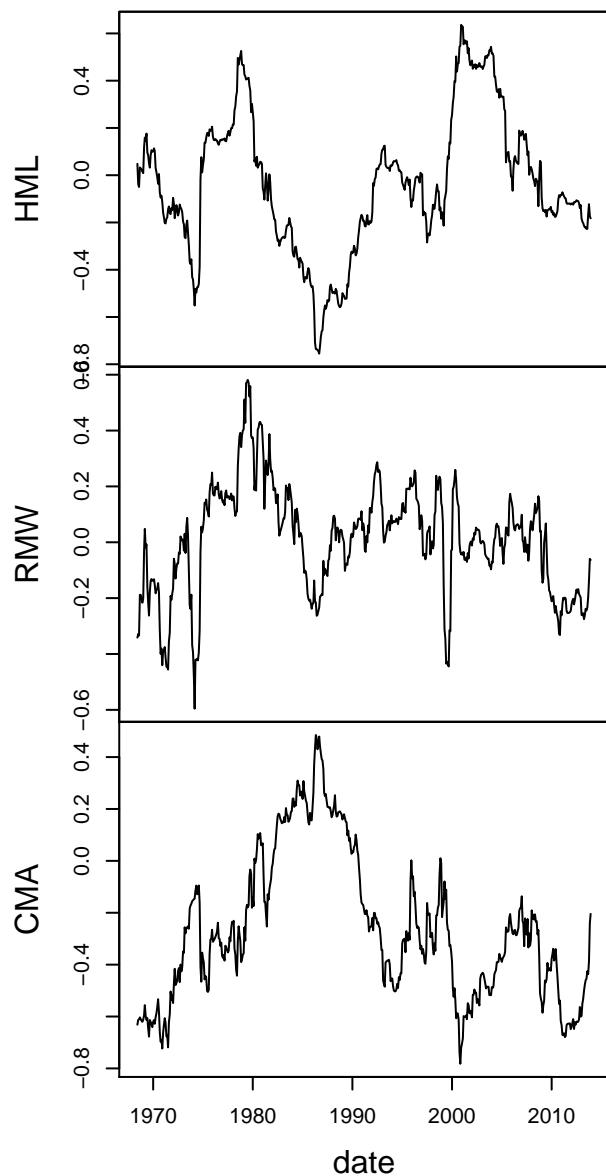
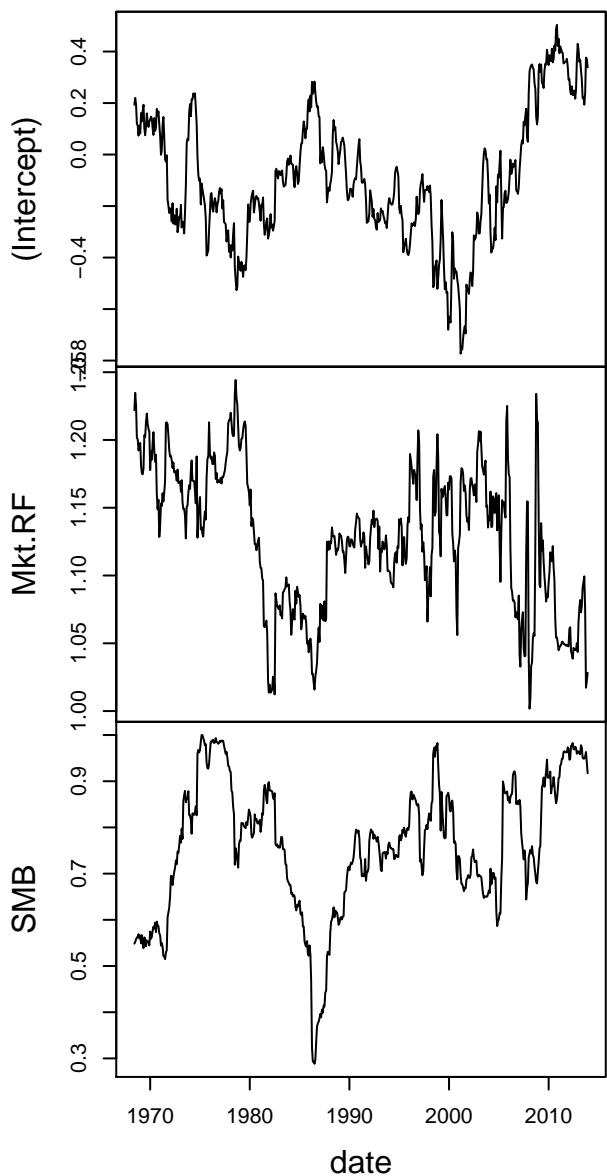
5 Factor Rolling Regression on ME3.AC3 from the portfolio 25_SIZE_ACC



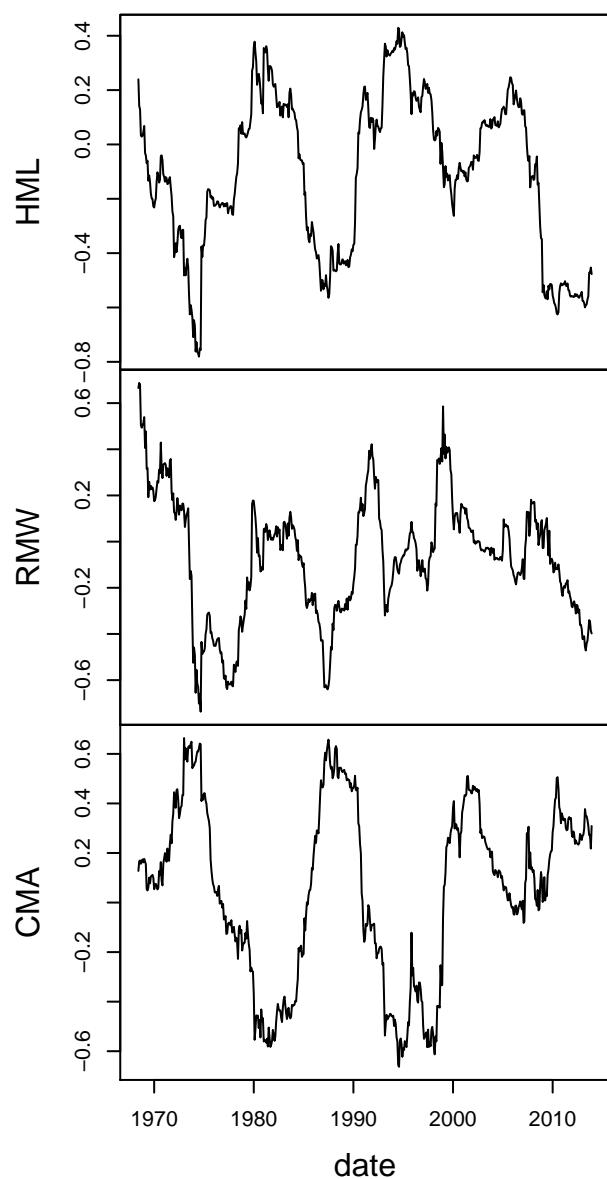
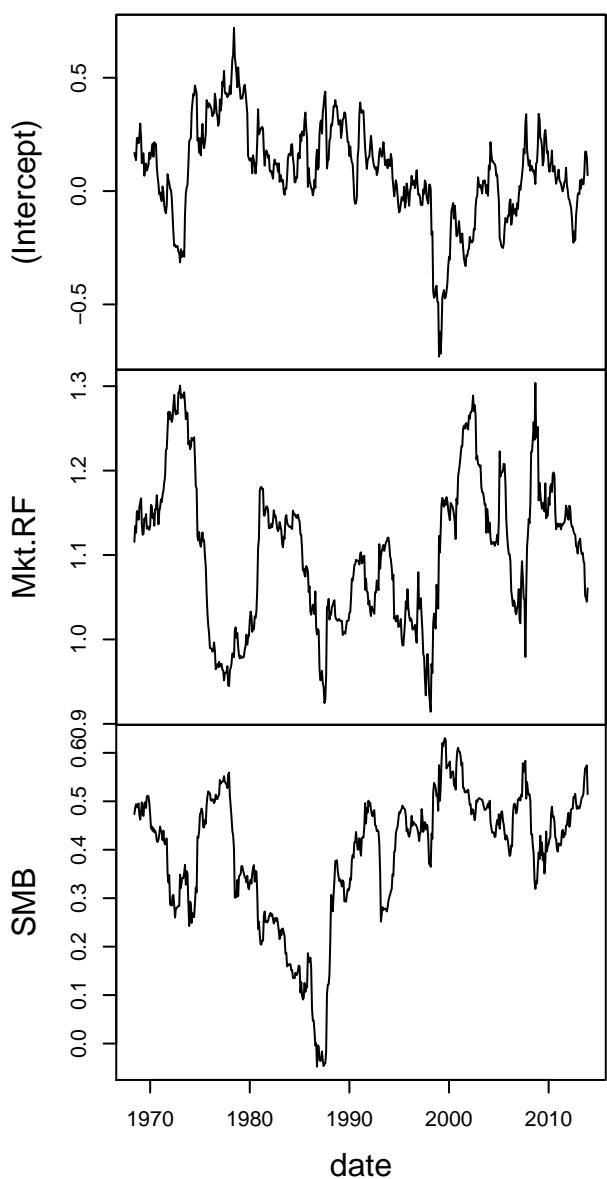
5 Factor Rolling Regression on ME3.AC4 from the portfolio 25_SIZE_ACC



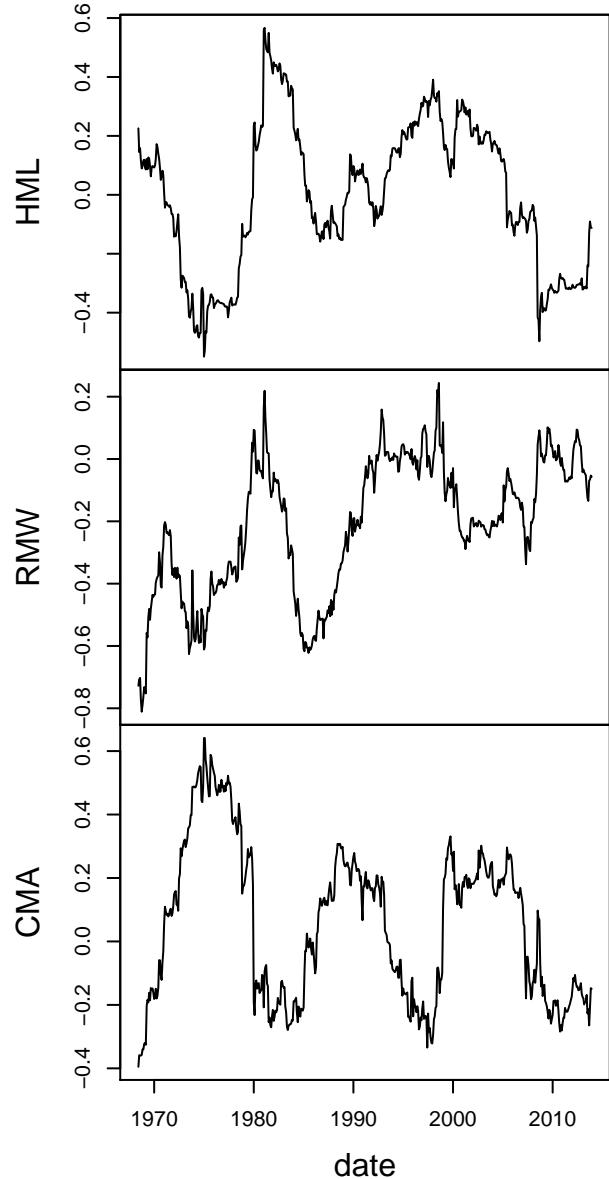
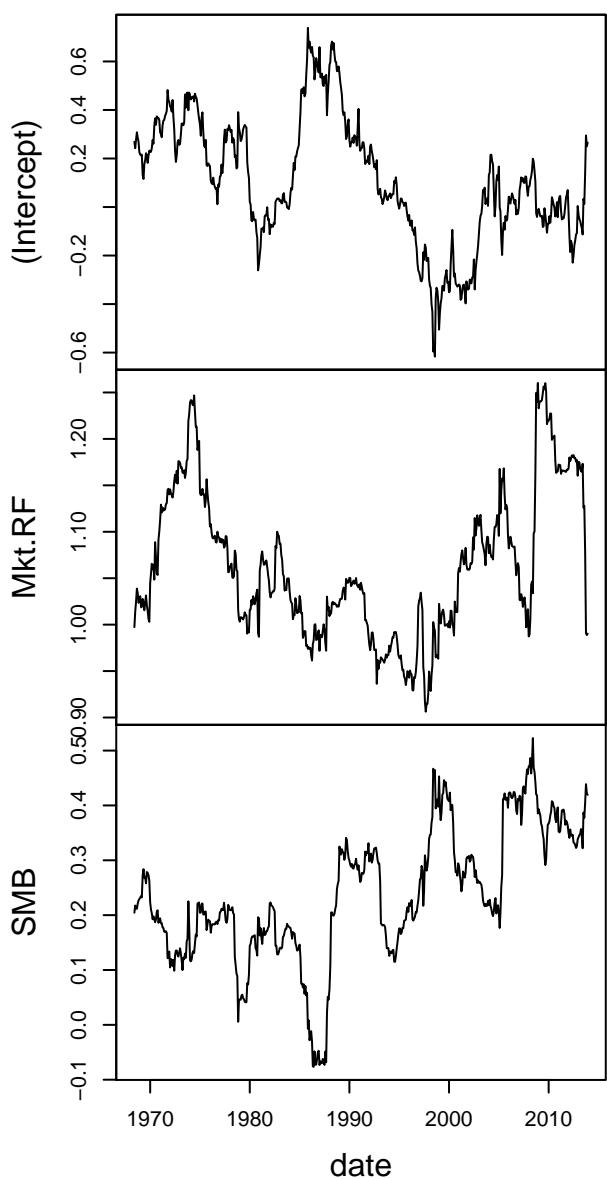
5 Factor Rolling Regression on ME3.AC5 from the portfolio 25_SIZE_ACC



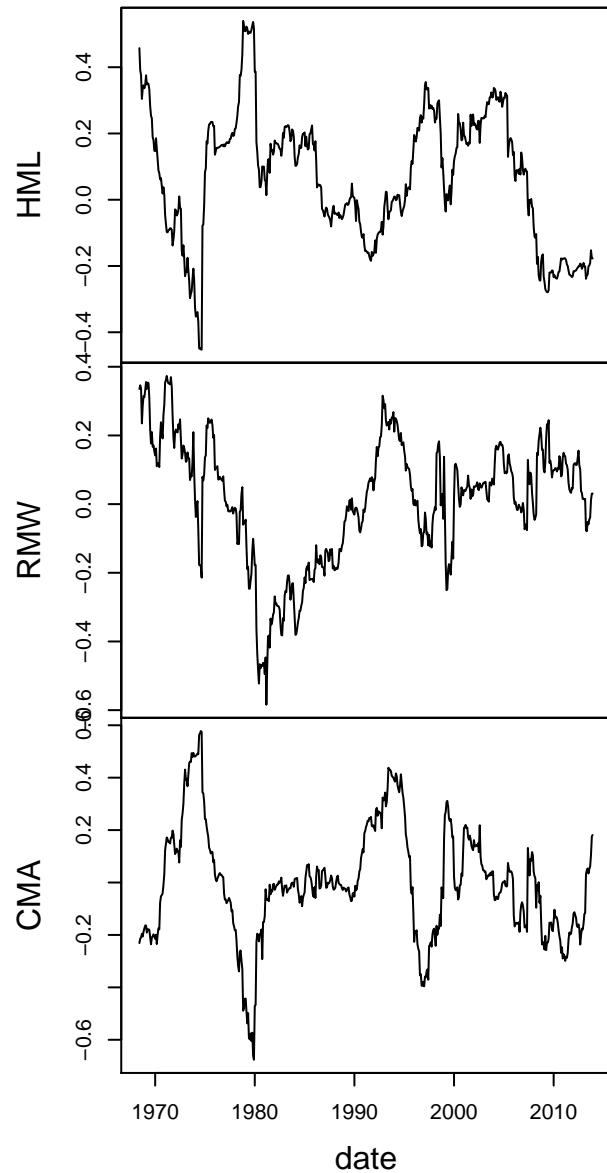
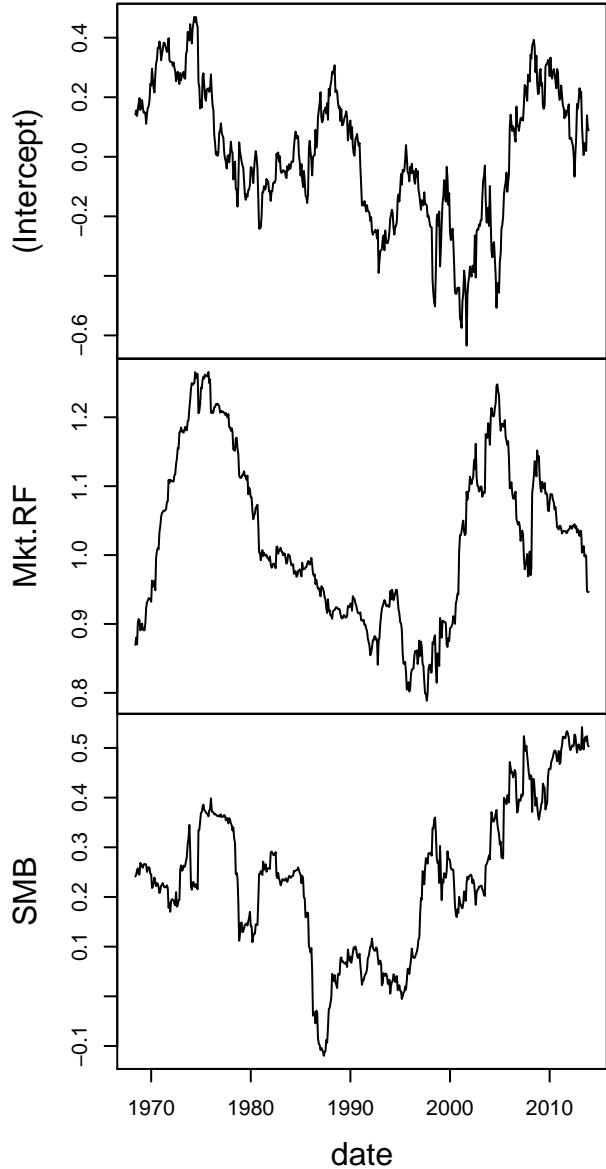
5 Factor Rolling Regression on ME4.AC1 from the portfolio 25_SIZE_ACC



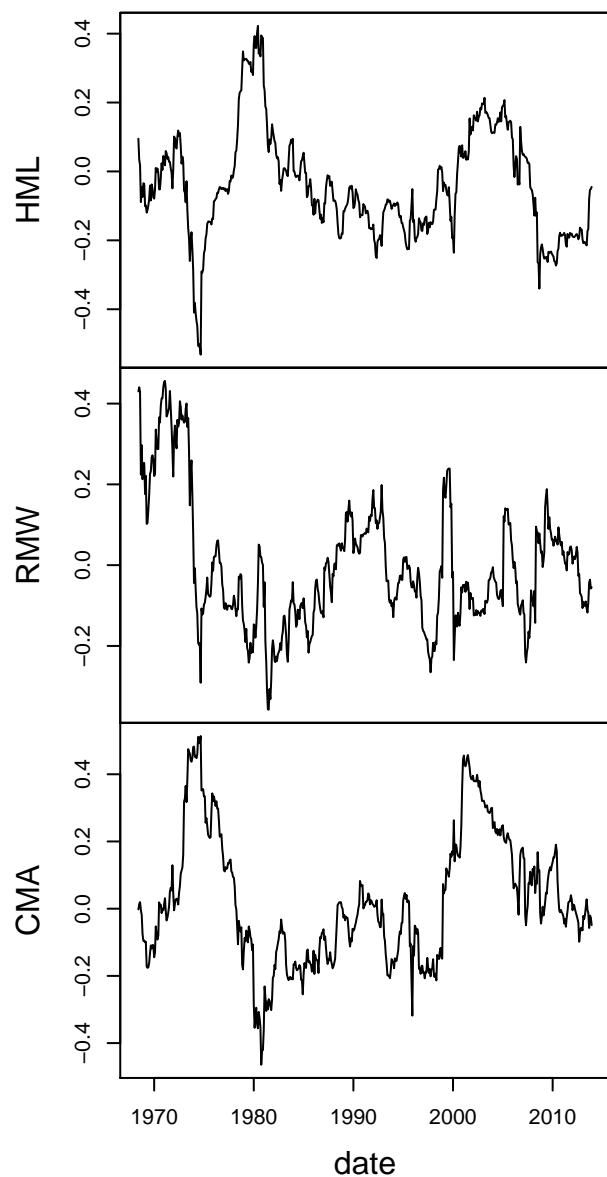
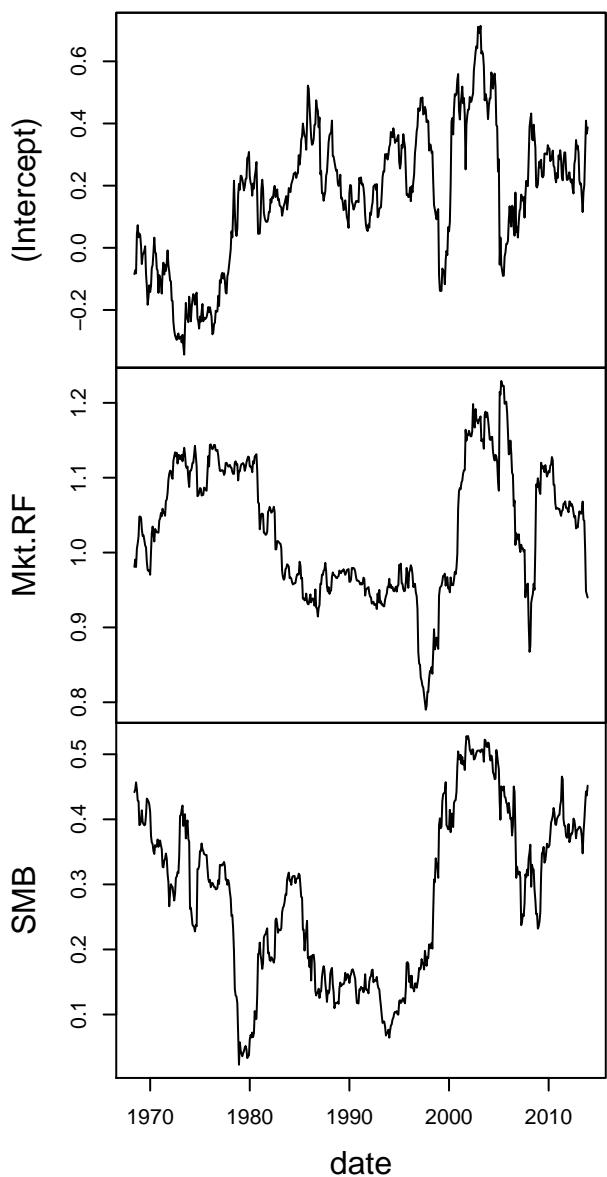
5 Factor Rolling Regression on ME4.AC2 from the portfolio 25_SIZE_ACC



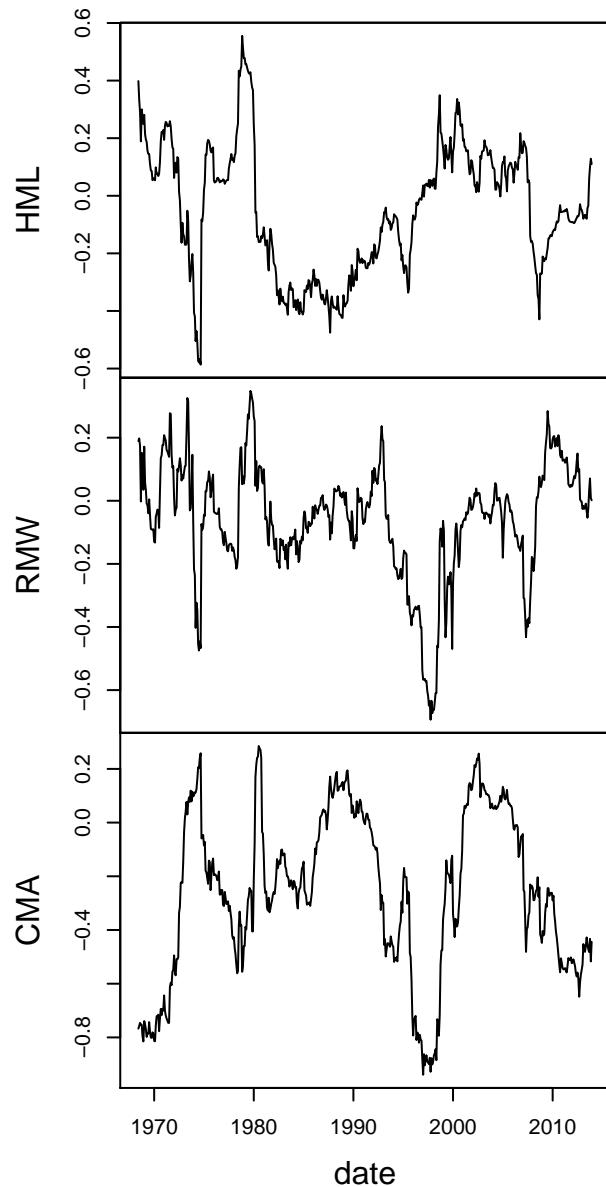
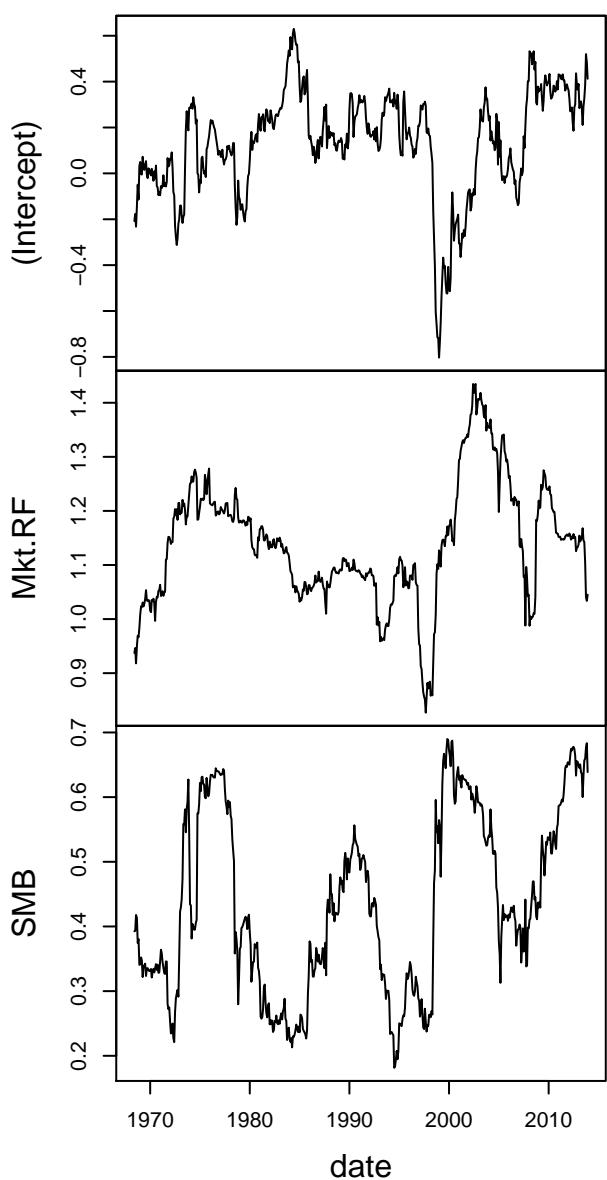
5 Factor Rolling Regression on ME4.AC3 from the portfolio 25_SIZE_ACC



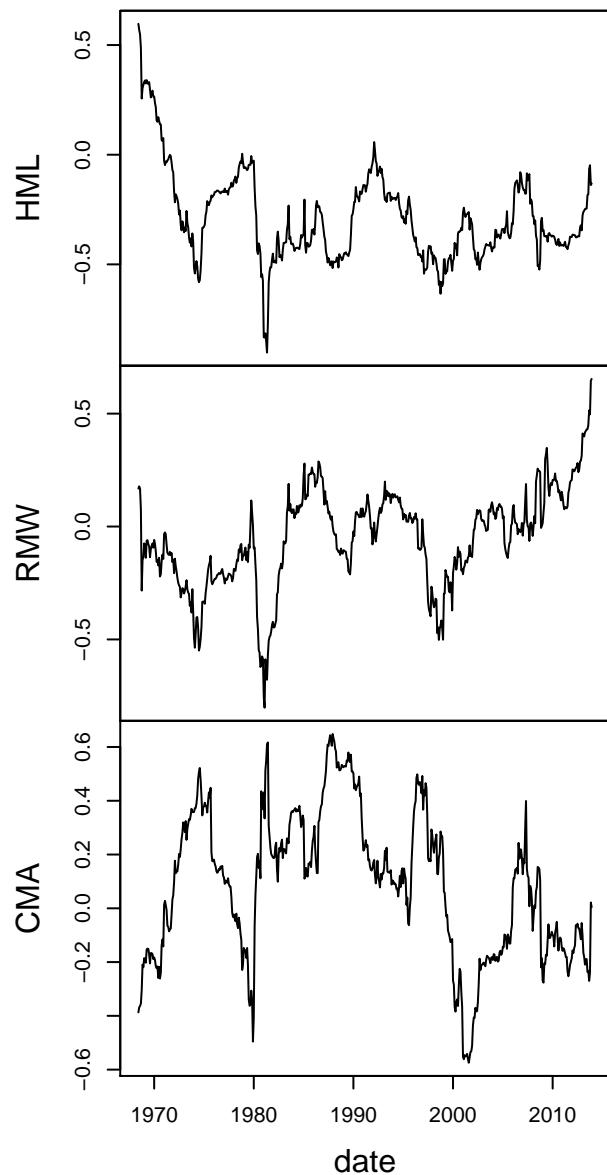
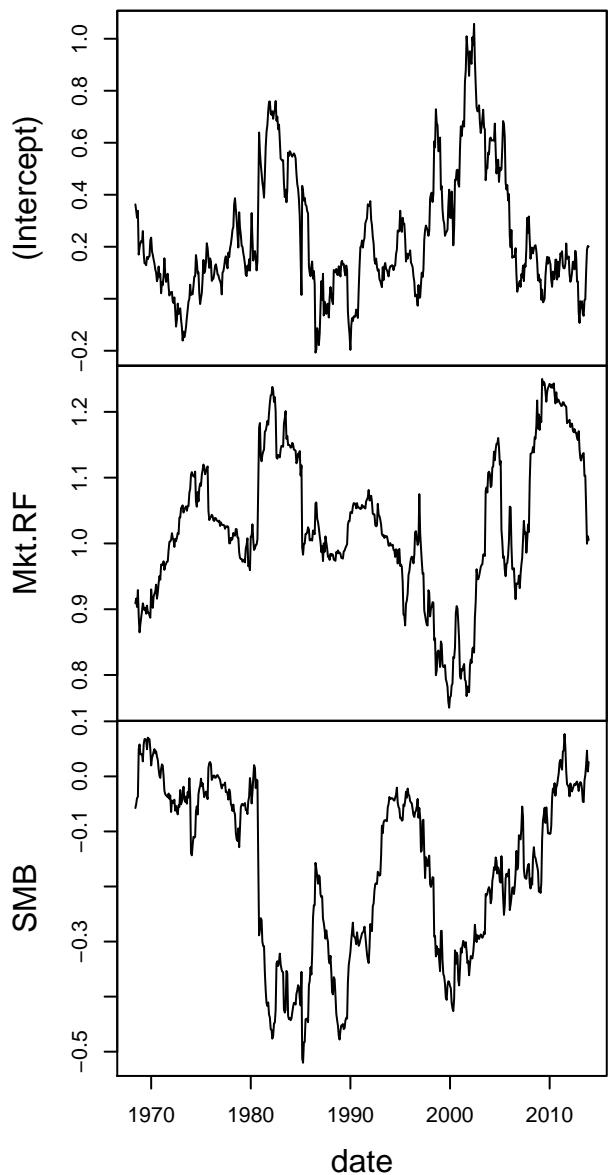
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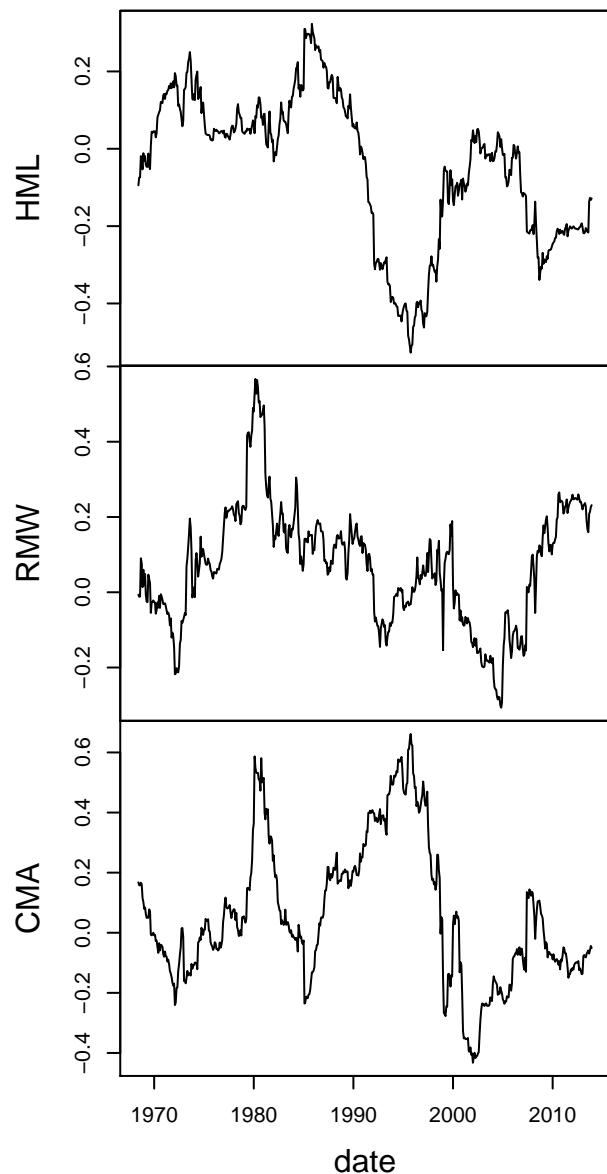
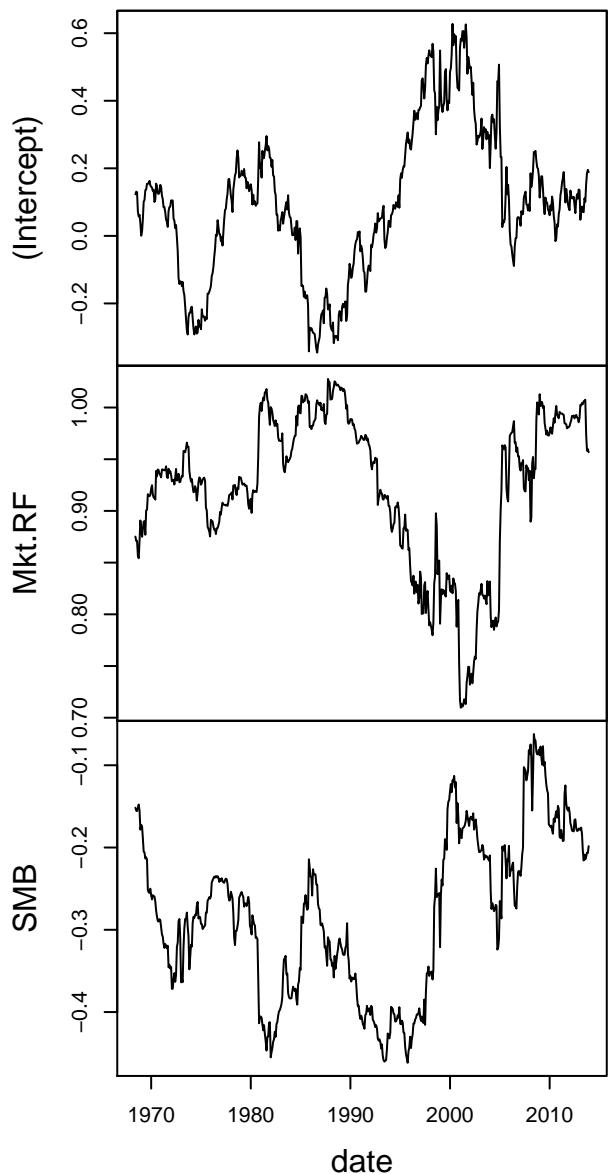
5 Factor Rolling Regression on ME4.AC5 from the portfolio 25_SIZE_ACC



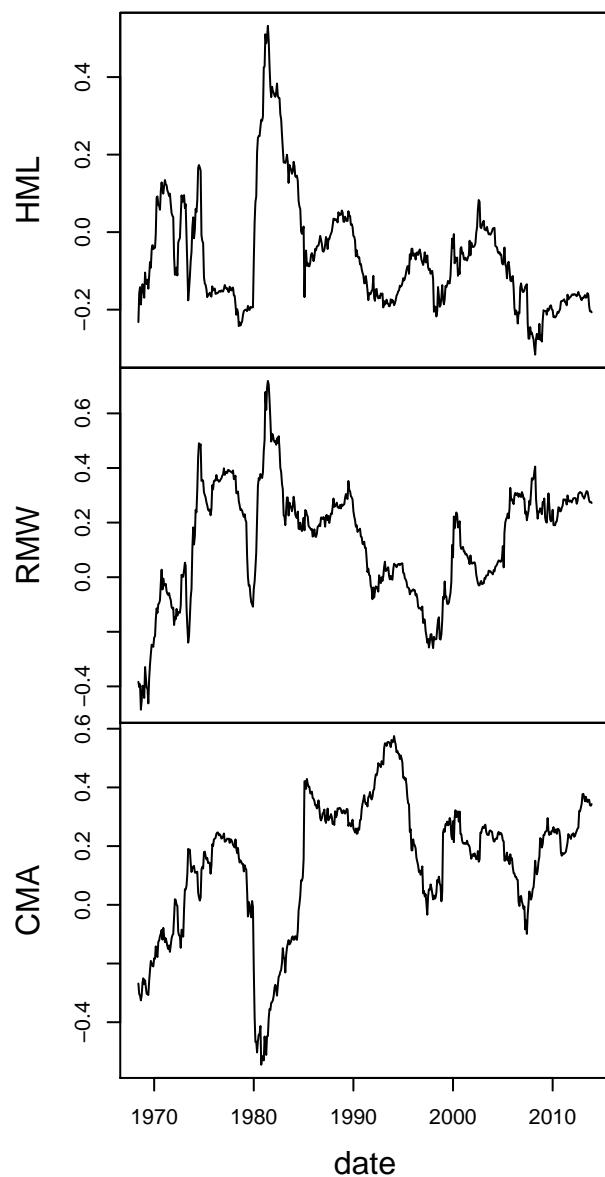
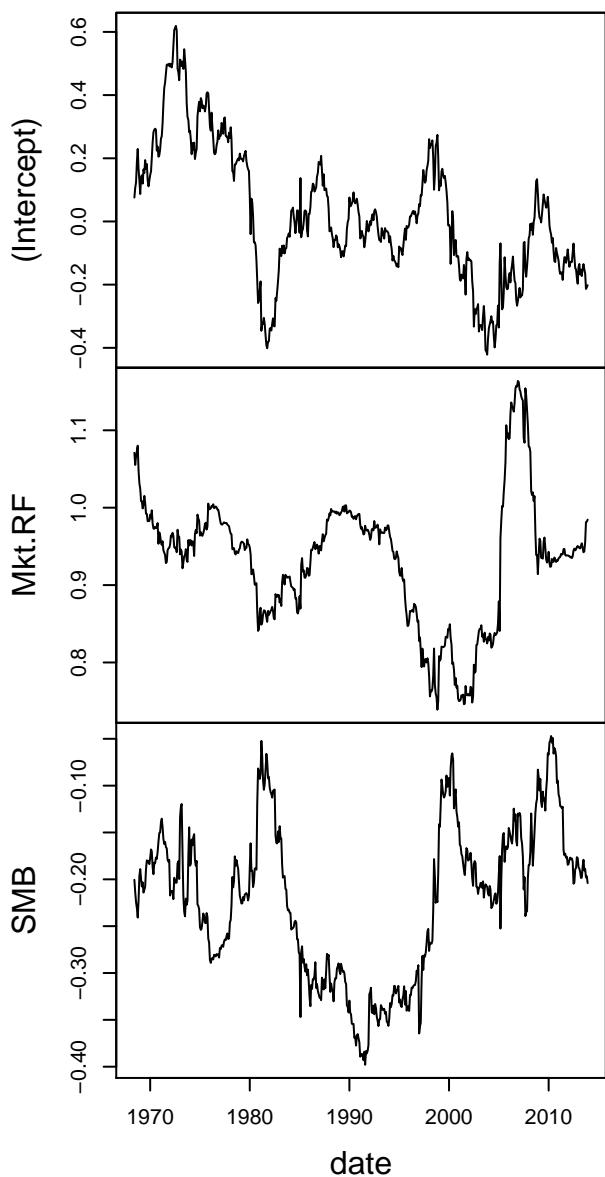
5 Factor Rolling Regression on BIG.LoAC from the portfolio 25_SIZE_ACC



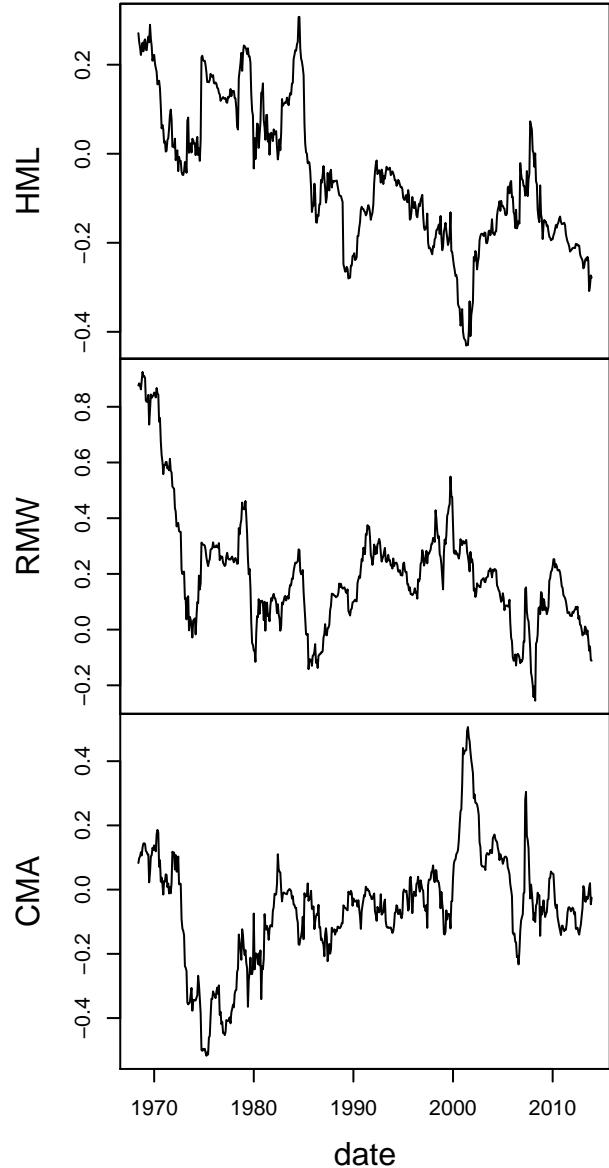
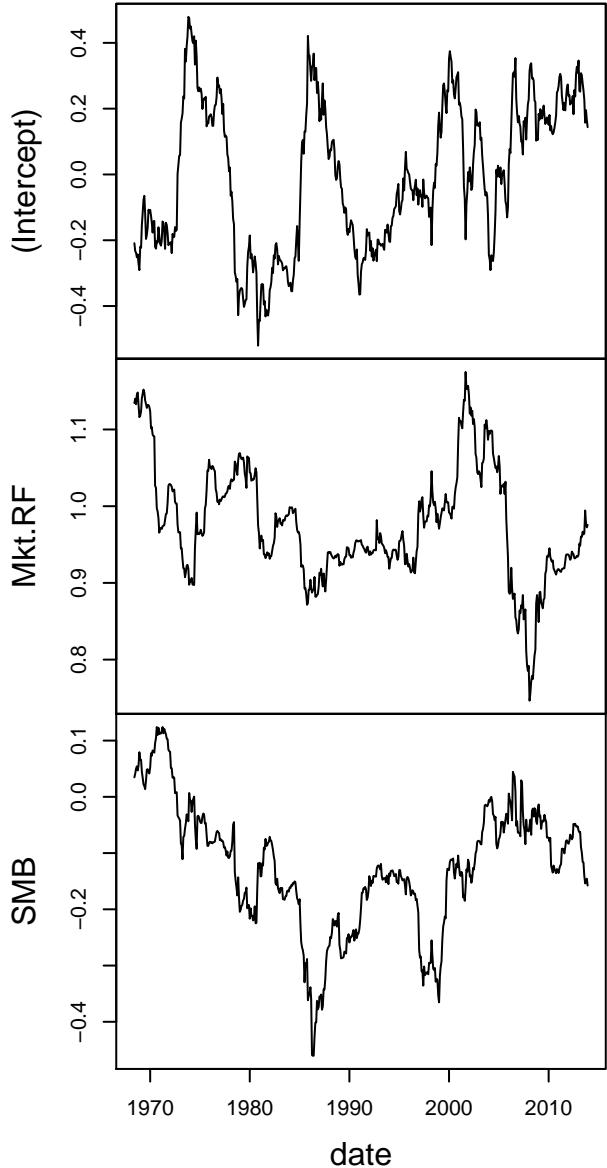
5 Factor Rolling Regression on ME5.AC2 from the portfolio 25_SIZE_ACC



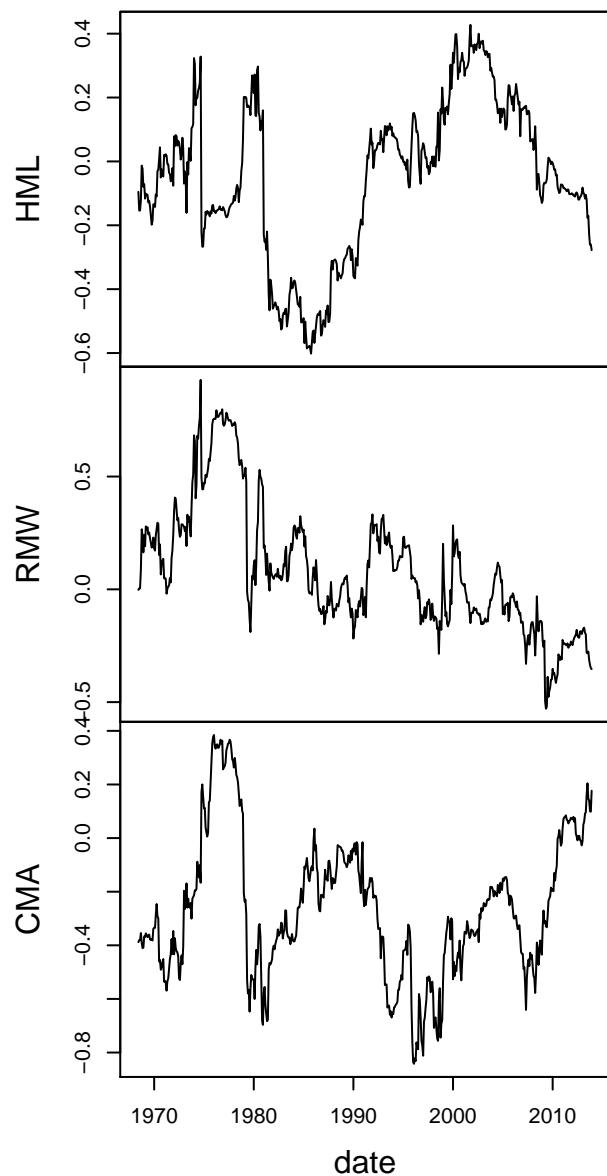
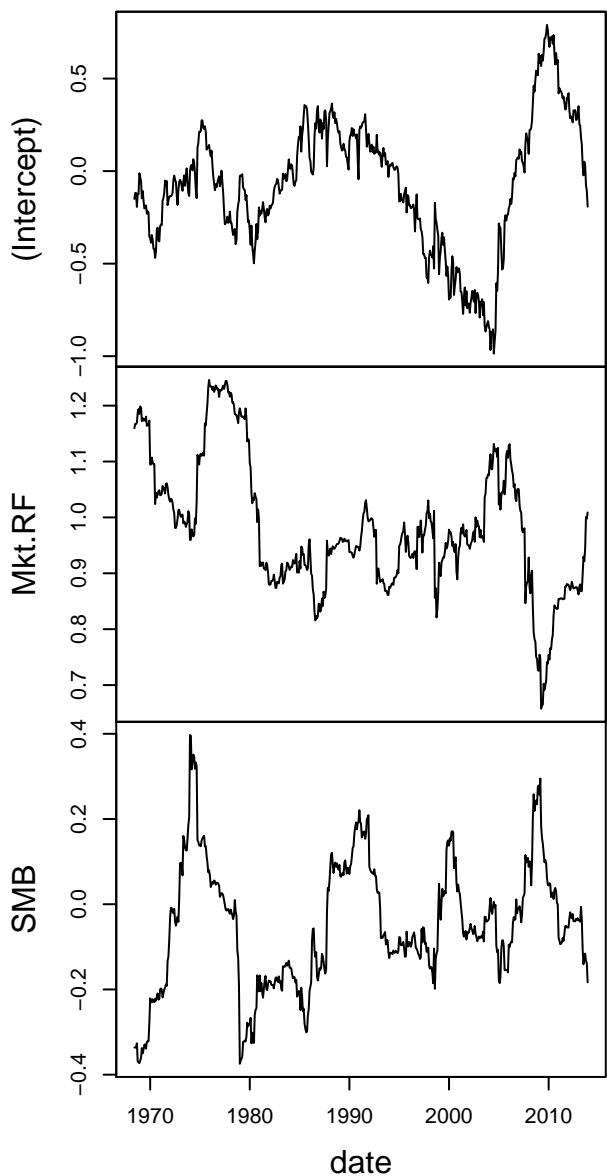
5 Factor Rolling Regression on ME5.AC3 from the portfolio 25_SIZE_ACC



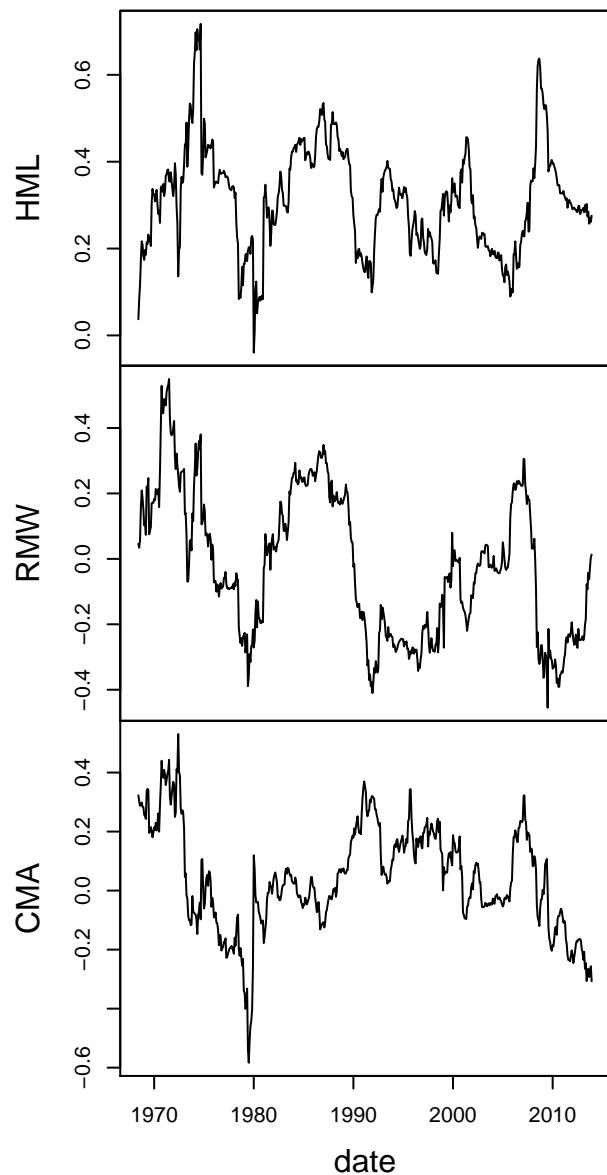
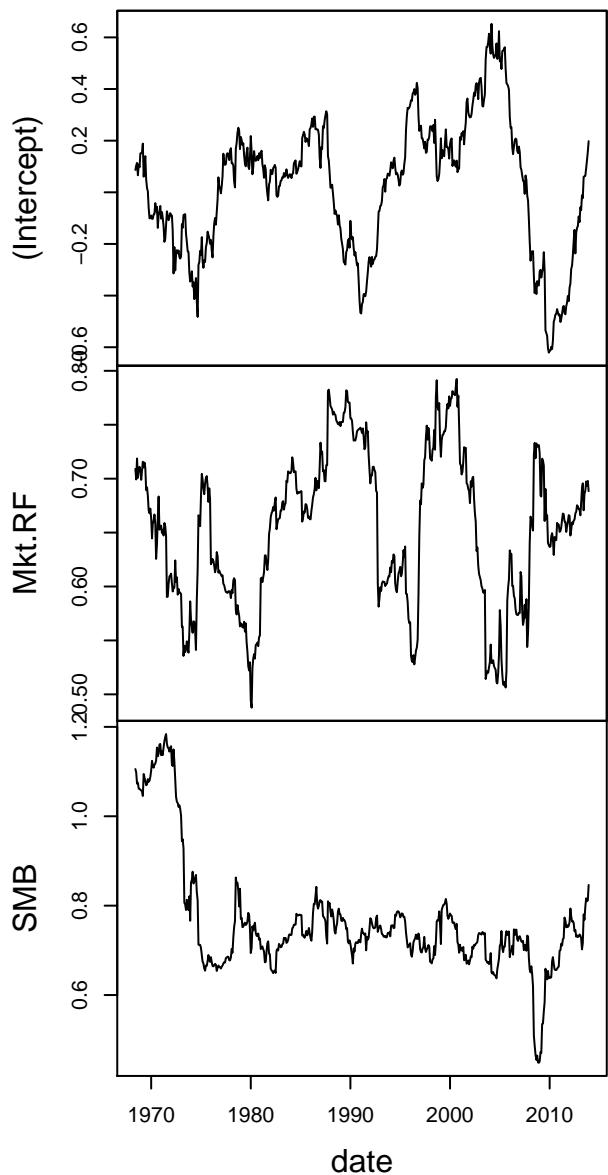
5 Factor Rolling Regression on ME5.AC4 from the portfolio 25_SIZE_ACC



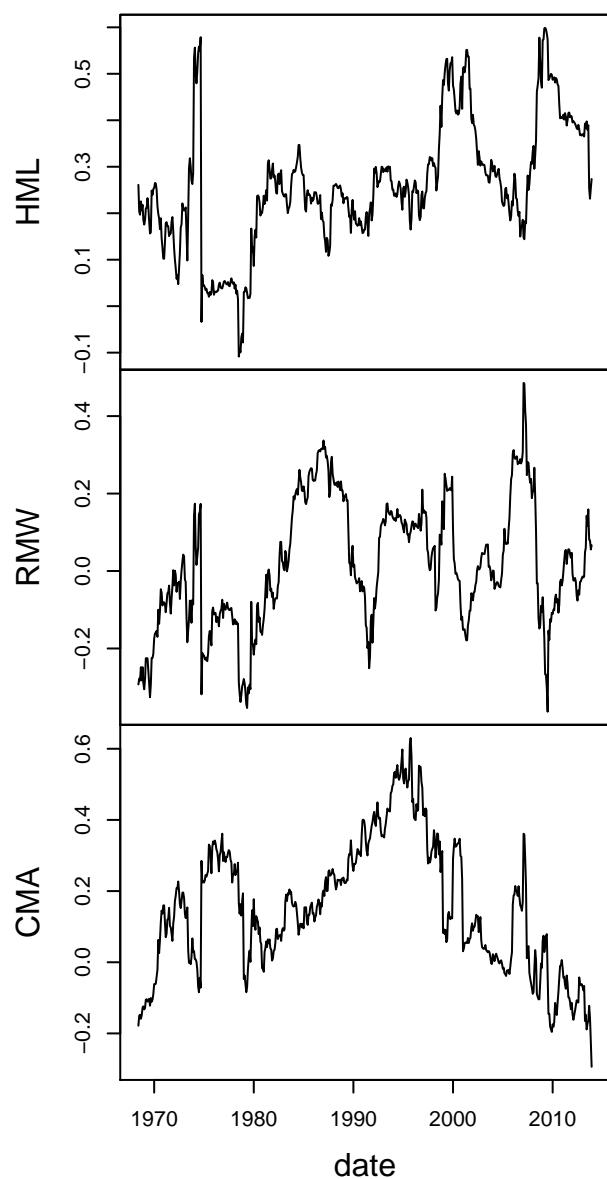
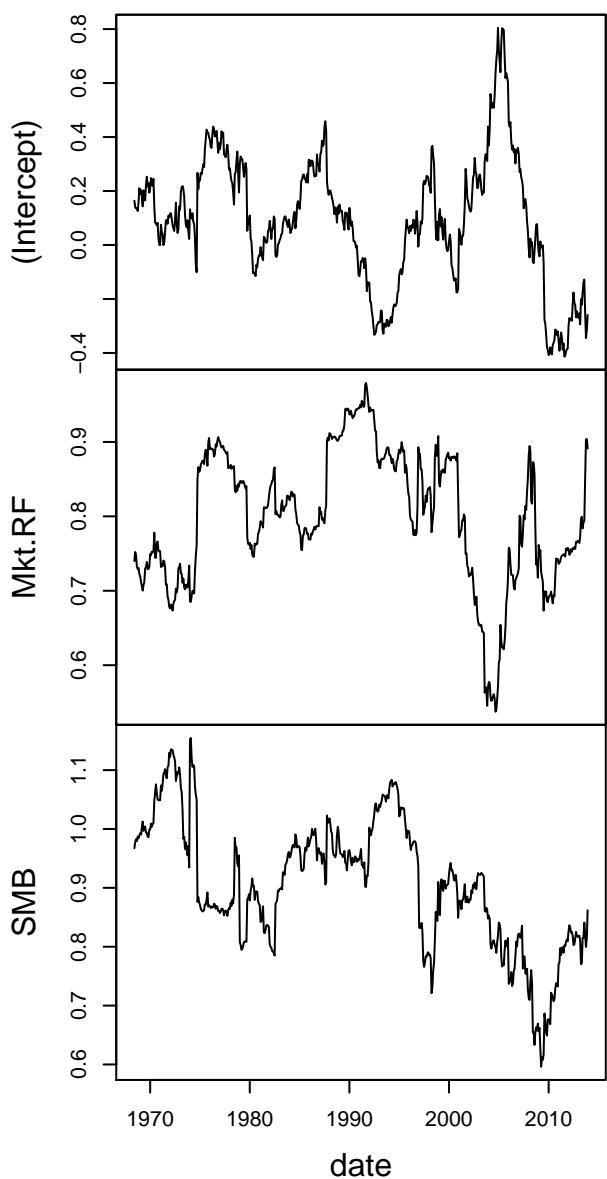
5 Factor Rolling Regression on BIG.HiAC from the portfolio 25_SIZE_ACC



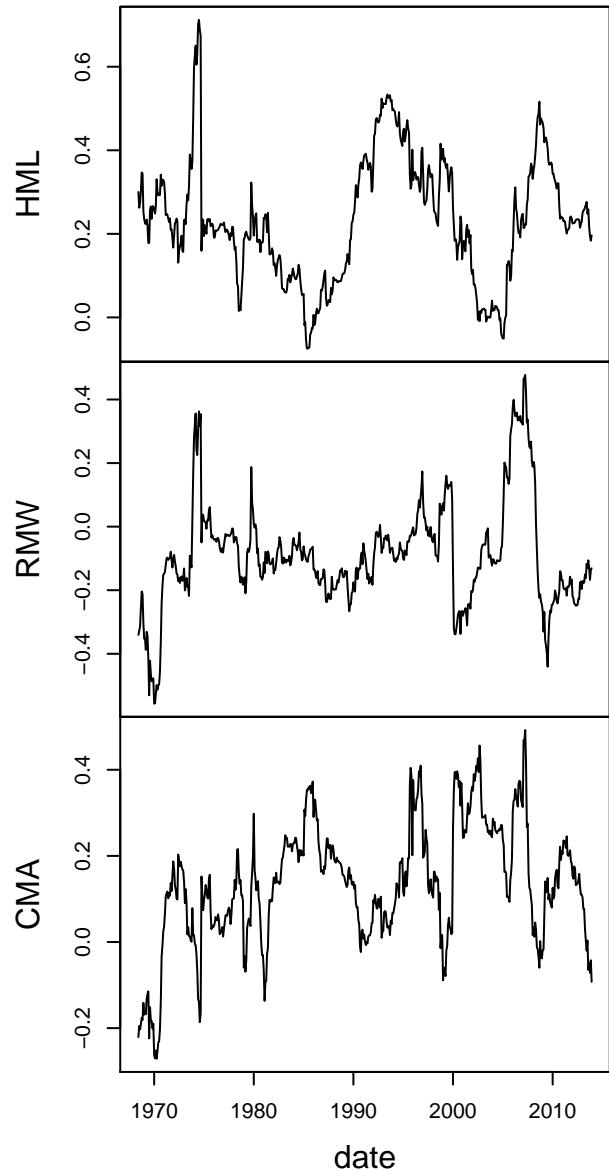
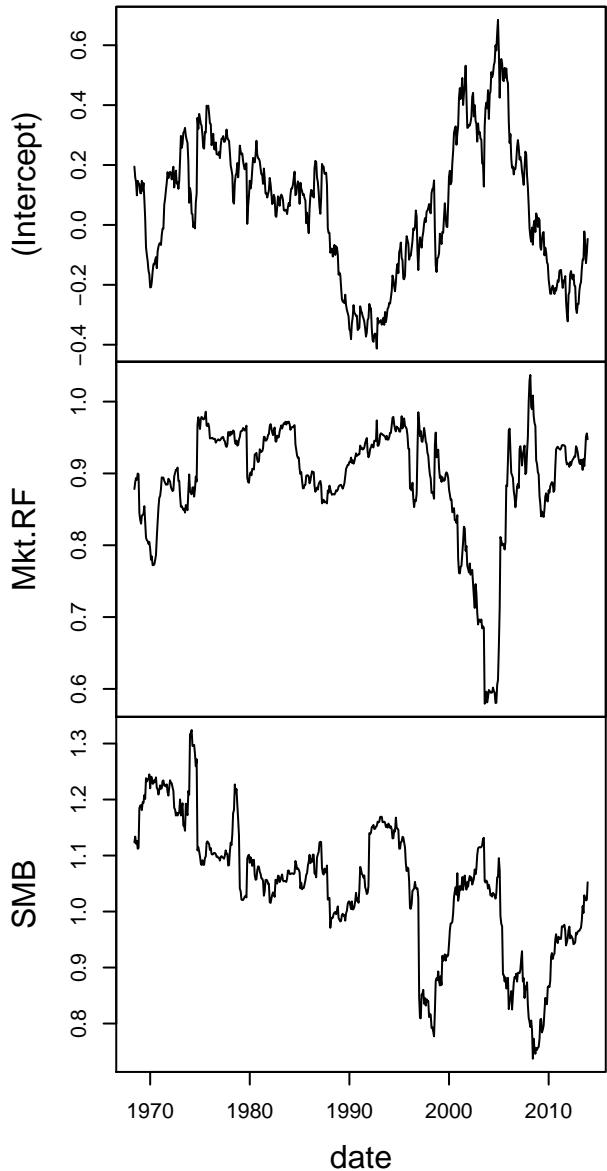
5 Factor Rolling Regression on SMALL.LoBETA from the portfolio 25_SIZE_BETA



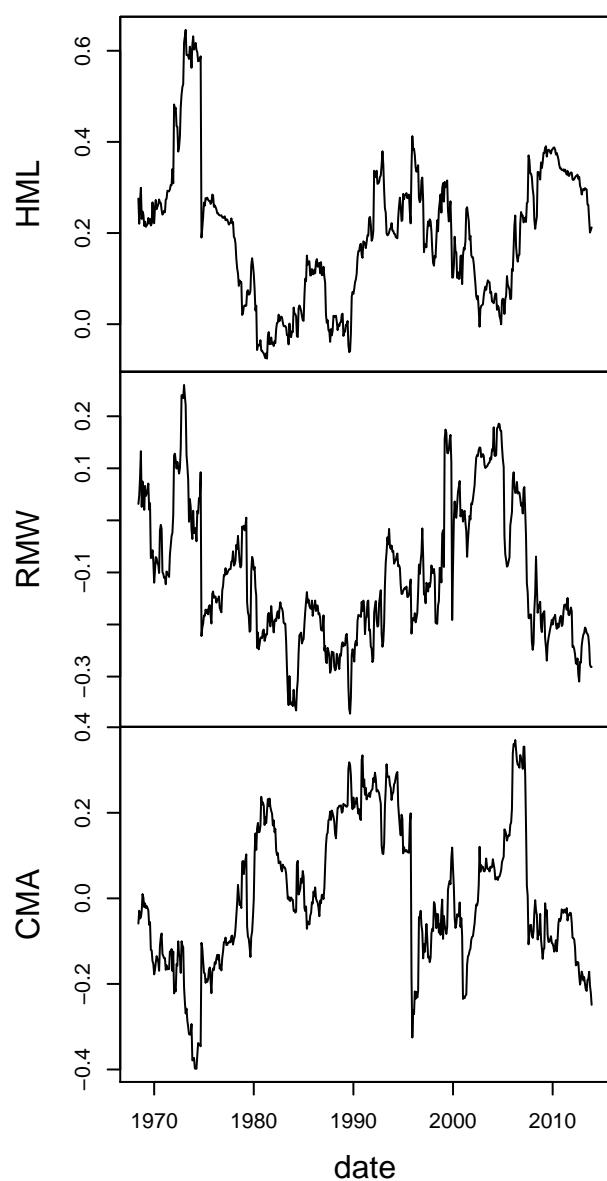
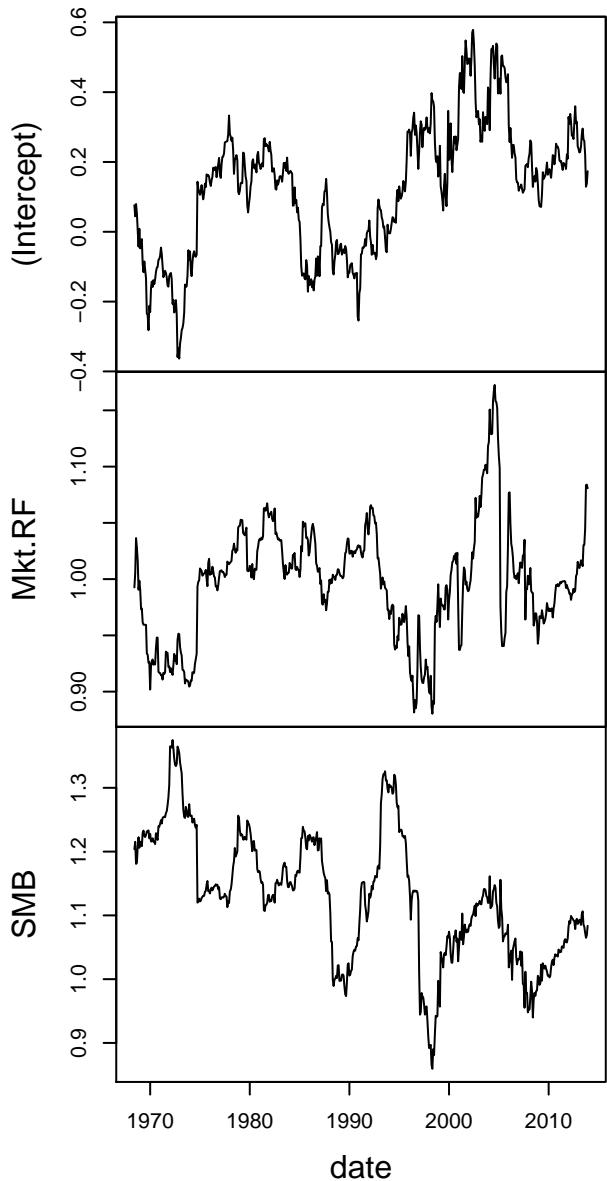
5 Factor Rolling Regression on ME1.BETA2 from the portfolio 25_SIZE_BETA



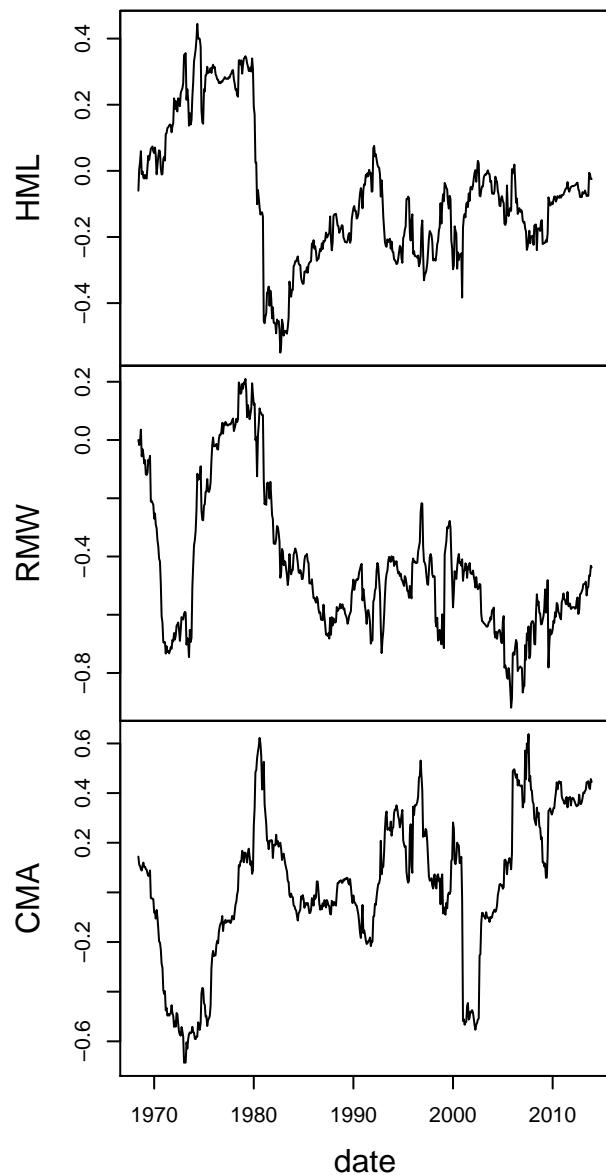
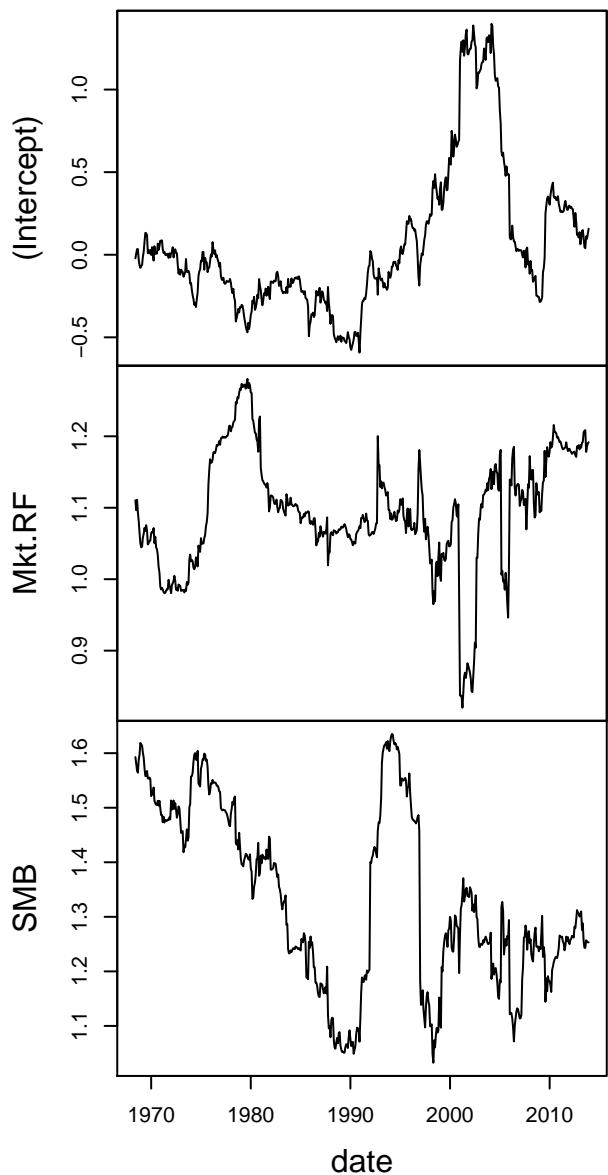
5 Factor Rolling Regression on ME1.BETA3 from the portfolio 25_SIZE_BETA



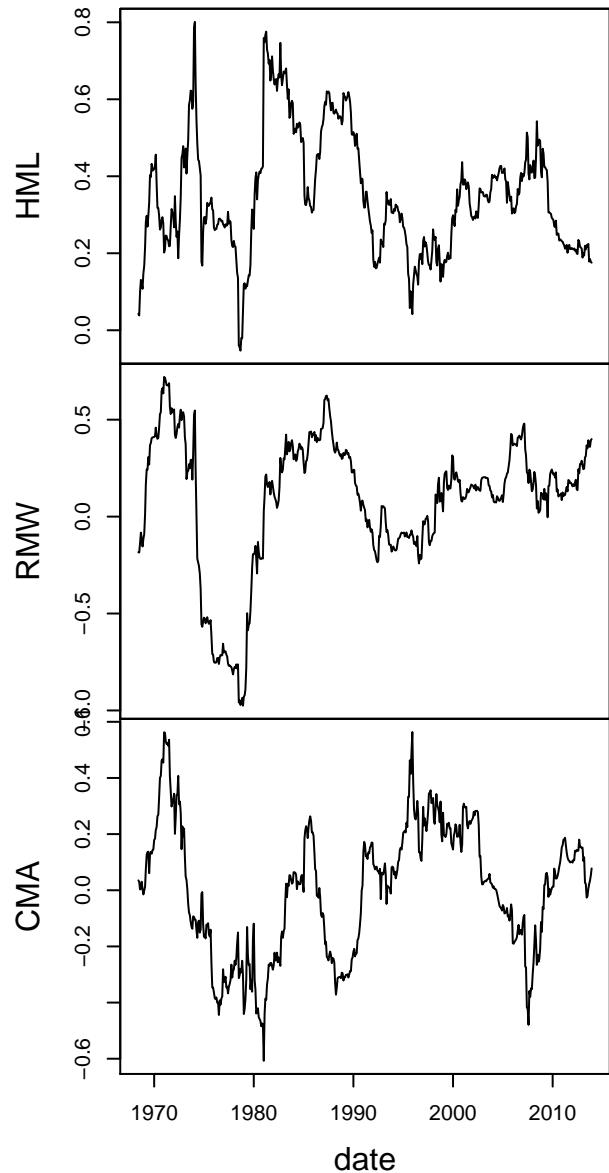
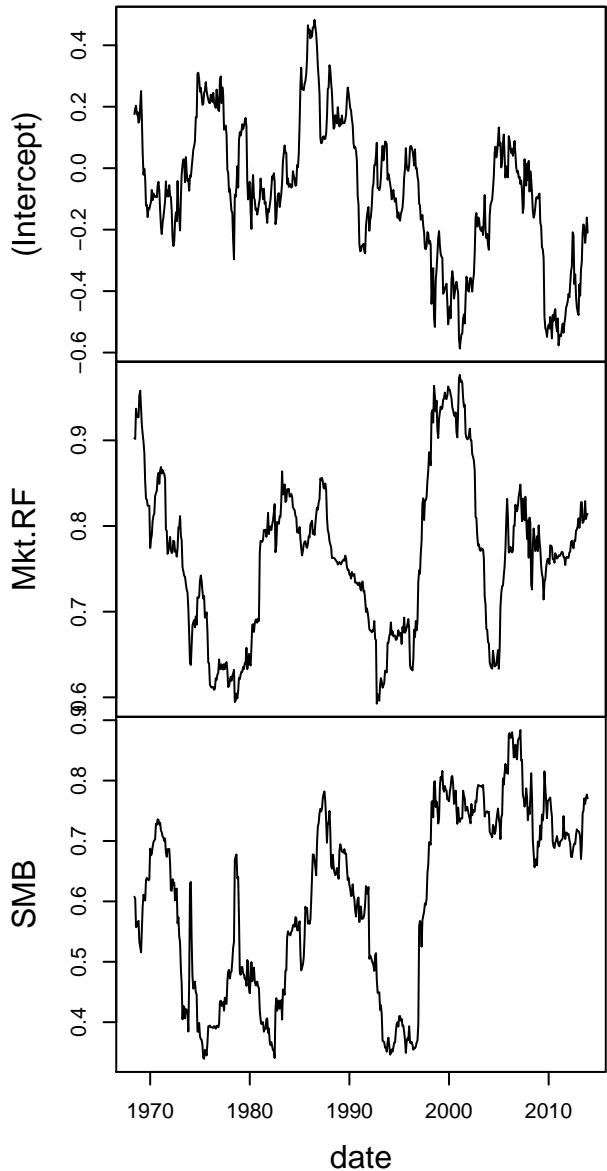
5 Factor Rolling Regression on ME1.BETA4 from the portfolio 25_SIZE_BETA



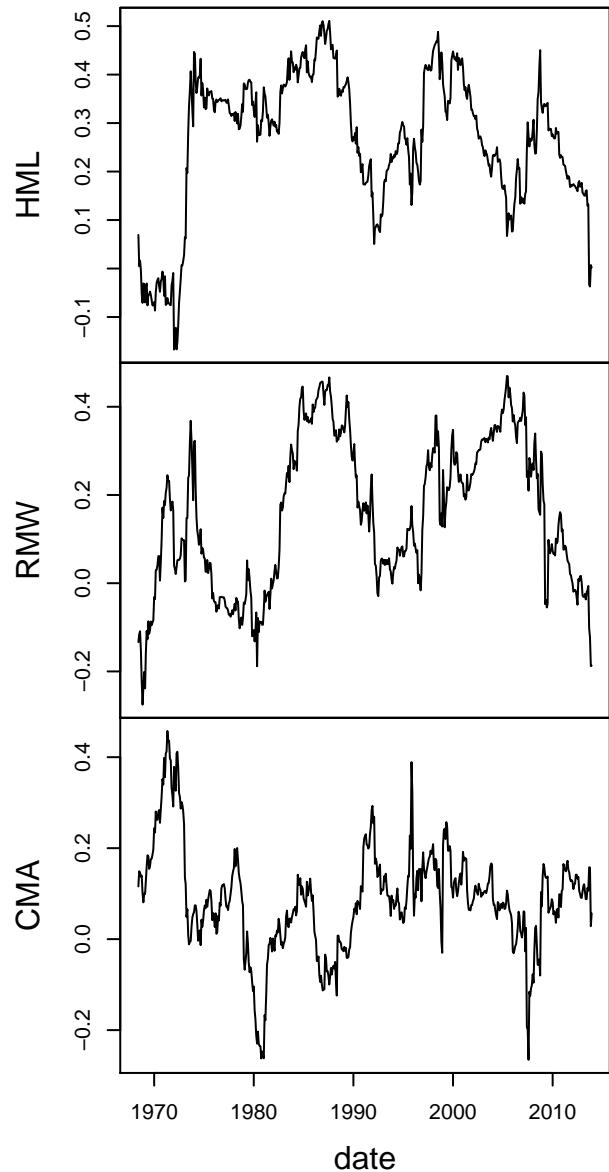
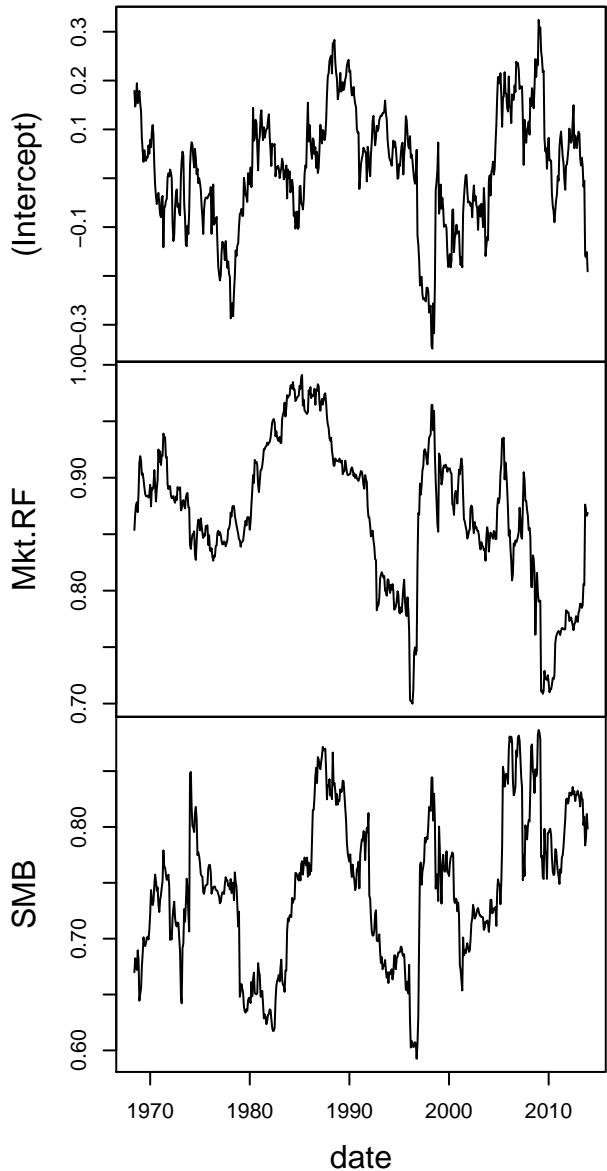
5 Factor Rolling Regression on SMALL.HiBETA from the portfolio 25_SIZE_BETA



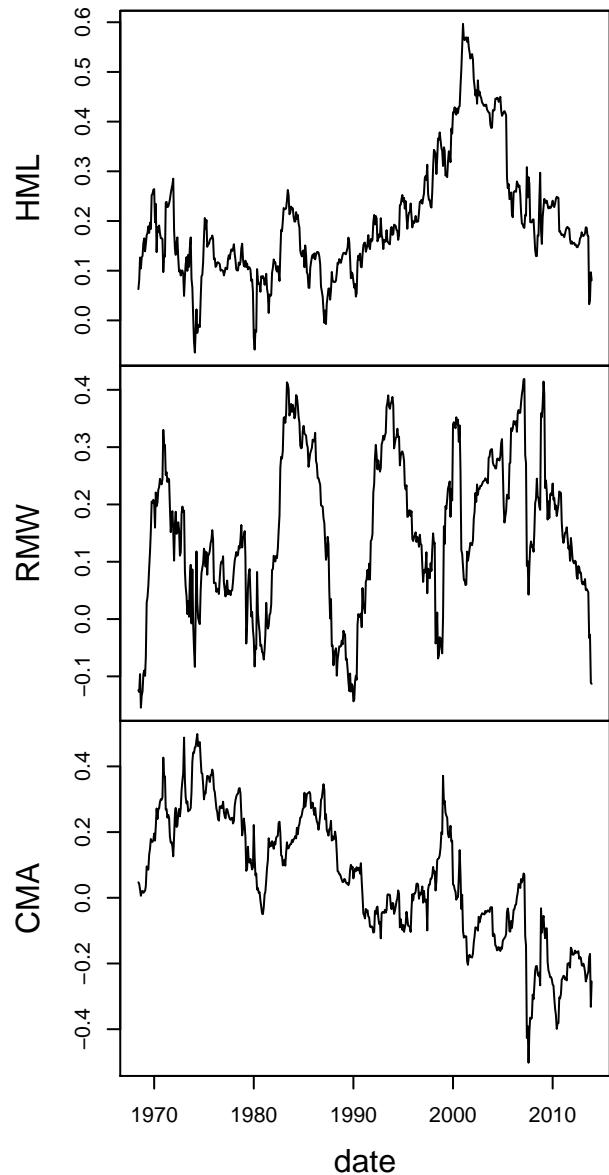
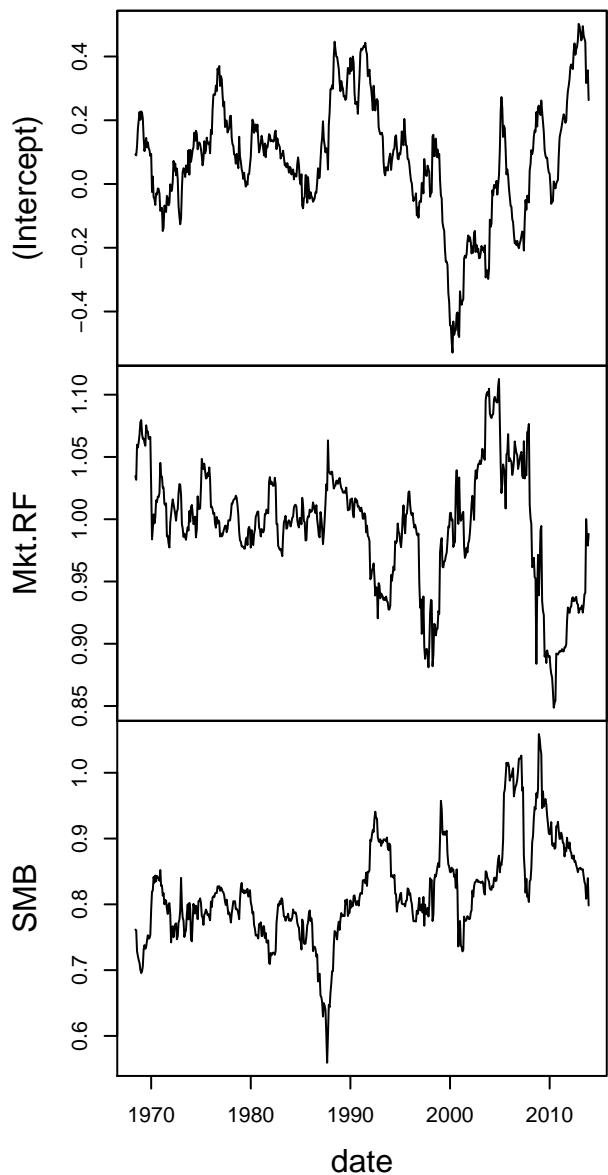
5 Factor Rolling Regression on ME2.BETA1 from the portfolio 25_SIZE_BETA



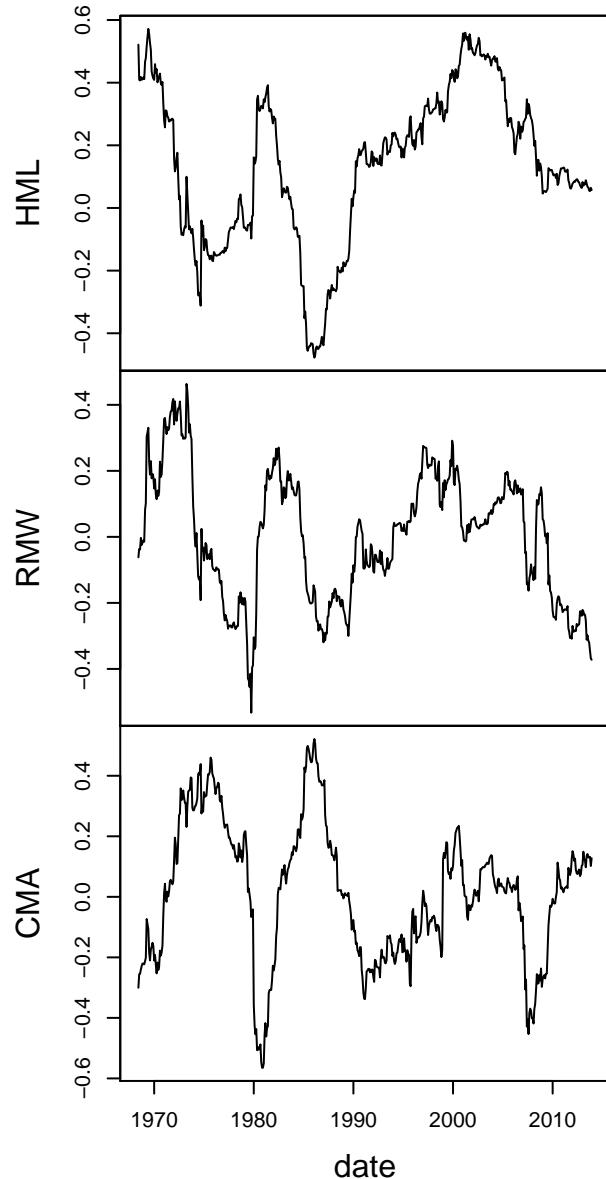
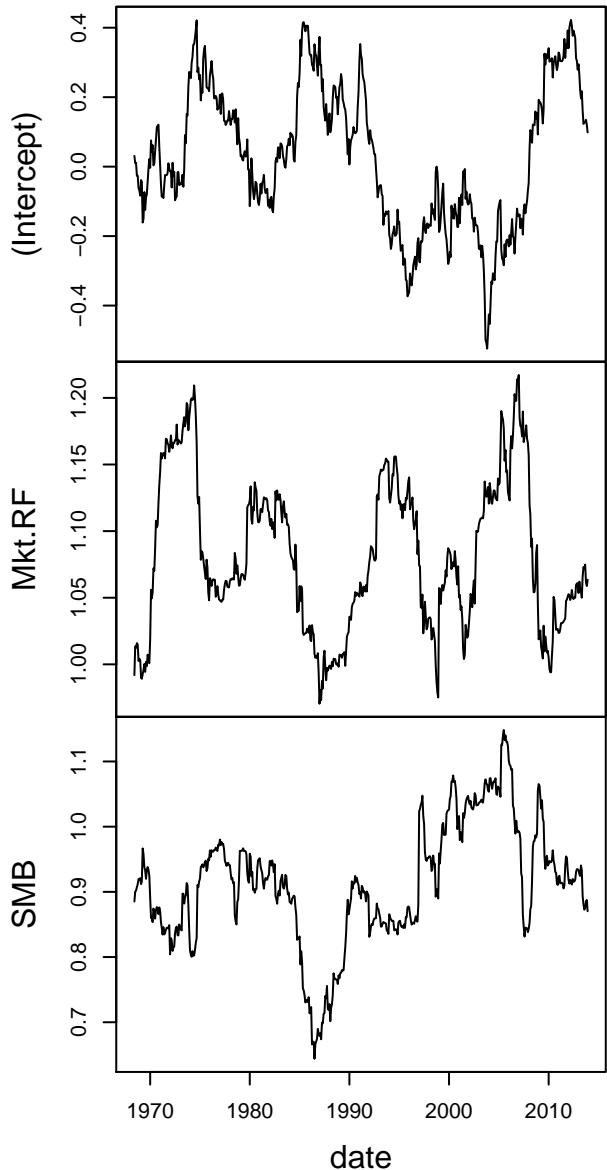
5 Factor Rolling Regression on ME2.BETA2 from the portfolio 25_SIZE_BETA



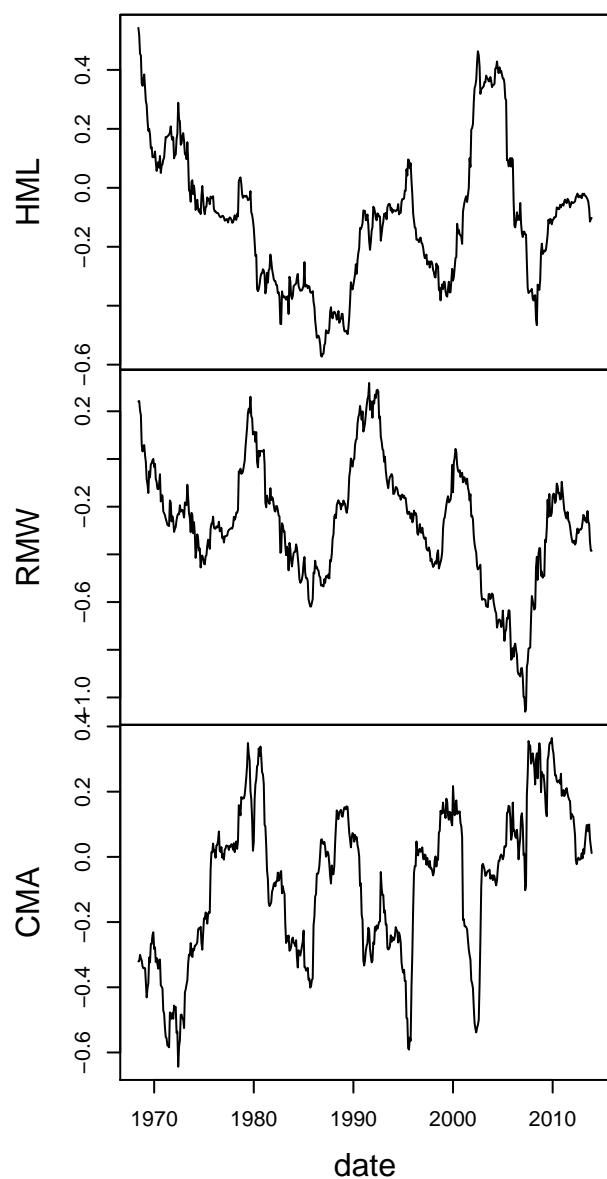
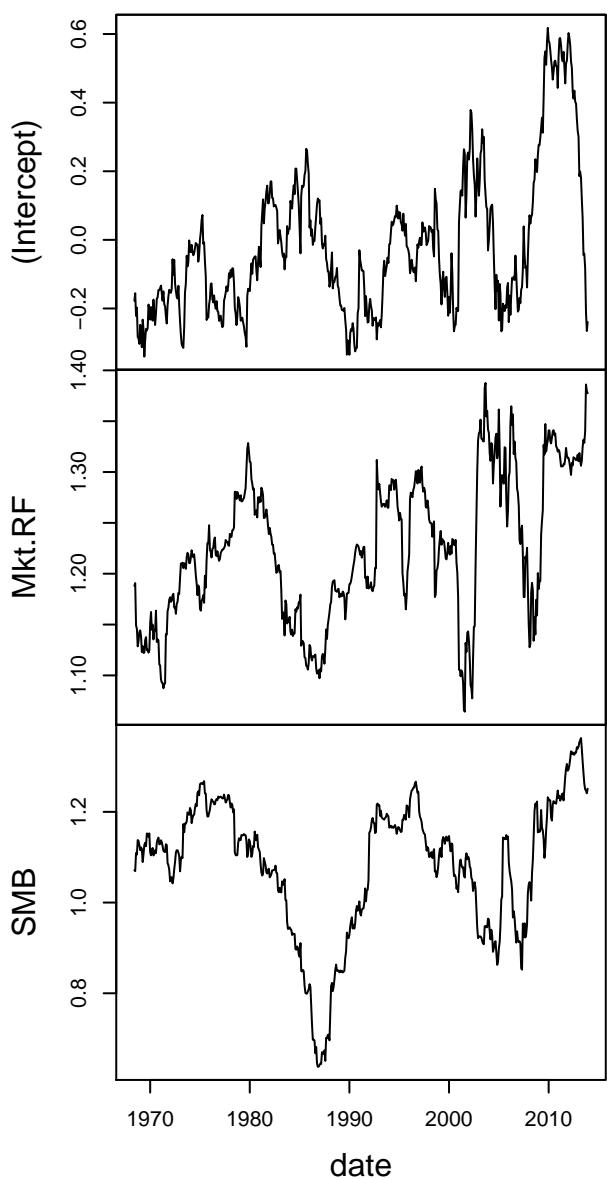
5 Factor Rolling Regression on ME2.BETA3 from the portfolio 25_SIZE_BETA



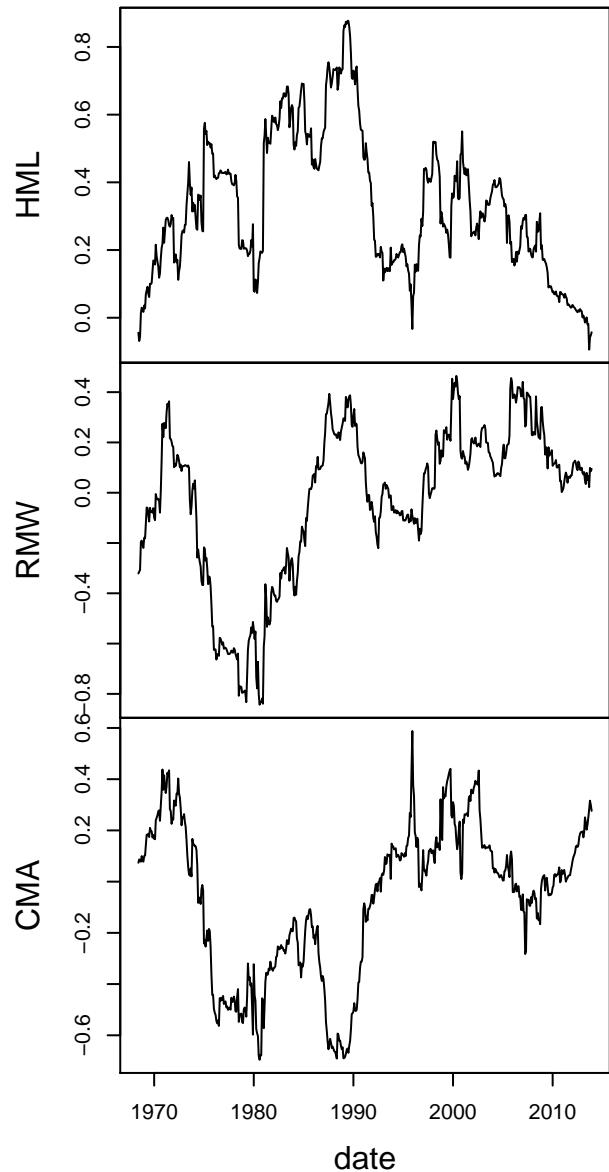
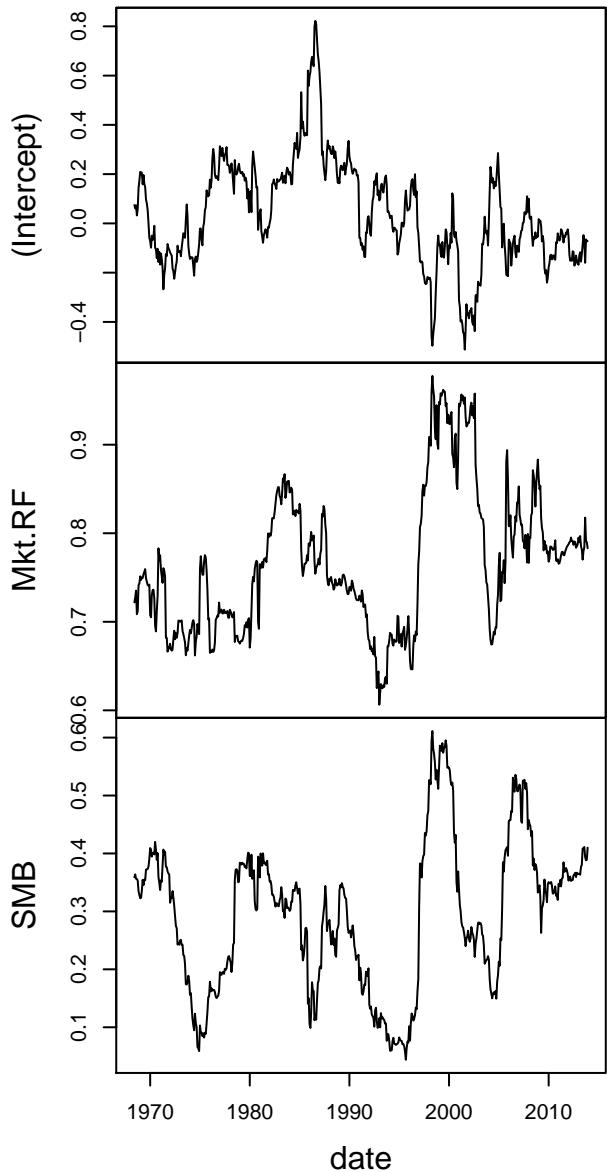
5 Factor Rolling Regression on ME2.BETA4 from the portfolio 25_SIZE_BETA



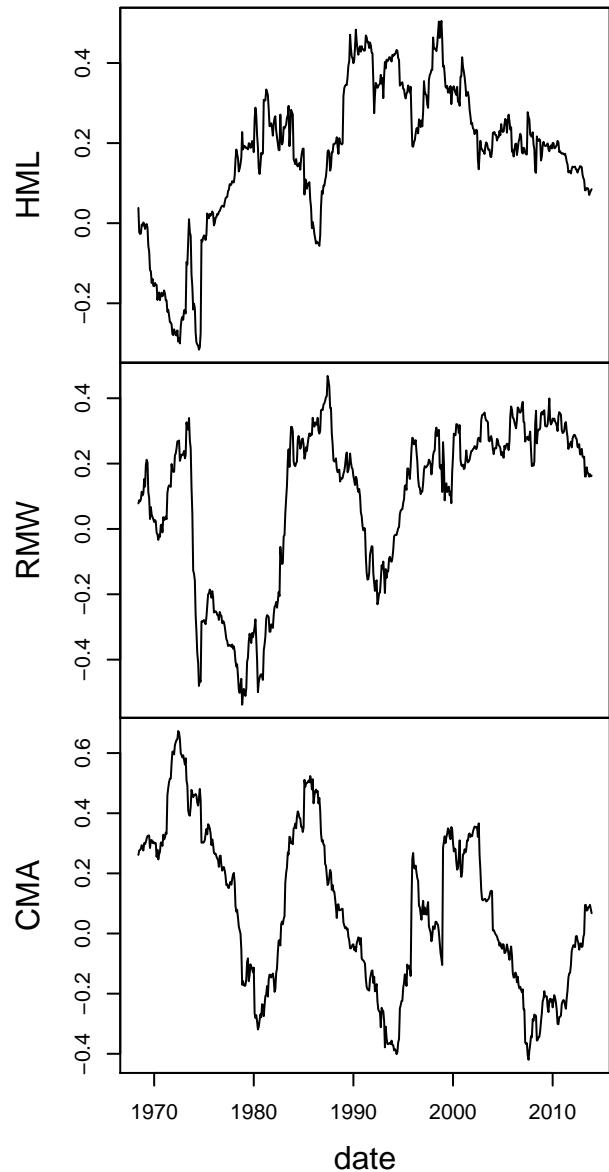
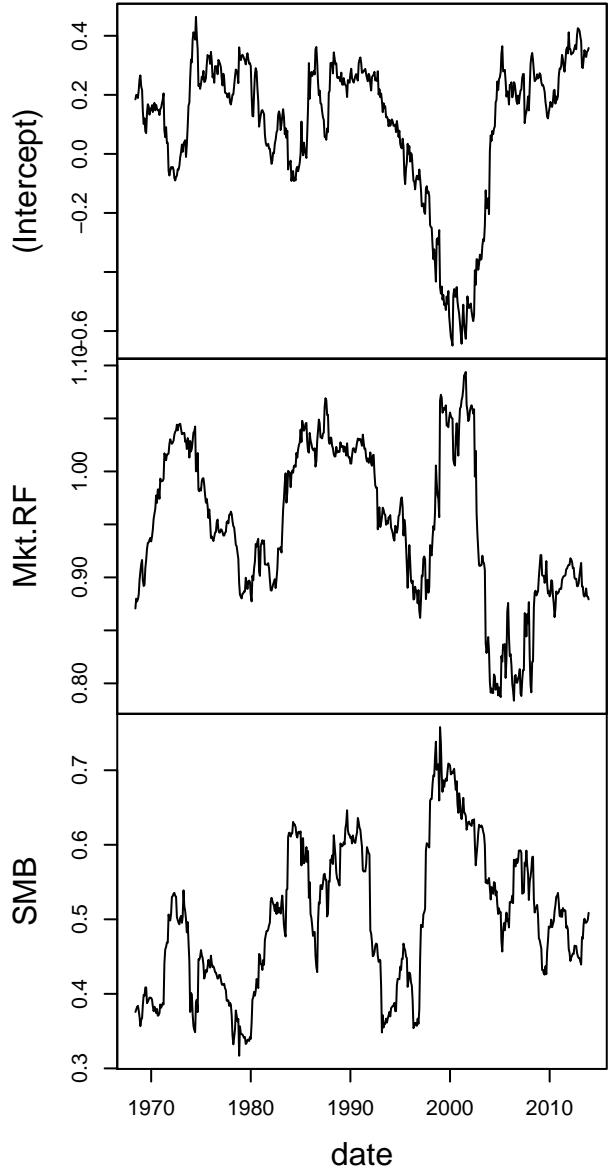
5 Factor Rolling Regression on ME2.BETA5 from the portfolio 25_SIZE_BETA



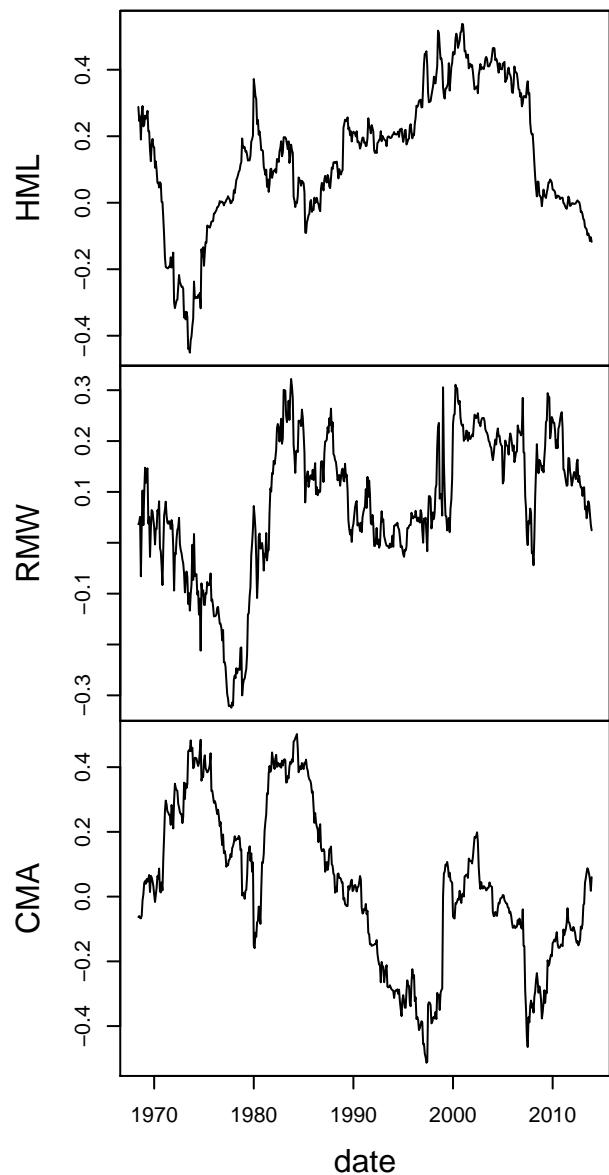
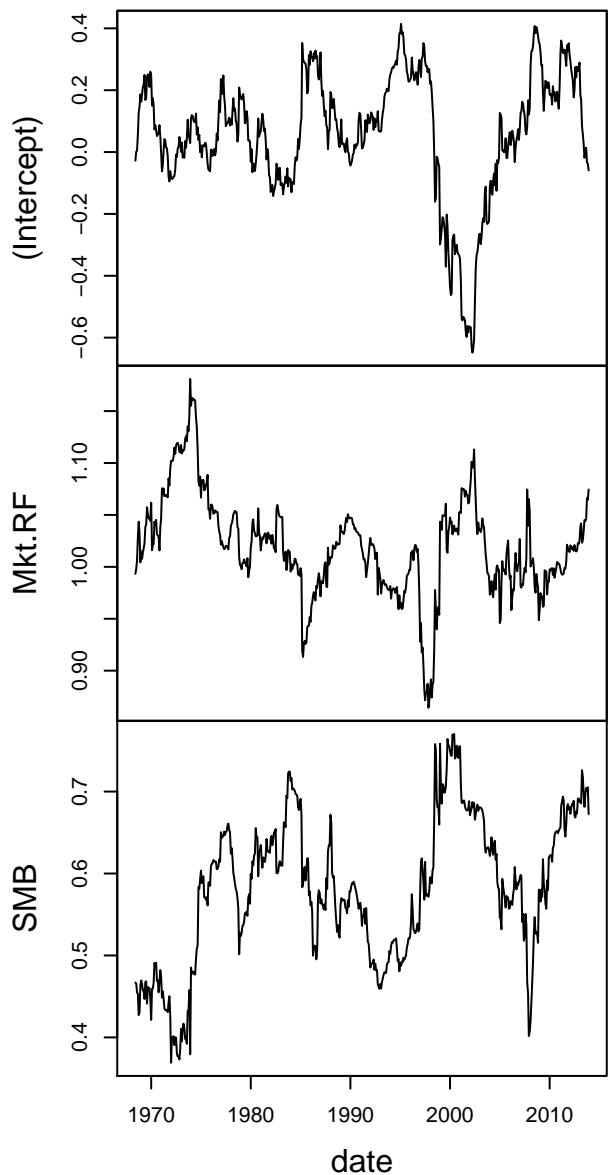
5 Factor Rolling Regression on ME3.BETA1 from the portfolio 25_SIZE_BETA



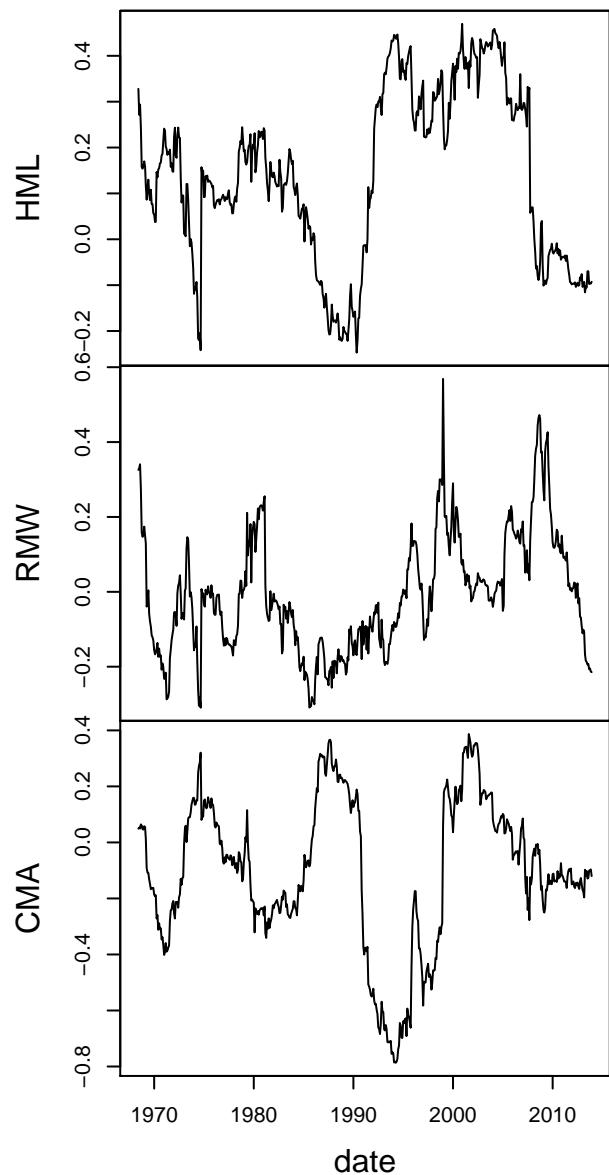
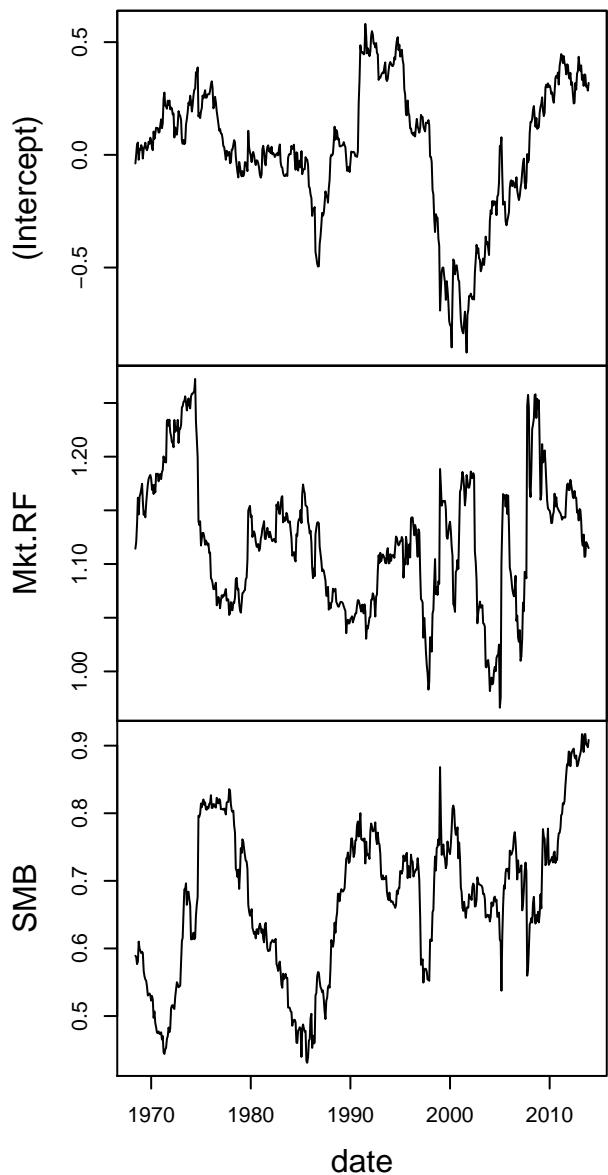
5 Factor Rolling Regression on ME3.BETA2 from the portfolio 25_SIZE_BETA



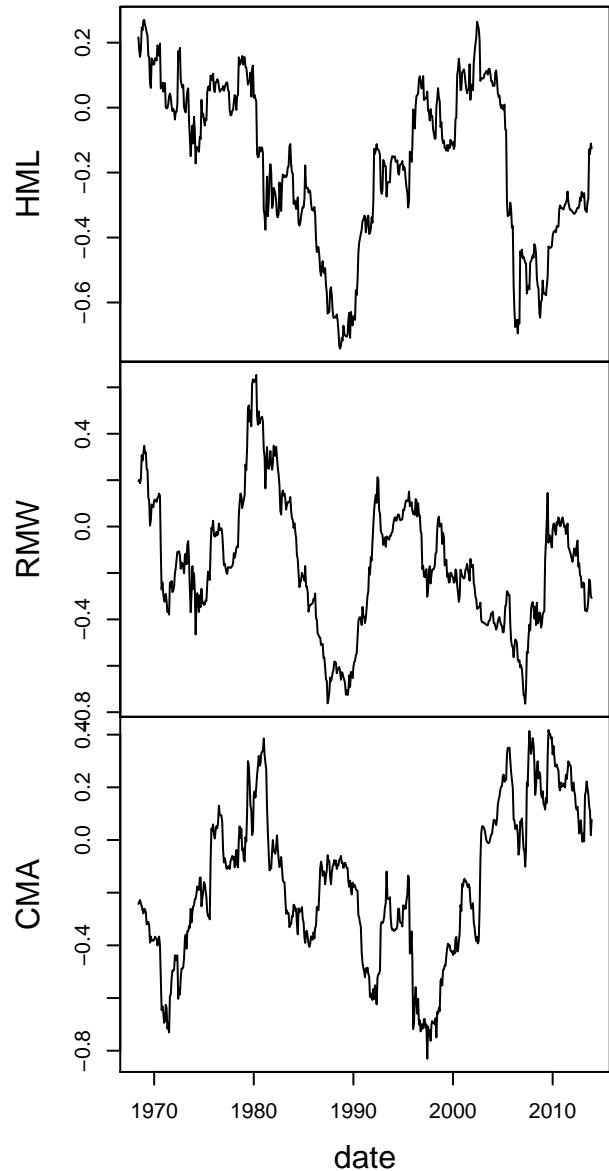
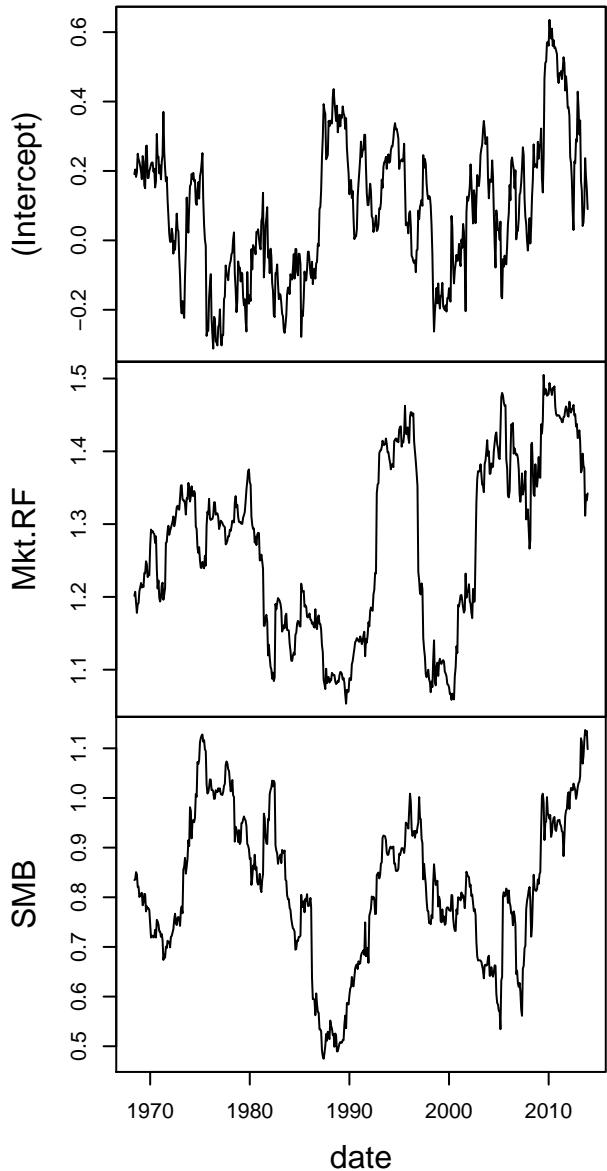
5 Factor Rolling Regression on ME3.BETA3 from the portfolio 25_SIZE_BETA



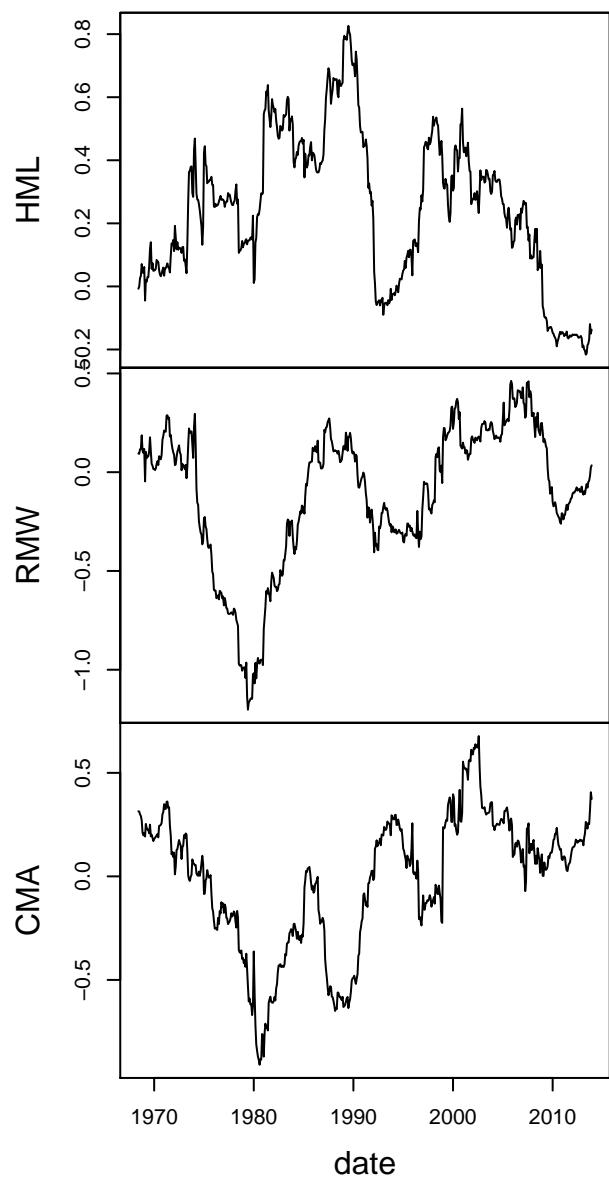
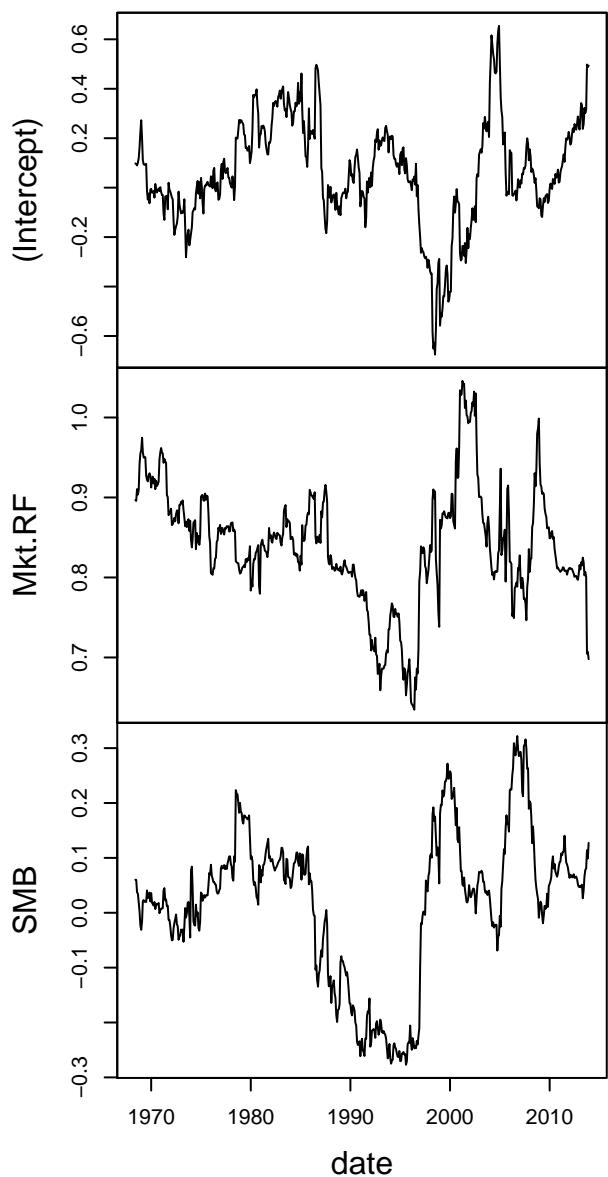
5 Factor Rolling Regression on ME3.BETA4 from the portfolio 25_SIZE_BETA



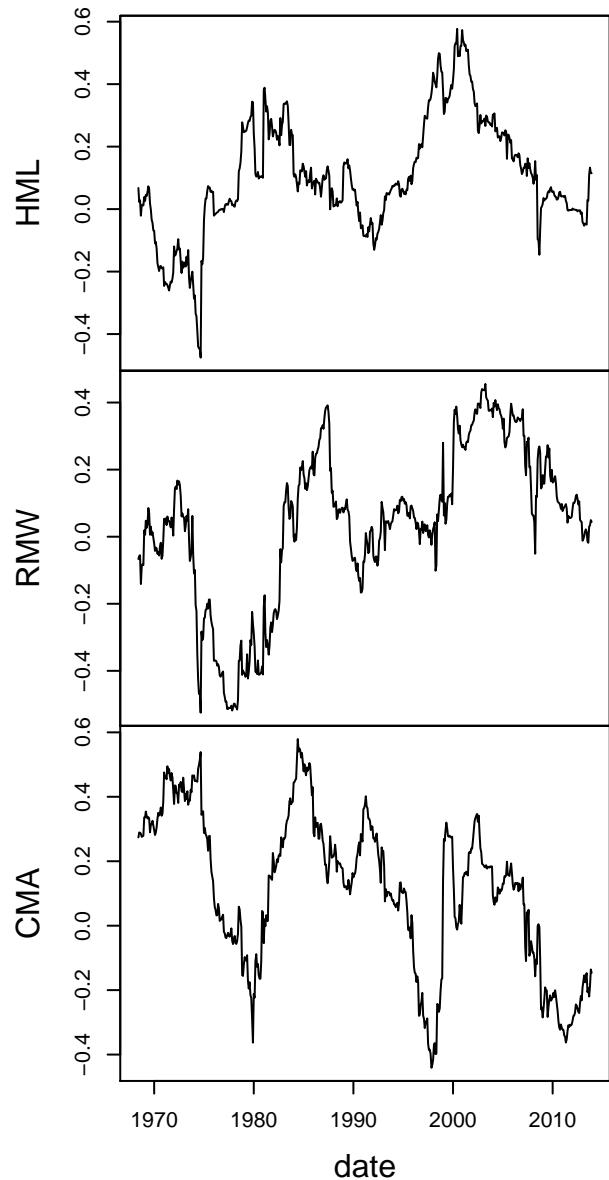
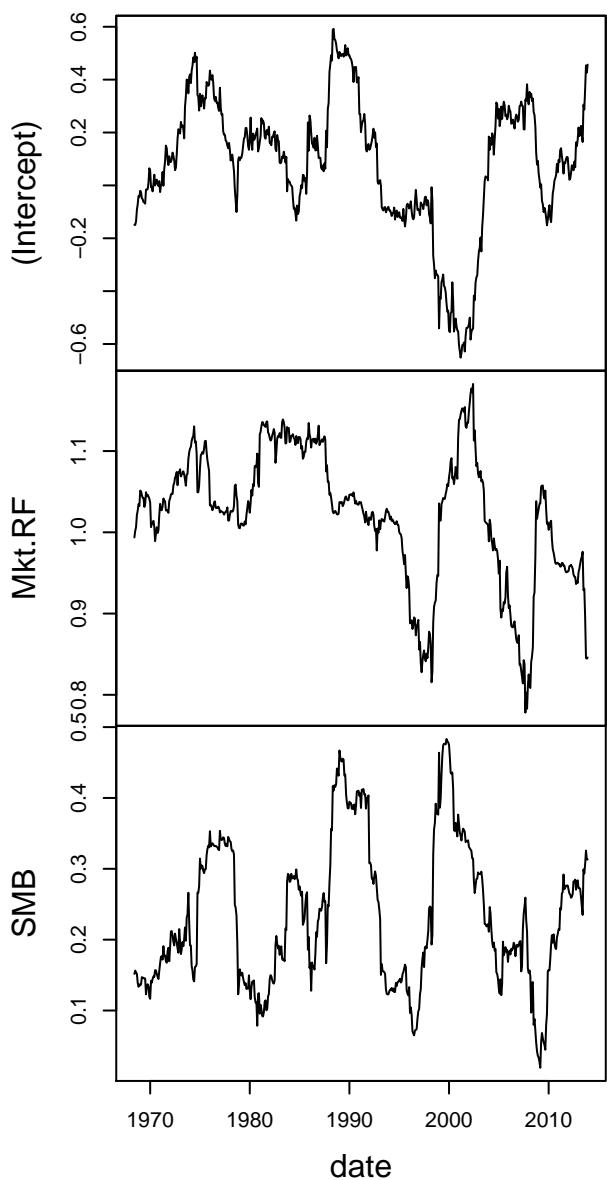
5 Factor Rolling Regression on ME3.BETA5 from the portfolio 25_SIZE_BETA



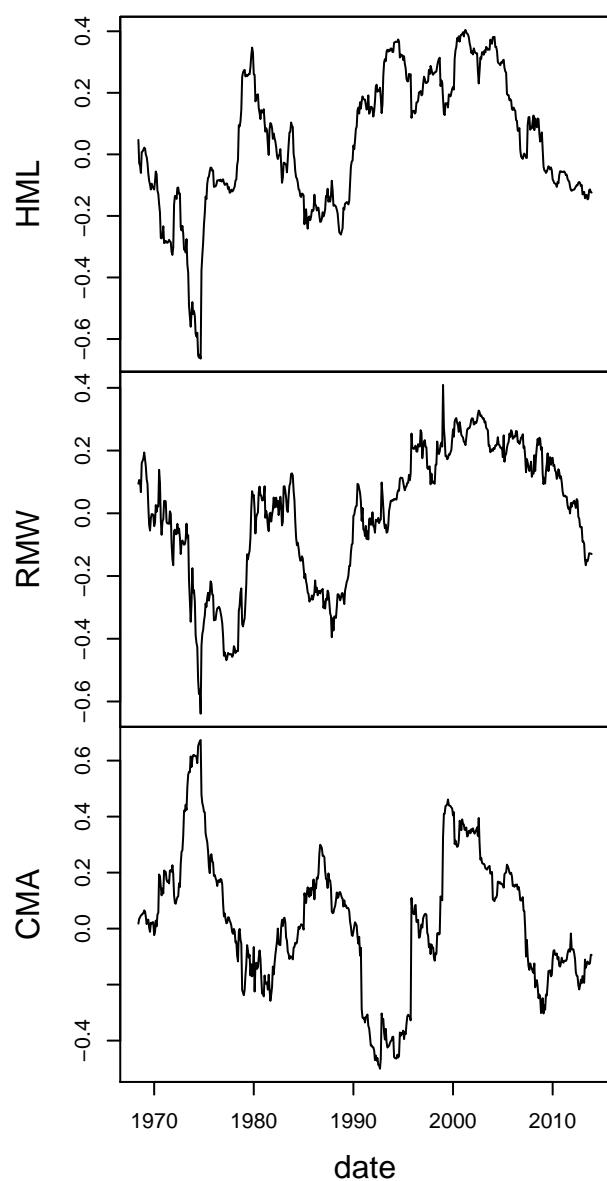
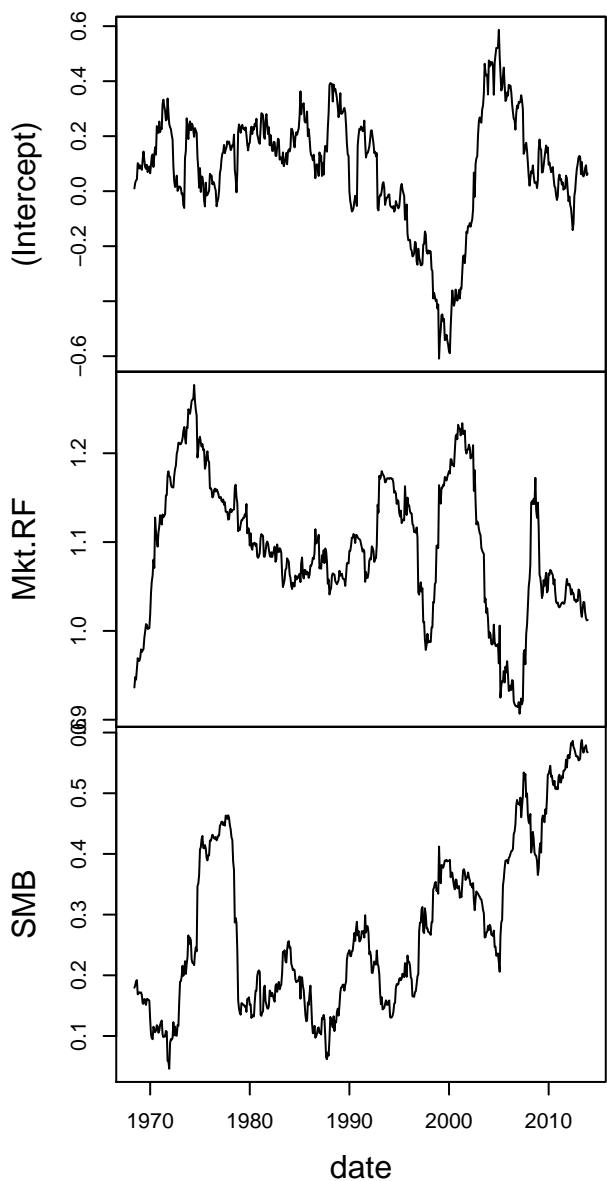
5 Factor Rolling Regression on ME4.BETA1 from the portfolio 25_SIZE_BETA



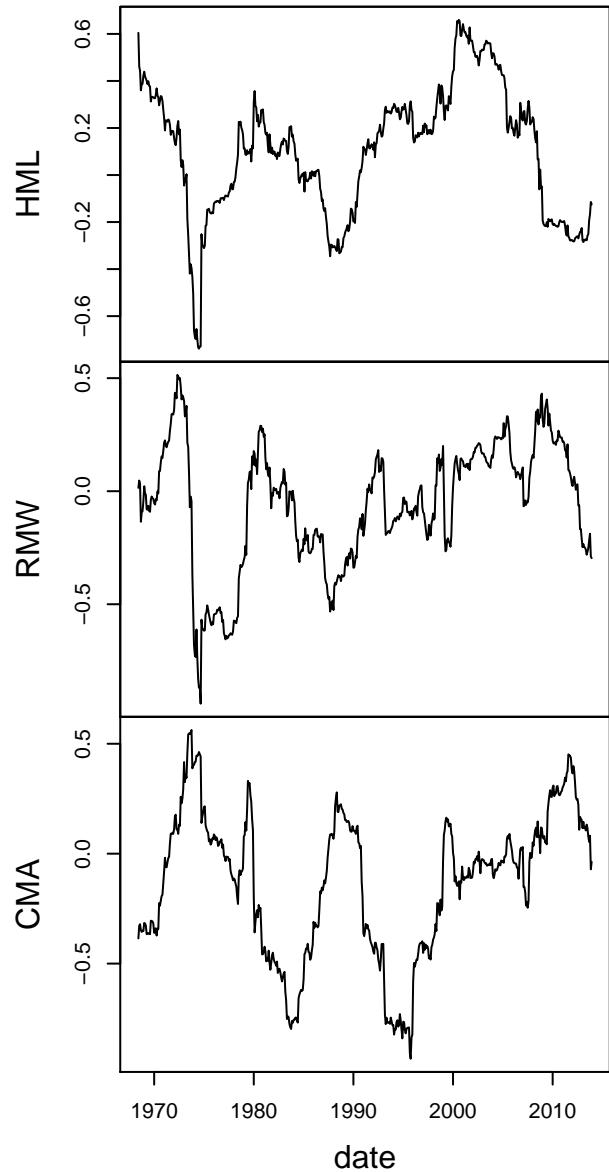
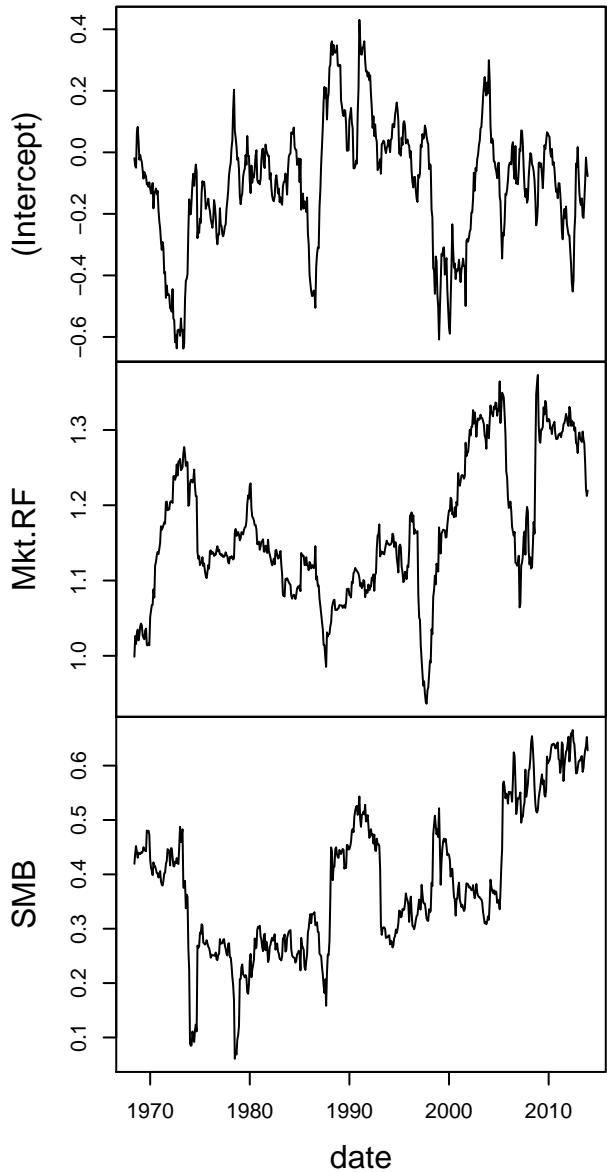
5 Factor Rolling Regression on ME4.BETA2 from the portfolio 25_SIZE_BETA



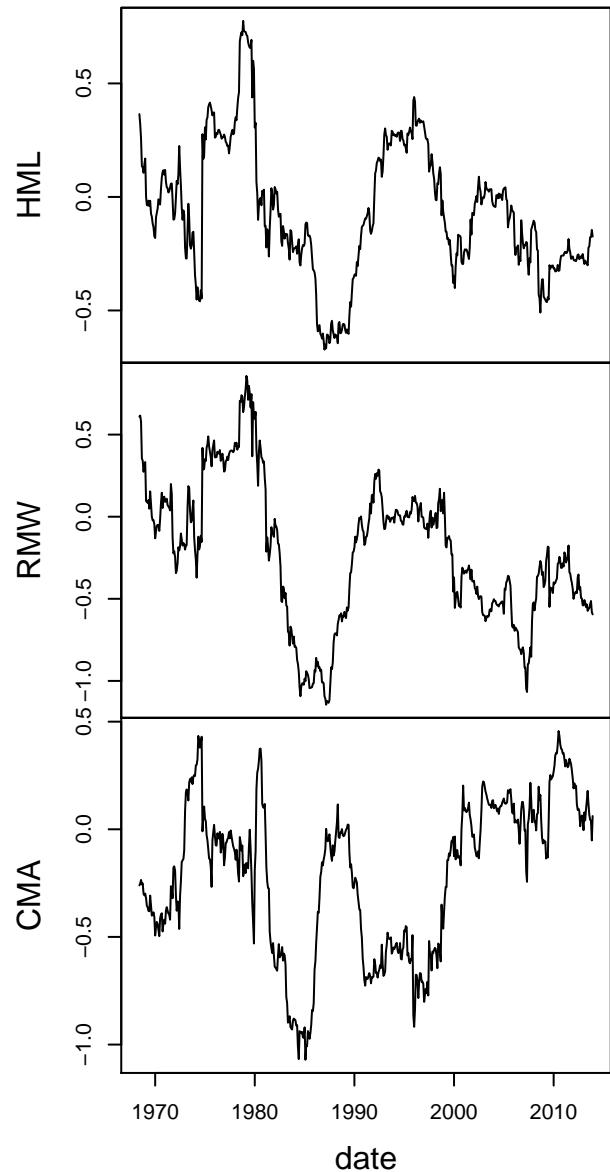
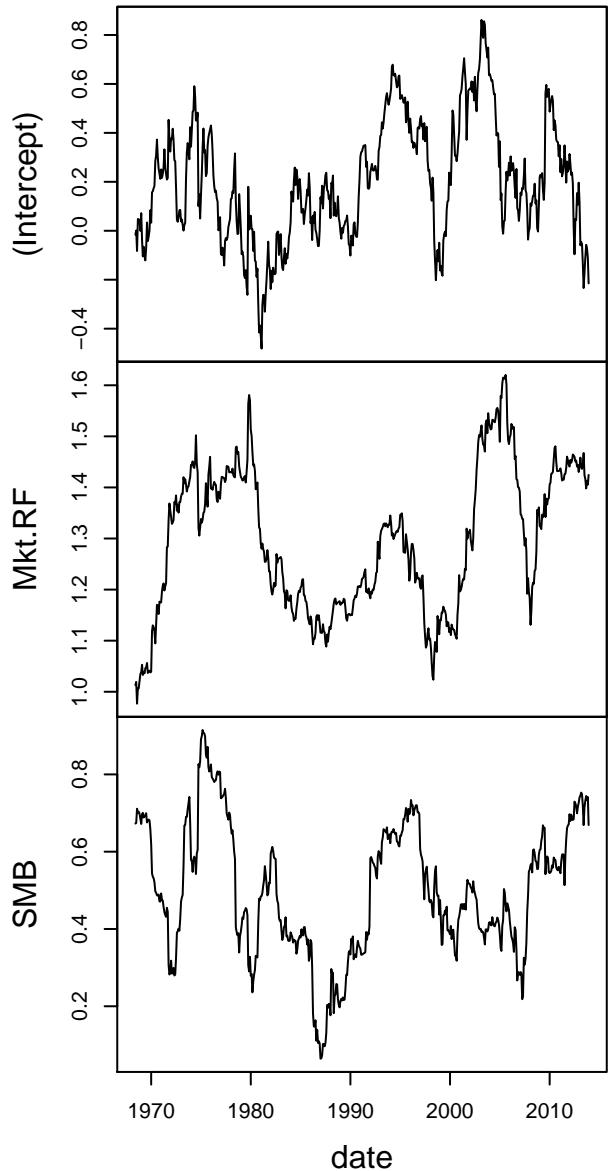
5 Factor Rolling Regression on ME4.BETA3 from the portfolio 25_SIZE_BETA



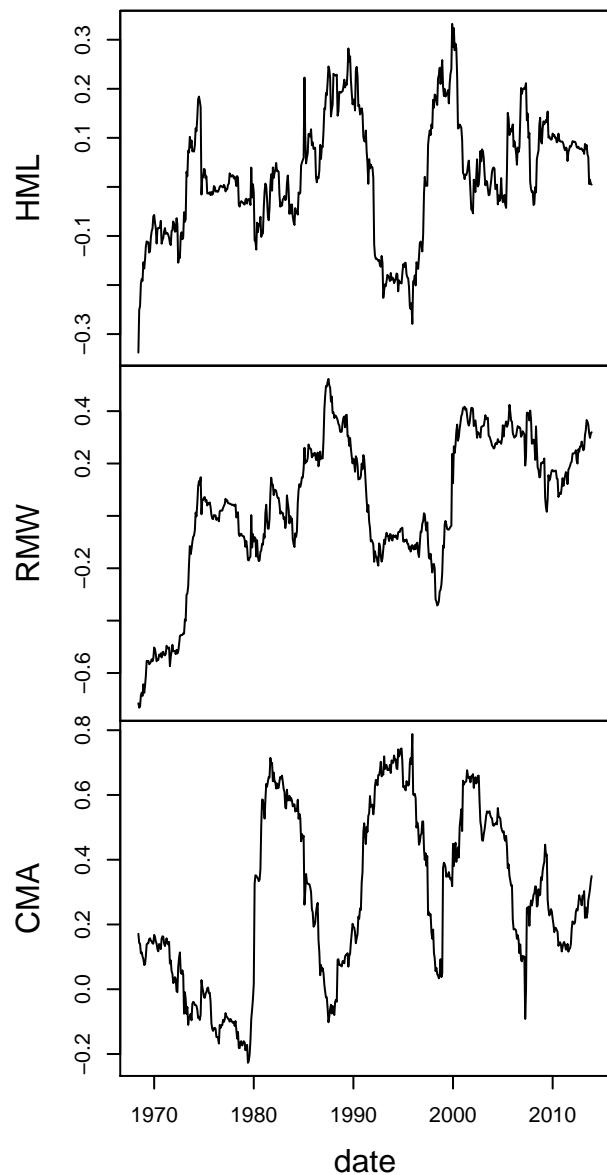
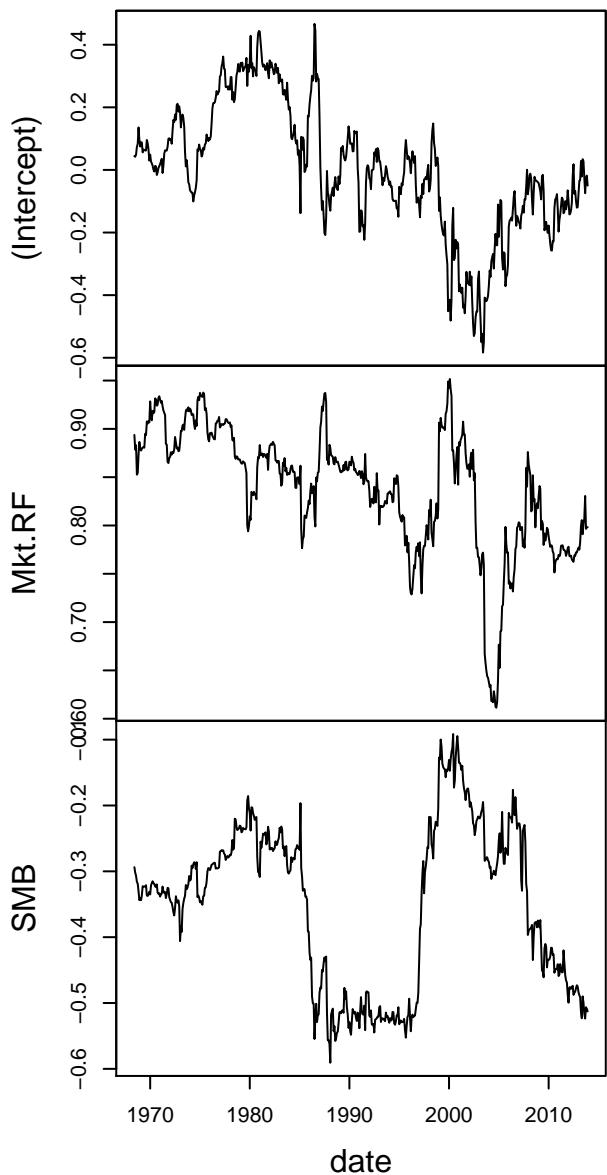
5 Factor Rolling Regression on ME4.BETA4 from the portfolio 25_SIZE_BETA



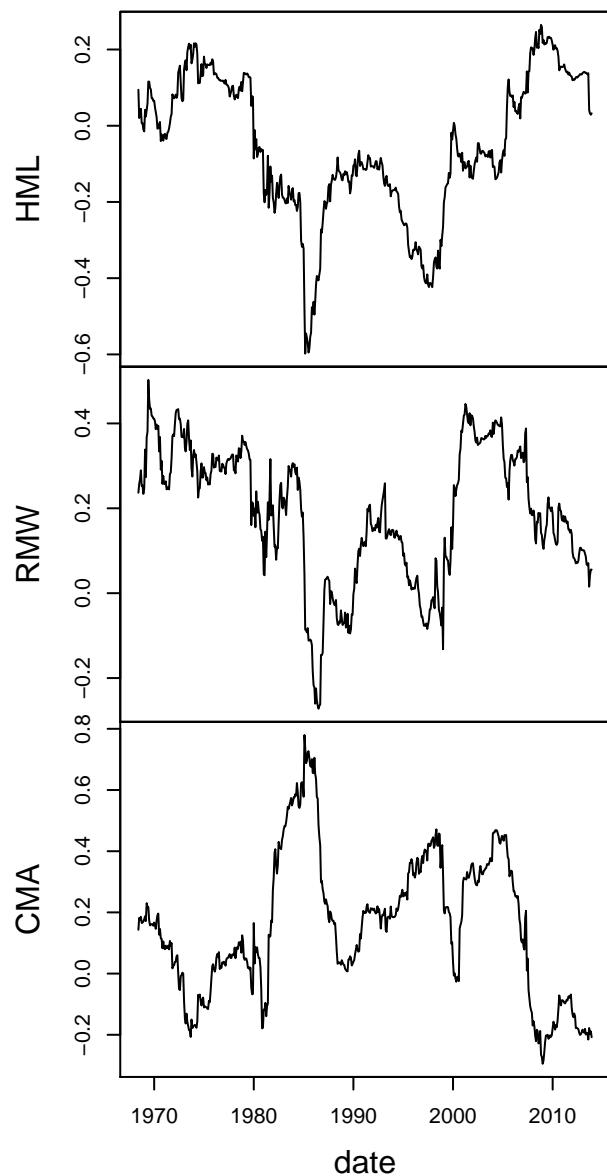
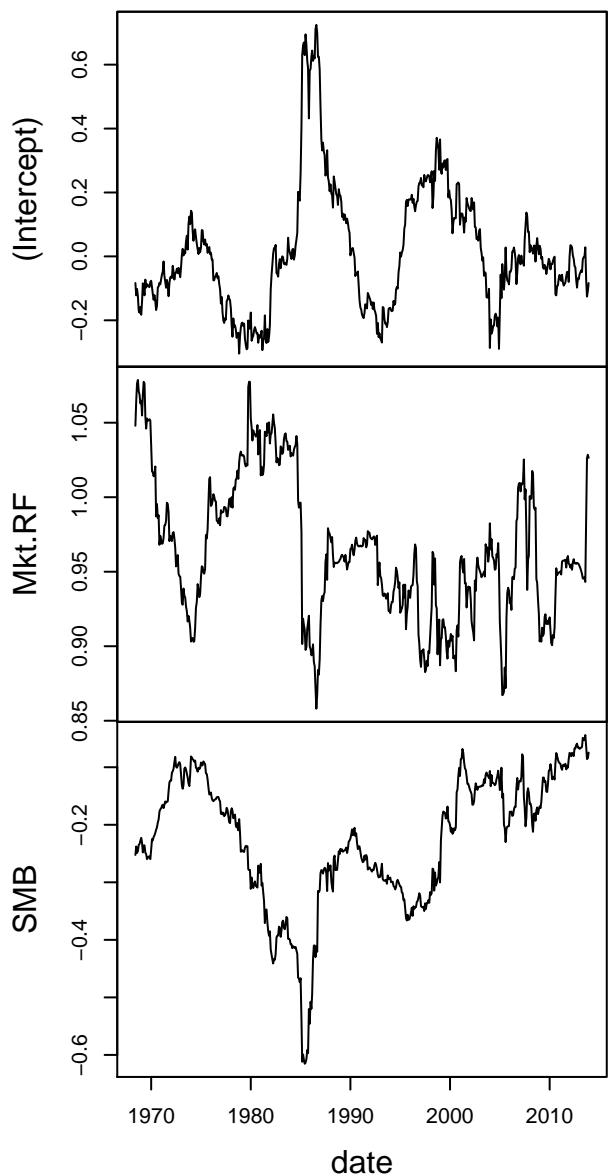
5 Factor Rolling Regression on ME4.BETA5 from the portfolio 25_SIZE_BETA



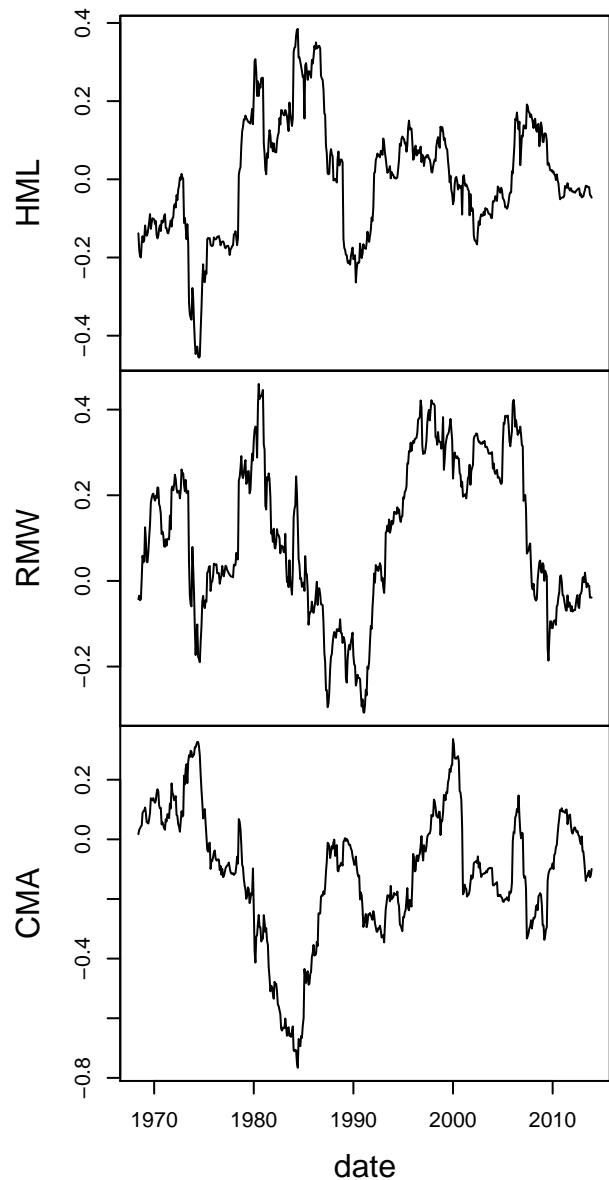
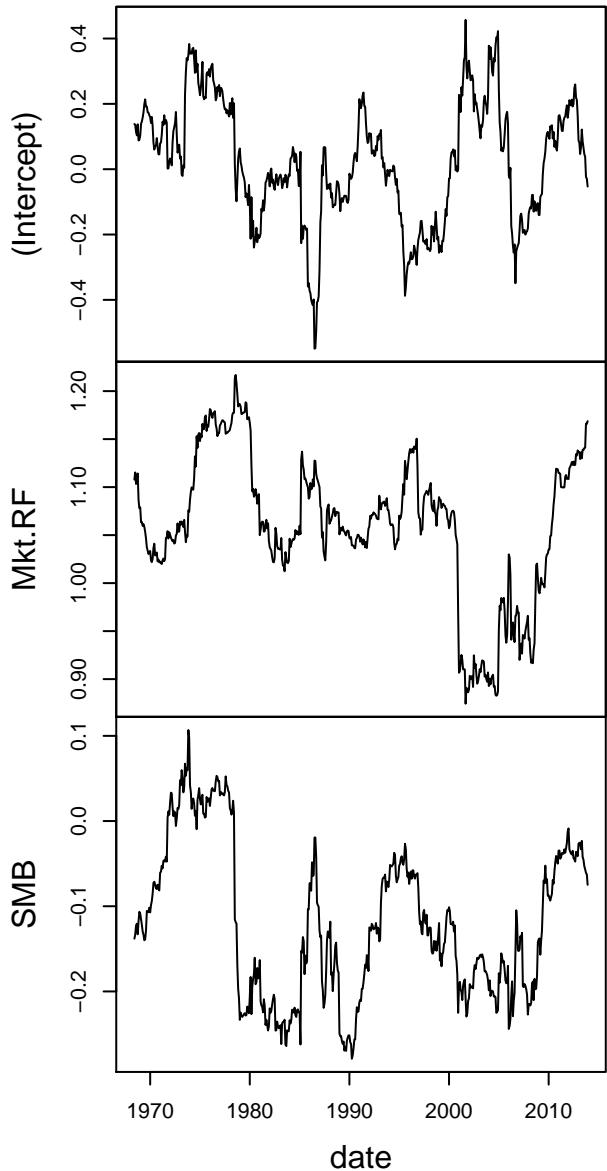
5 Factor Rolling Regression on BIG.LoBETA from the portfolio 25_SIZE_BETA



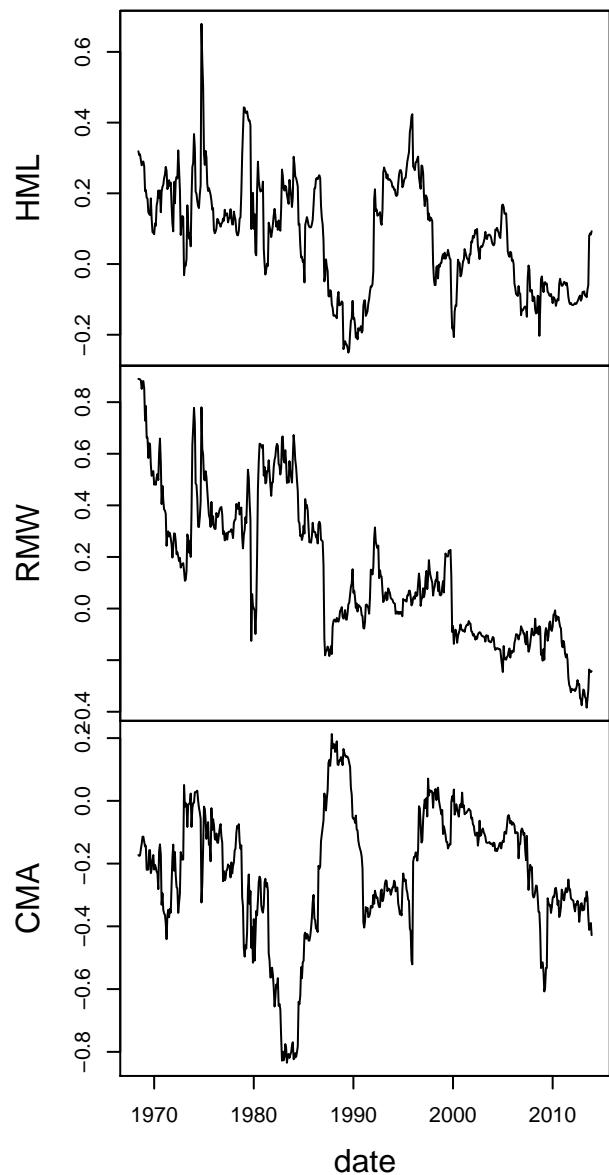
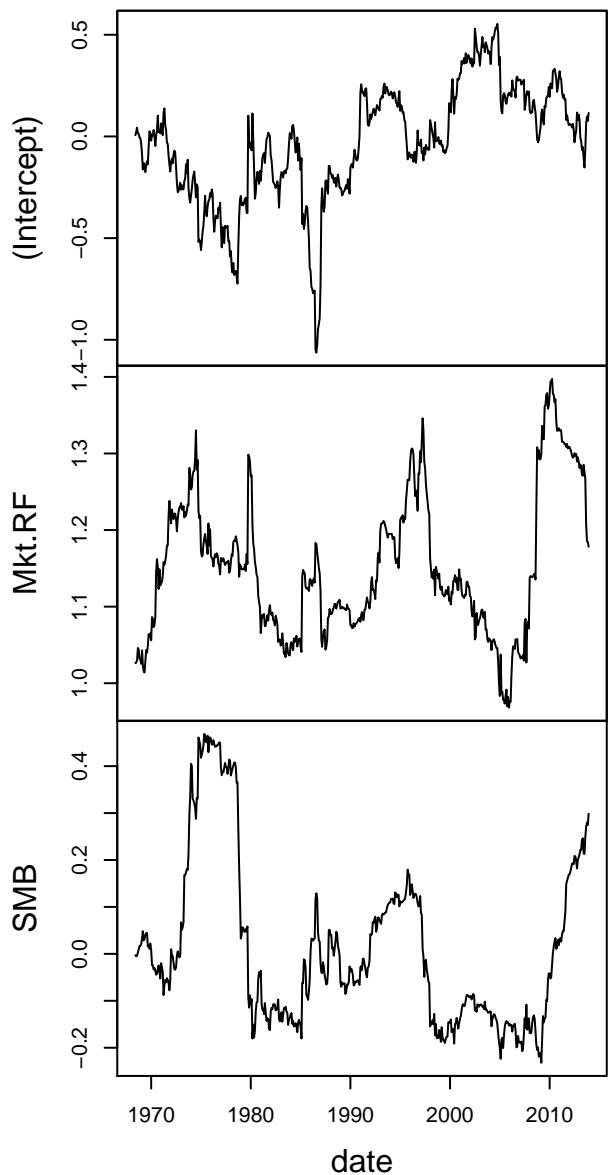
5 Factor Rolling Regression on ME5.BETA2 from the portfolio 25_SIZE_BETA



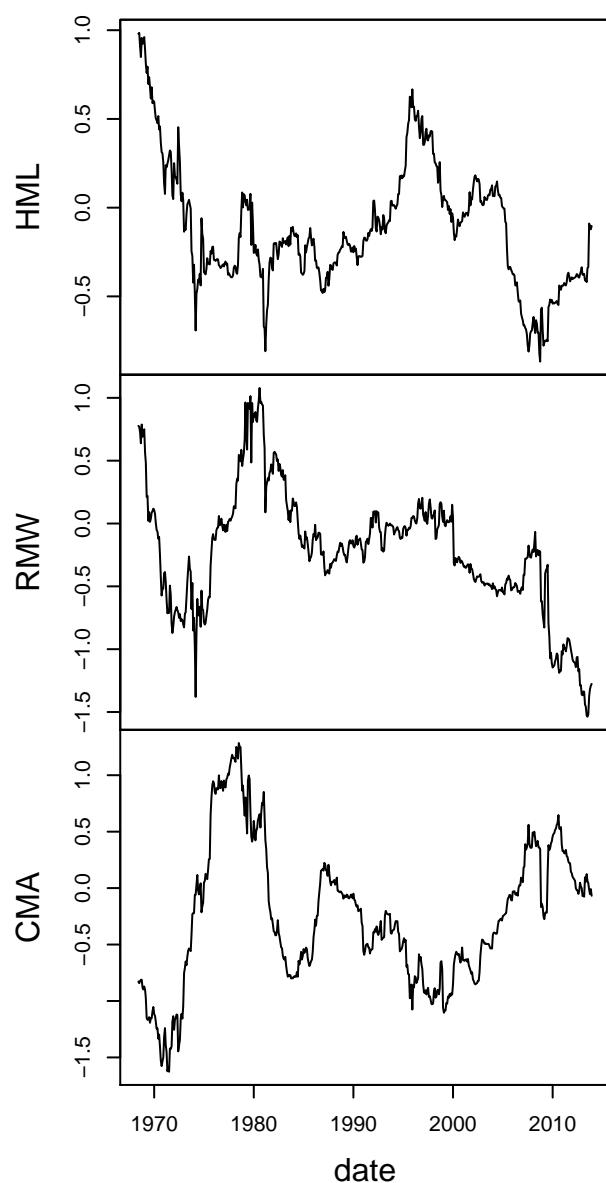
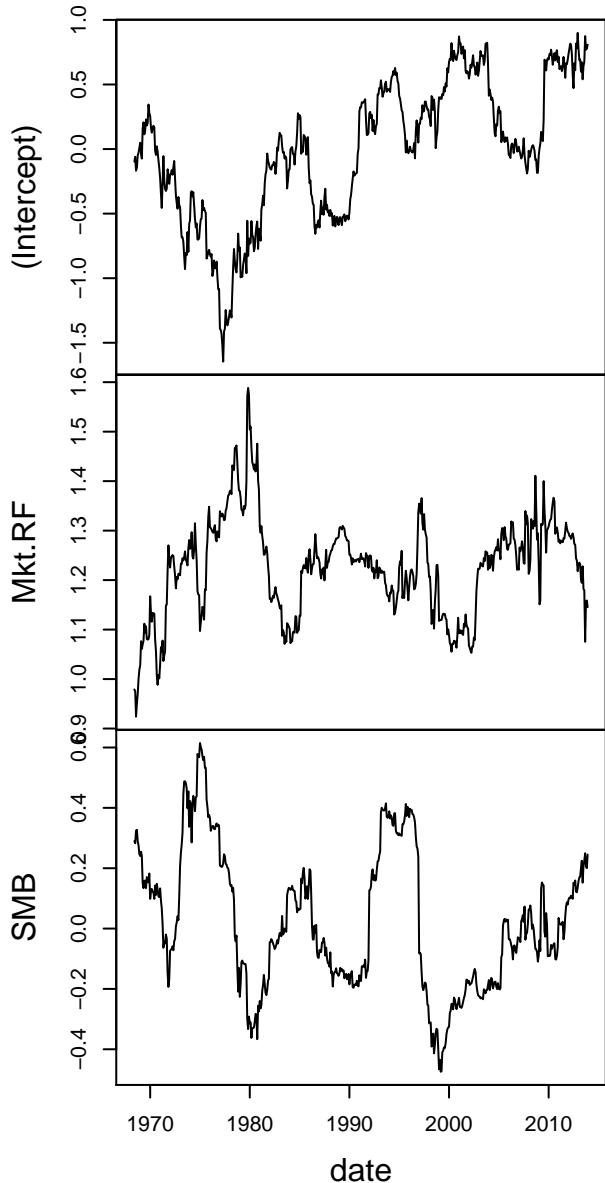
5 Factor Rolling Regression on ME5.BETA3 from the portfolio 25_SIZE_BETA



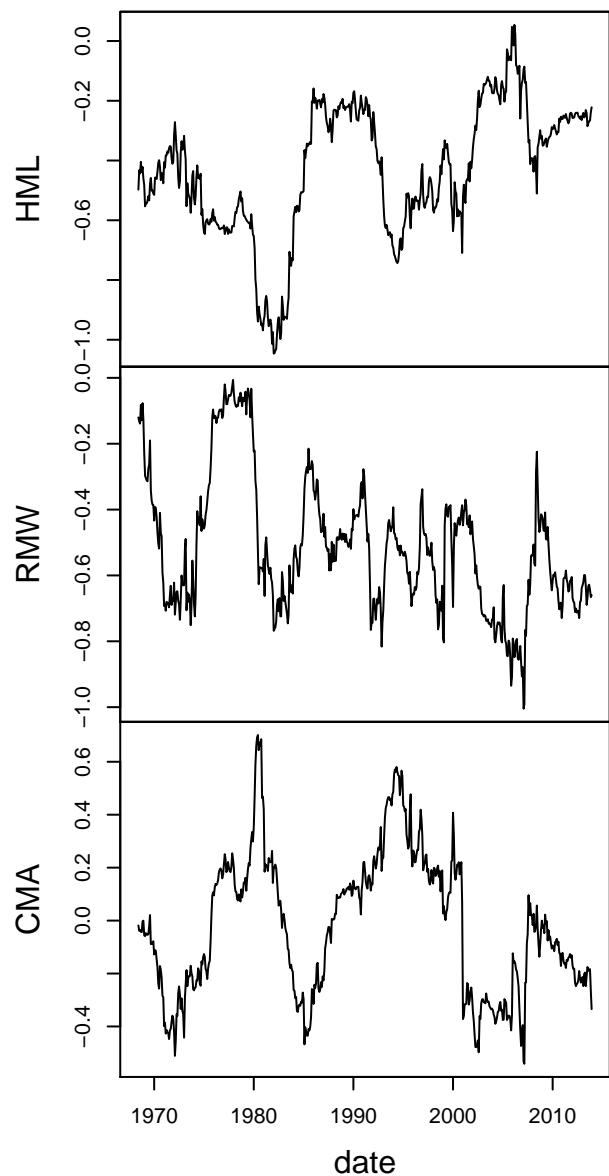
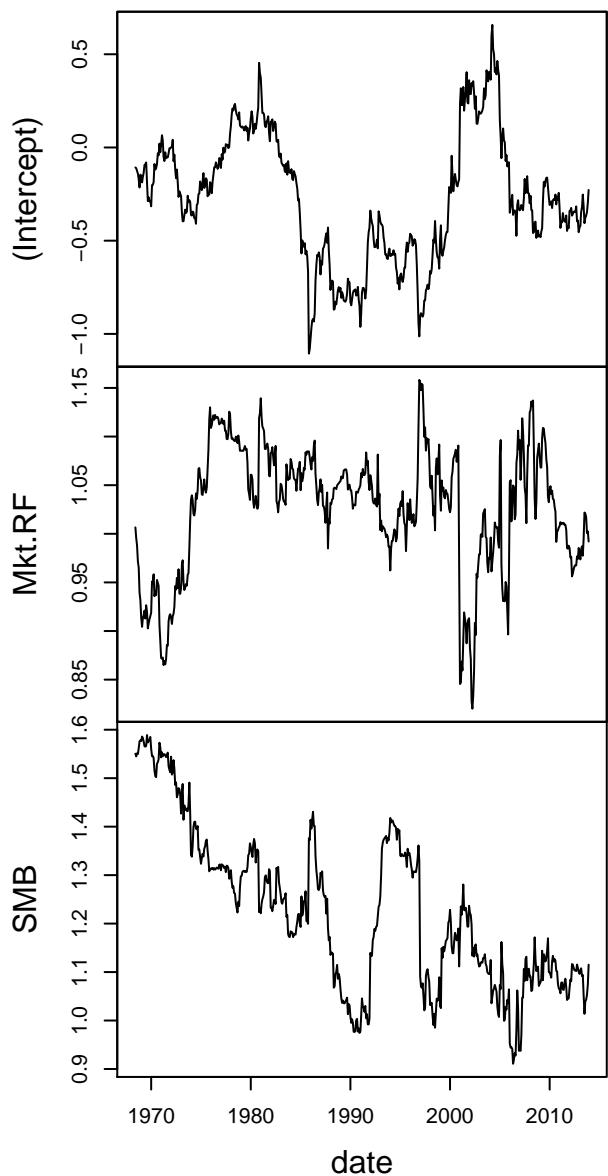
5 Factor Rolling Regression on ME5.BETA4 from the portfolio 25_SIZE_BETA



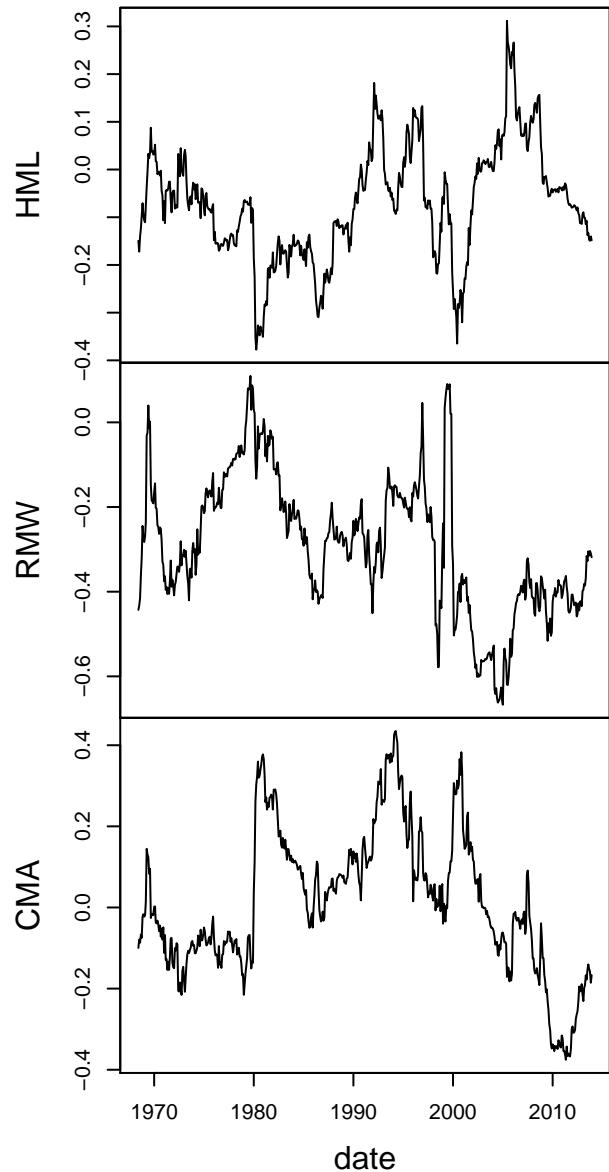
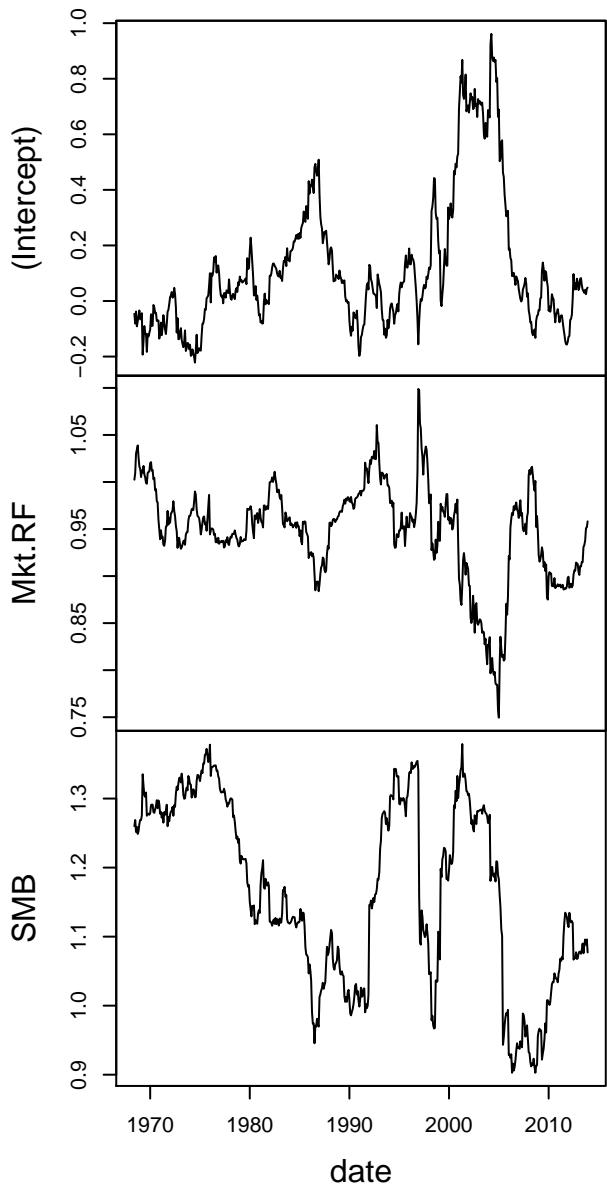
5 Factor Rolling Regression on BIG.HiBETA from the portfolio 25_SIZE_BETA



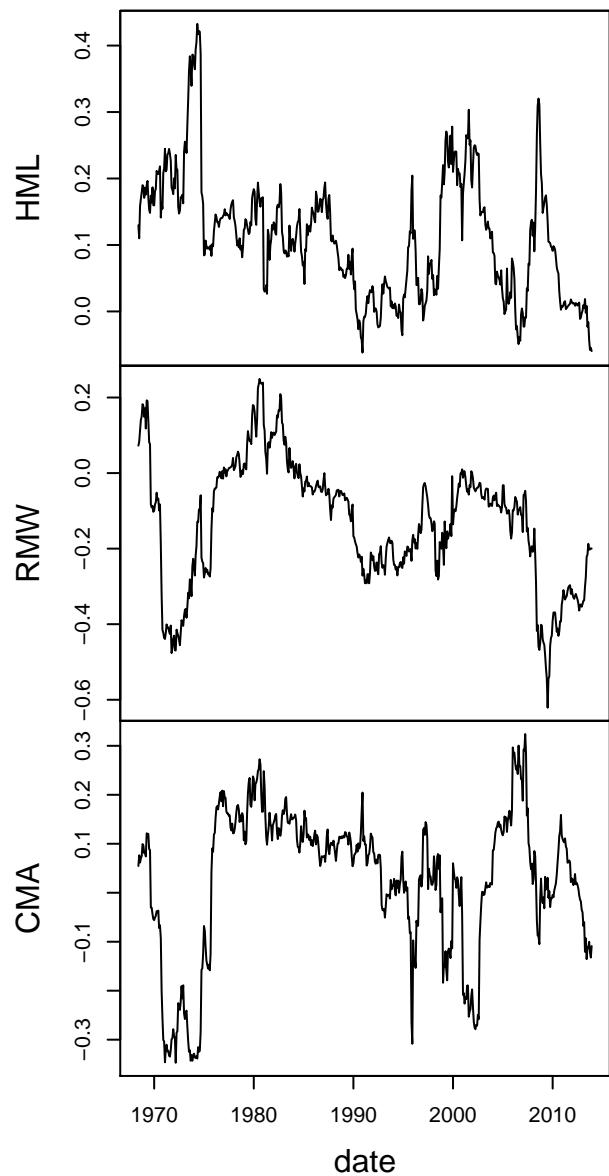
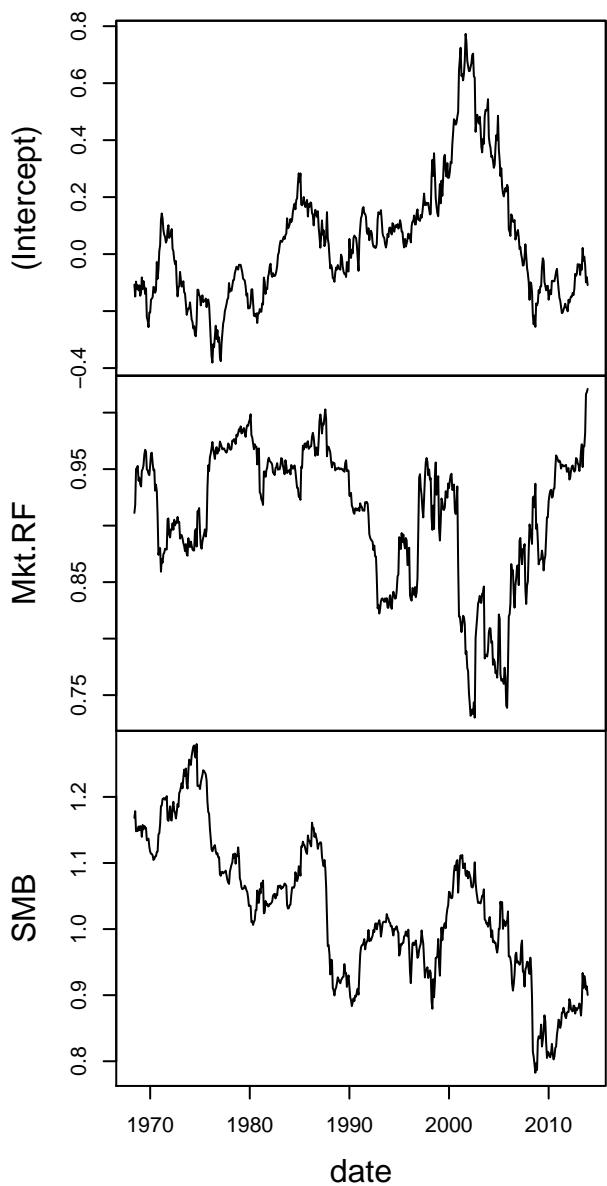
5 Factor Rolling Regression on SMALL.LoBM from the portfolio 25_SIZE_BM



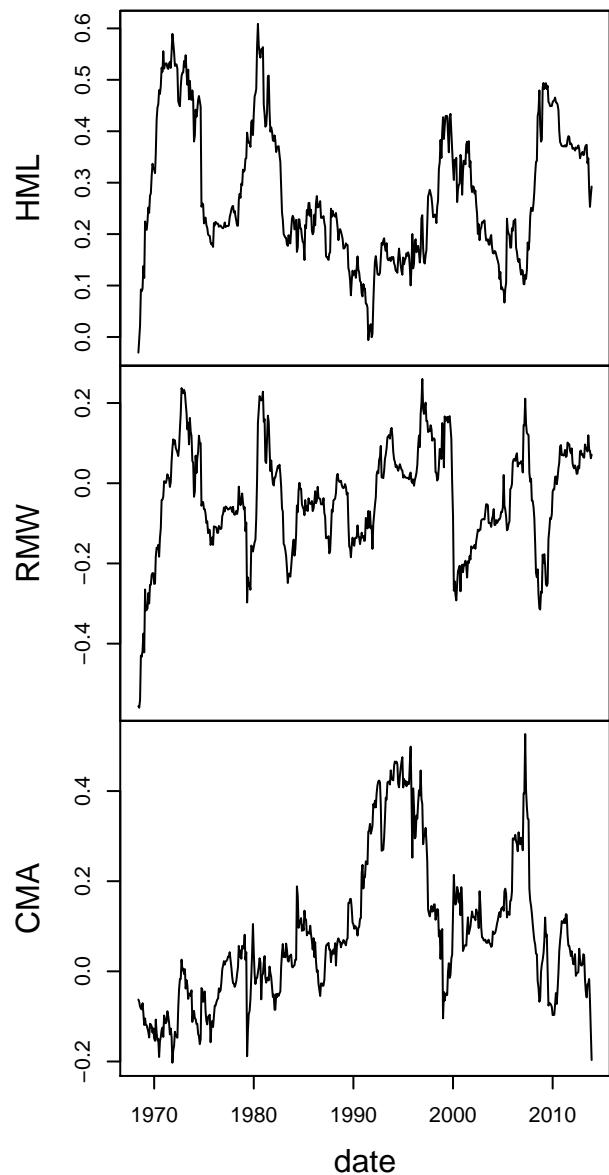
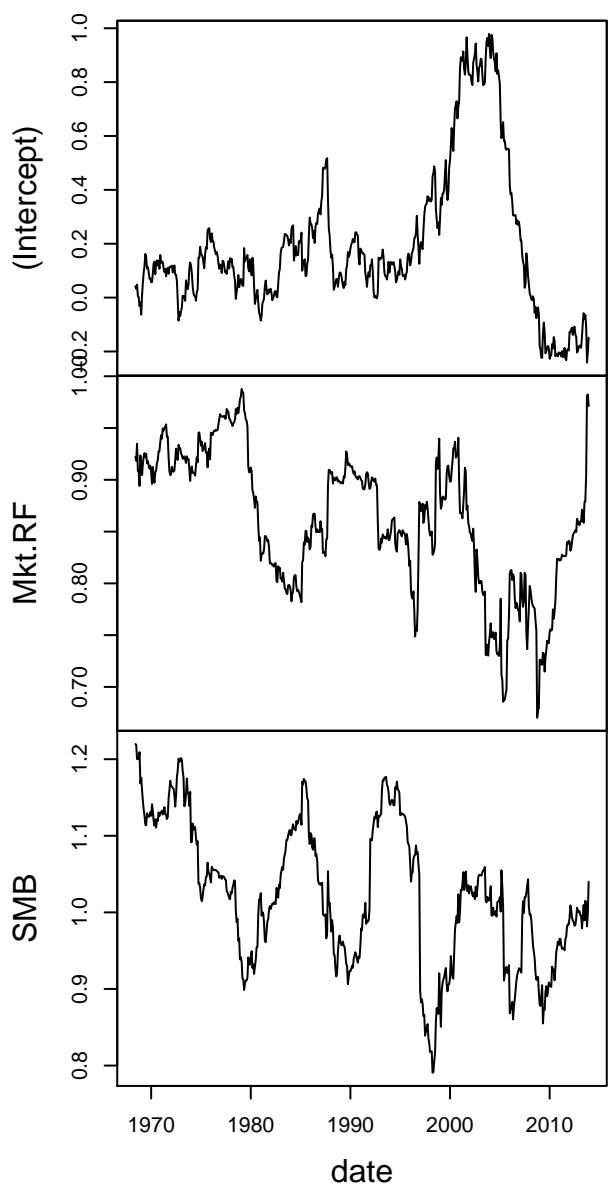
5 Factor Rolling Regression on ME1.BM2 from the portfolio 25_SIZE_BM



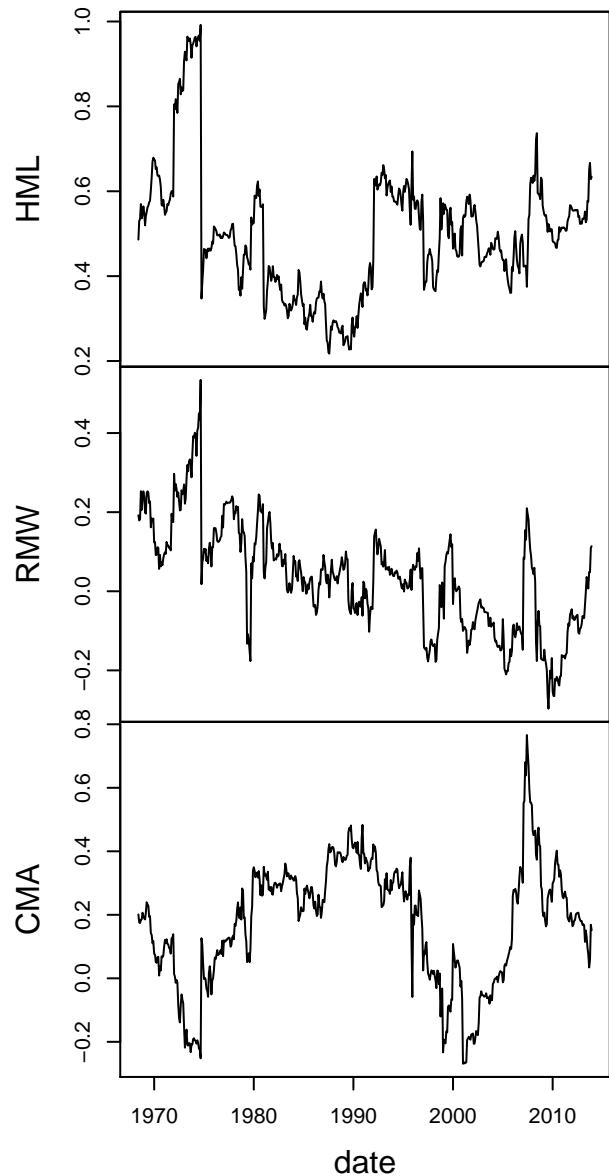
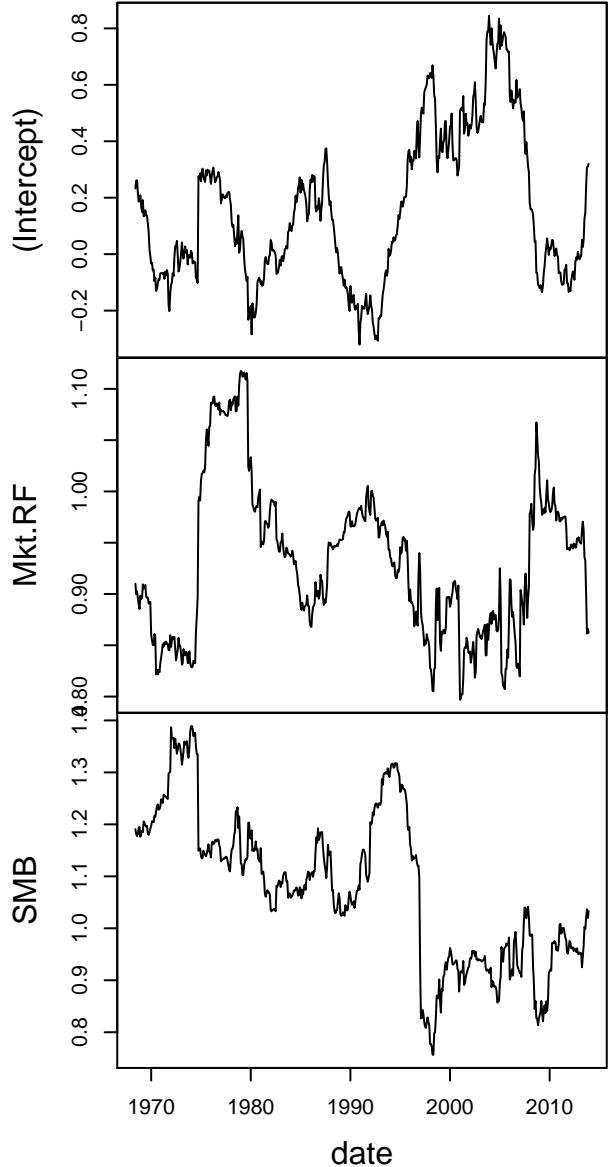
5 Factor Rolling Regression on ME1.BM3 from the portfolio 25_SIZE_BM



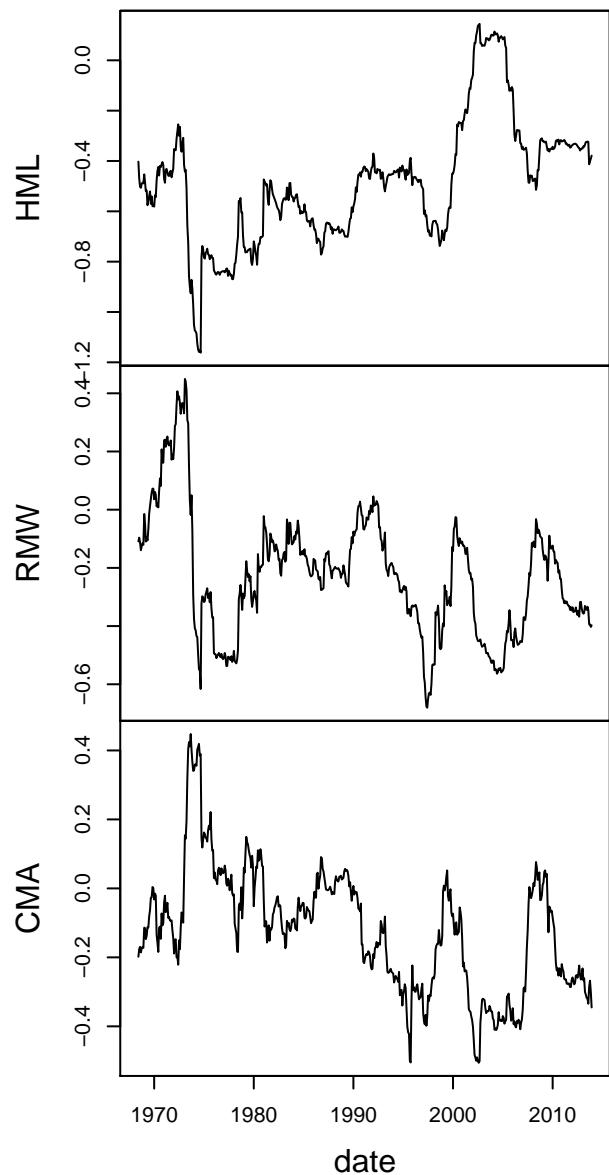
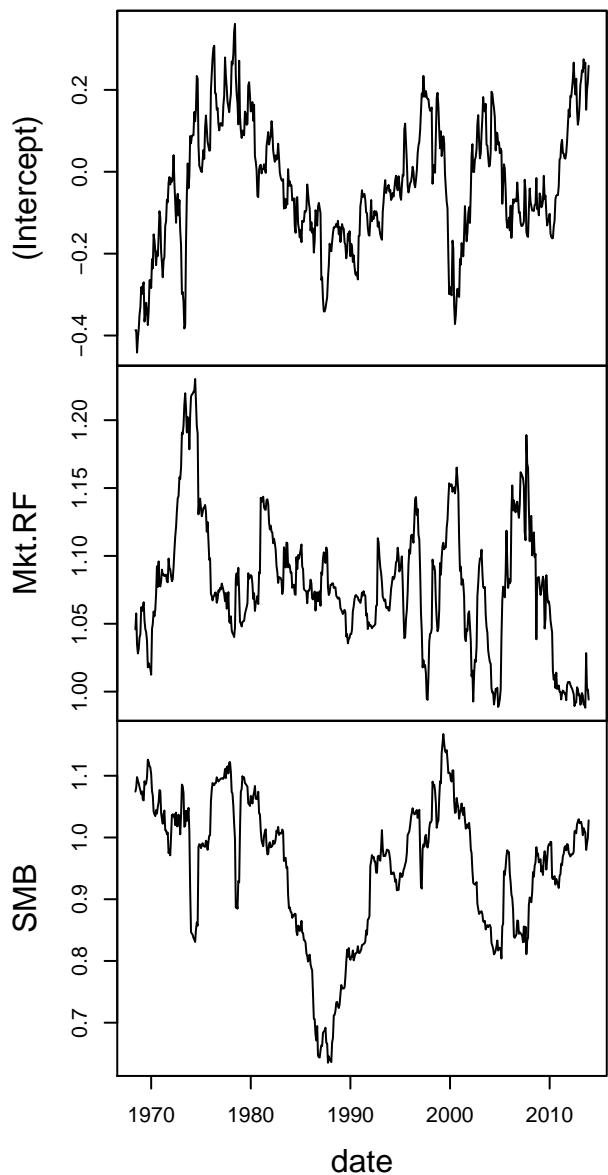
5 Factor Rolling Regression on ME1.BM4 from the portfolio 25_SIZE_BM



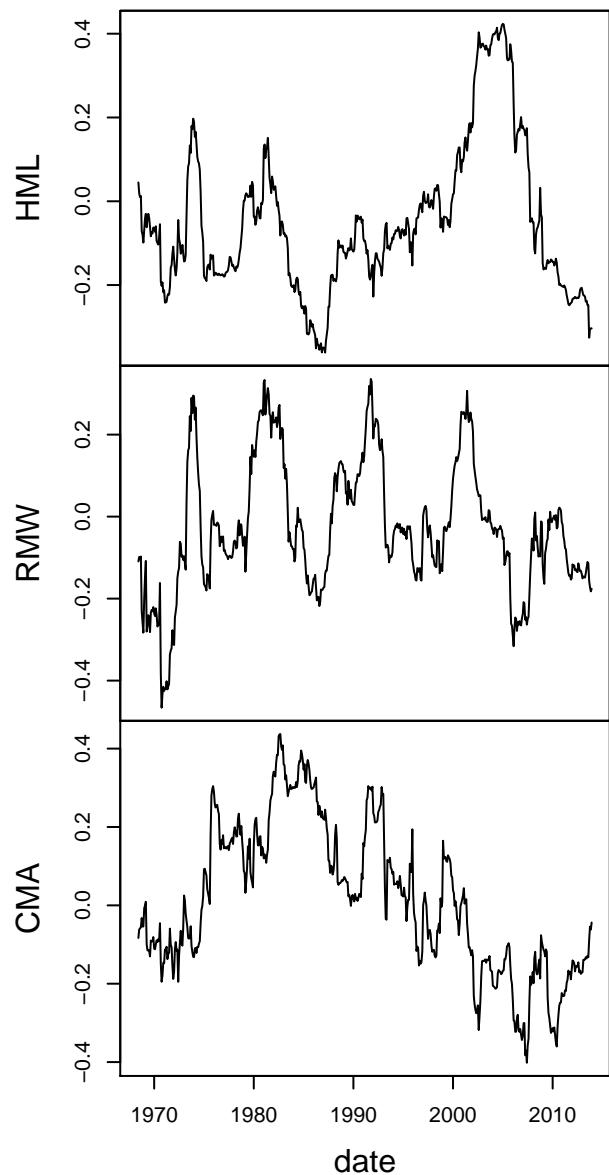
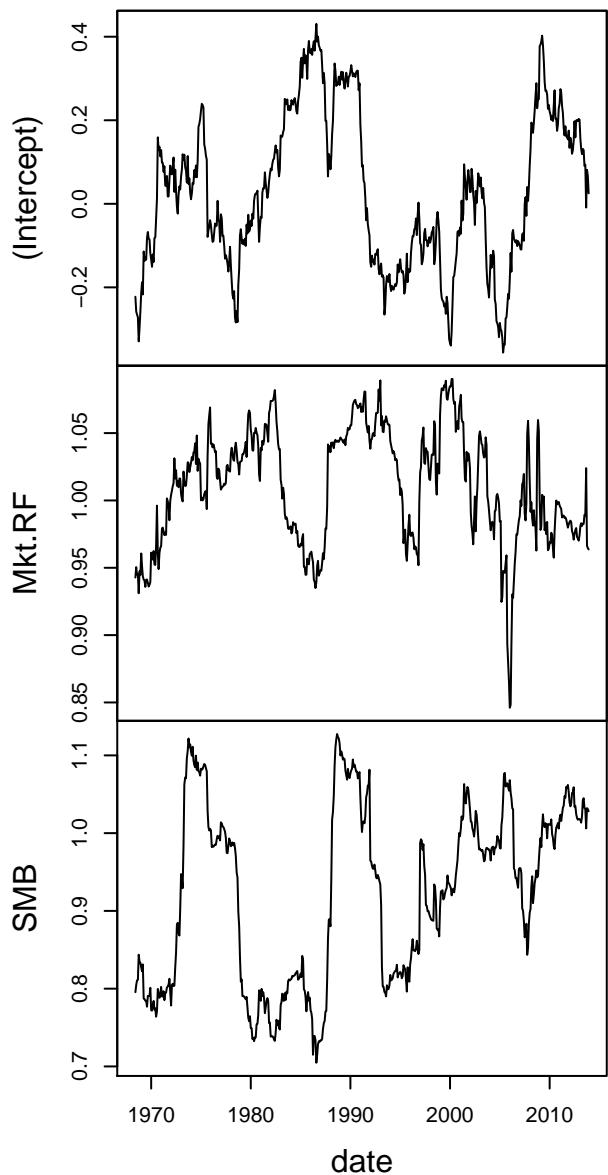
5 Factor Rolling Regression on SMALL.HiBM from the portfolio 25_SIZE_BM



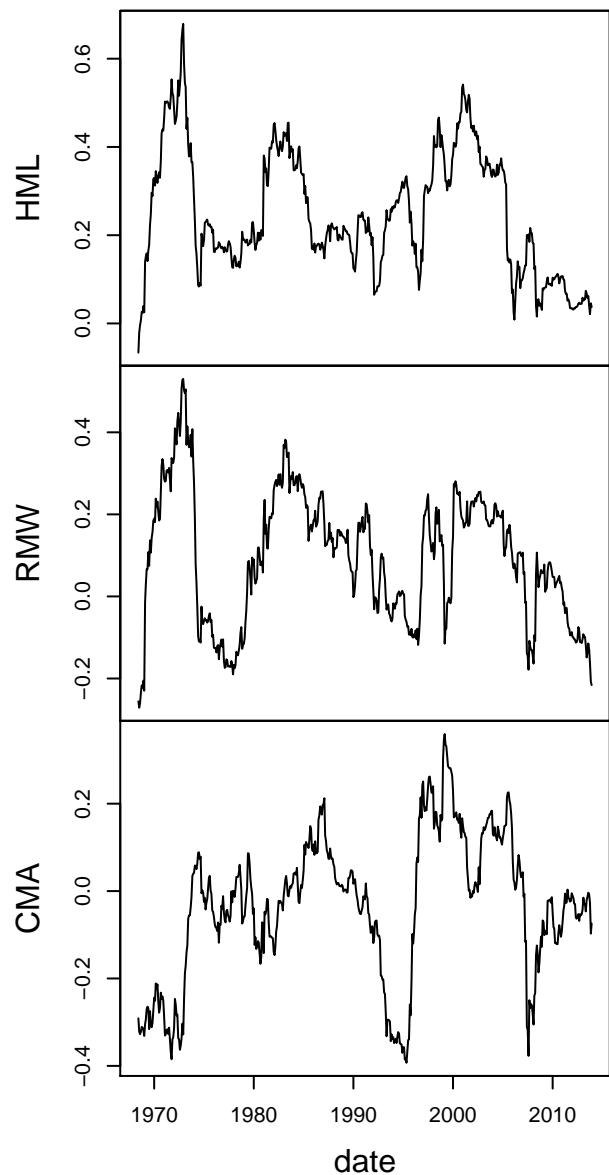
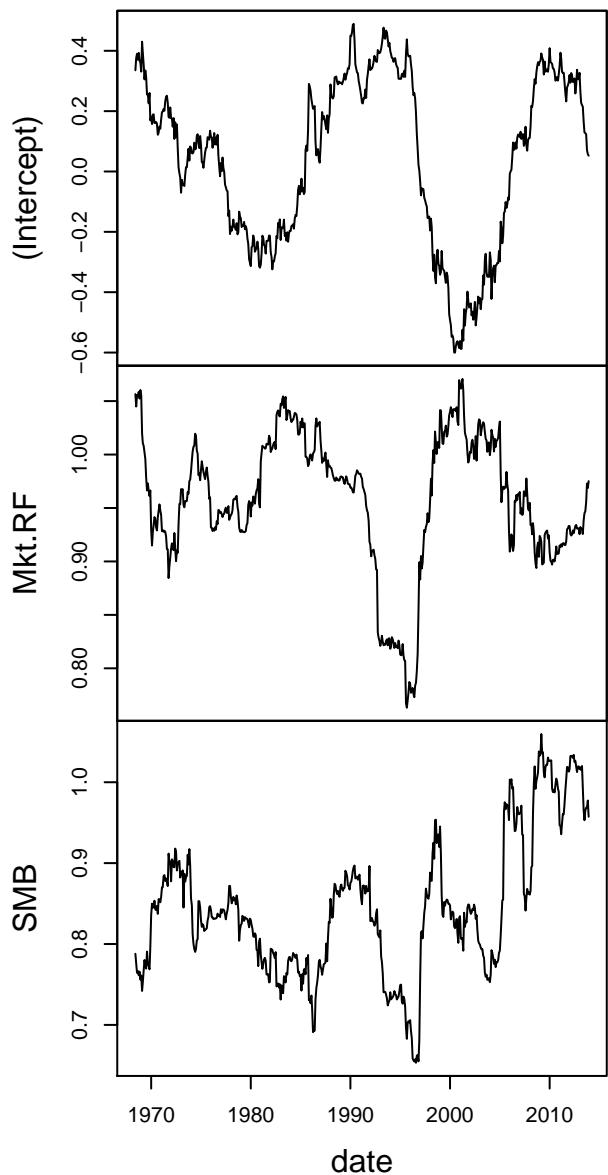
5 Factor Rolling Regression on ME2.BM1 from the portfolio 25_SIZE_BM



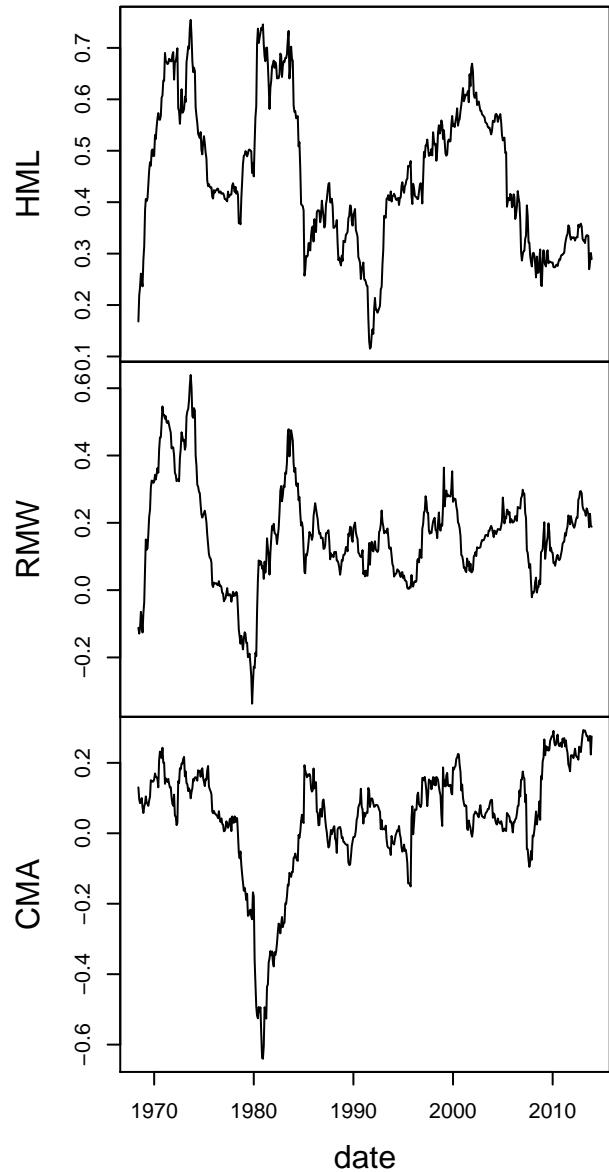
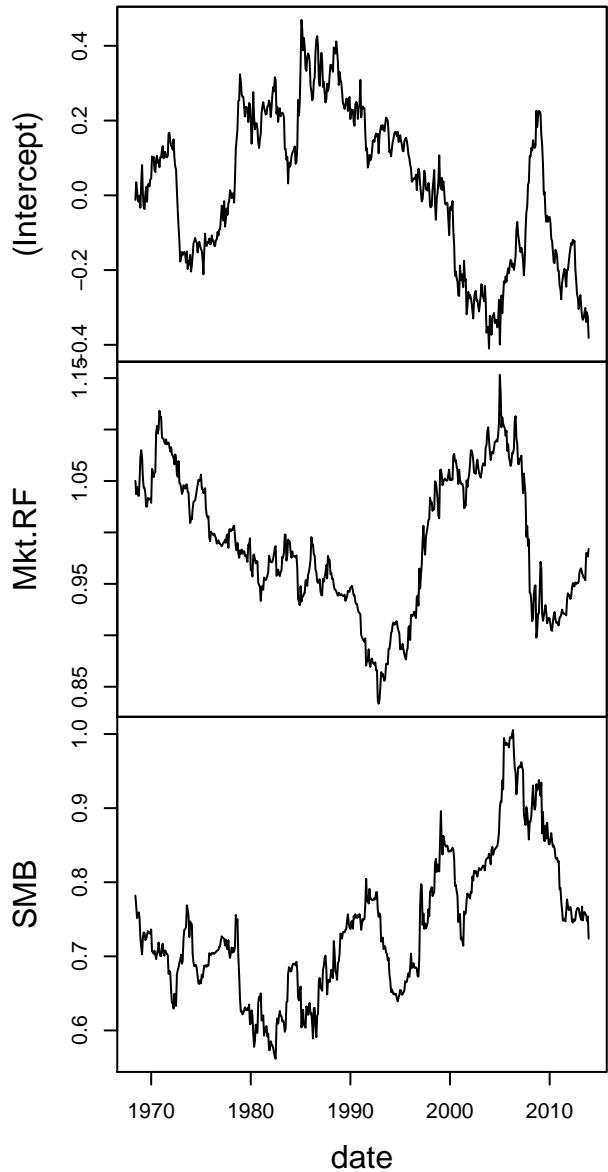
5 Factor Rolling Regression on ME2.BM2 from the portfolio 25_SIZE_BM



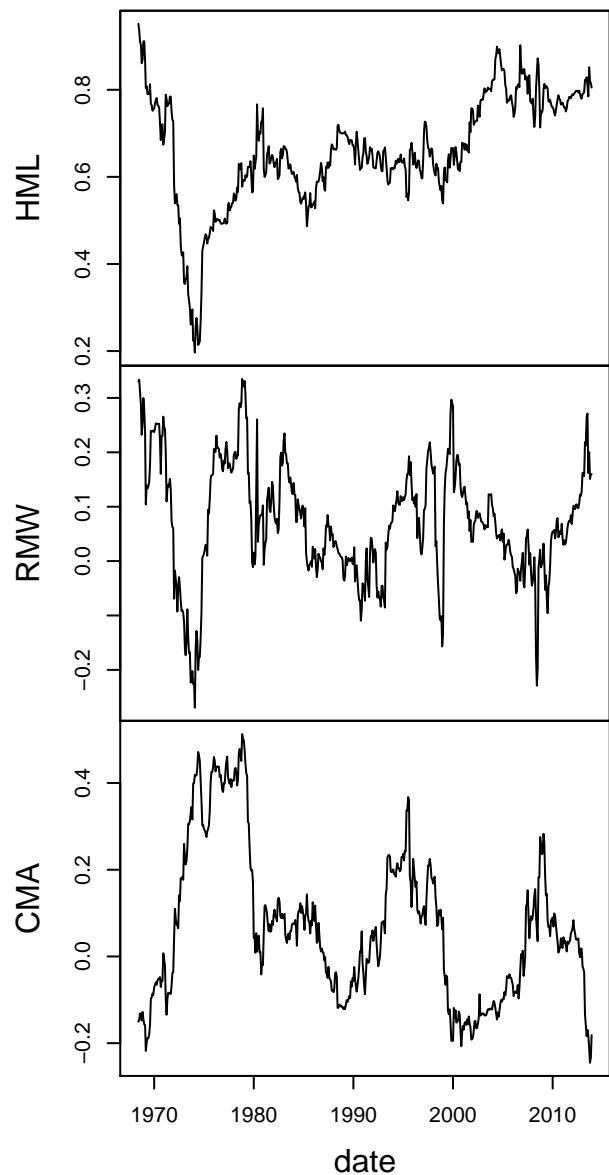
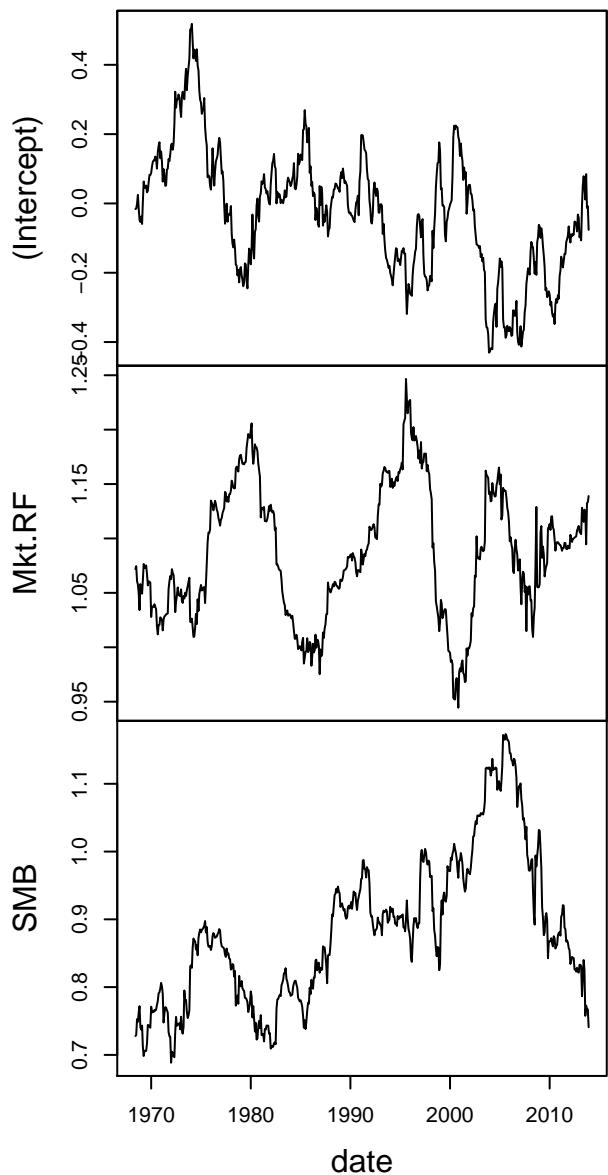
5 Factor Rolling Regression on ME2.BM3 from the portfolio 25_SIZE_BM



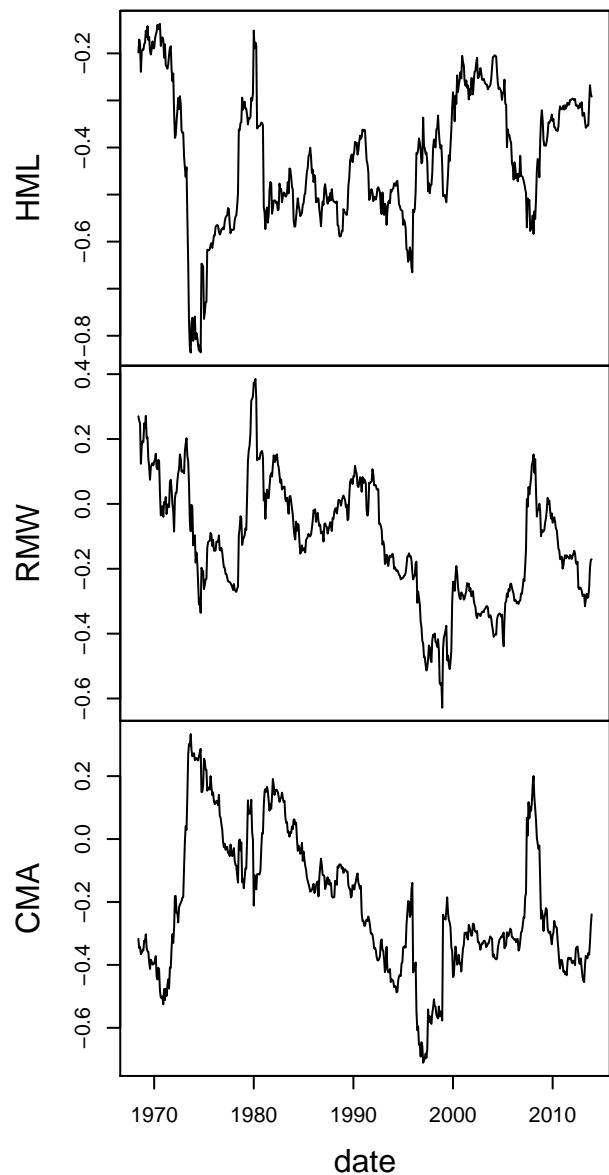
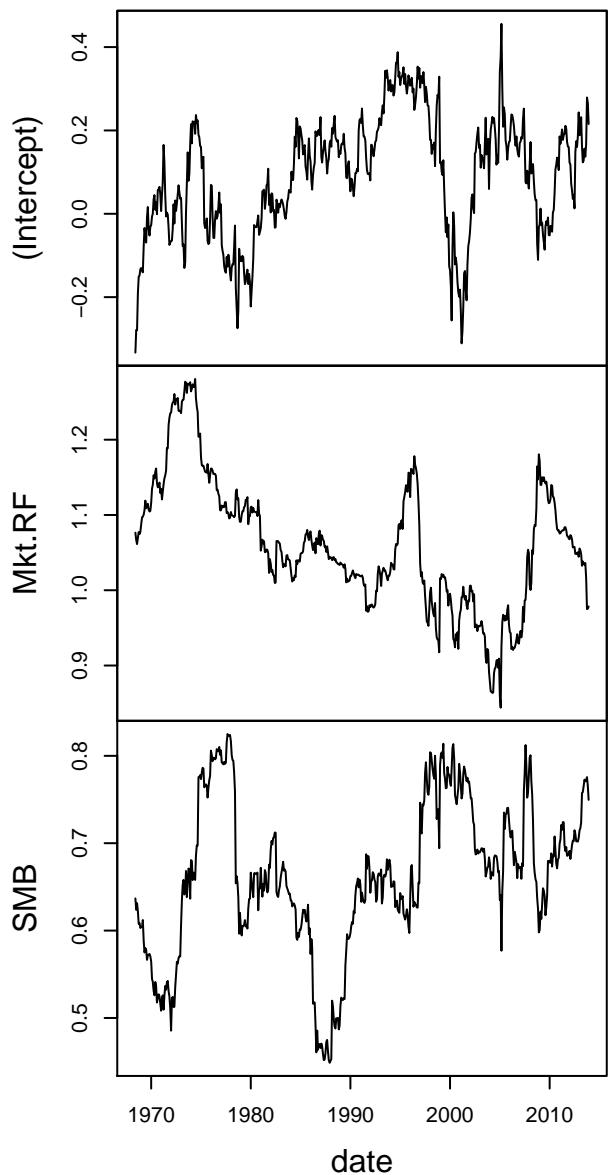
5 Factor Rolling Regression on ME2.BM4 from the portfolio 25_SIZE_BM



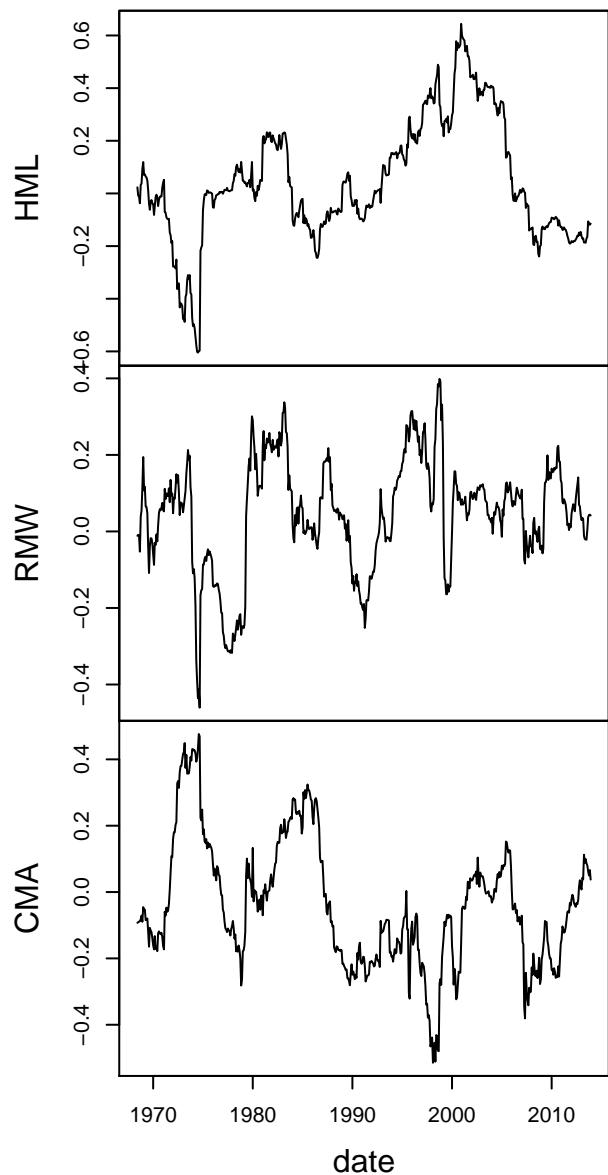
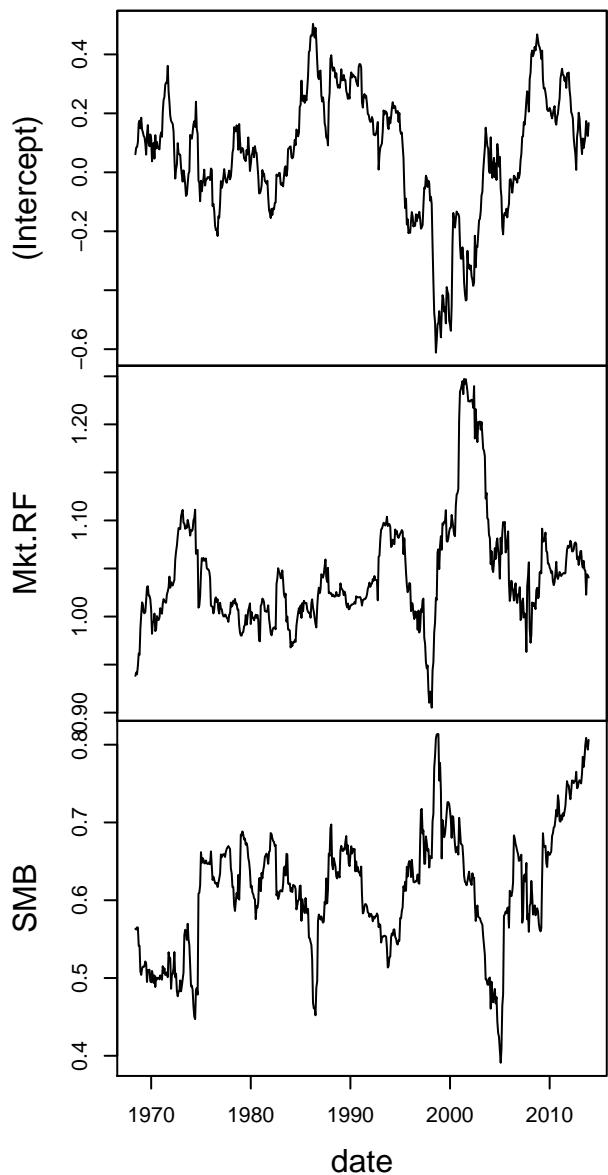
5 Factor Rolling Regression on ME2.BM5 from the portfolio 25_SIZE_BM



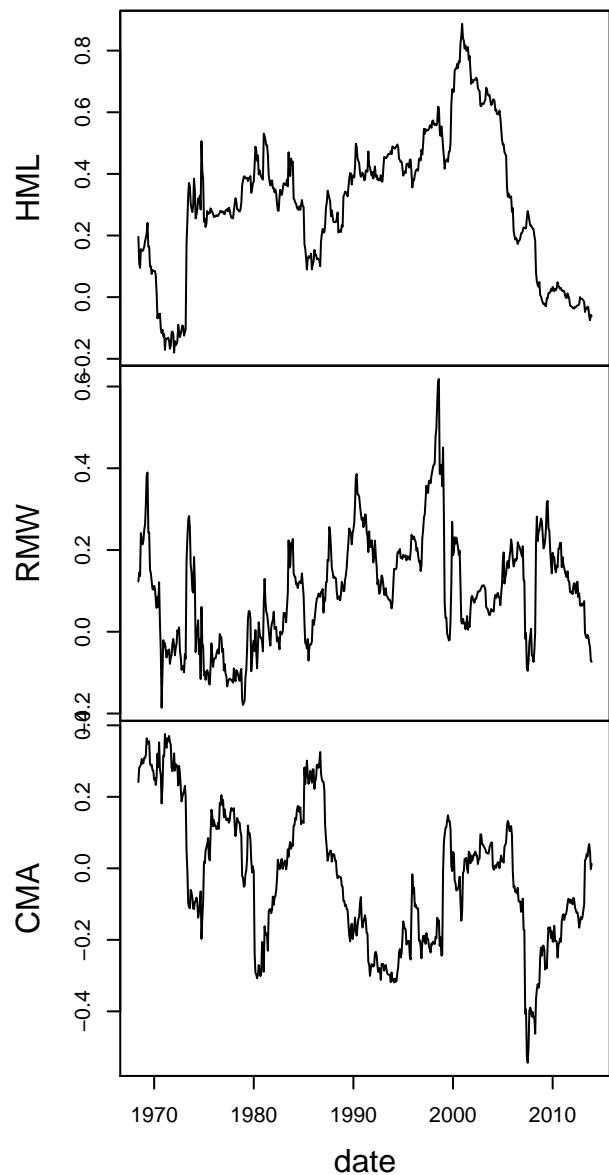
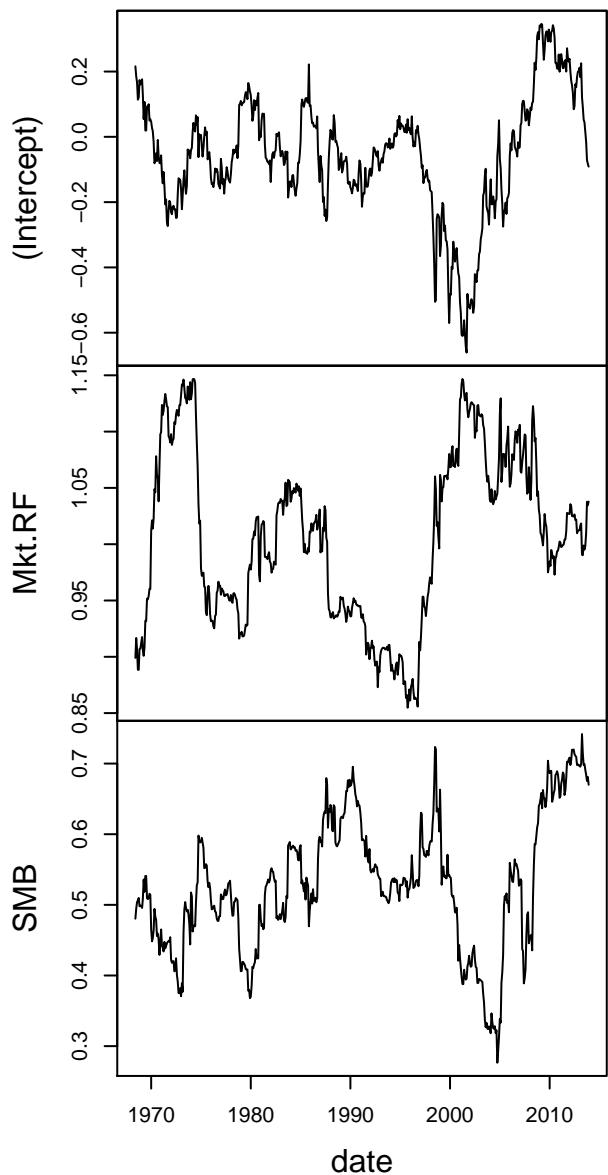
5 Factor Rolling Regression on ME3.BM1 from the portfolio 25_SIZE_BM



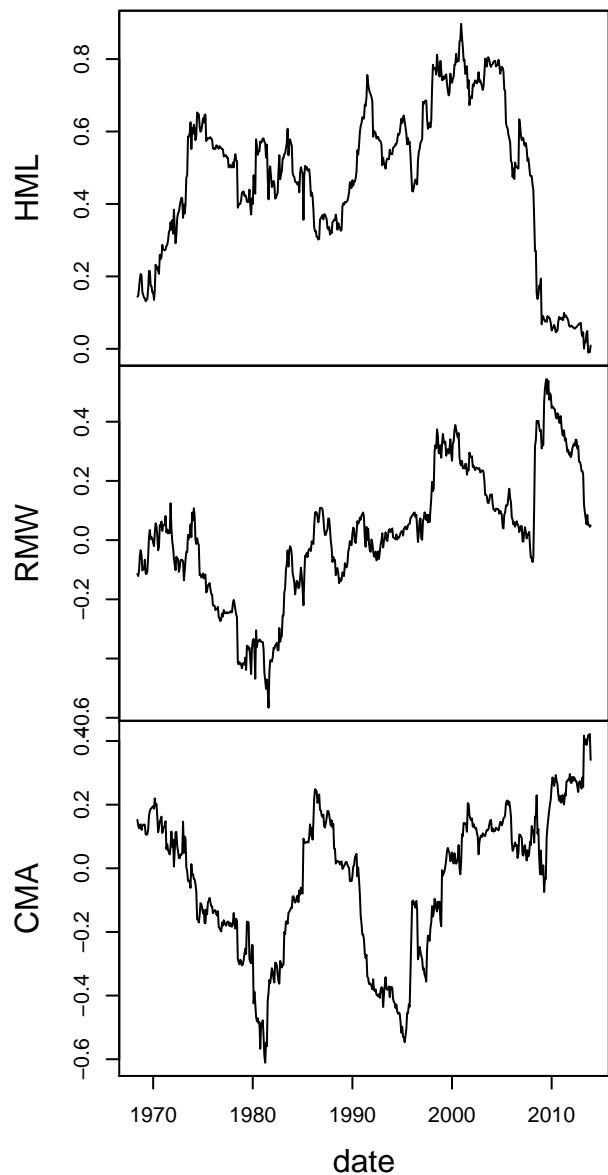
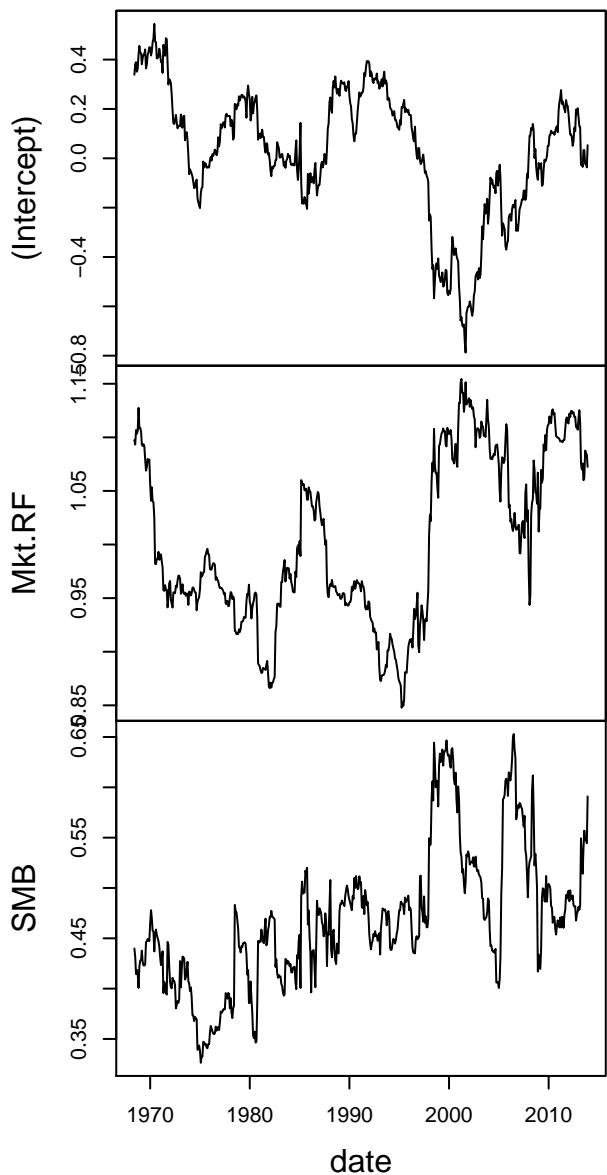
5 Factor Rolling Regression on ME3.BM2 from the portfolio 25_SIZE_BM



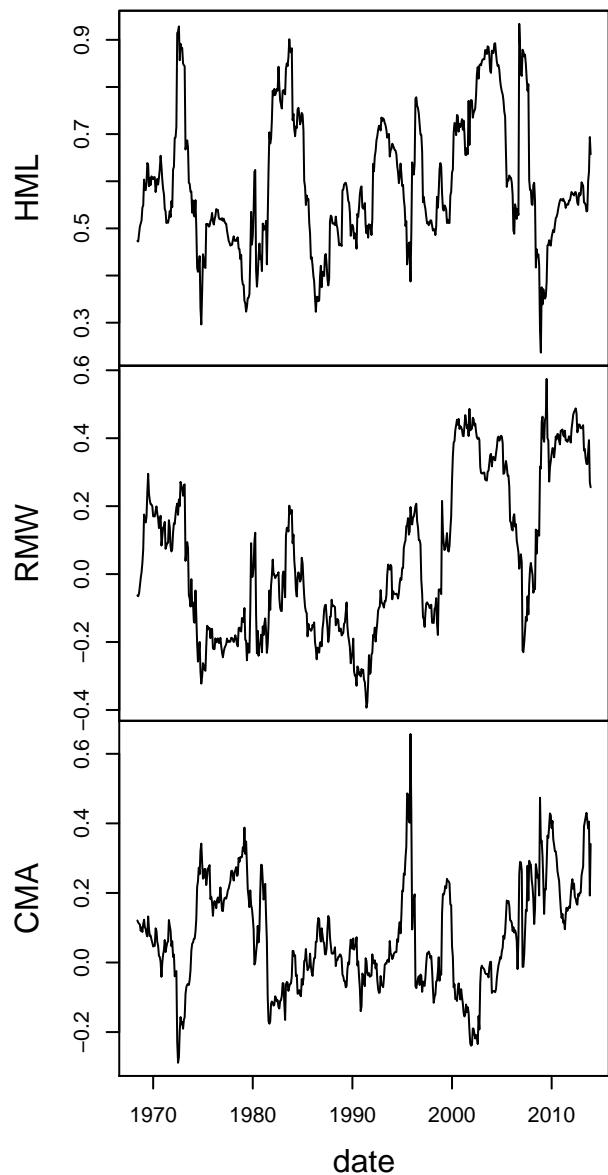
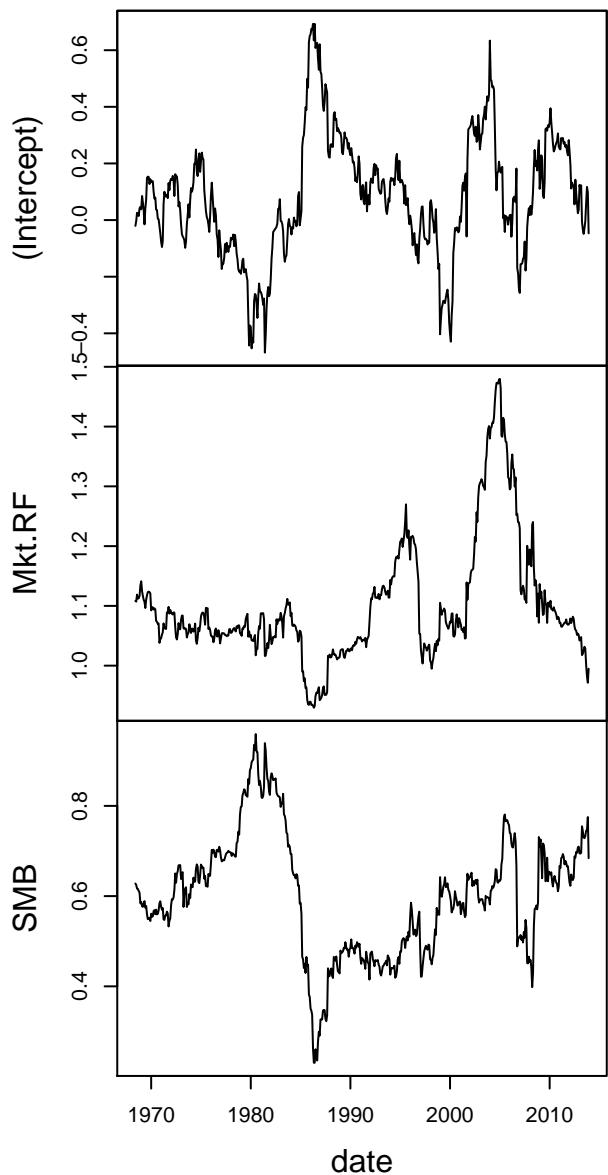
5 Factor Rolling Regression on ME3.BM3 from the portfolio 25_SIZE_BM



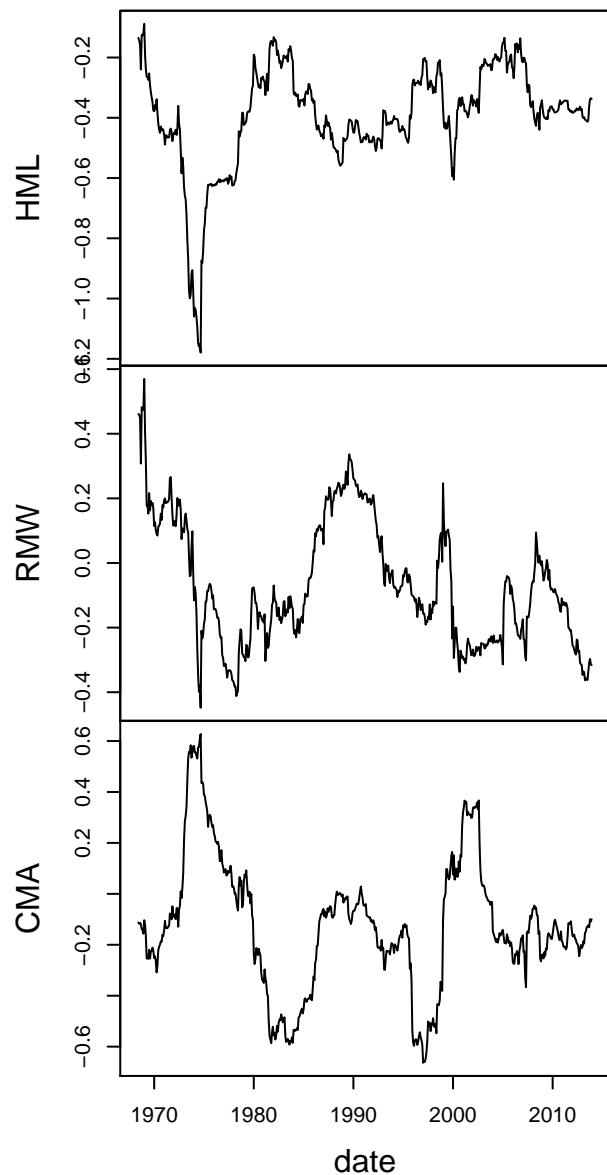
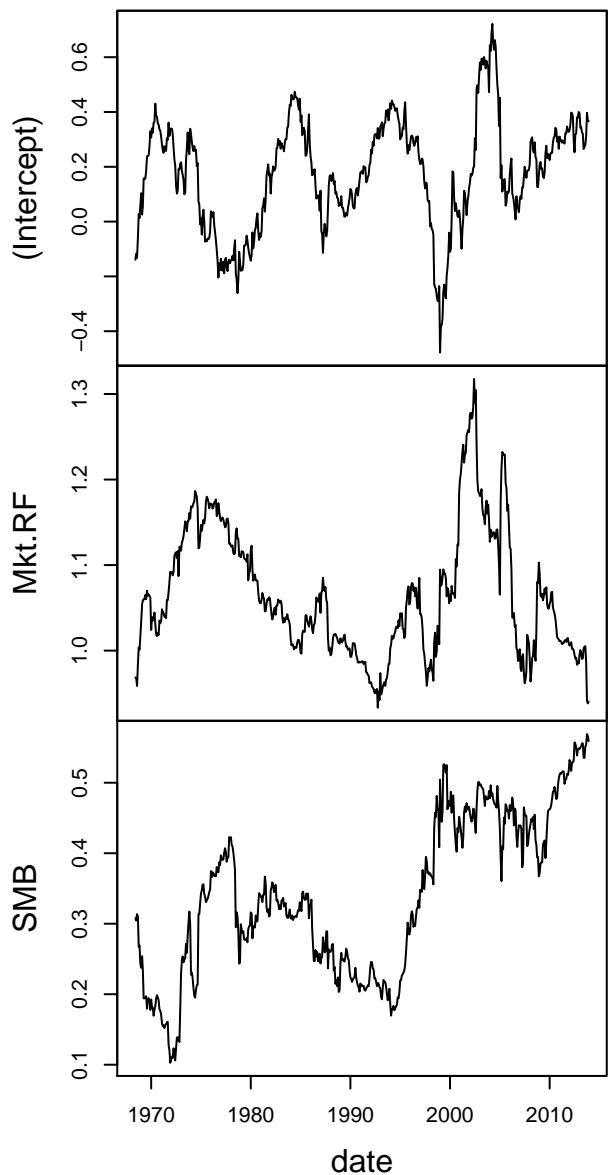
5 Factor Rolling Regression on ME3.BM4 from the portfolio 25_SIZE_BM



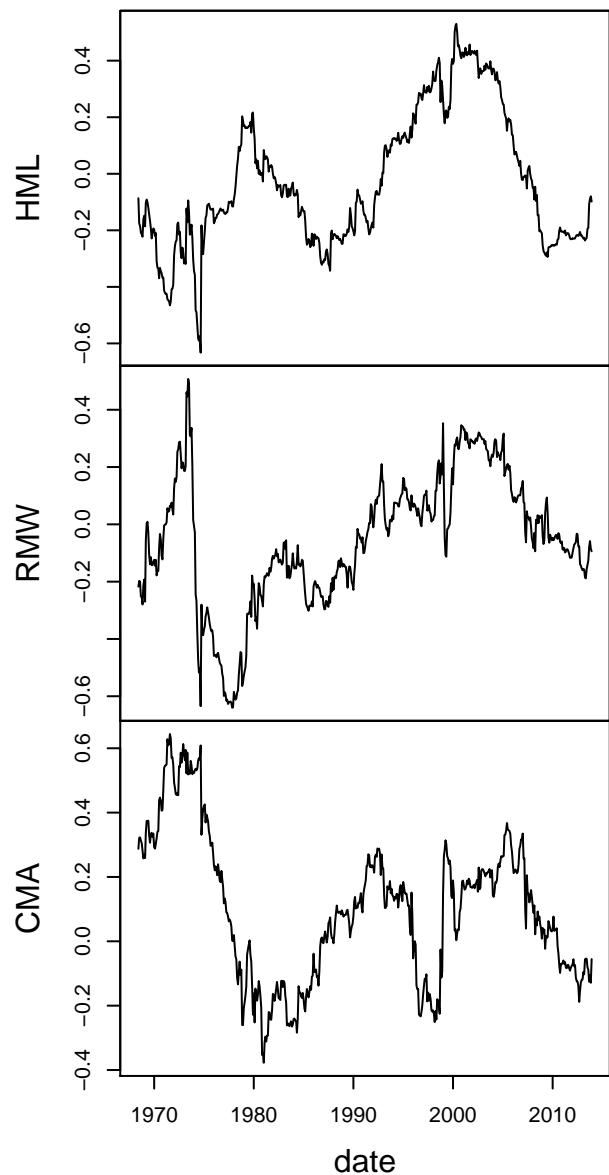
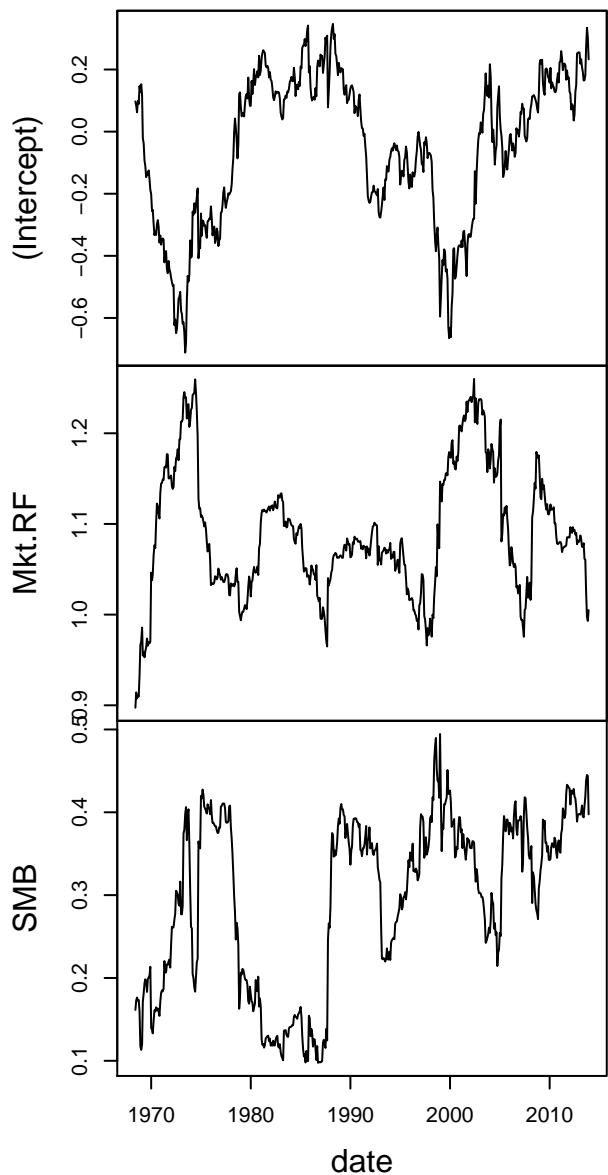
5 Factor Rolling Regression on ME3.BM5 from the portfolio 25_SIZE_BM



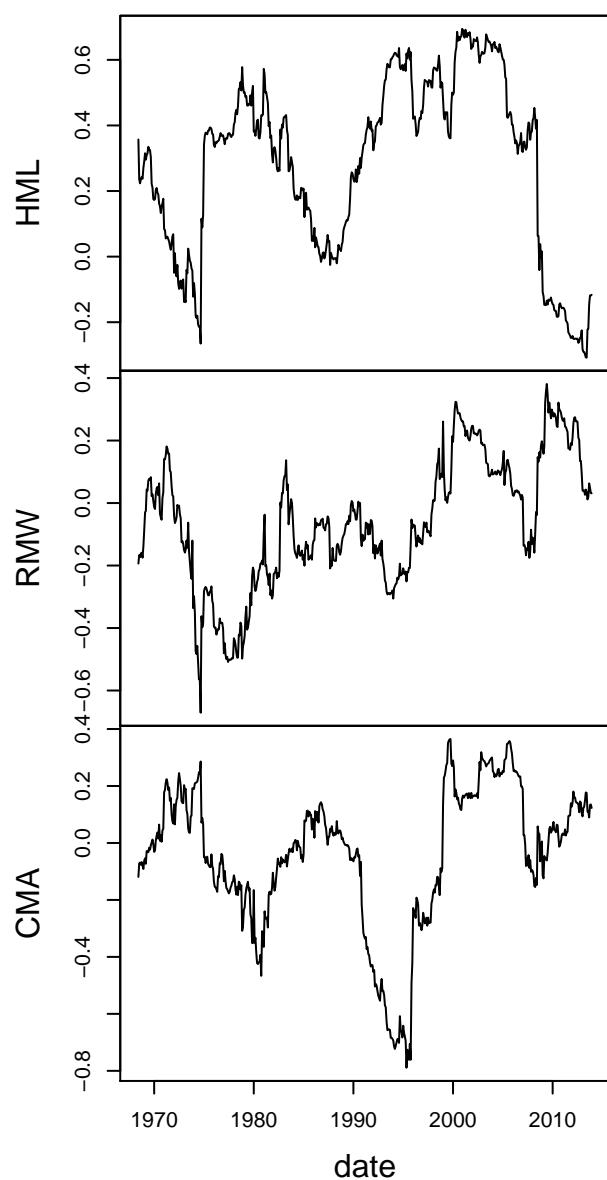
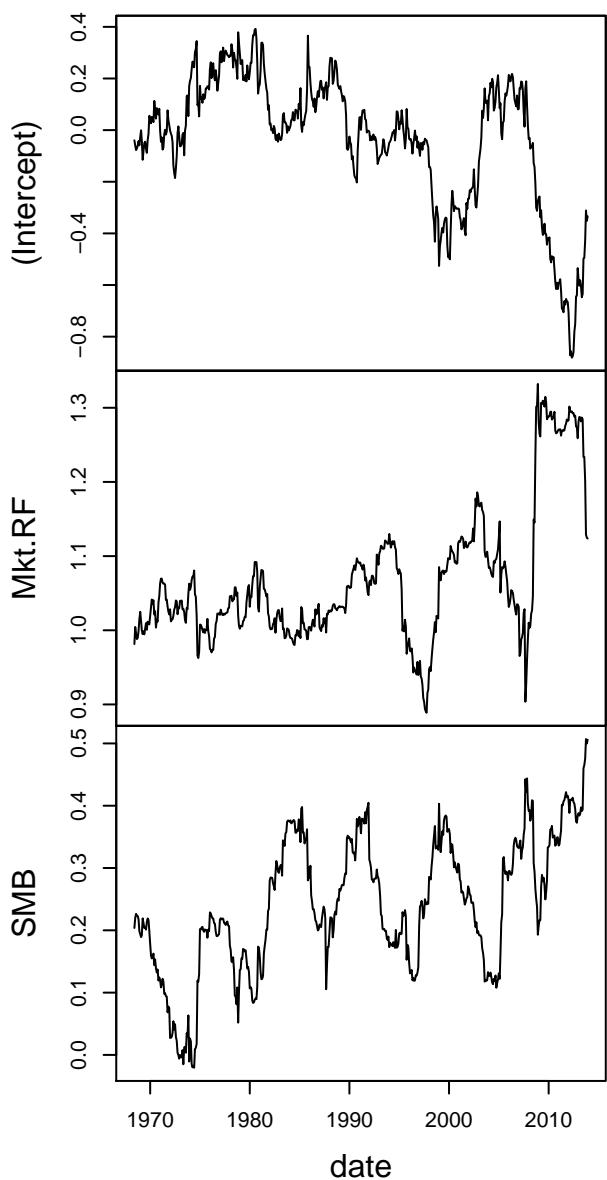
5 Factor Rolling Regression on ME4.BM1 from the portfolio 25_SIZE_BM



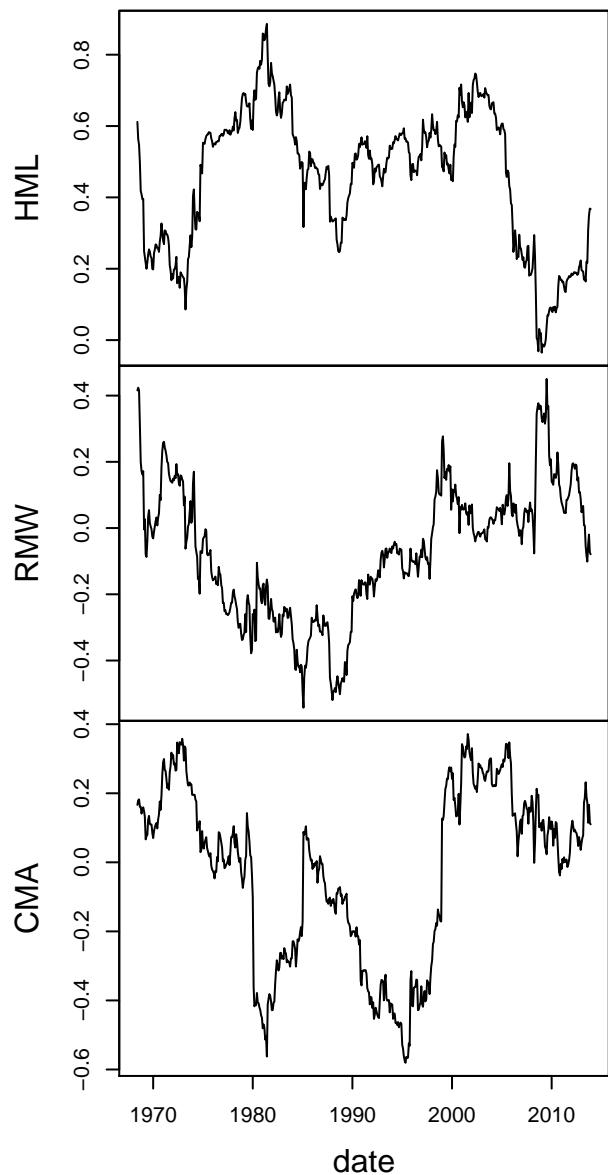
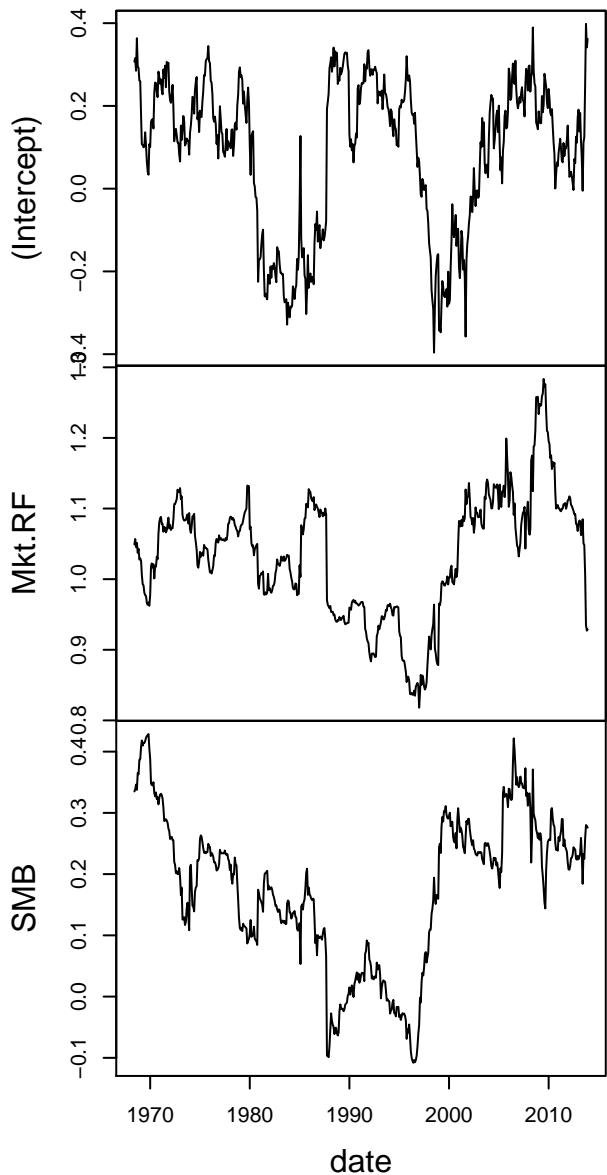
5 Factor Rolling Regression on ME4.BM2 from the portfolio 25_SIZE_BM



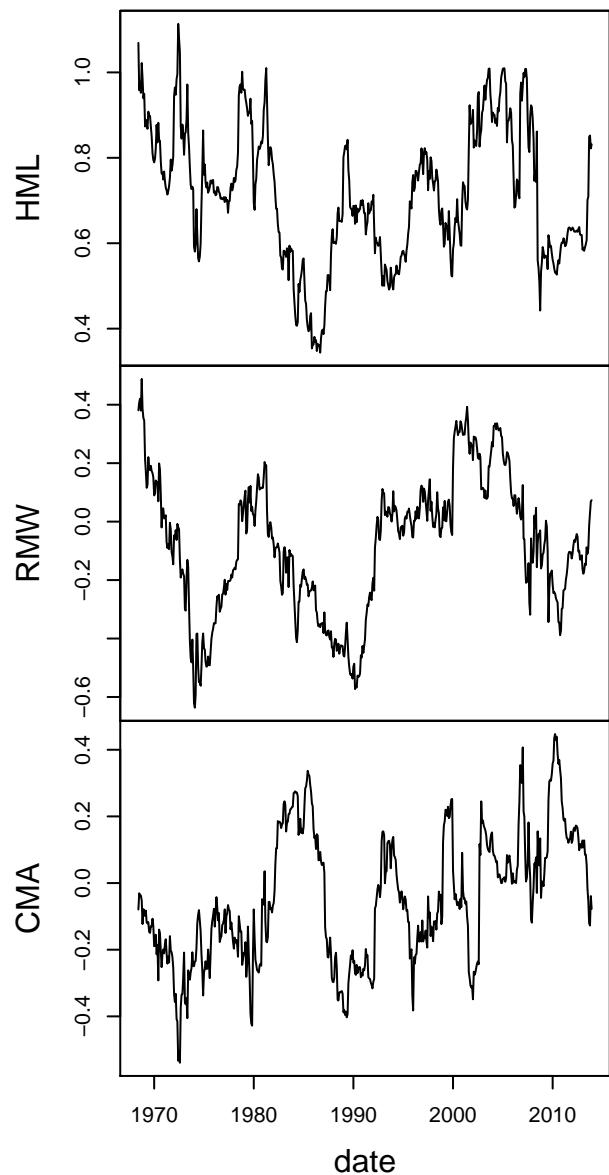
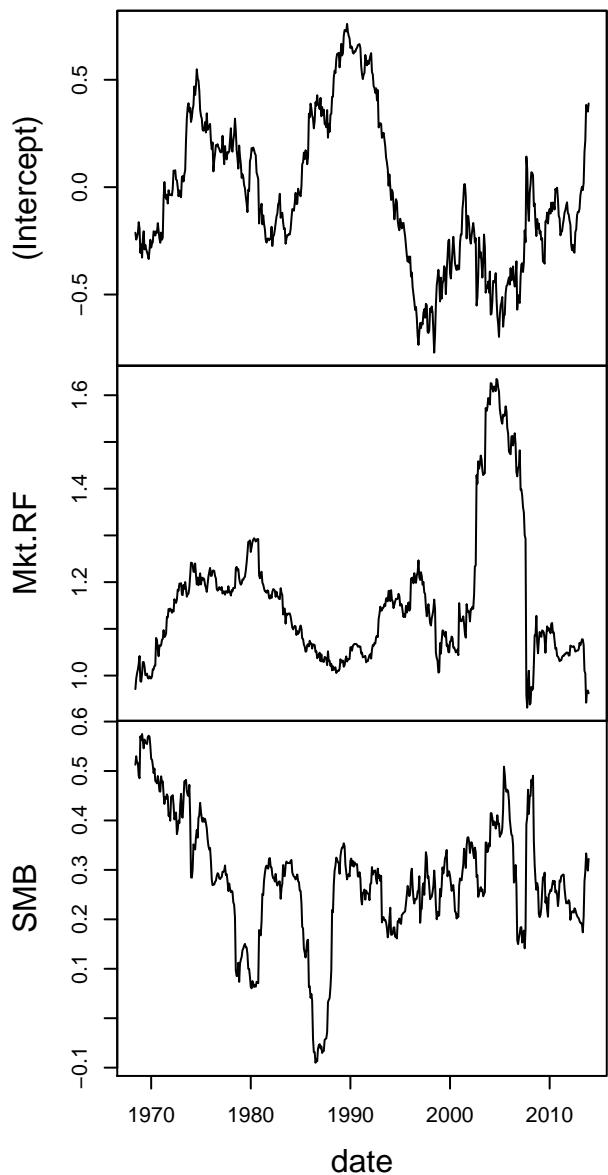
5 Factor Rolling Regression on ME4.BM3 from the portfolio 25_SIZE_BM



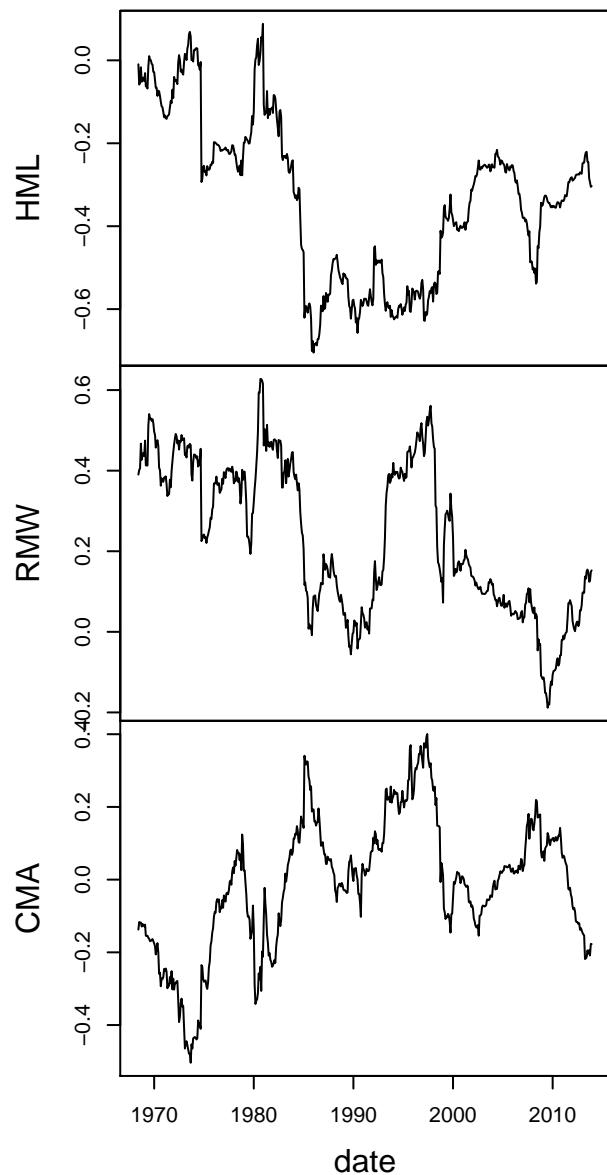
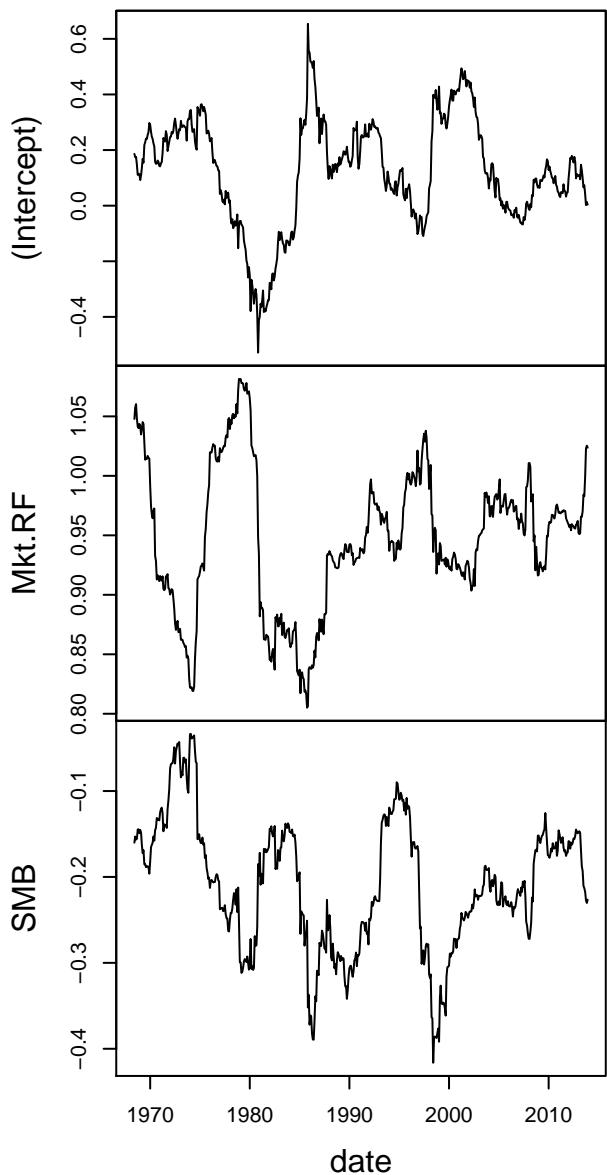
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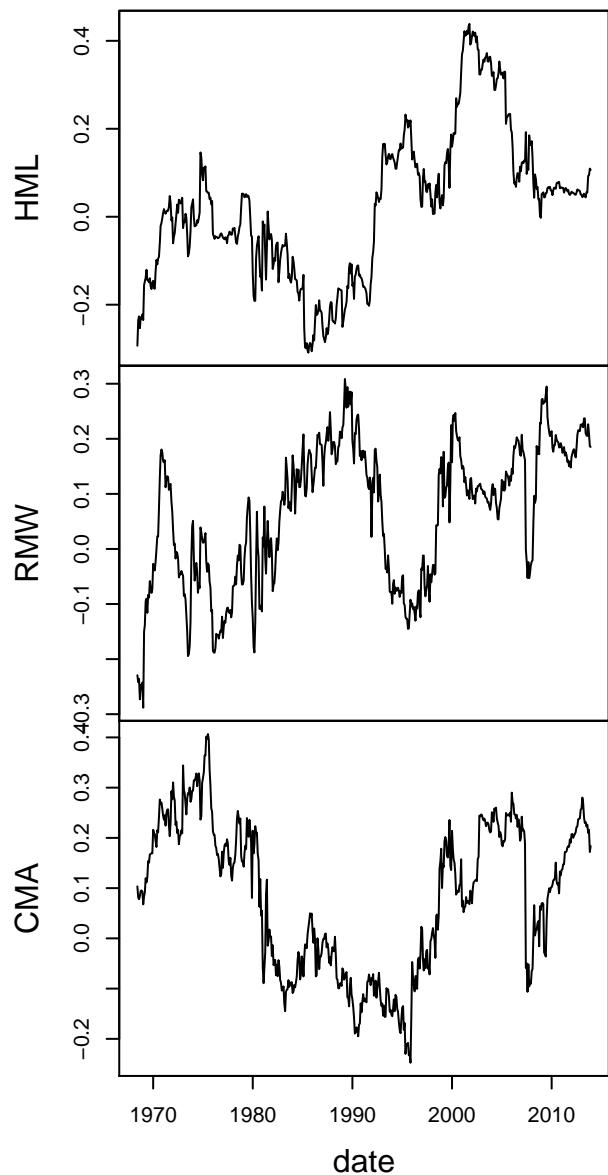
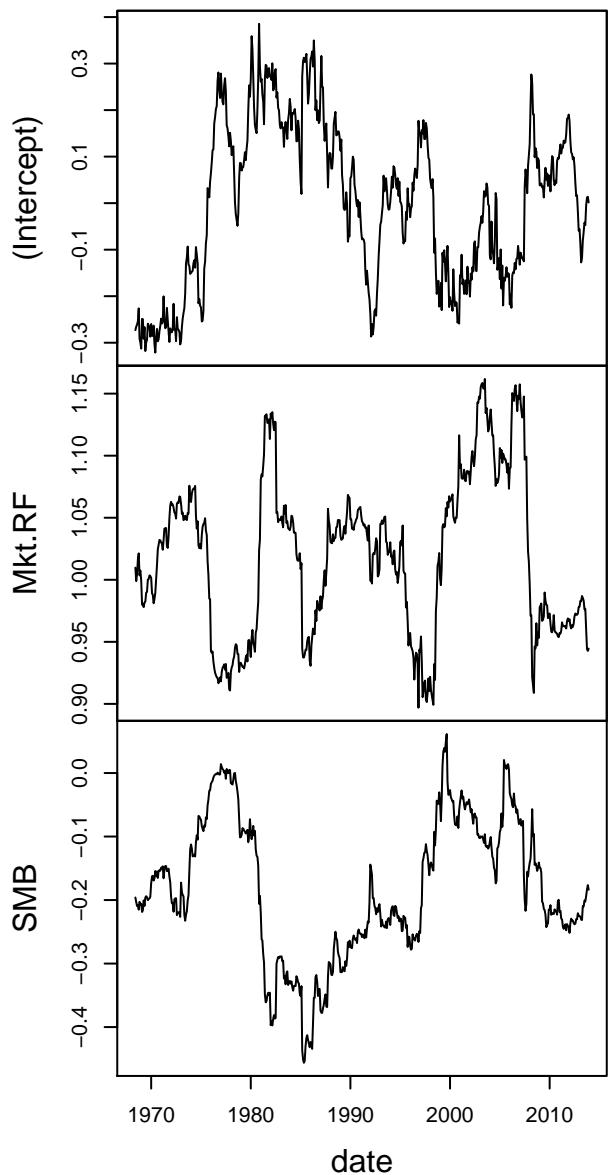
5 Factor Rolling Regression on ME4.BM5 from the portfolio 25_SIZE_BM



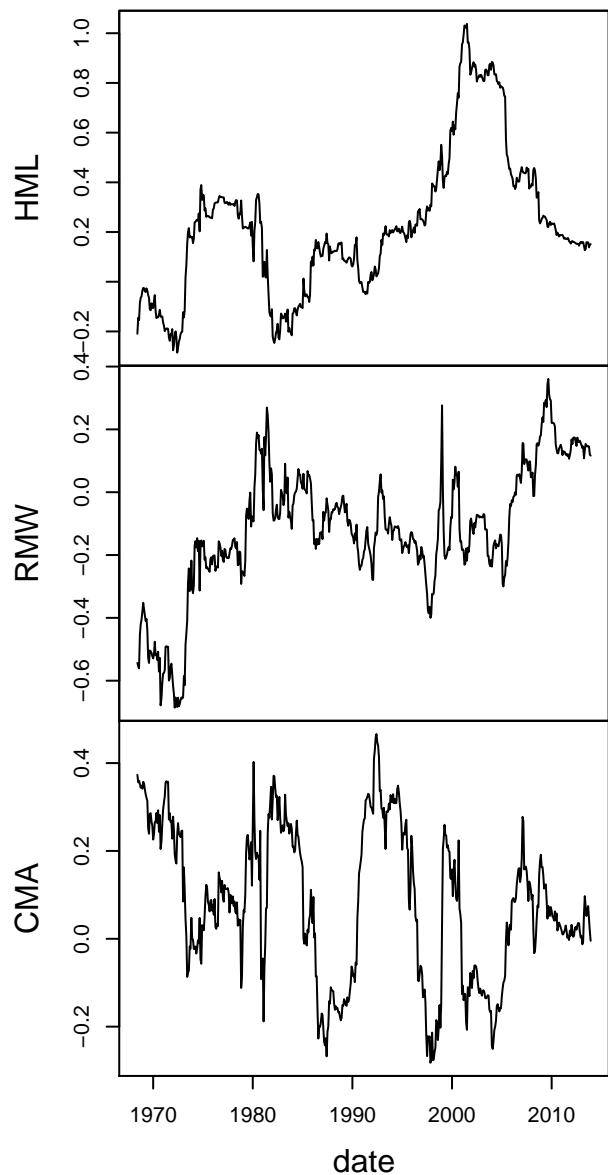
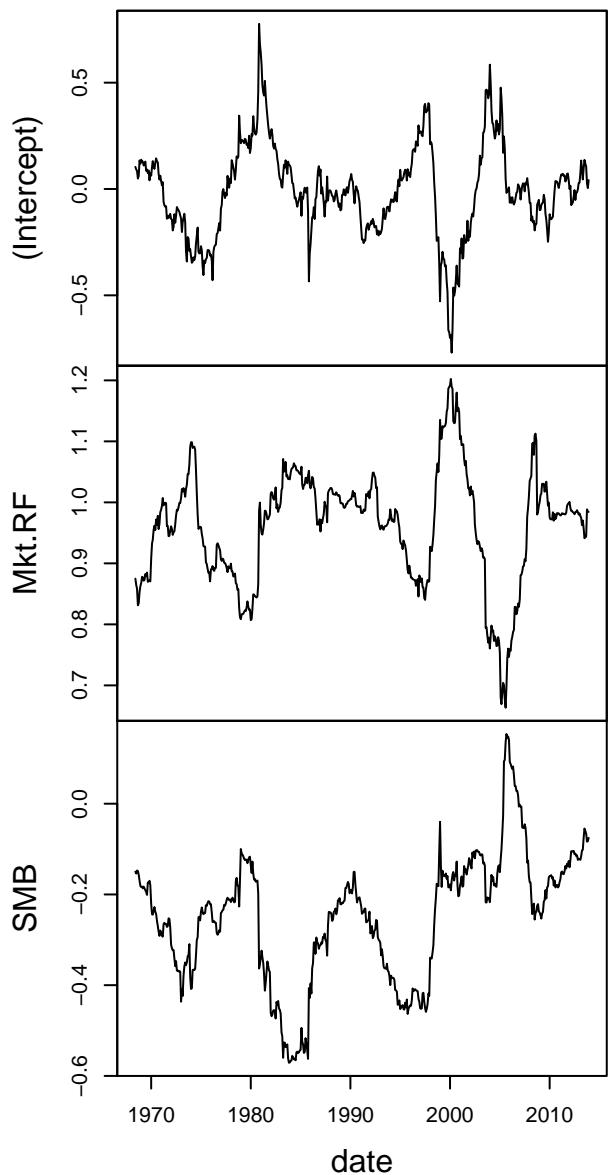
5 Factor Rolling Regression on BIG.LoBM from the portfolio 25_SIZE_BM



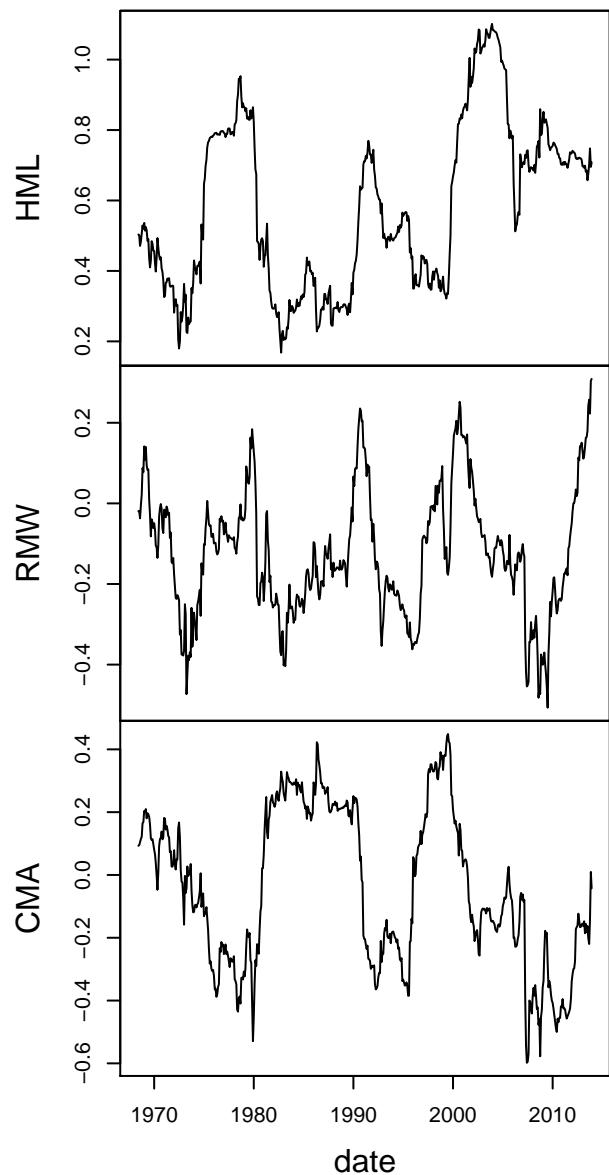
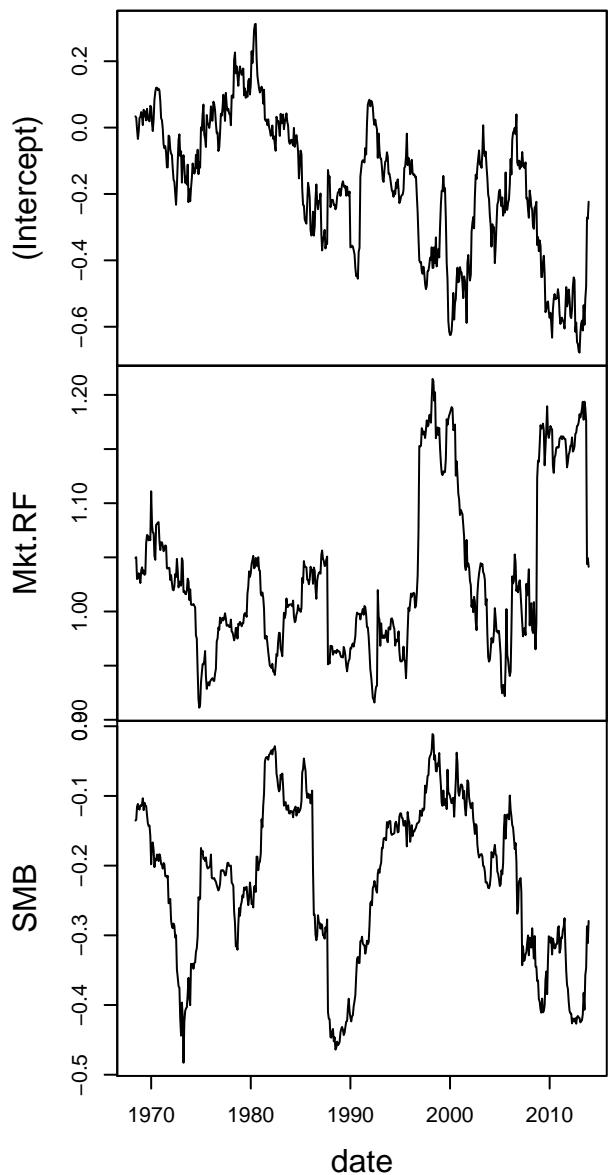
5 Factor Rolling Regression on ME5.BM2 from the portfolio 25_SIZE_BM



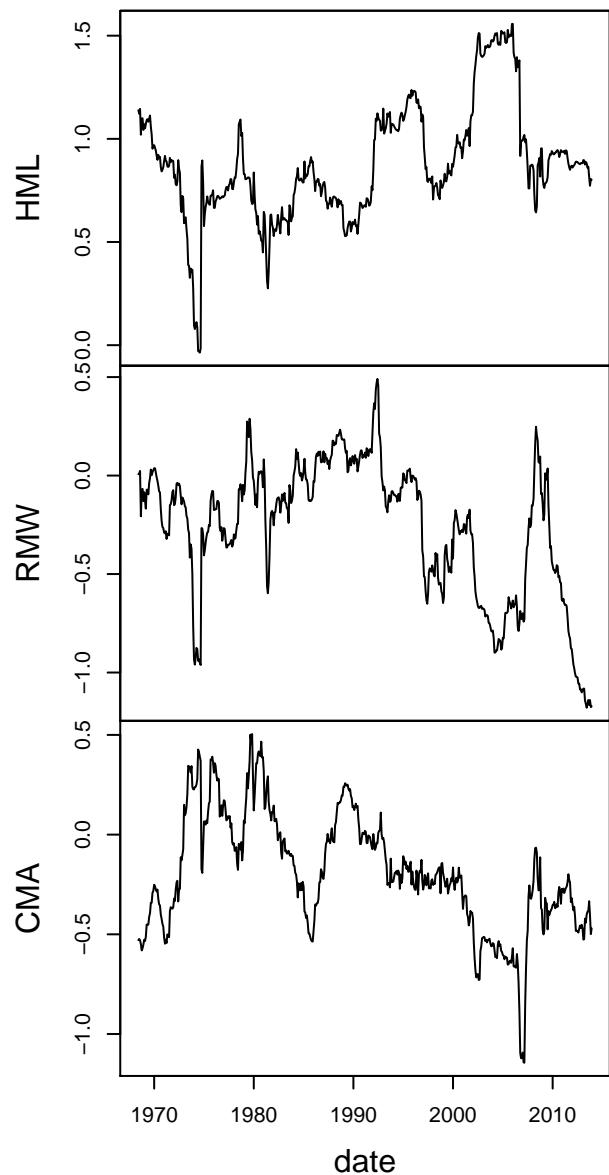
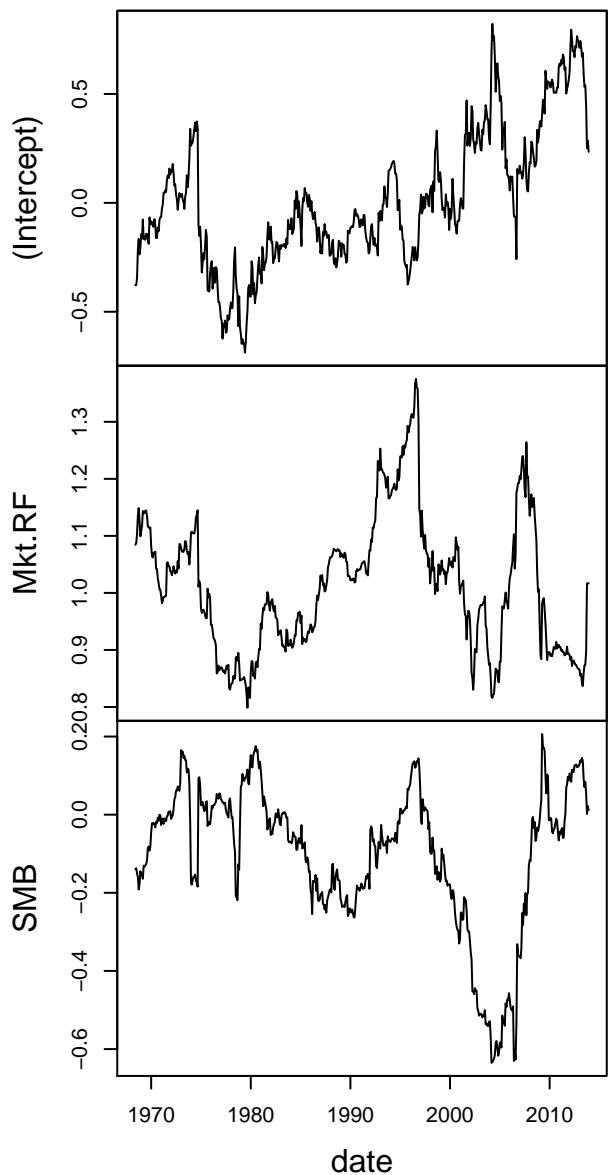
5 Factor Rolling Regression on ME5.BM3 from the portfolio 25_SIZE_BM



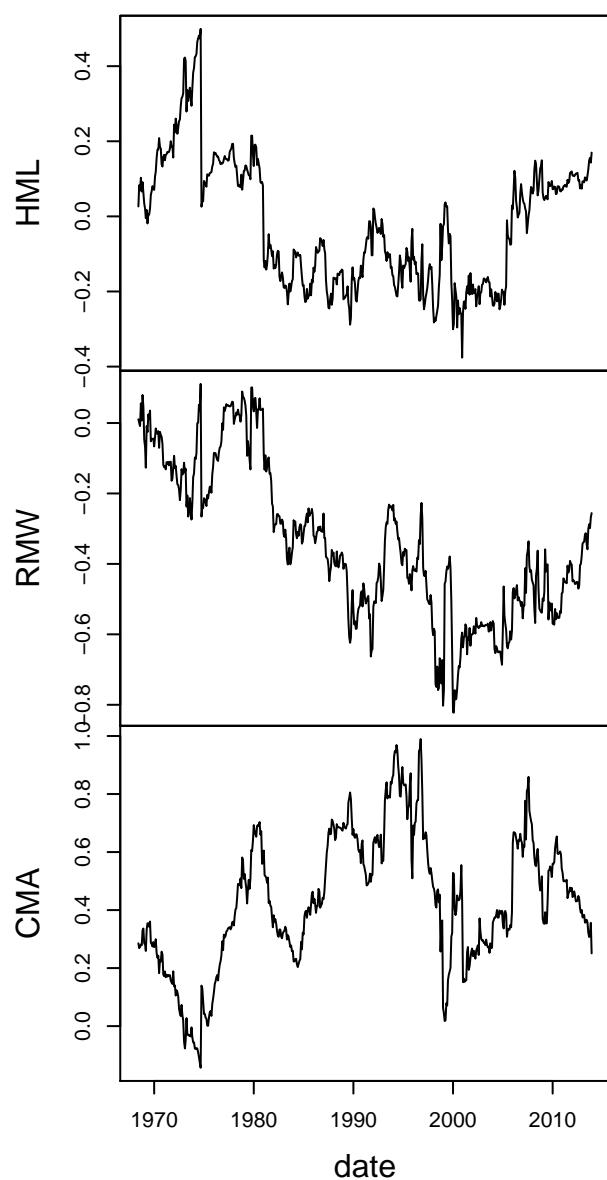
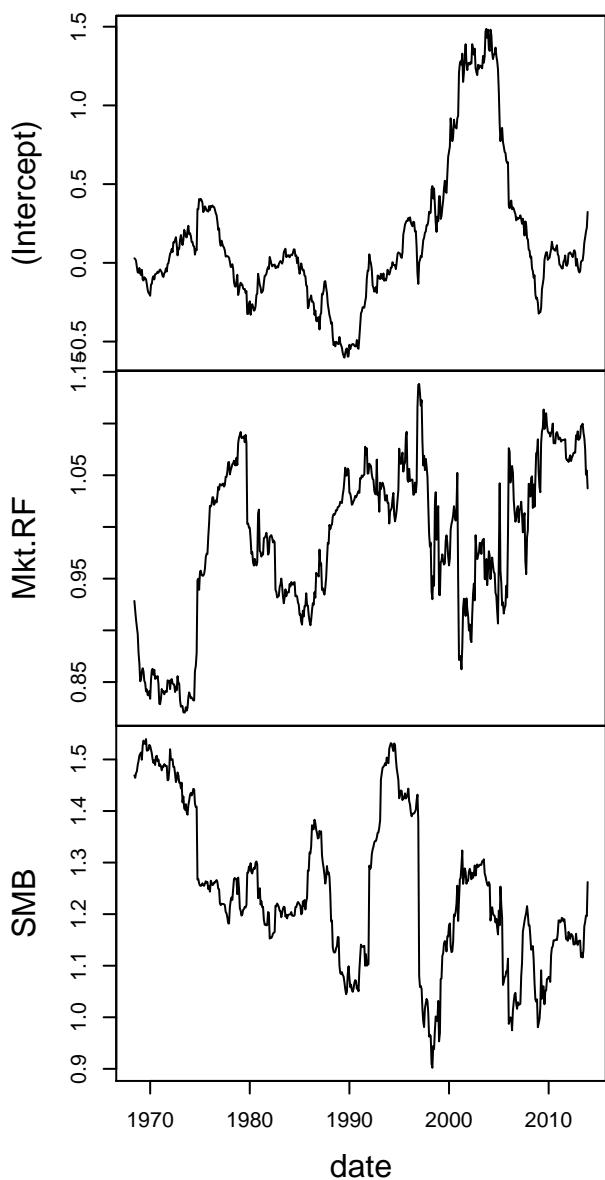
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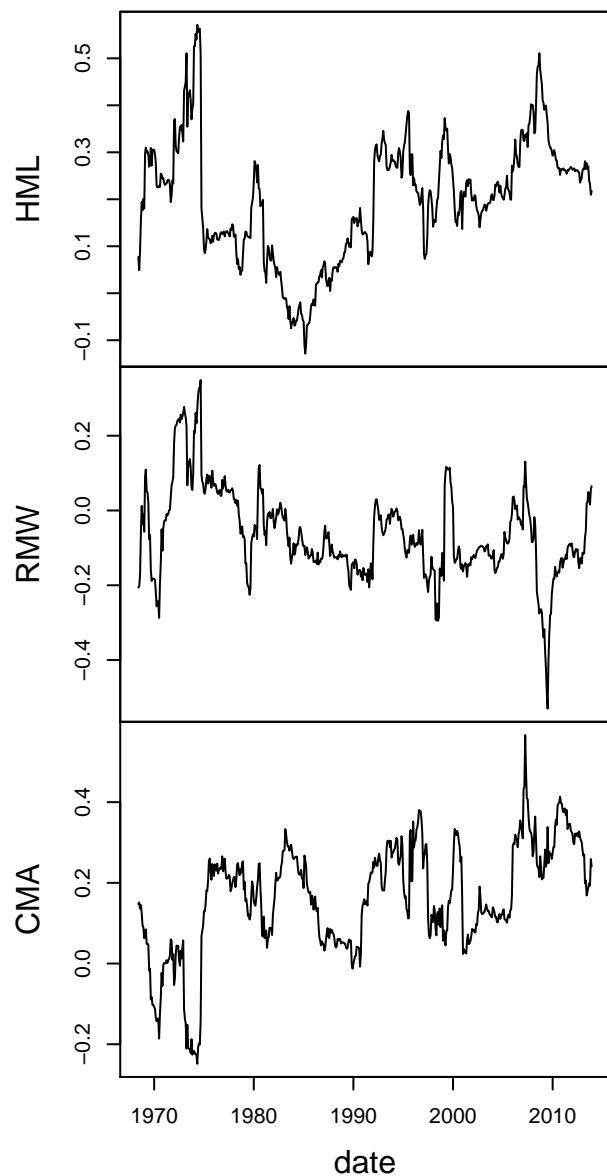
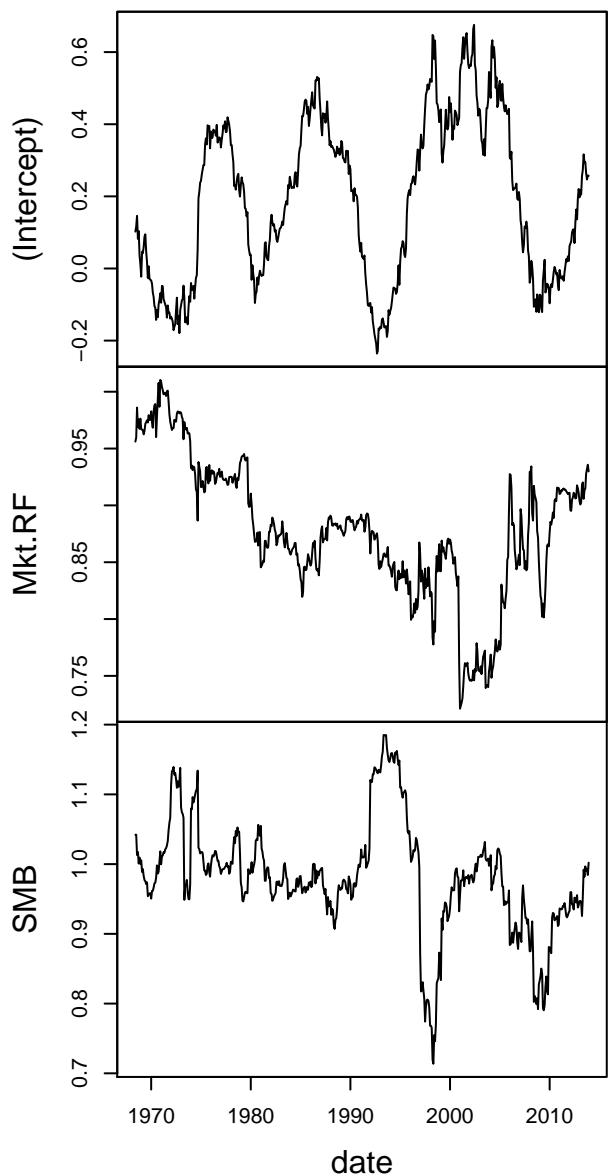
5 Factor Rolling Regression on BIG.HiBM from the portfolio 25_SIZE_BM



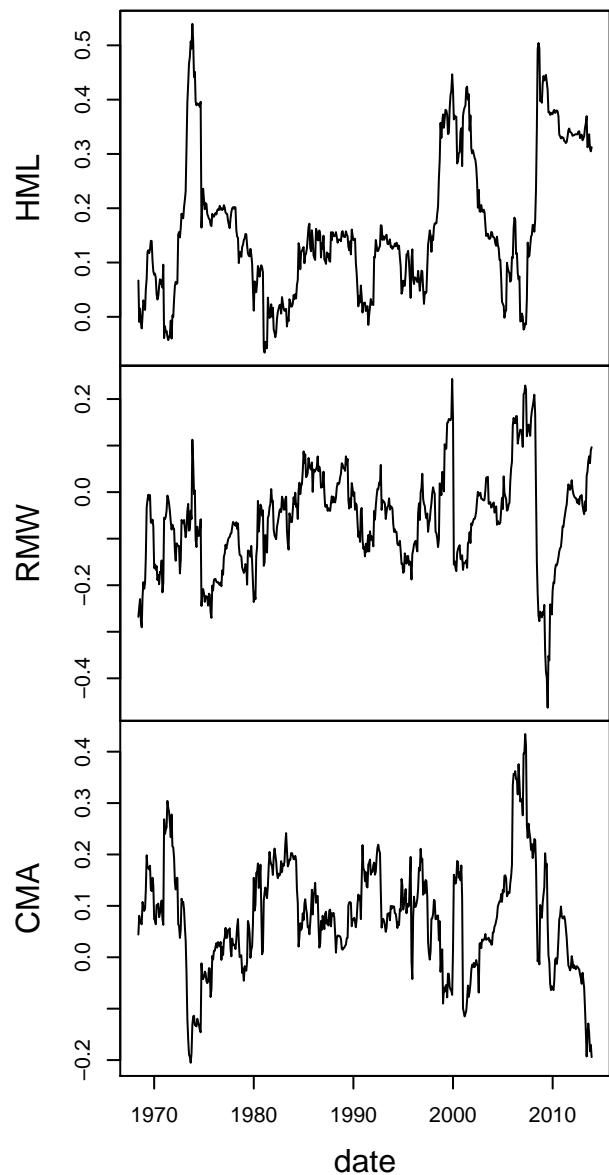
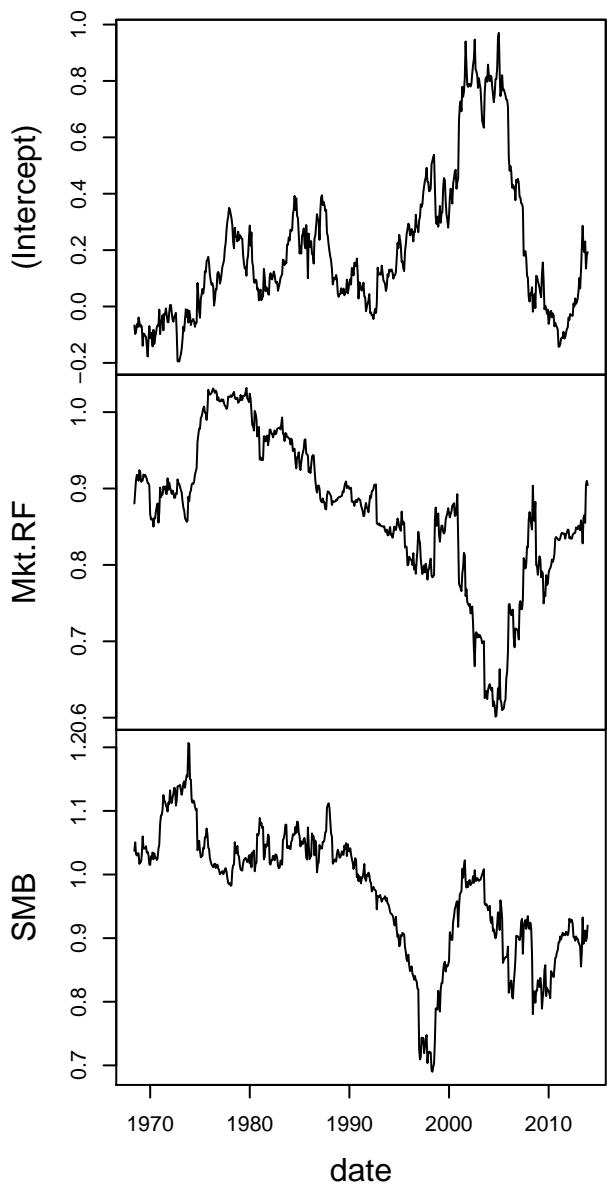
5 Factor Rolling Regression on SMALL.LoINV from the portfolio 25_SIZE_INV



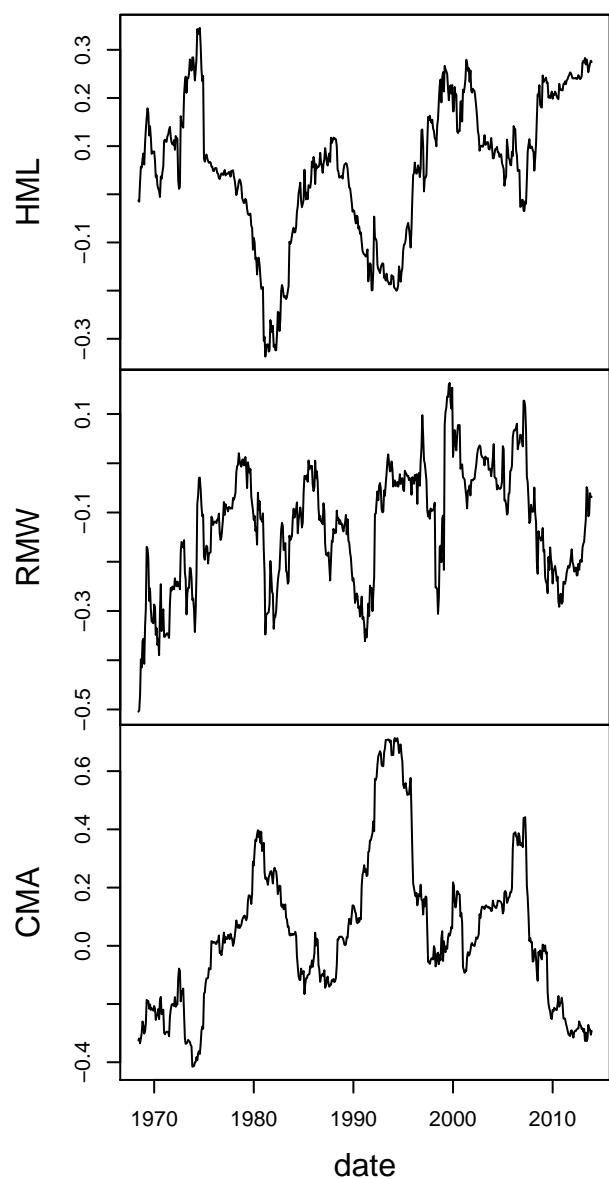
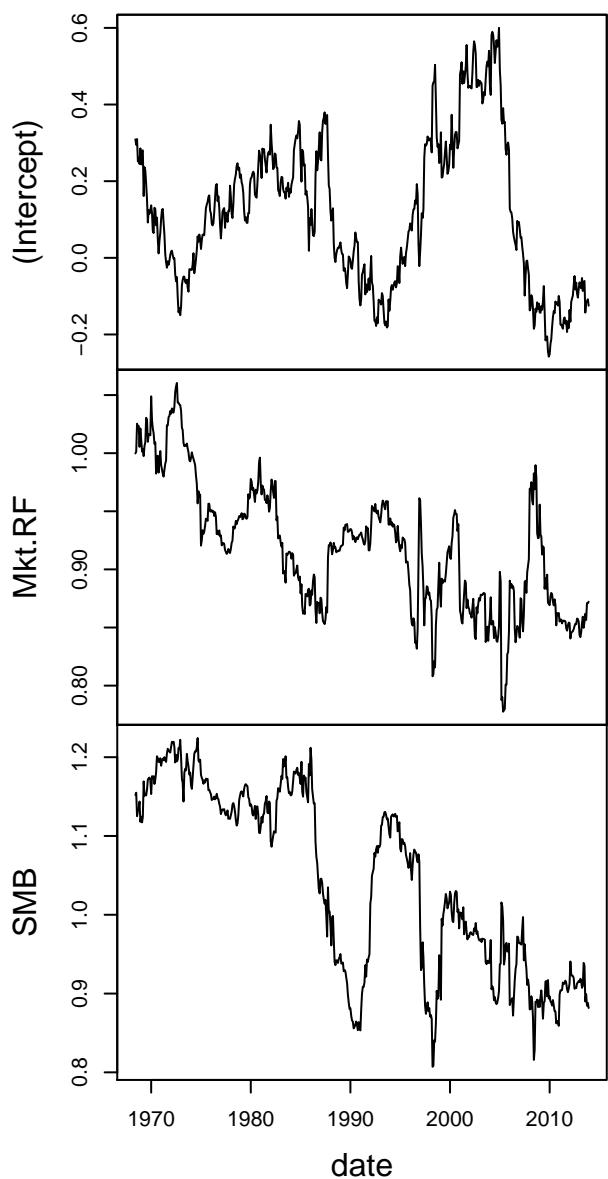
5 Factor Rolling Regression on ME1.INV2 from the portfolio 25_SIZE_INV



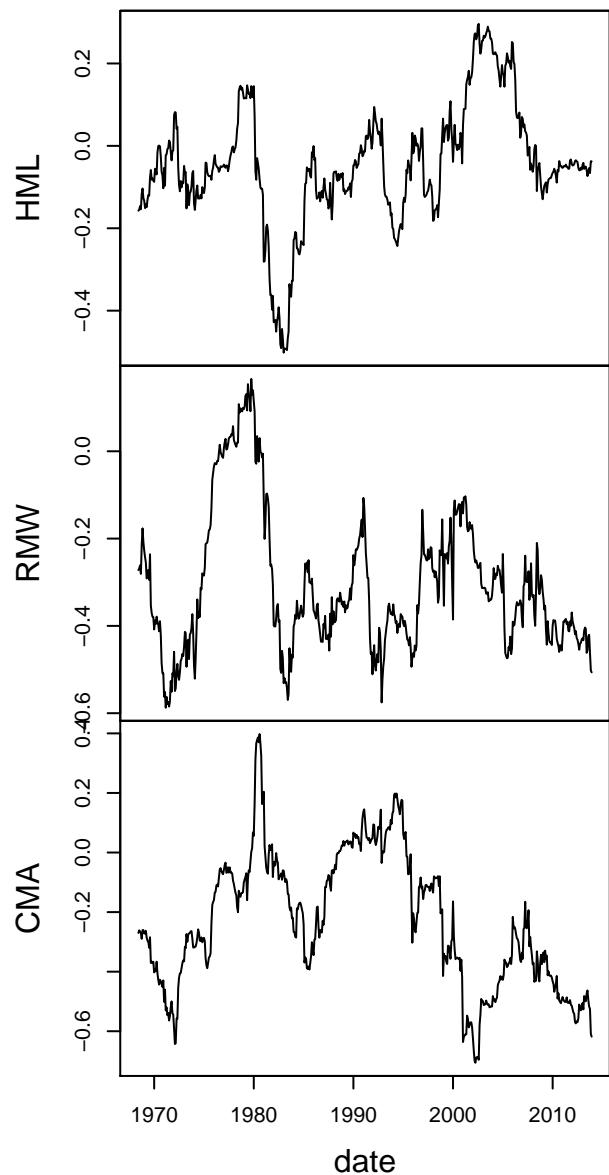
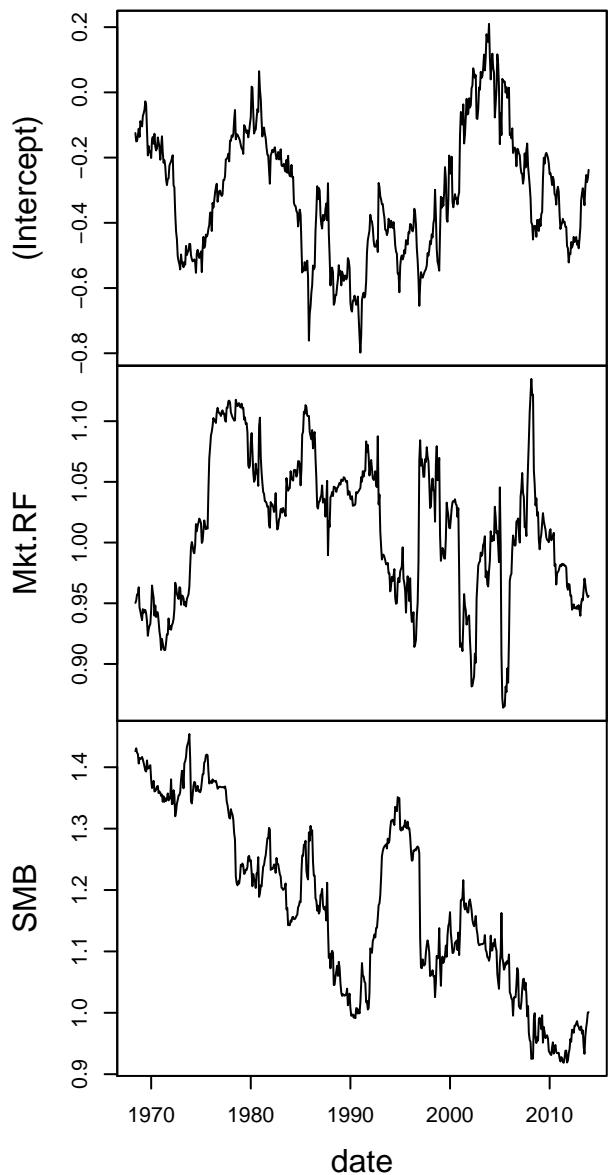
5 Factor Rolling Regression on ME1.INV3 from the portfolio 25_SIZE_INV



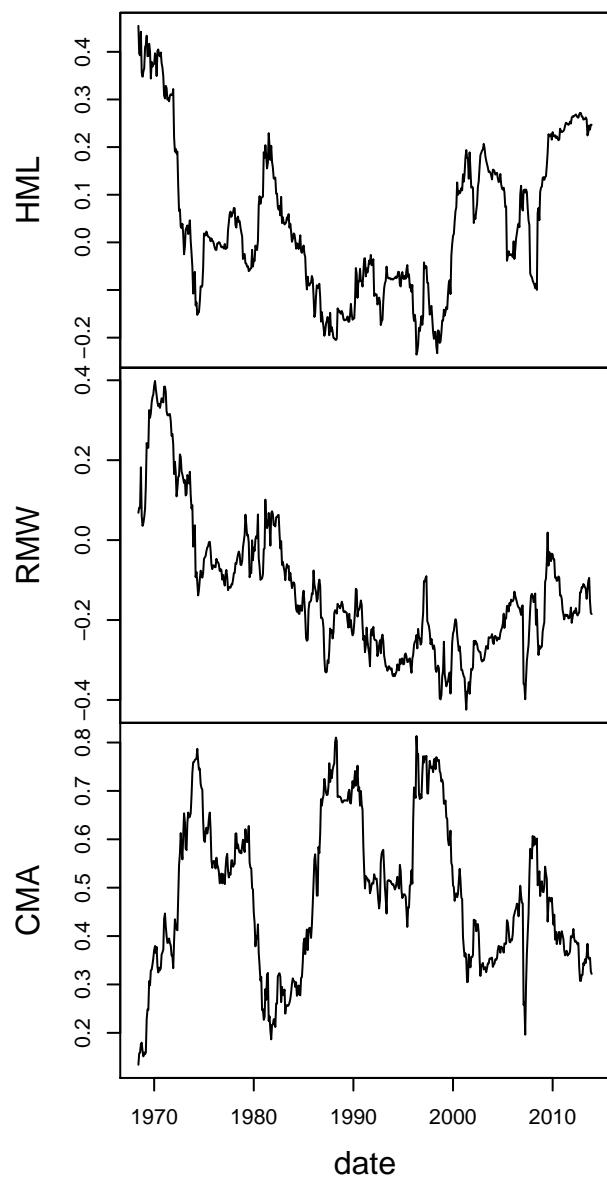
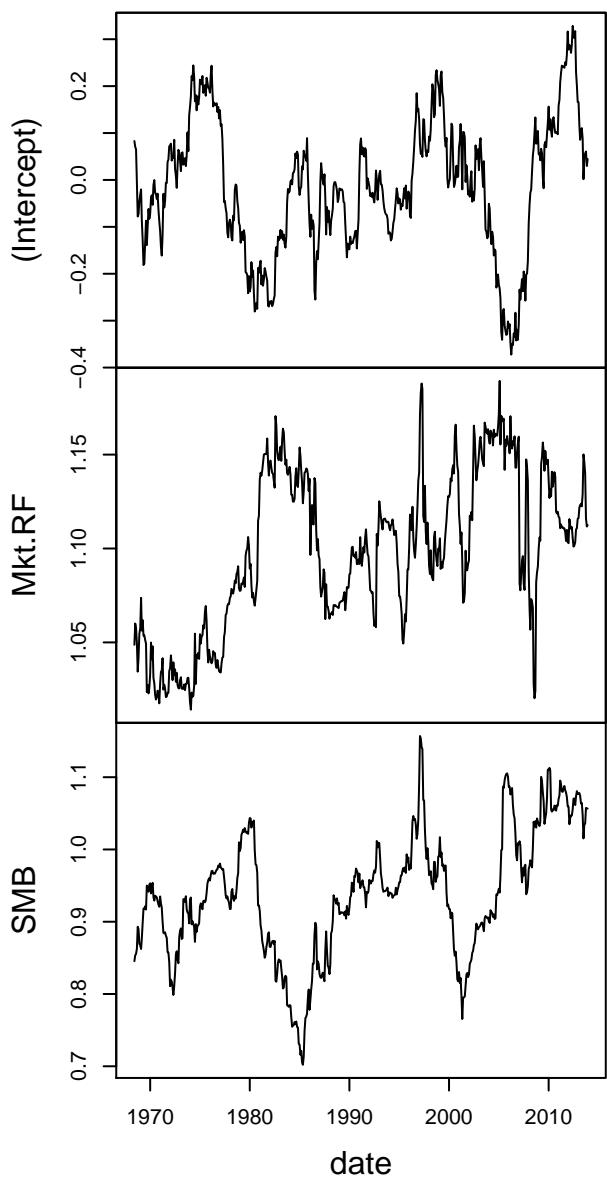
5 Factor Rolling Regression on ME1.INV4 from the portfolio 25_SIZE_INV



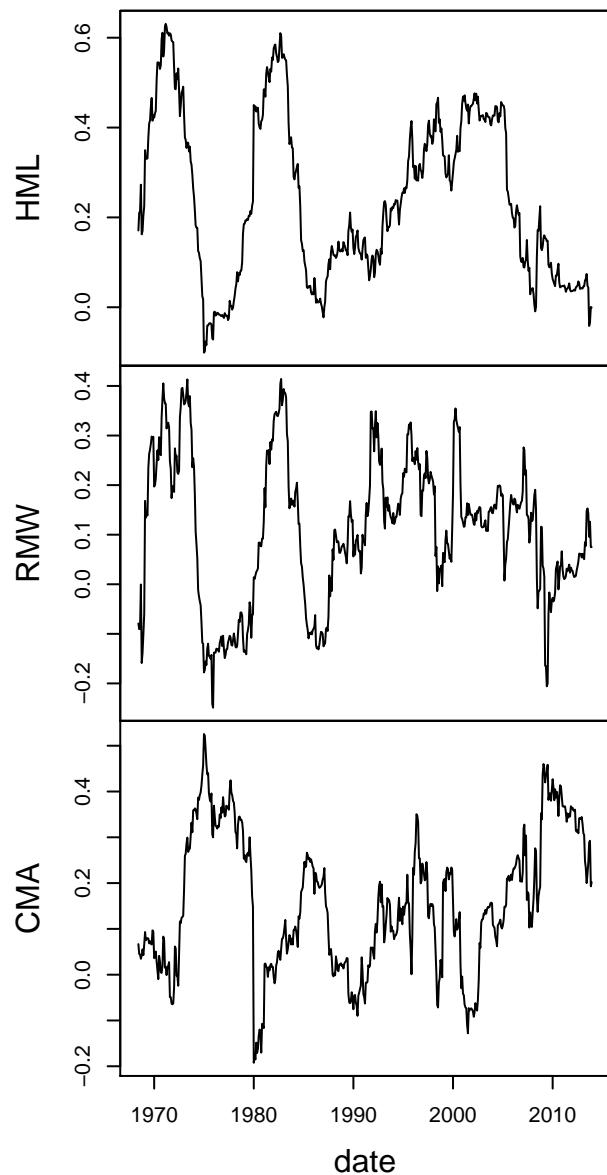
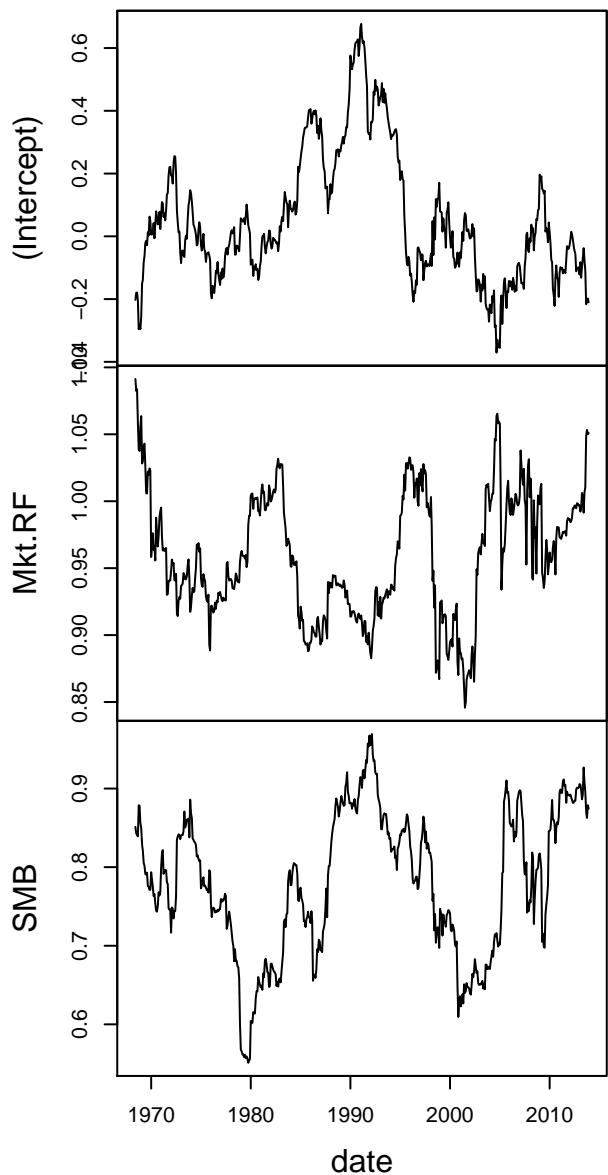
5 Factor Rolling Regression on SMALL.HiINV from the portfolio 25_SIZE_INV



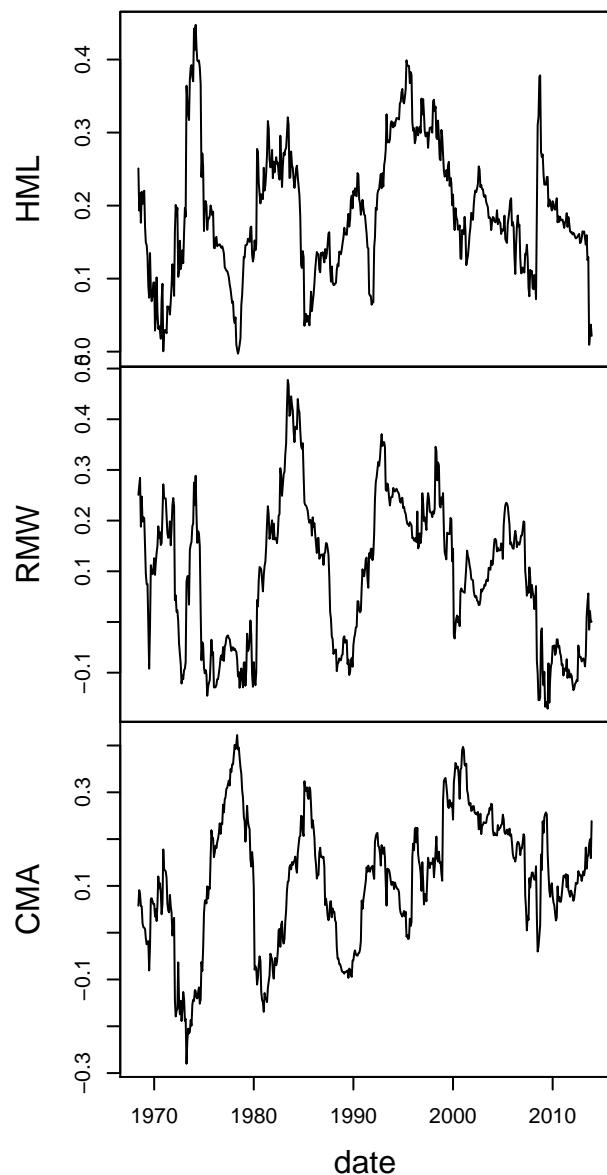
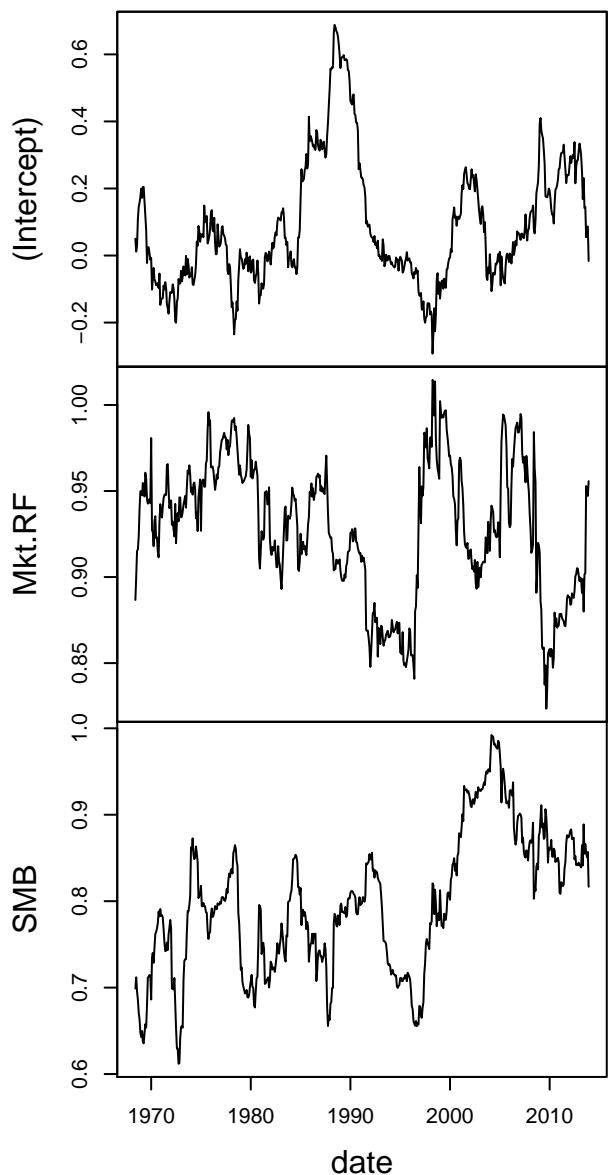
5 Factor Rolling Regression on ME2.INV1 from the portfolio 25_SIZE_INV



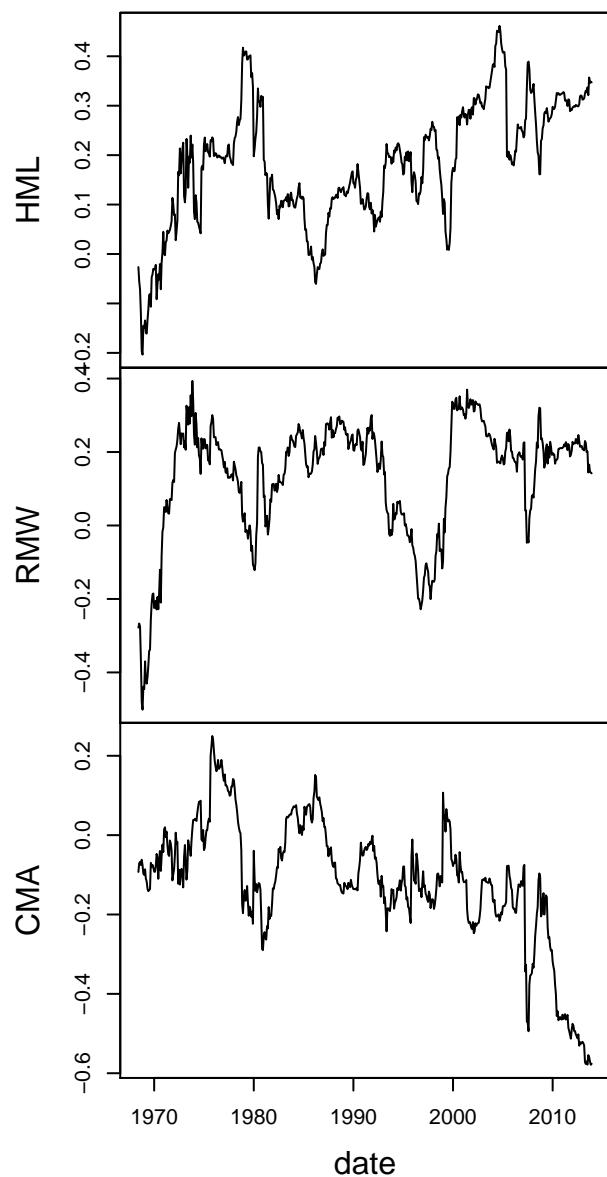
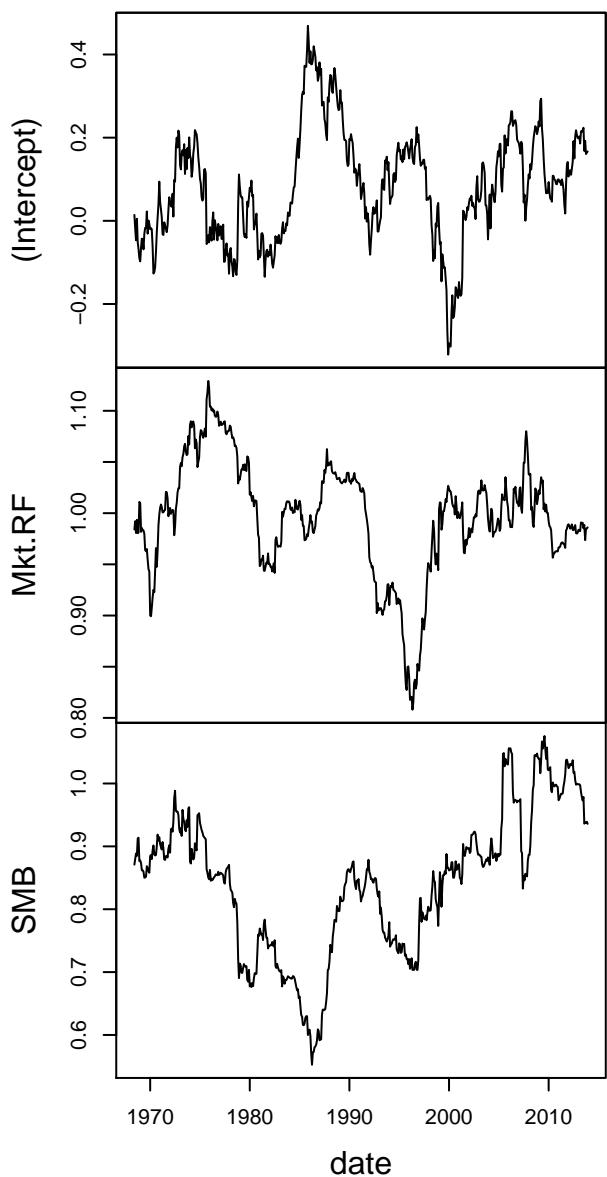
5 Factor Rolling Regression on ME2.INV2 from the portfolio 25_SIZE_INV



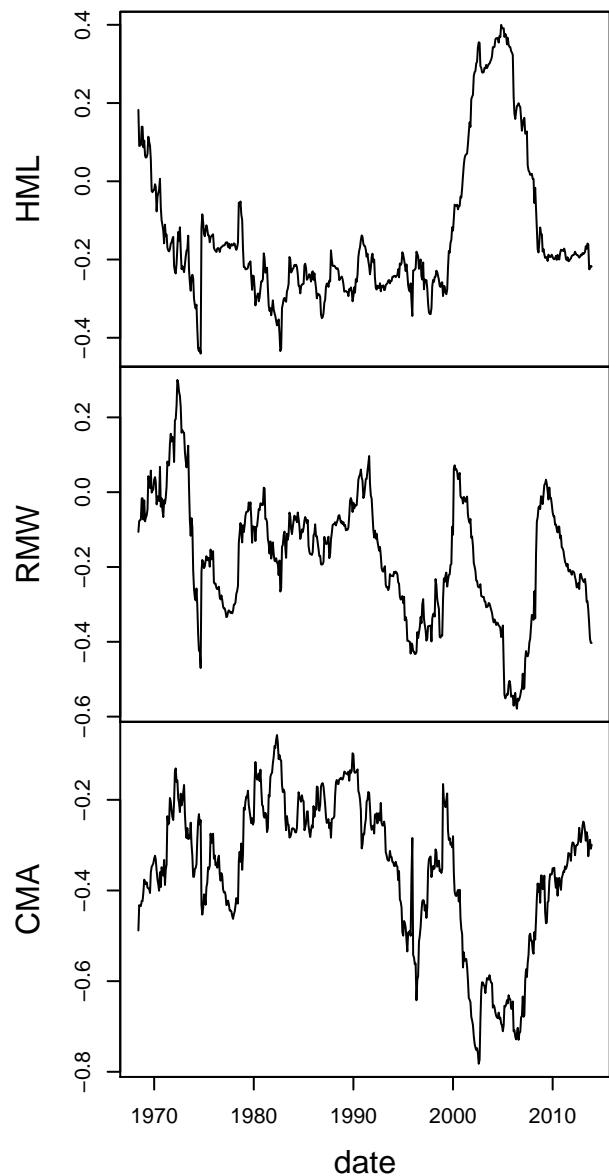
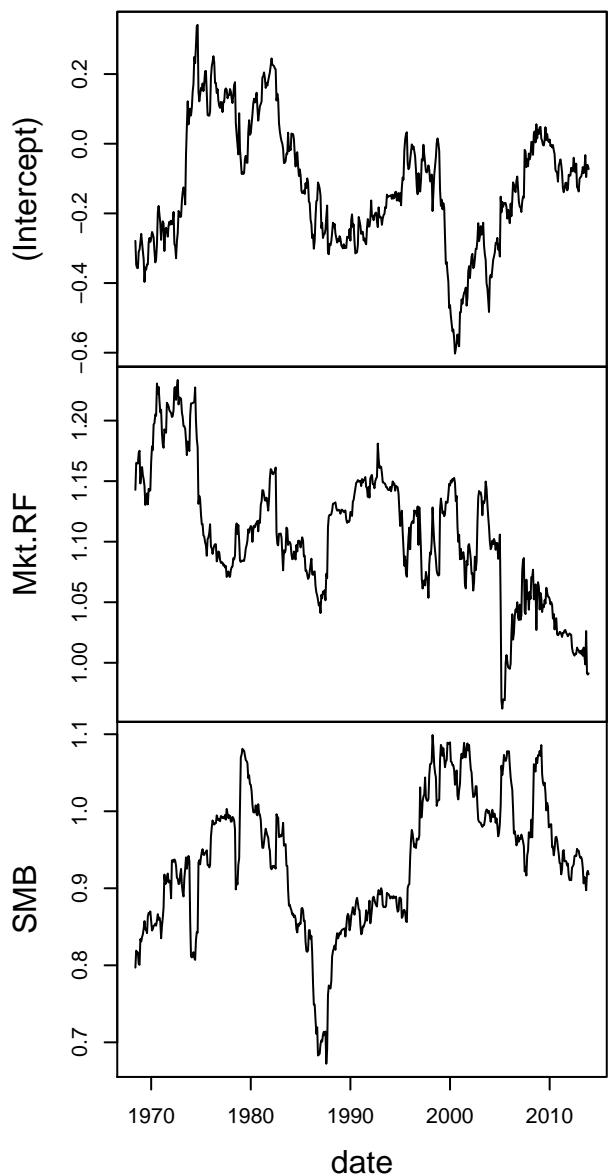
5 Factor Rolling Regression on ME2.INV3 from the portfolio 25_SIZE_INV



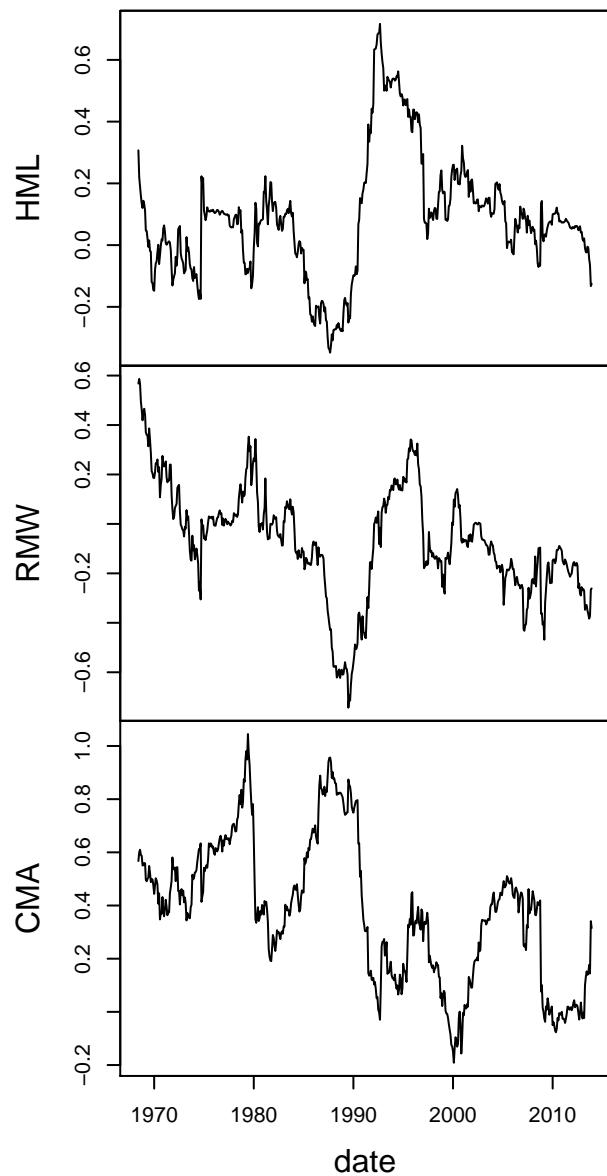
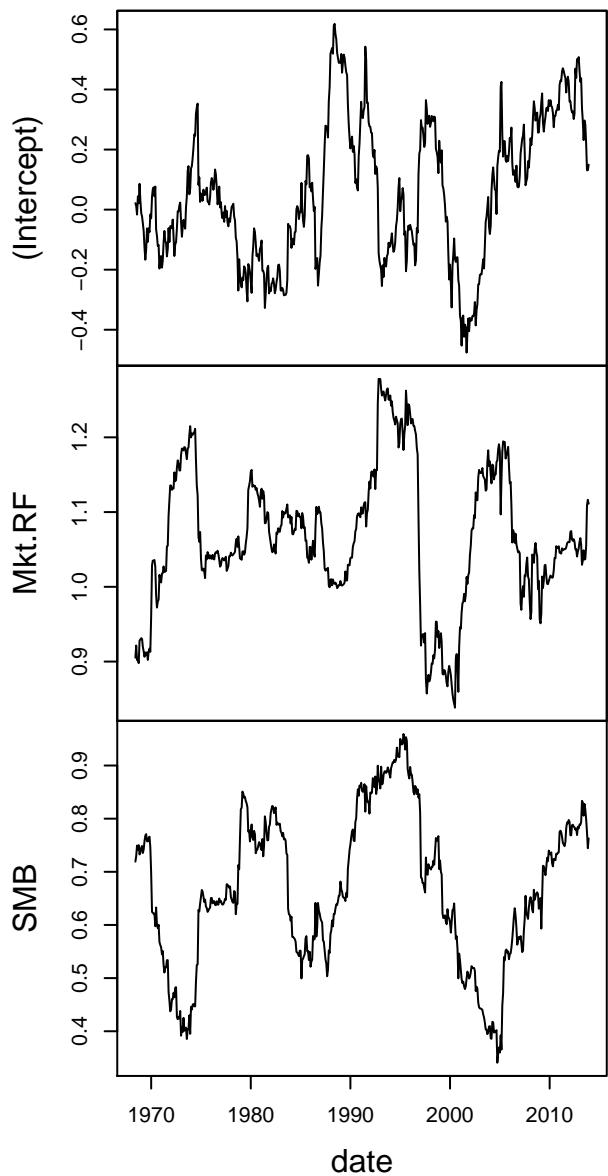
5 Factor Rolling Regression on ME2.INV4 from the portfolio 25_SIZE_INV



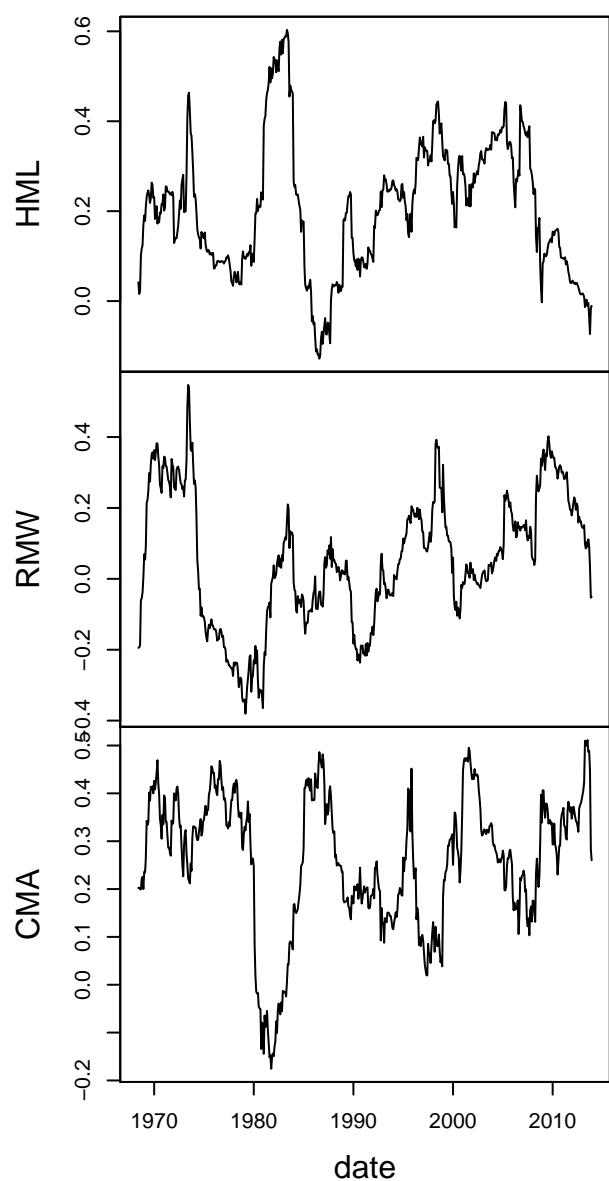
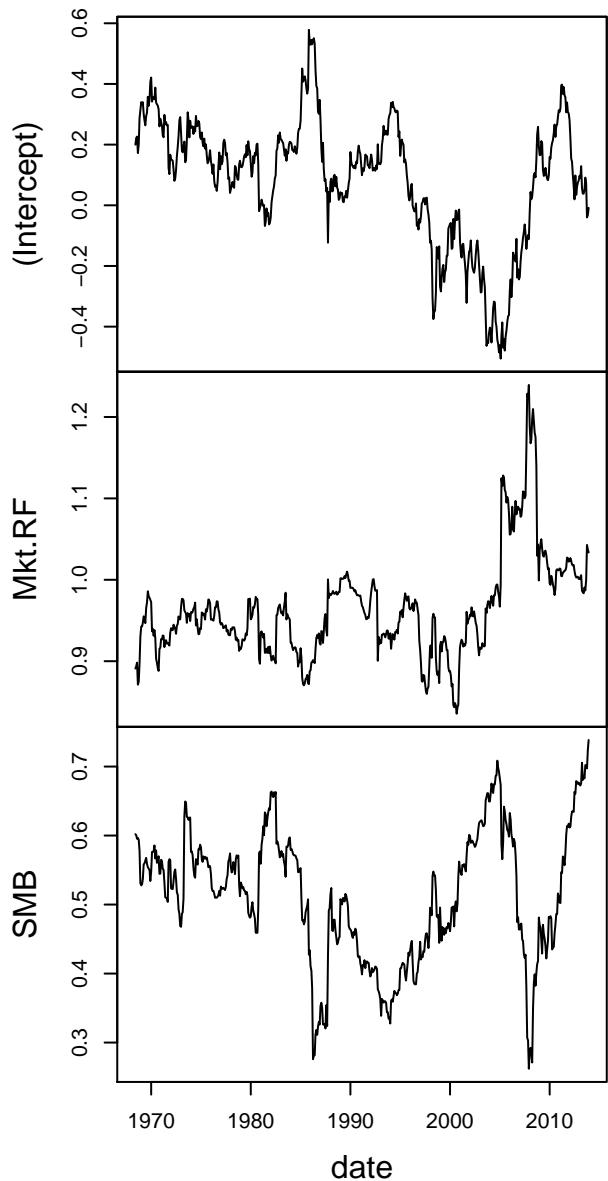
5 Factor Rolling Regression on ME2.INV5 from the portfolio 25_SIZE_INV



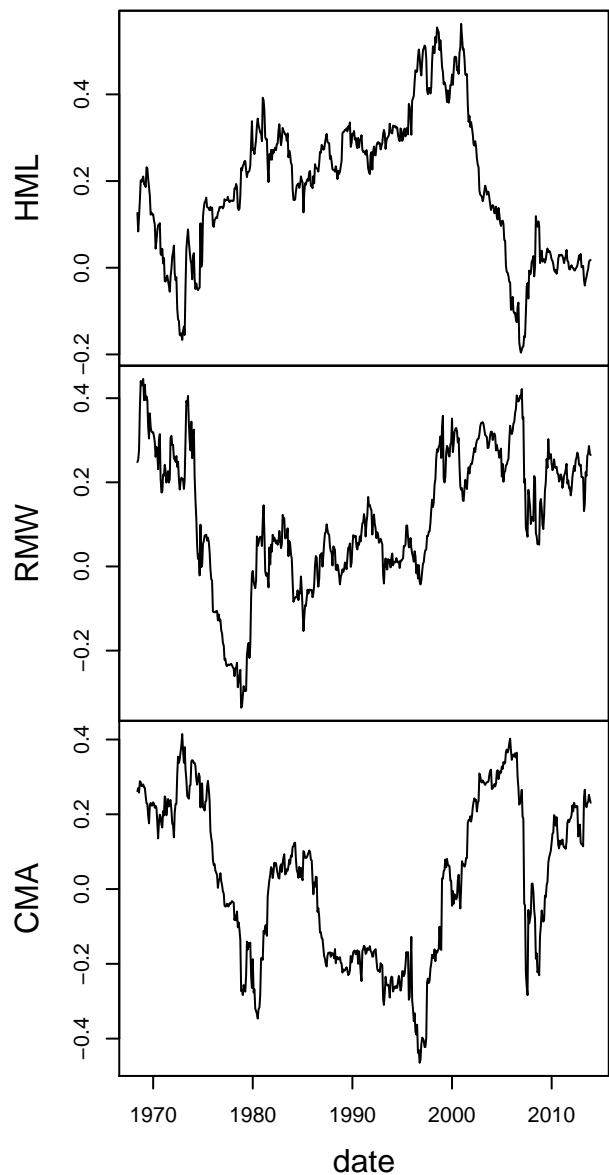
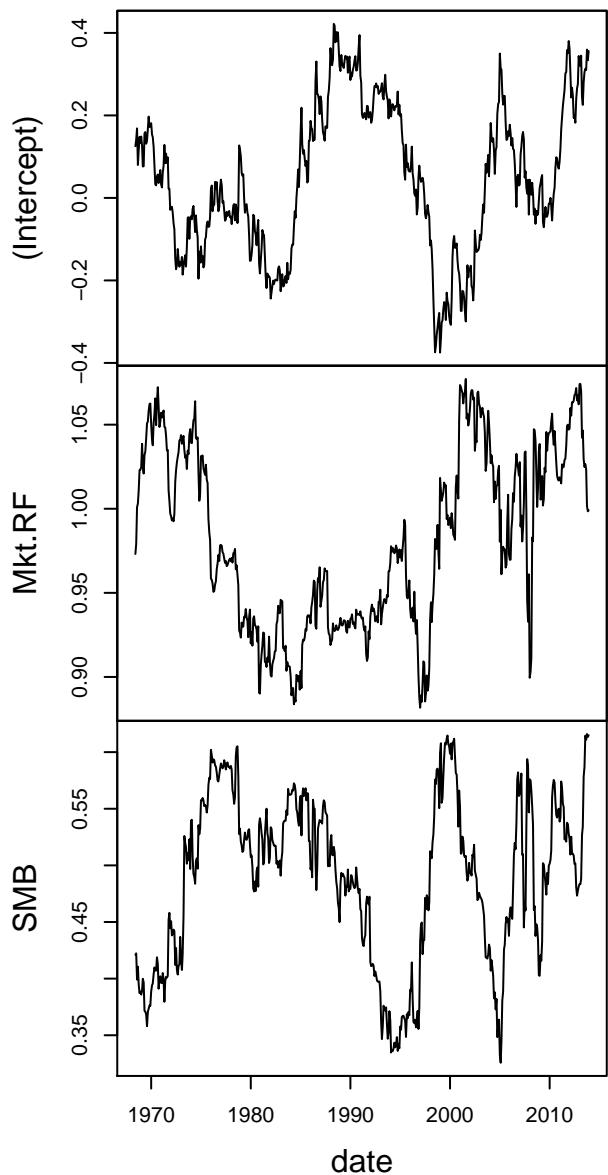
5 Factor Rolling Regression on ME3.INV1 from the portfolio 25_SIZE_INV



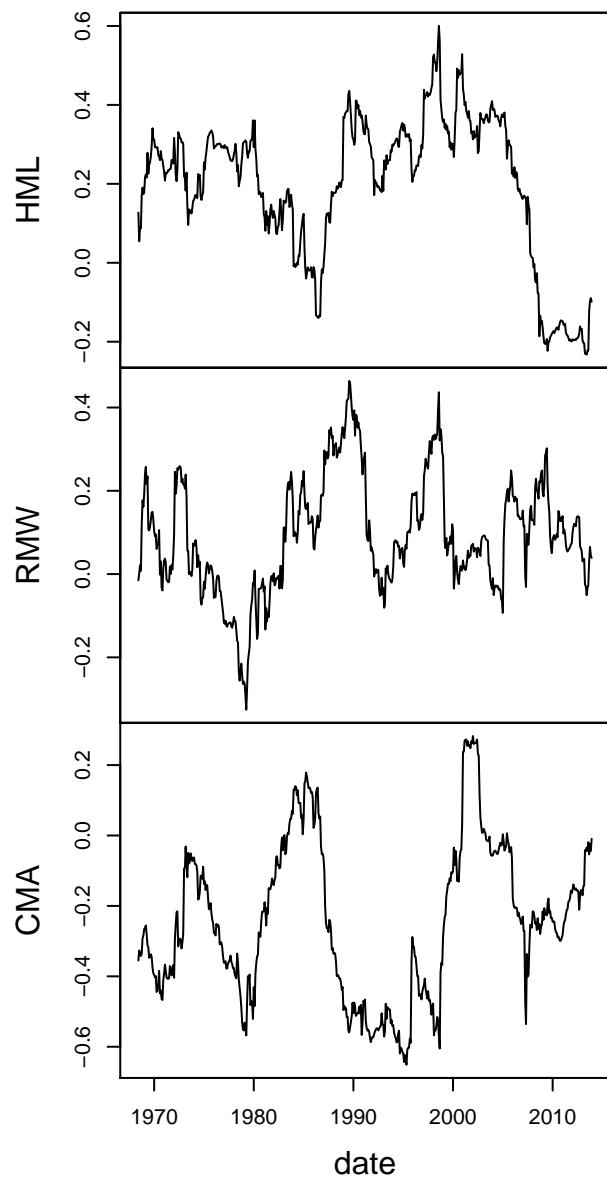
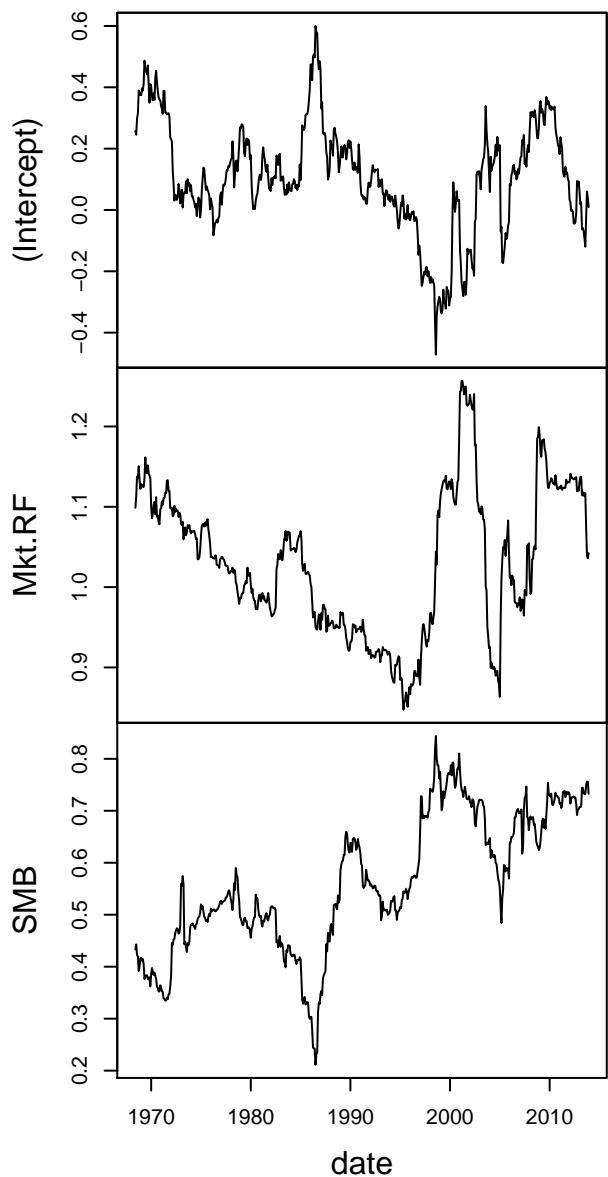
5 Factor Rolling Regression on ME3.INV2 from the portfolio 25_SIZE_INV



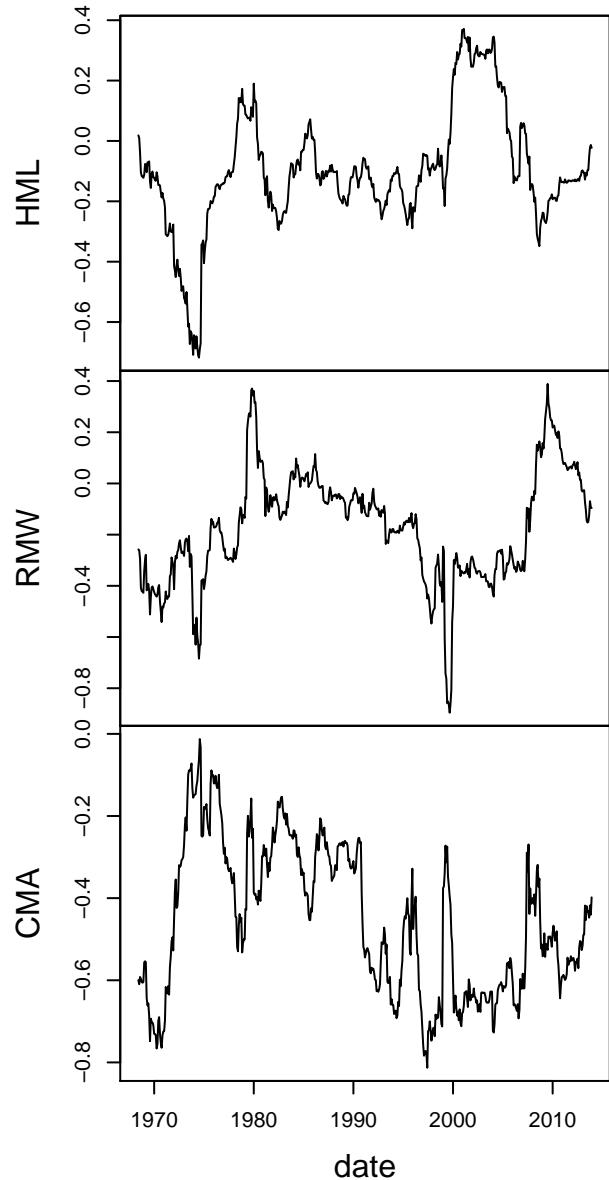
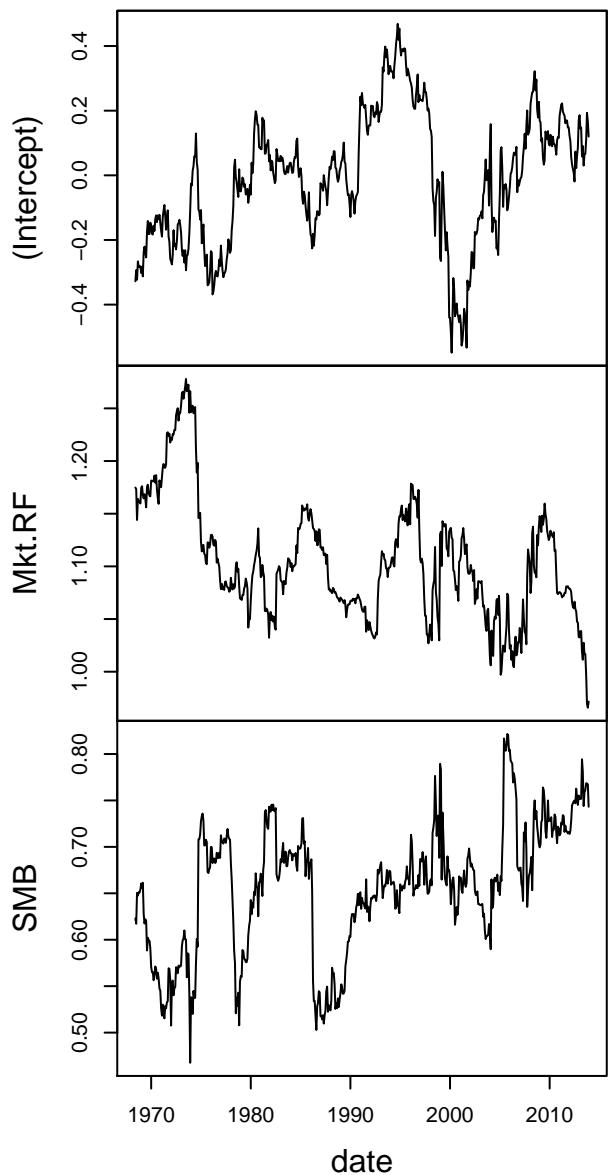
5 Factor Rolling Regression on ME3.INV3 from the portfolio 25_SIZE_INV



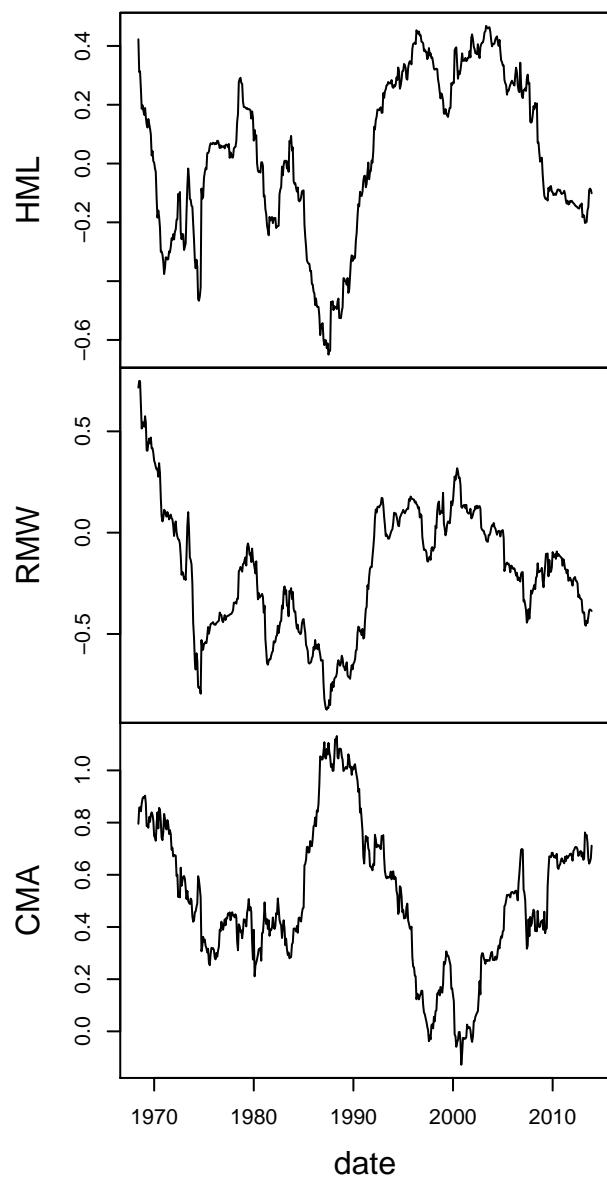
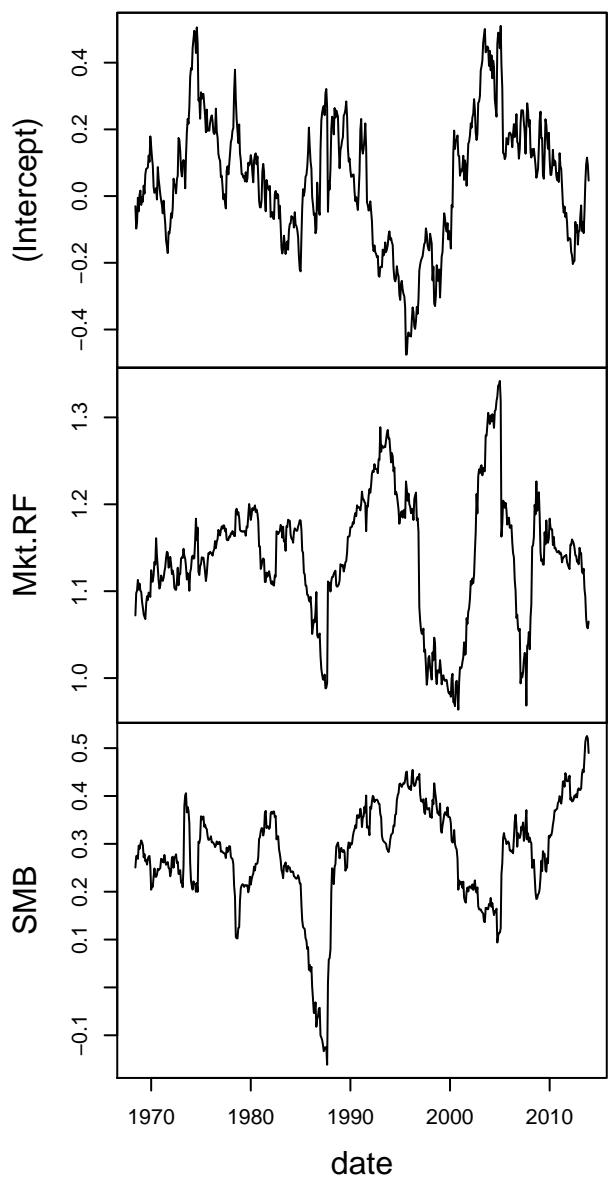
5 Factor Rolling Regression on ME3.INV4 from the portfolio 25_SIZE_INV



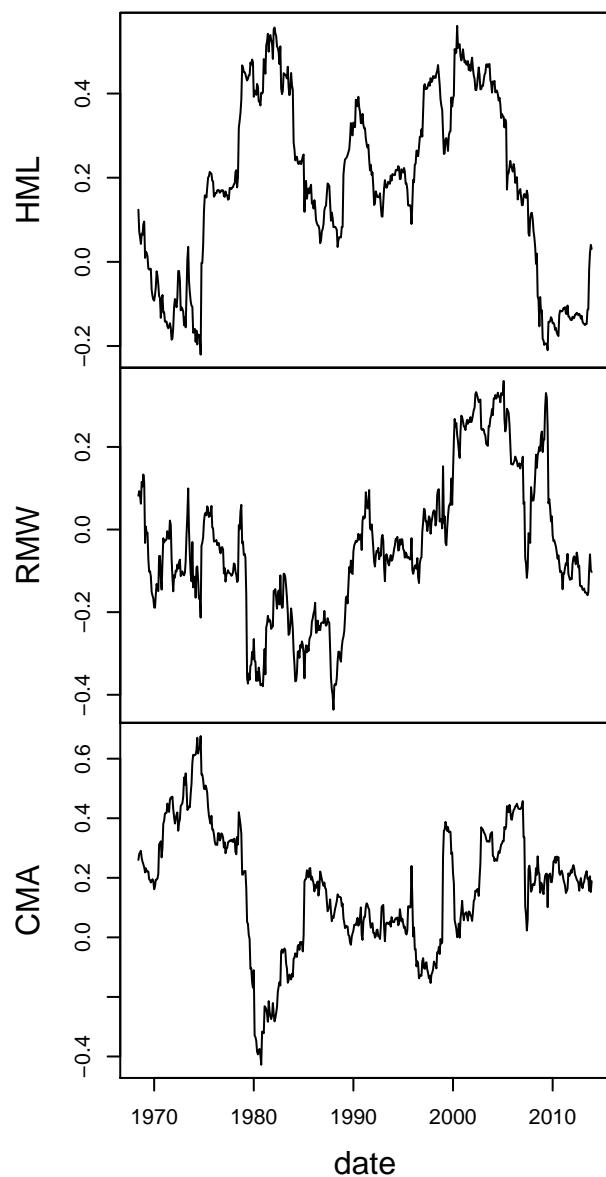
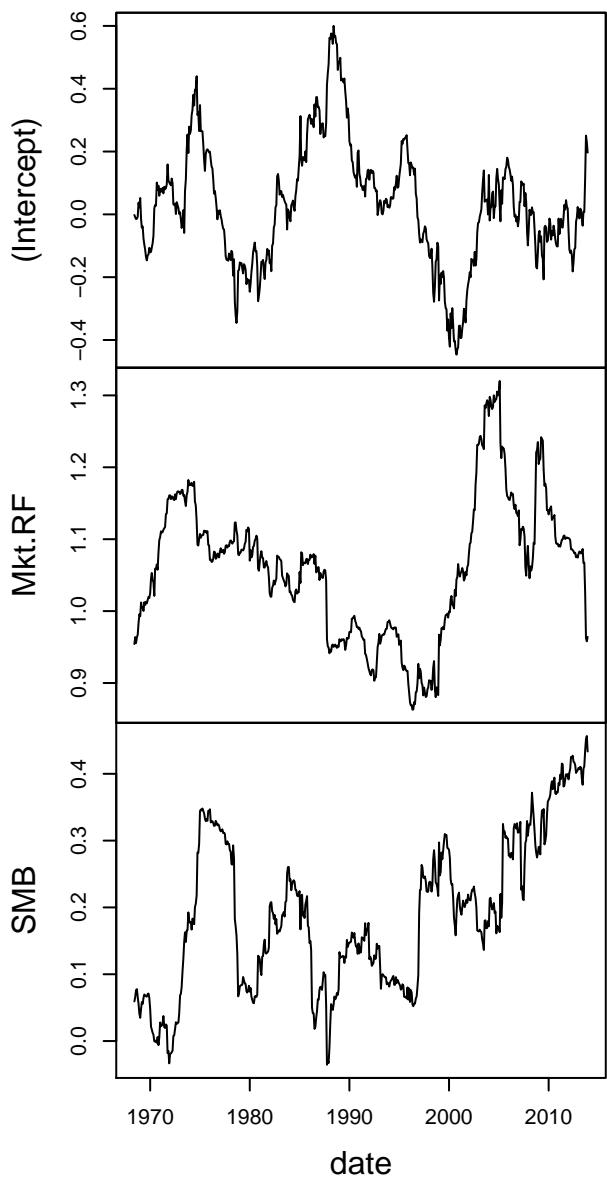
5 Factor Rolling Regression on ME3.INV5 from the portfolio 25_SIZE_INV



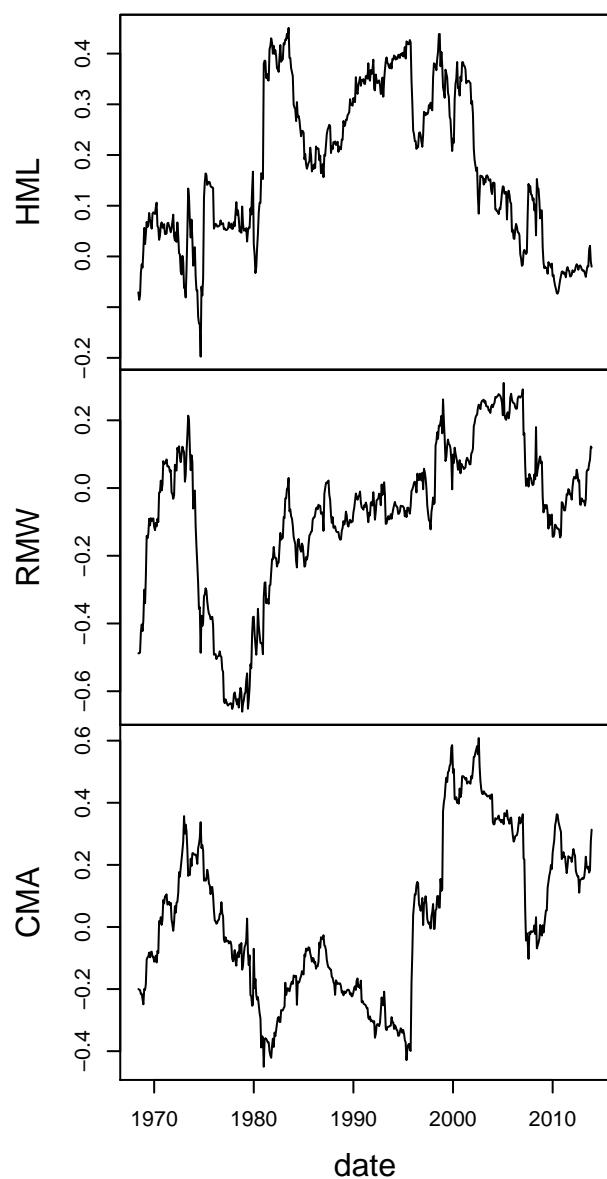
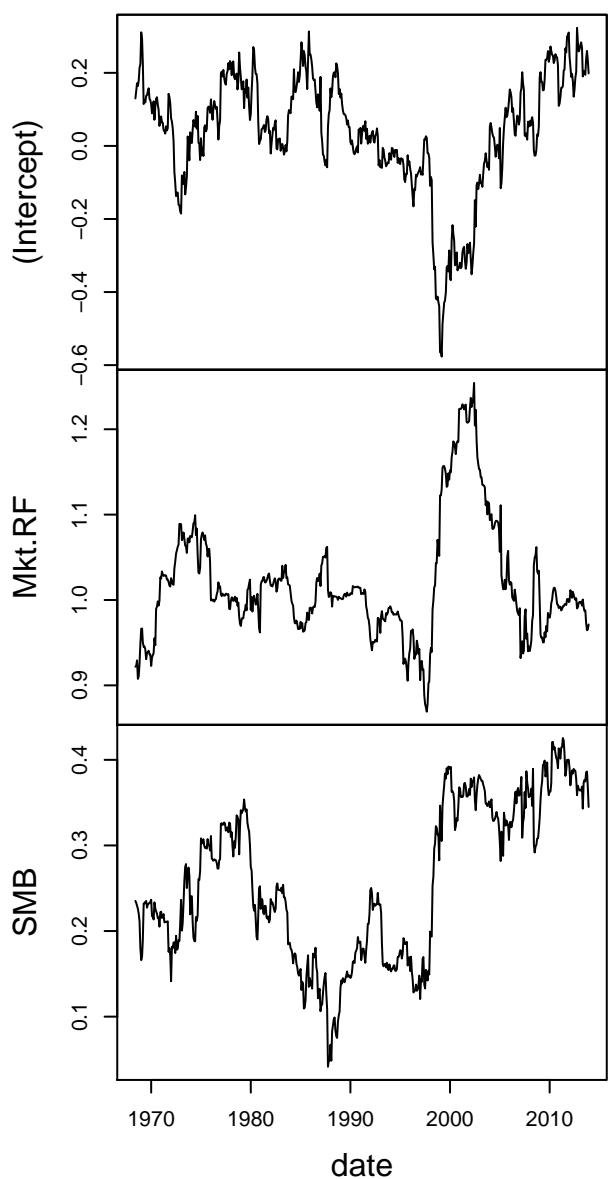
5 Factor Rolling Regression on ME4.INV1 from the portfolio 25_SIZE_INV



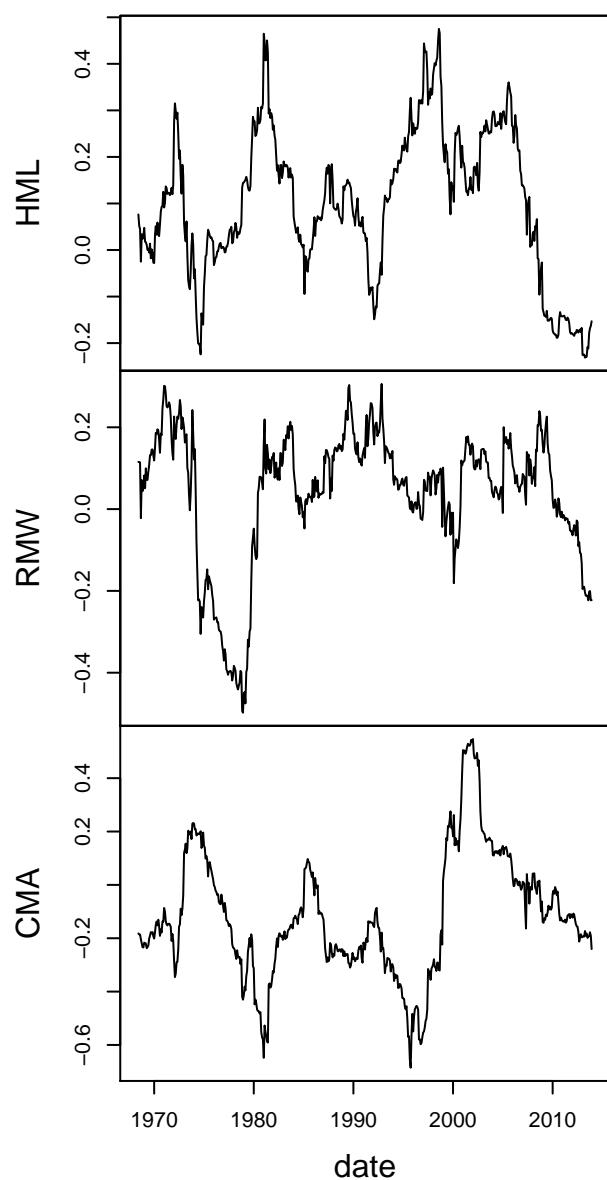
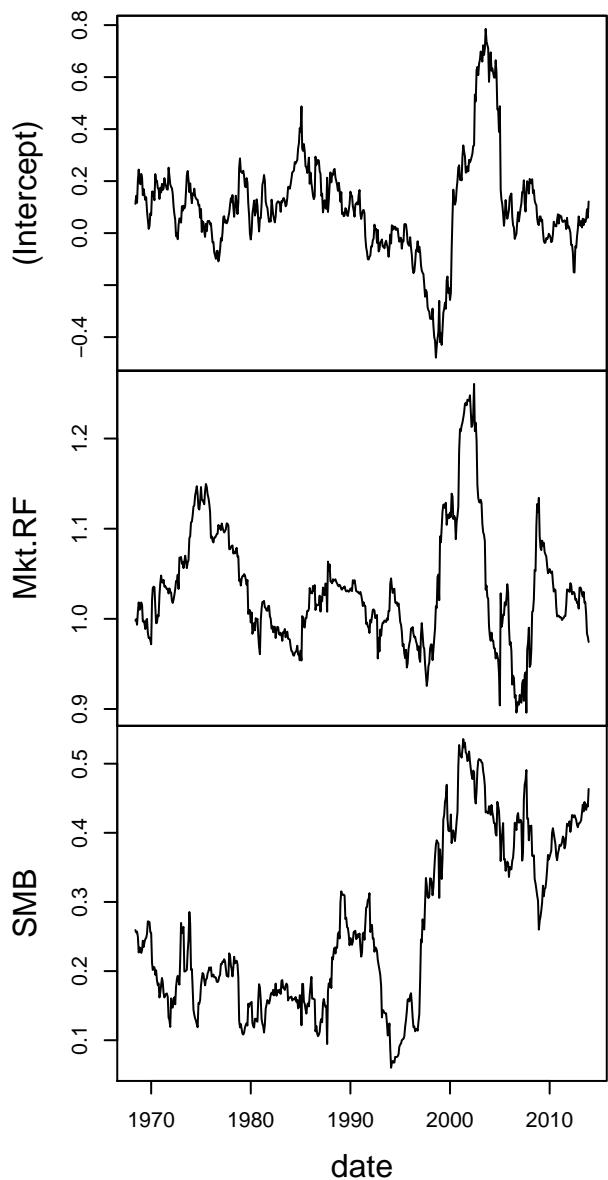
5 Factor Rolling Regression on ME4.INV2 from the portfolio 25_SIZE_INV



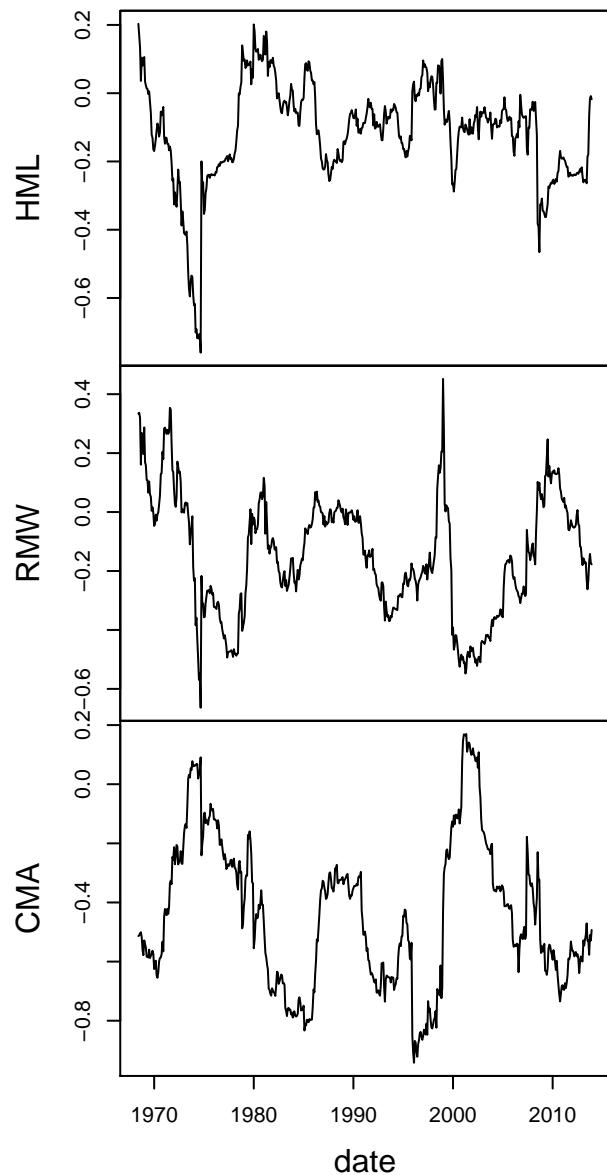
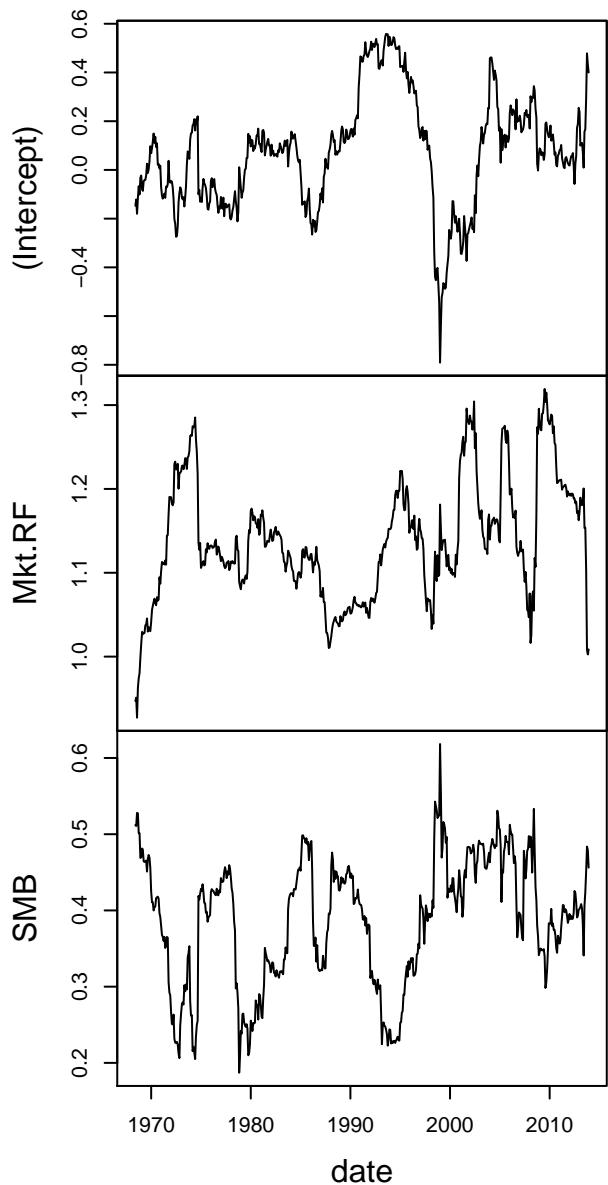
5 Factor Rolling Regression on ME4.INV3 from the portfolio 25_SIZE_INV



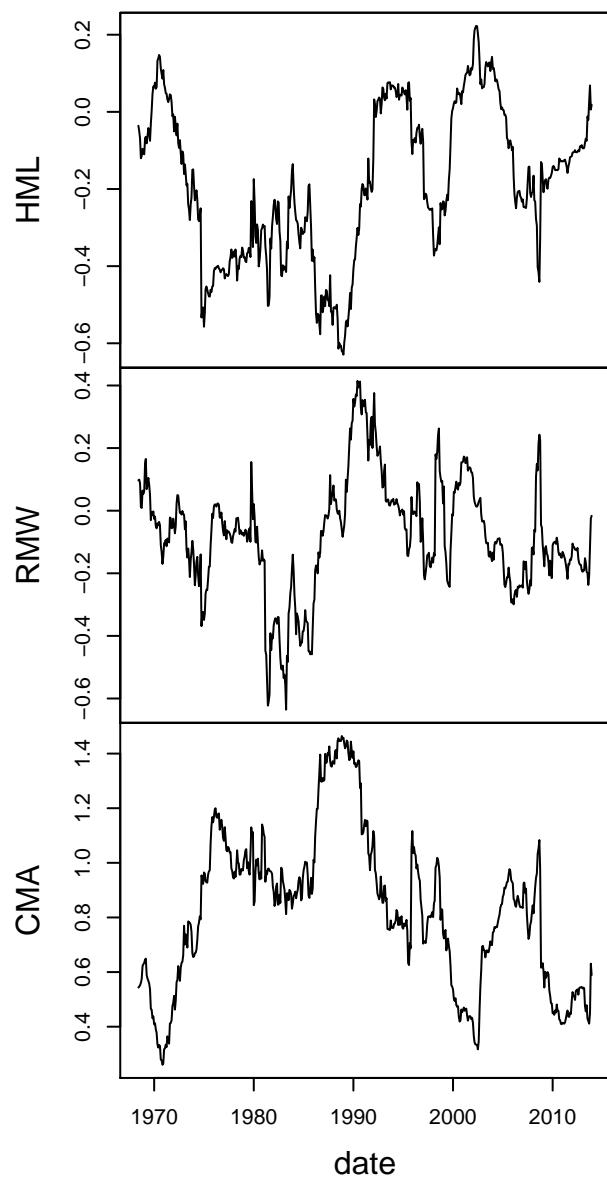
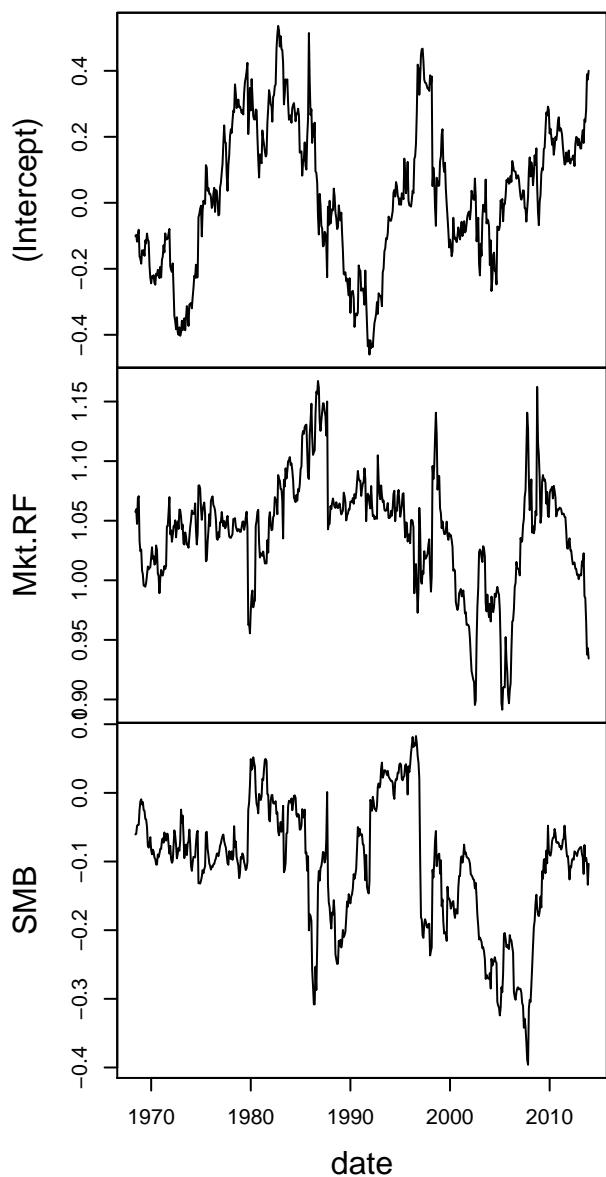
5 Factor Rolling Regression on ME4.INV4 from the portfolio 25_SIZE_INV



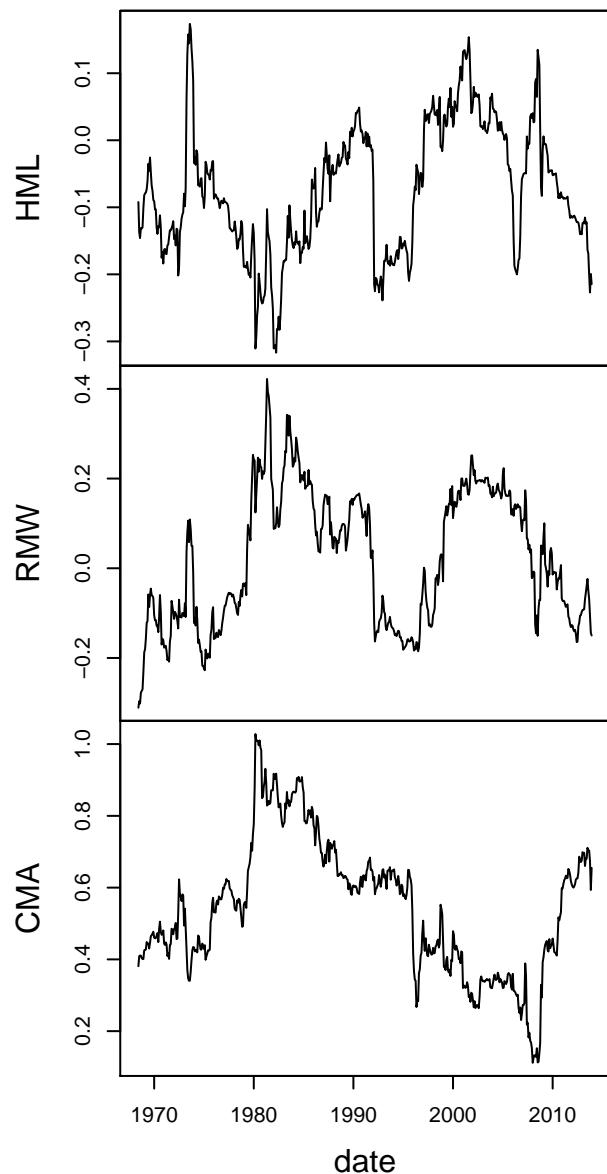
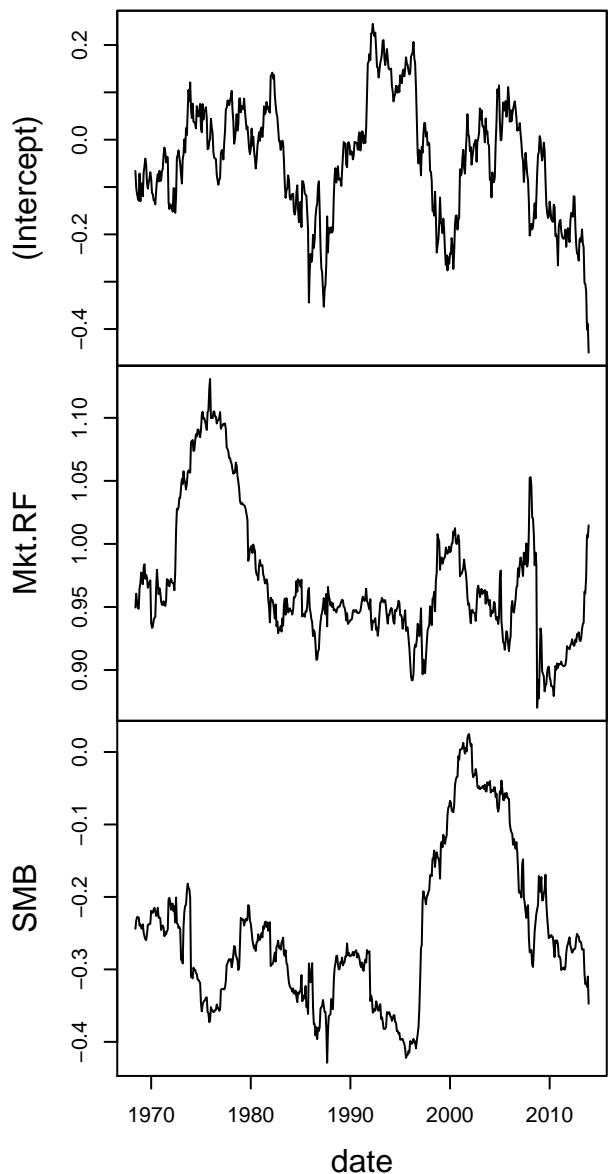
5 Factor Rolling Regression on ME4.INV5 from the portfolio 25_SIZE_INV



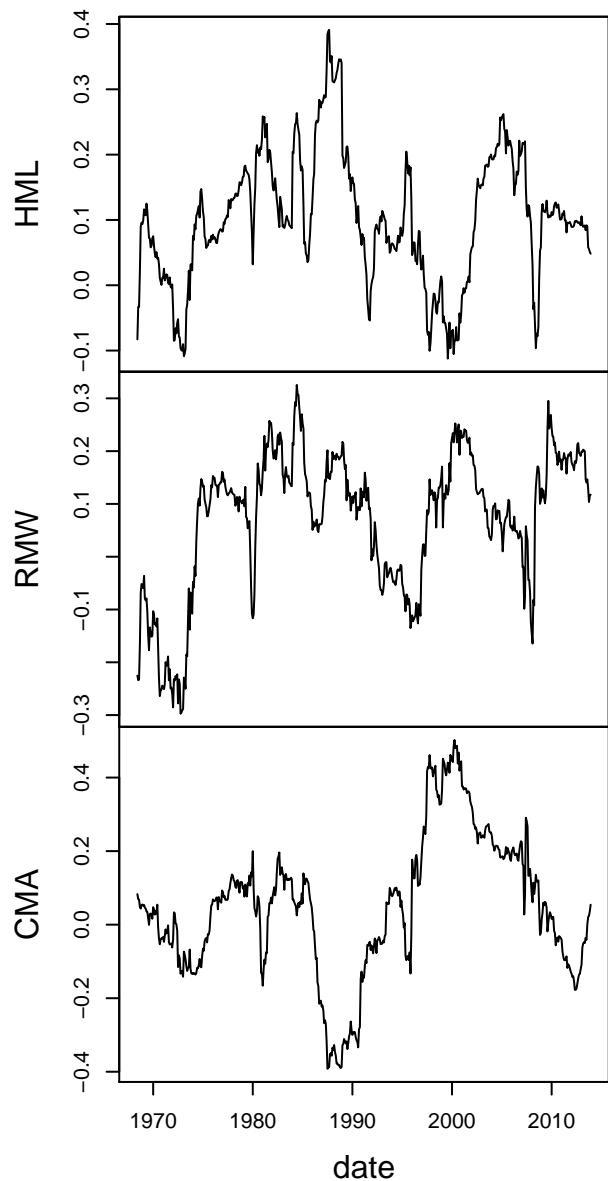
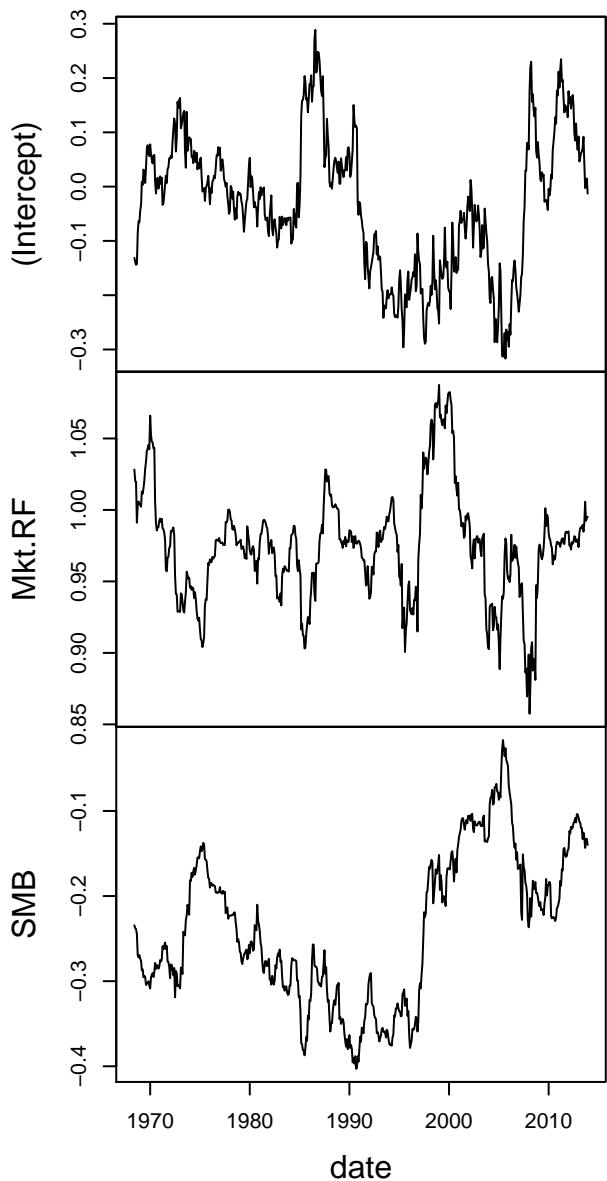
5 Factor Rolling Regression on BIG.LoINV from the portfolio 25_SIZE_INV



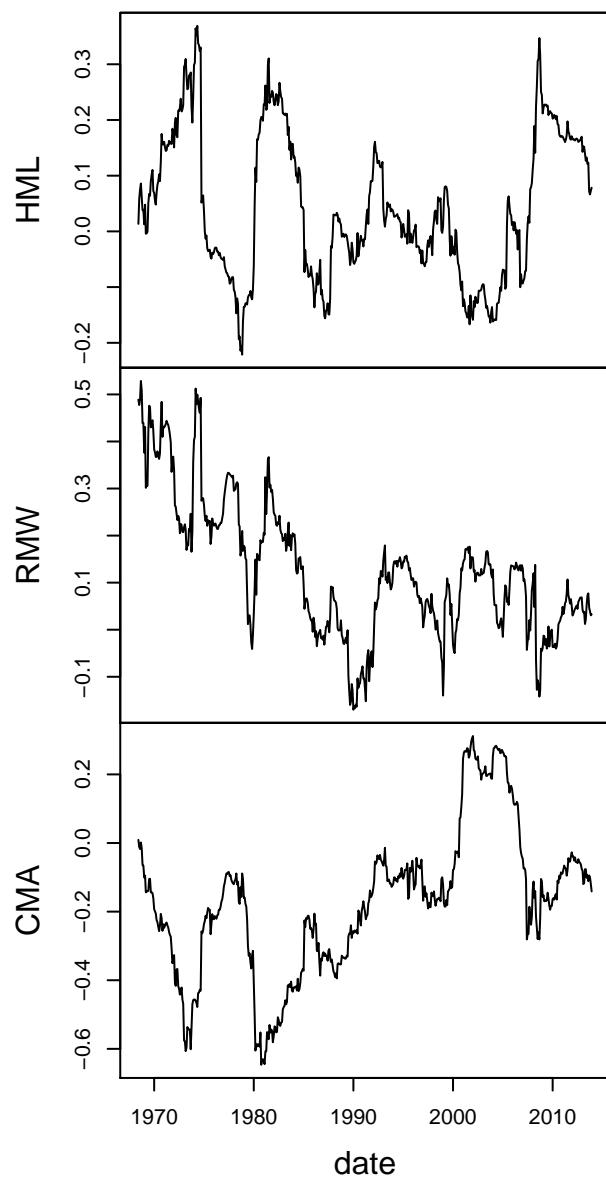
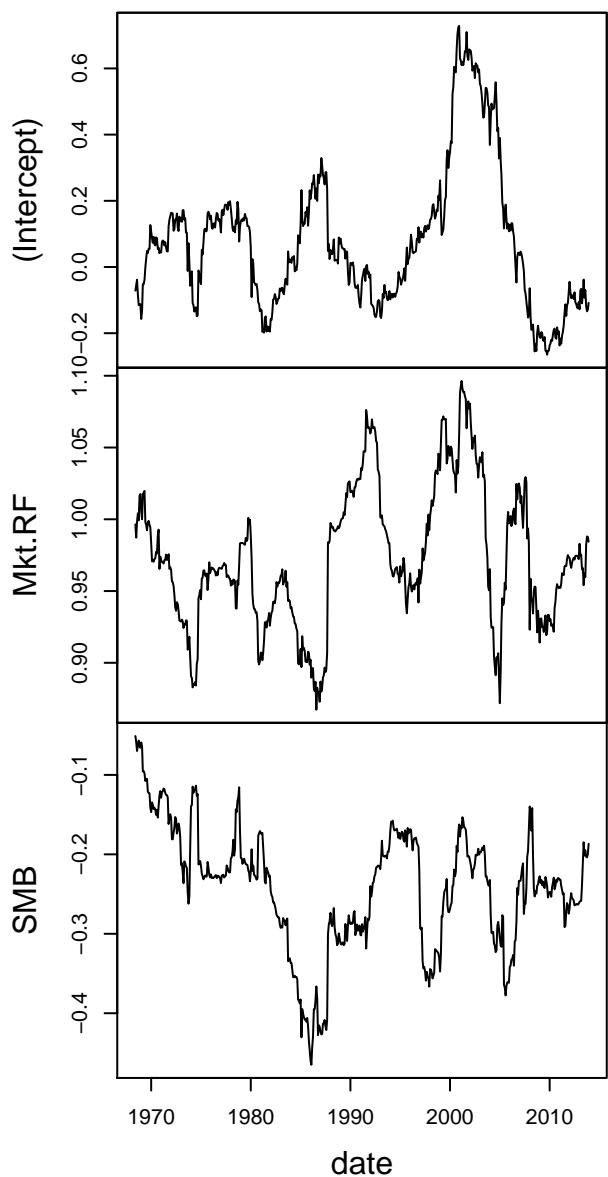
5 Factor Rolling Regression on ME5.INV2 from the portfolio 25_SIZE_INV



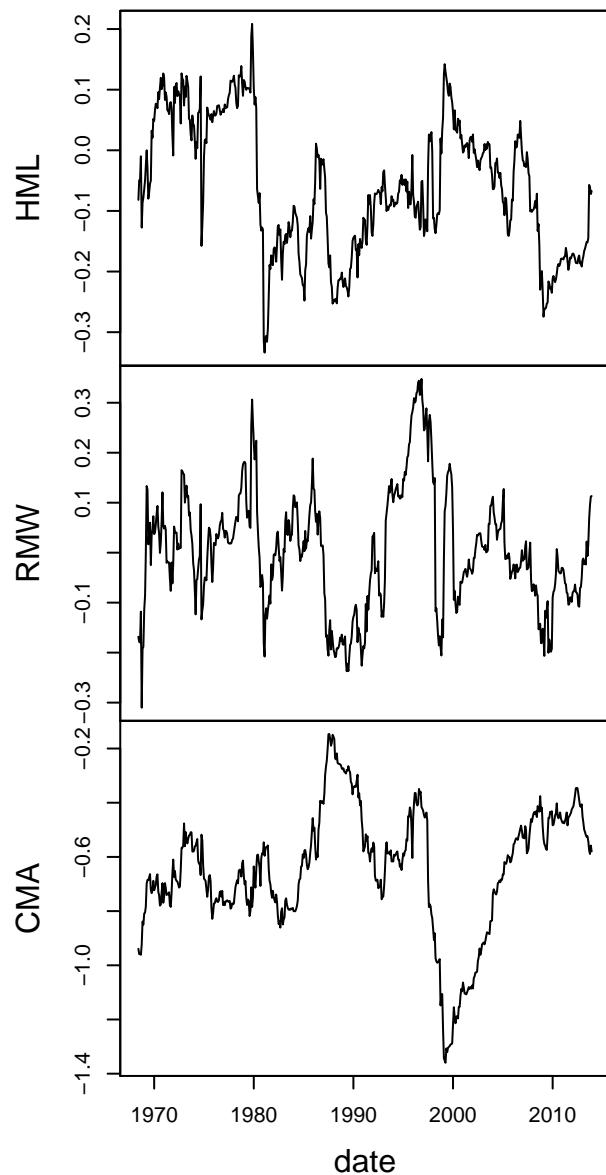
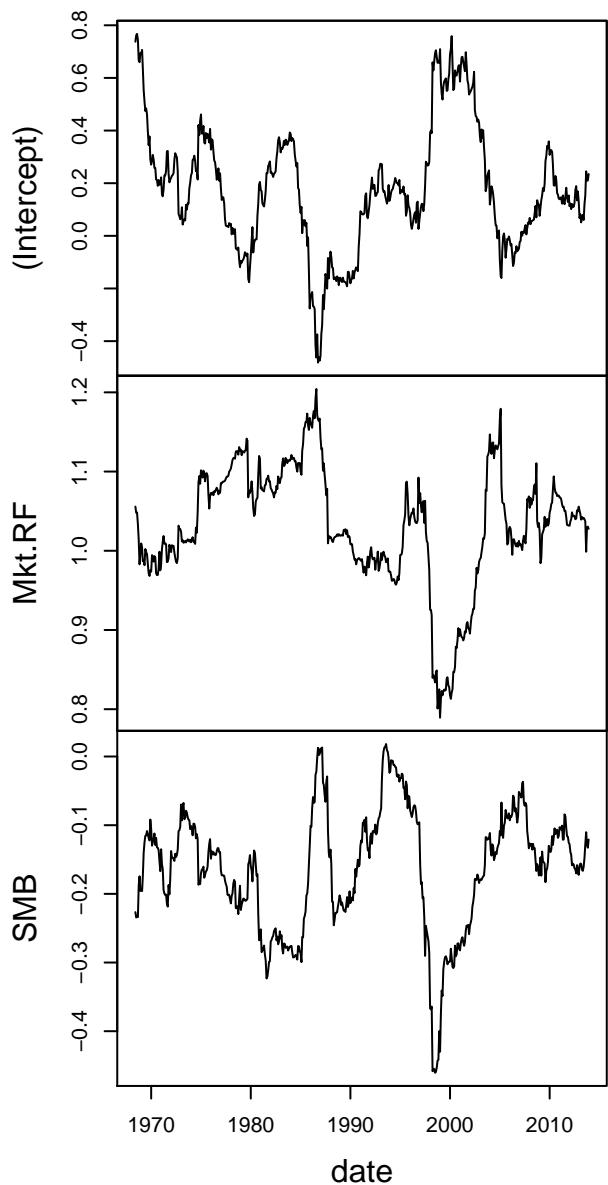
5 Factor Rolling Regression on ME5.INV3 from the portfolio 25_SIZE_INV



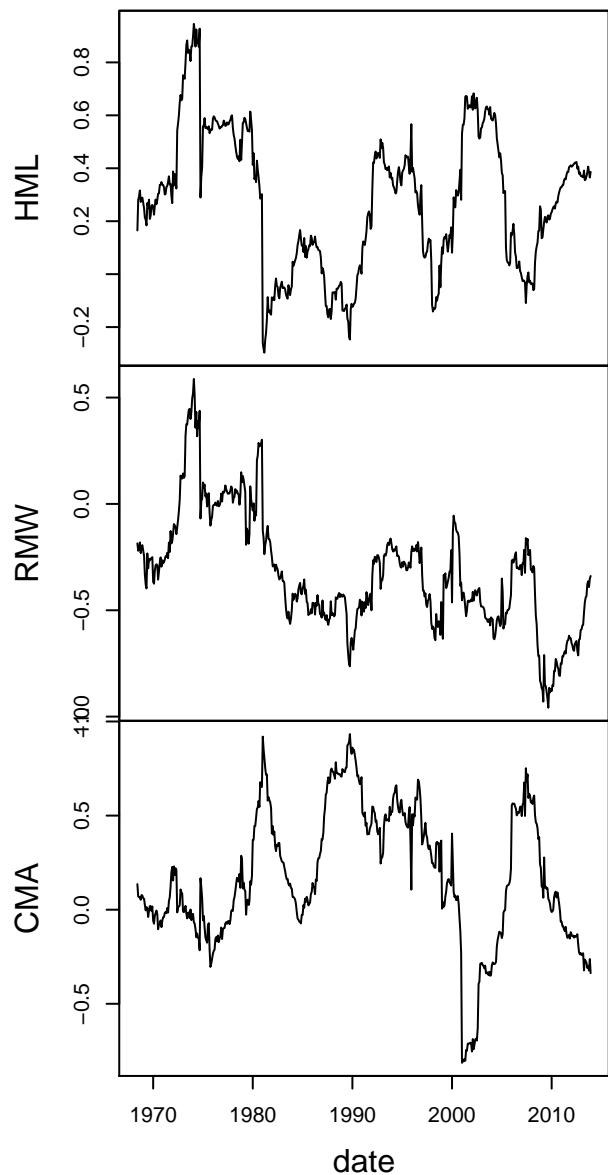
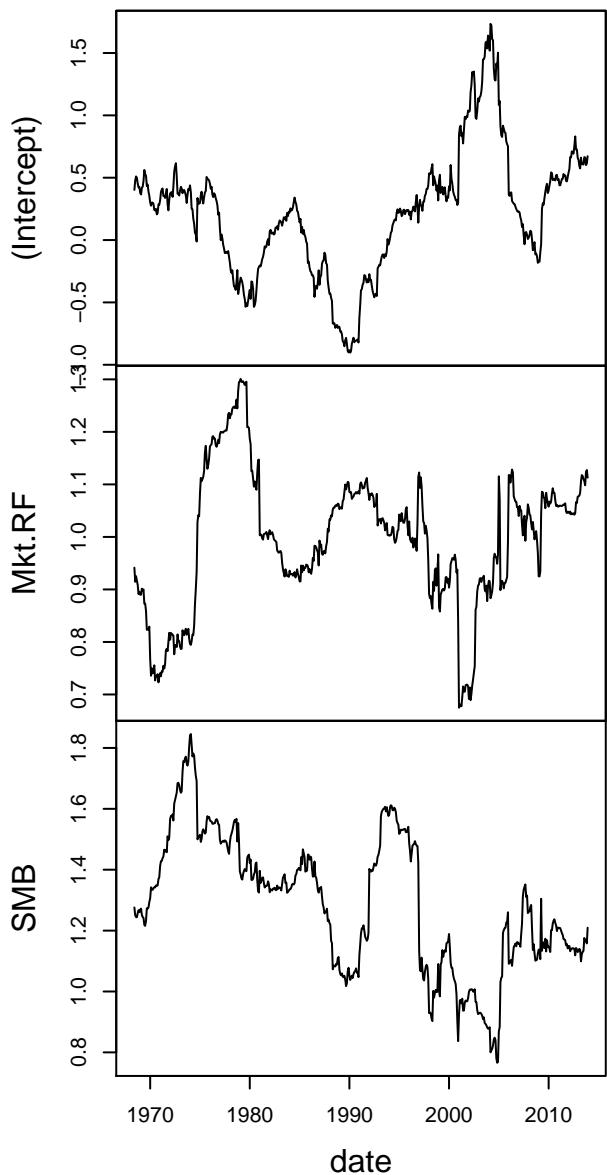
5 Factor Rolling Regression on ME5.INV4 from the portfolio 25_SIZE_INV



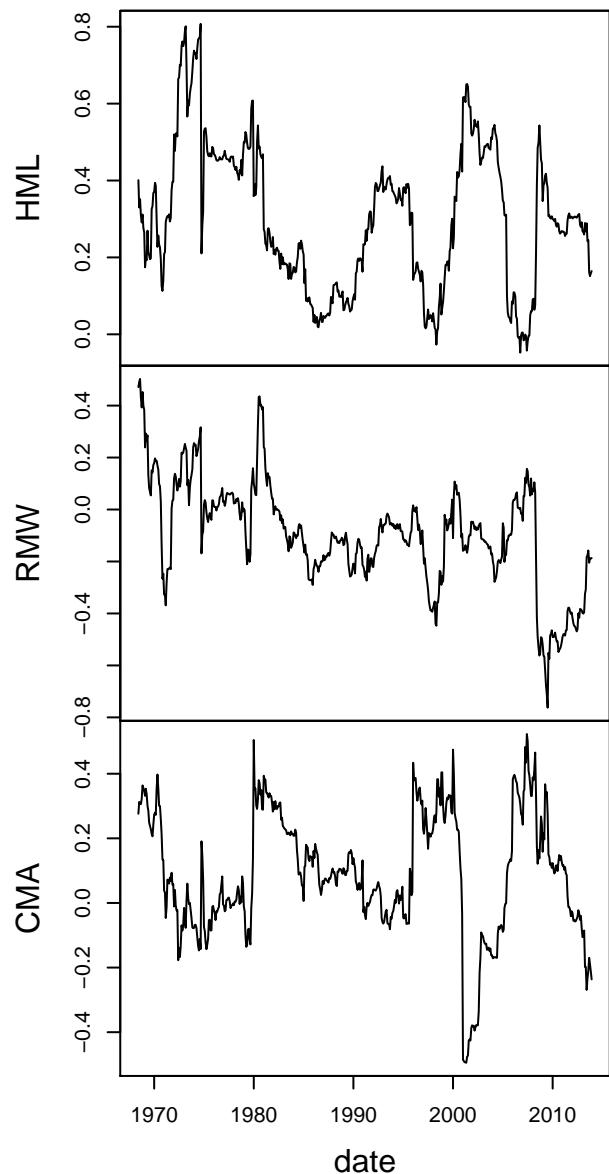
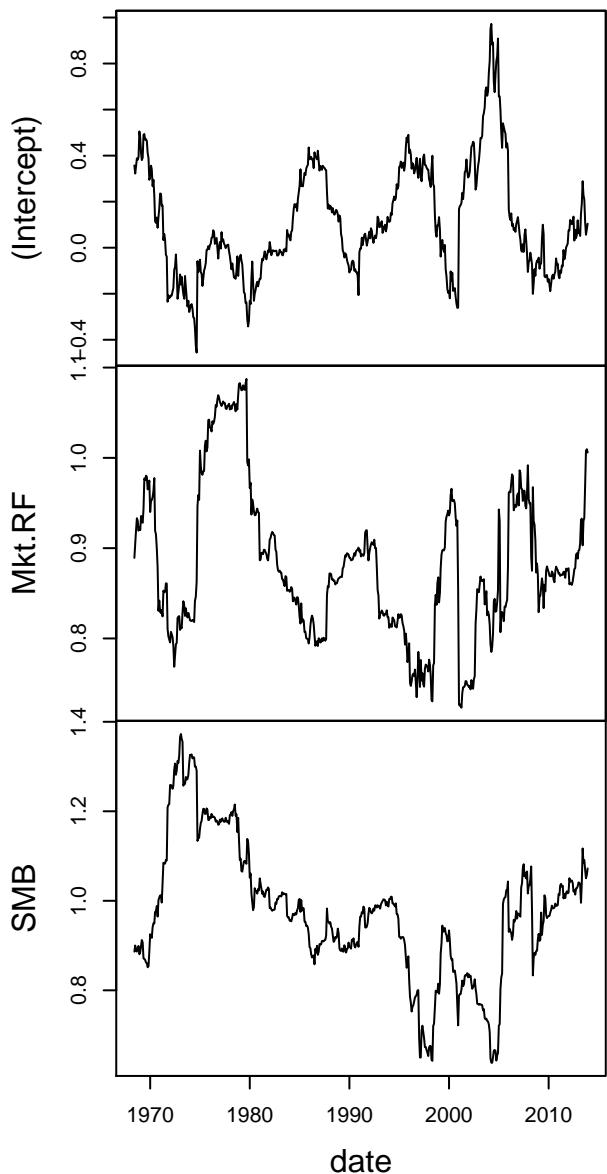
5 Factor Rolling Regression on BIG.HiINV from the portfolio 25_SIZE_INV



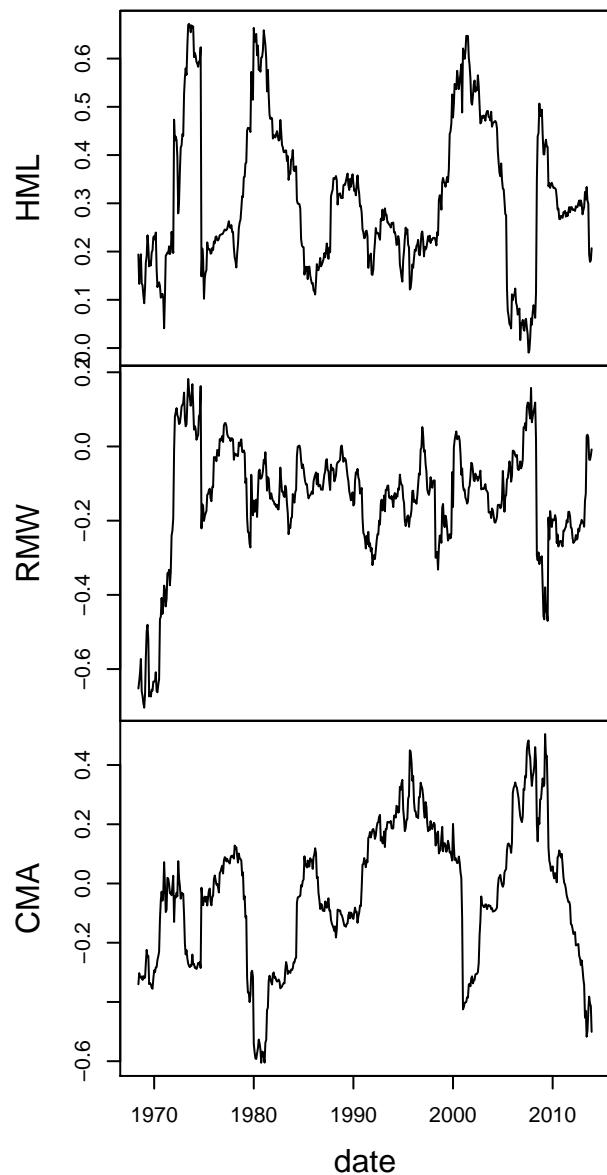
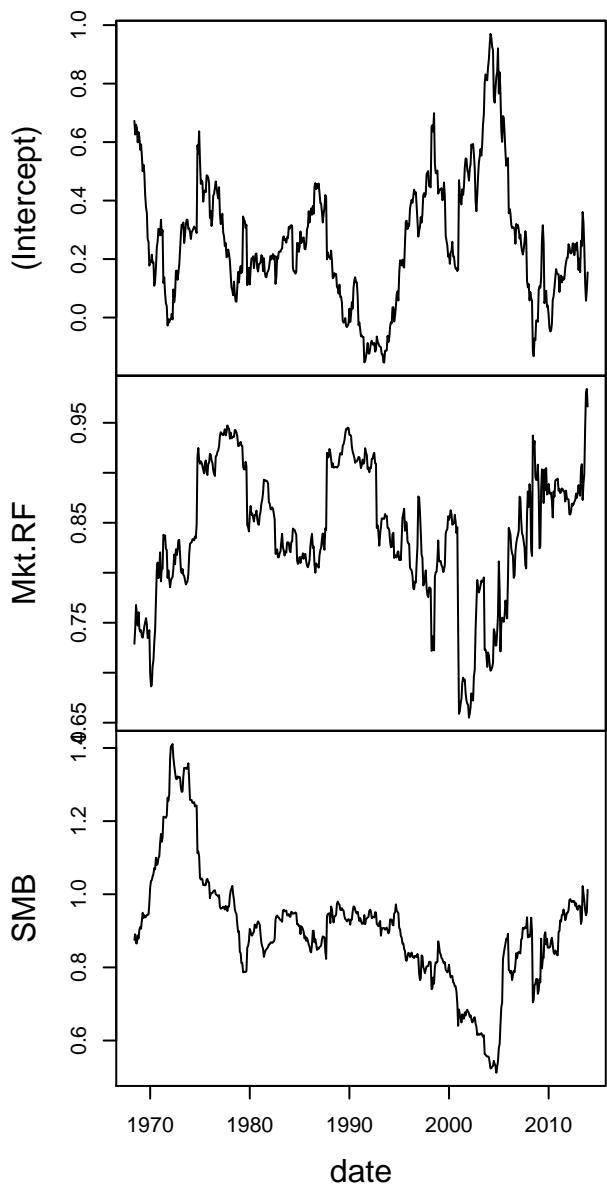
5 Factor Rolling Regression on SMALL.LoPRIOR from the portfolio 25_SIZE_LTR



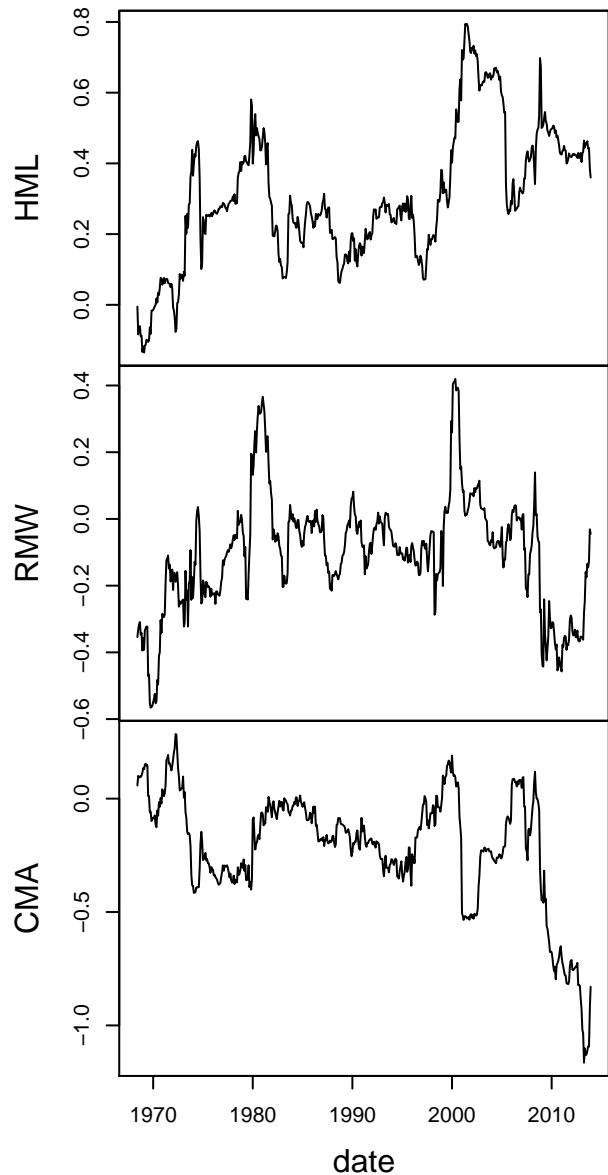
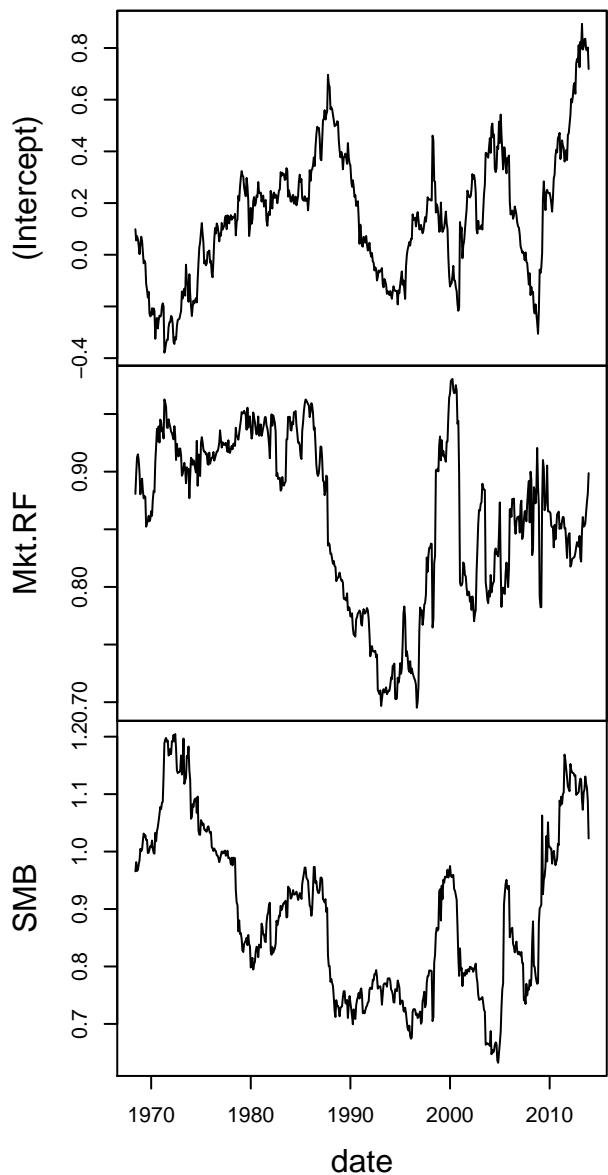
5 Factor Rolling Regression on ME1.PRIOR2 from the portfolio 25_SIZE_LTR



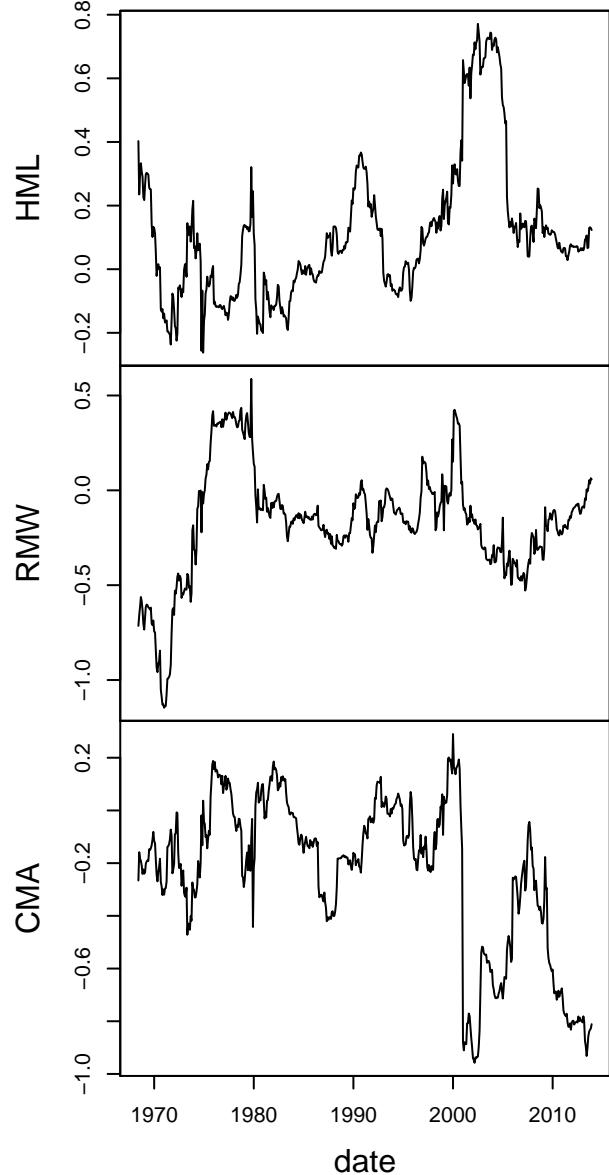
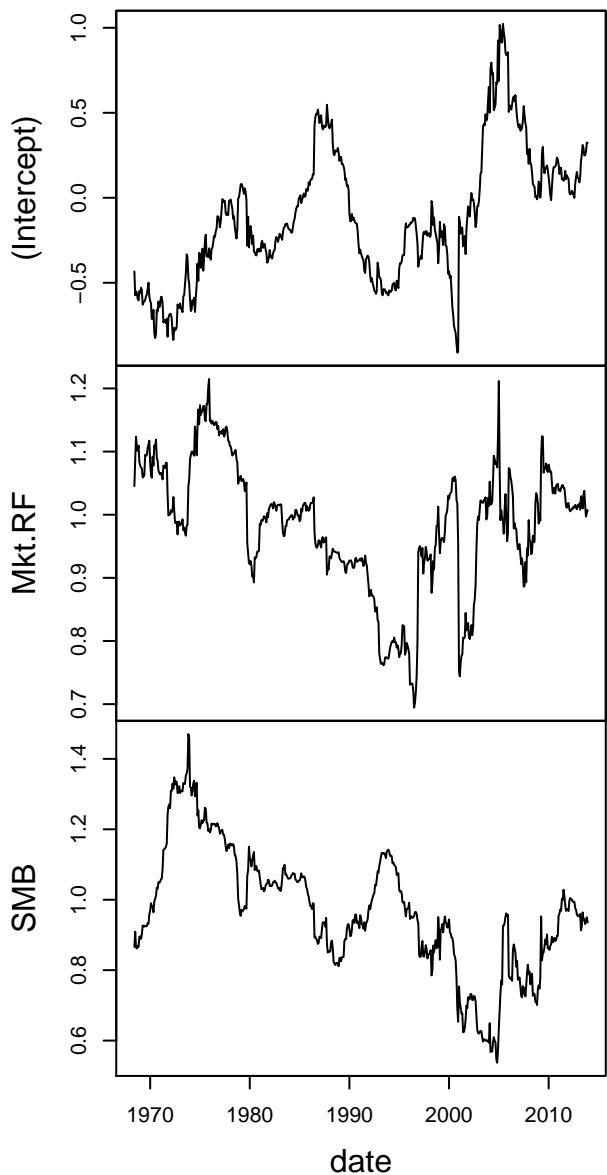
5 Factor Rolling Regression on ME1.PRIOR3 from the portfolio 25_SIZE_LTR



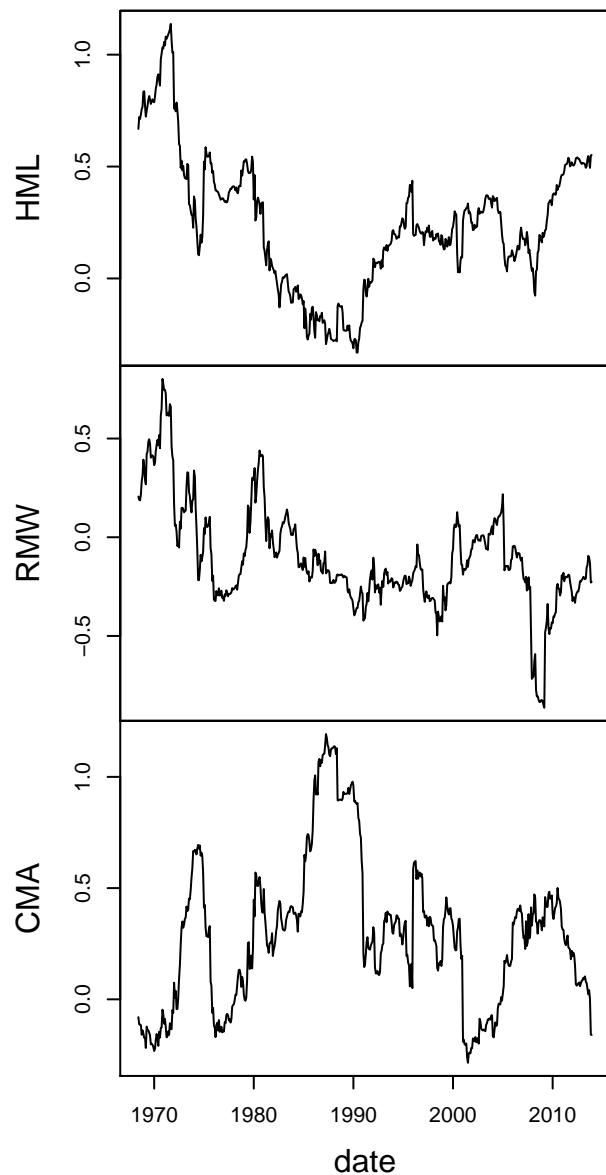
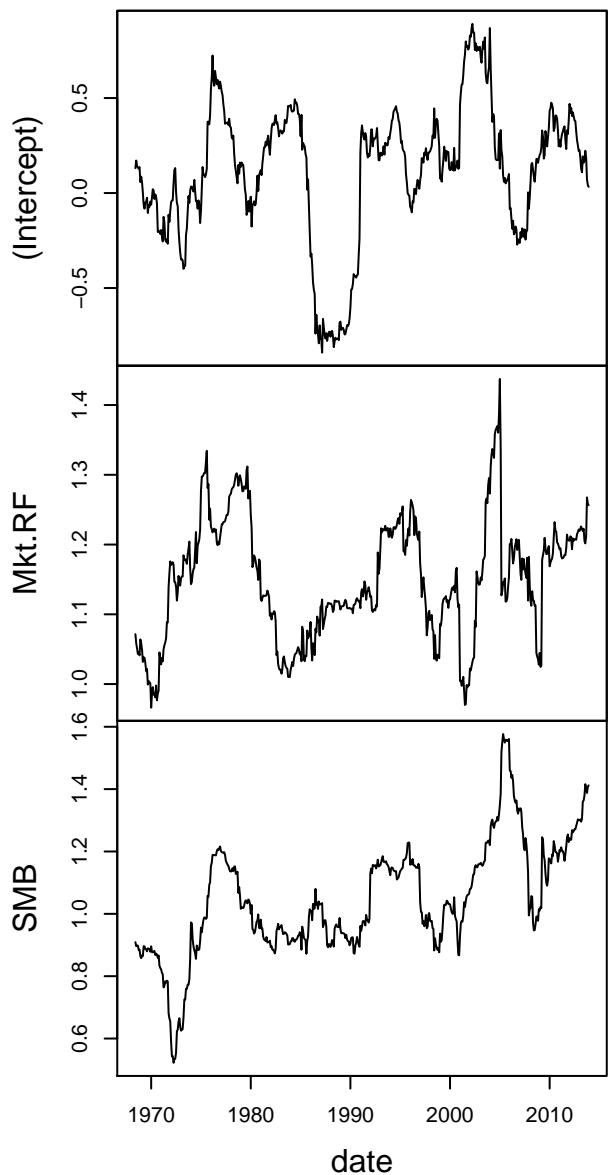
5 Factor Rolling Regression on ME1.PRIOR4 from the portfolio 25_SIZE_LTR



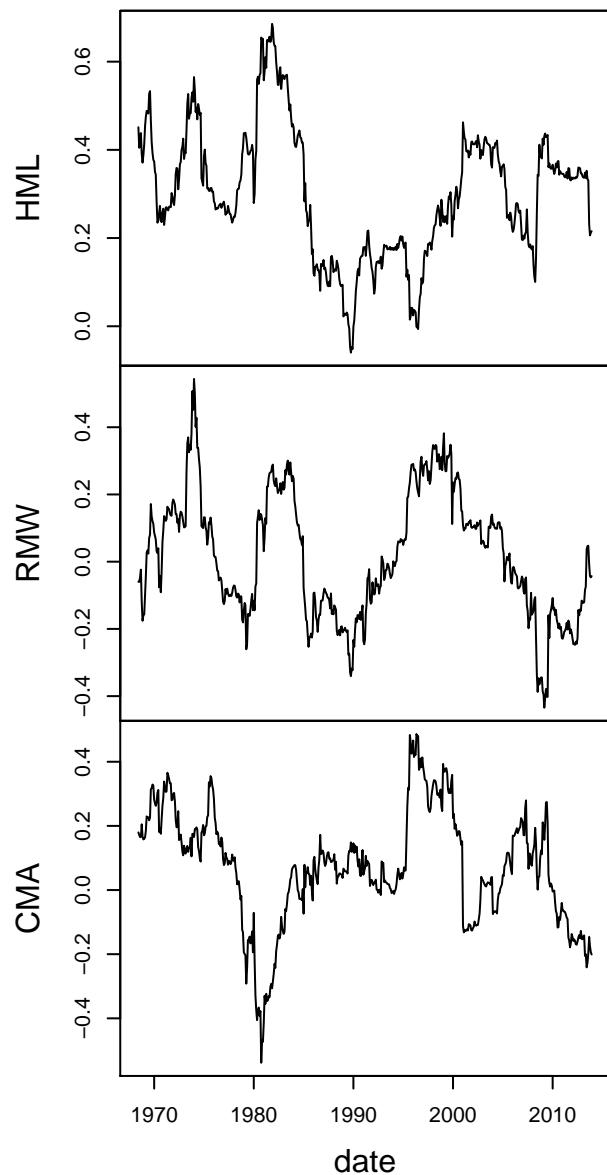
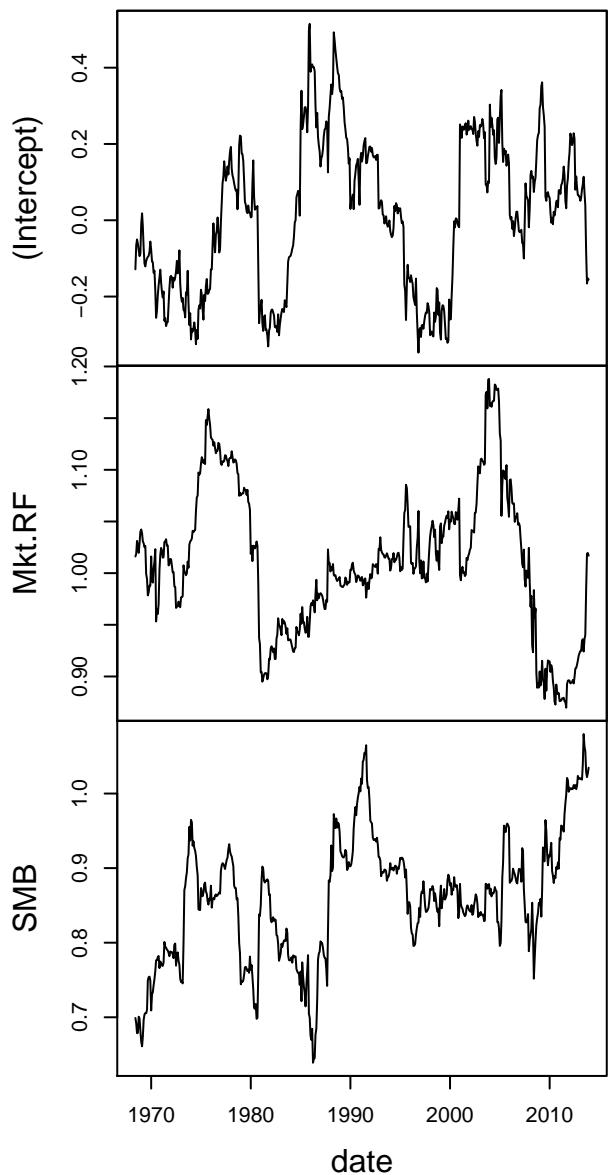
5 Factor Rolling Regression on SMALL.HIPRIOR from the portfolio 25_SIZE_LTR



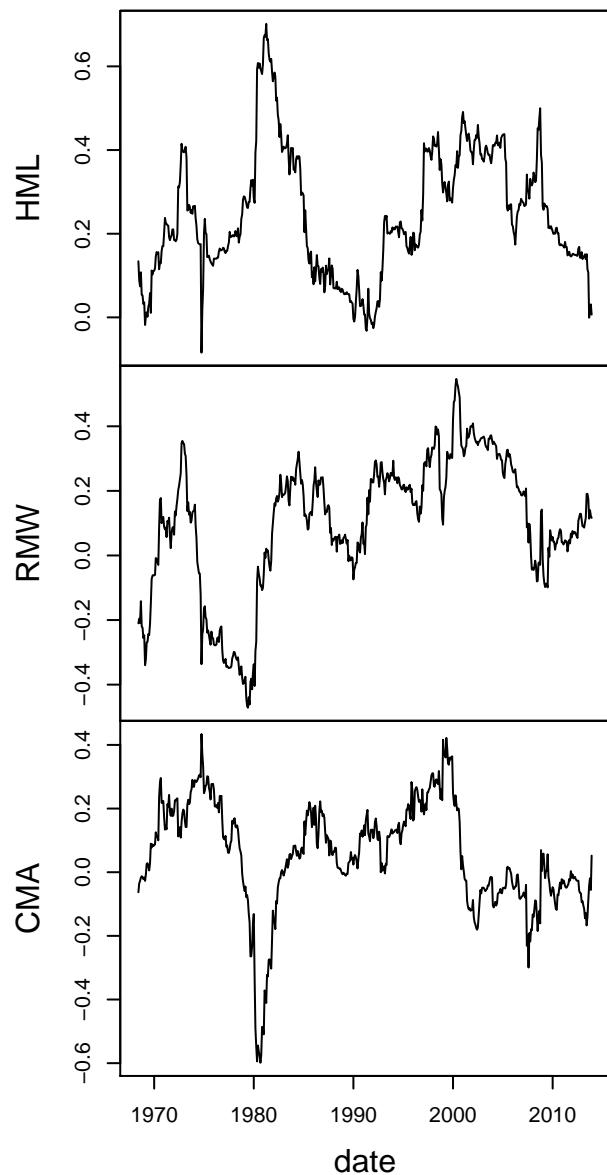
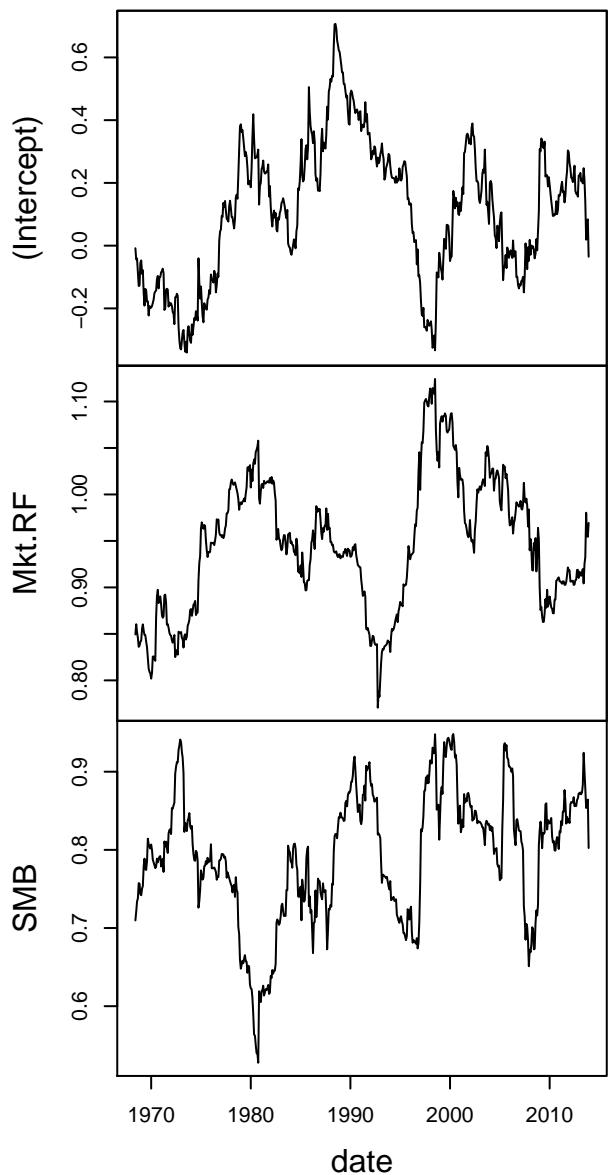
5 Factor Rolling Regression on ME2.PRIOR1 from the portfolio 25_SIZE_LTR



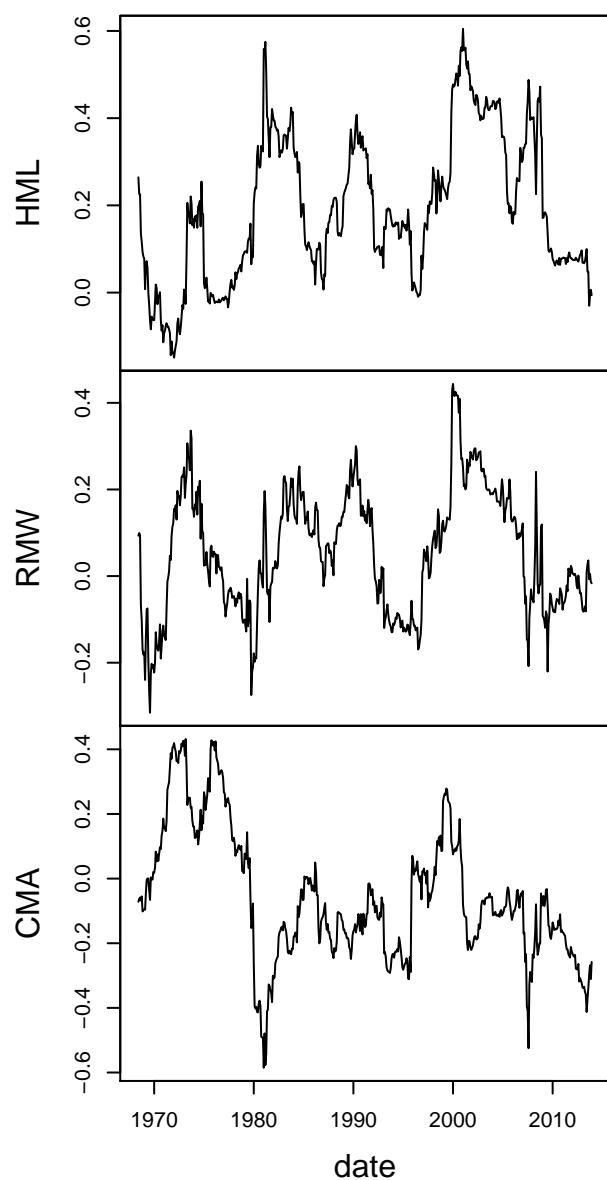
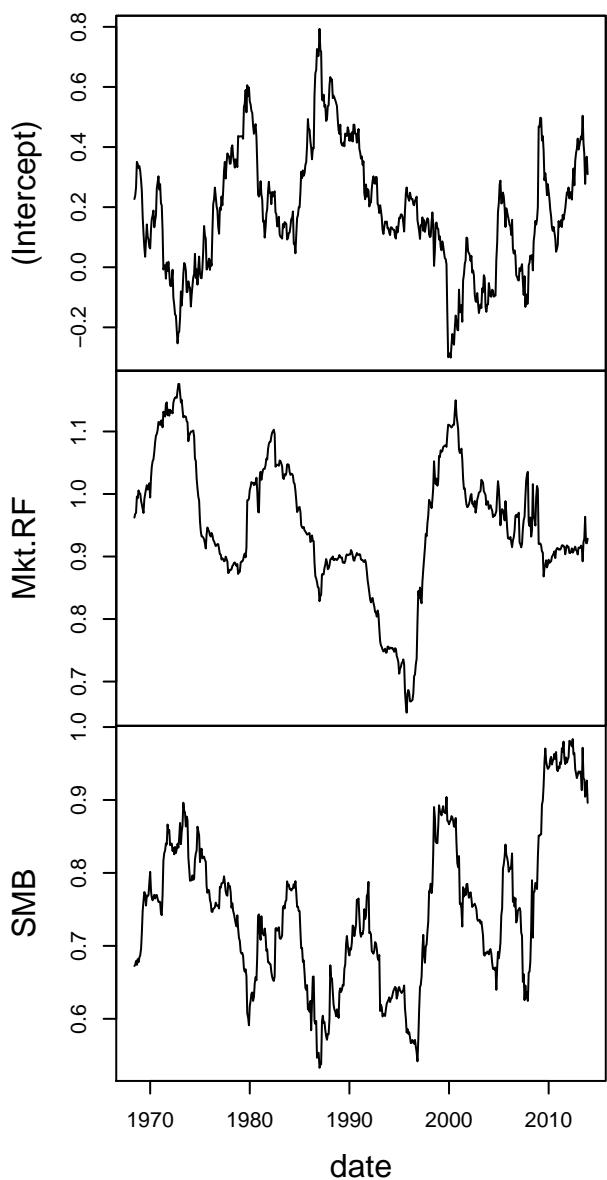
5 Factor Rolling Regression on ME2.PRIOR2 from the portfolio 25_SIZE_LTR



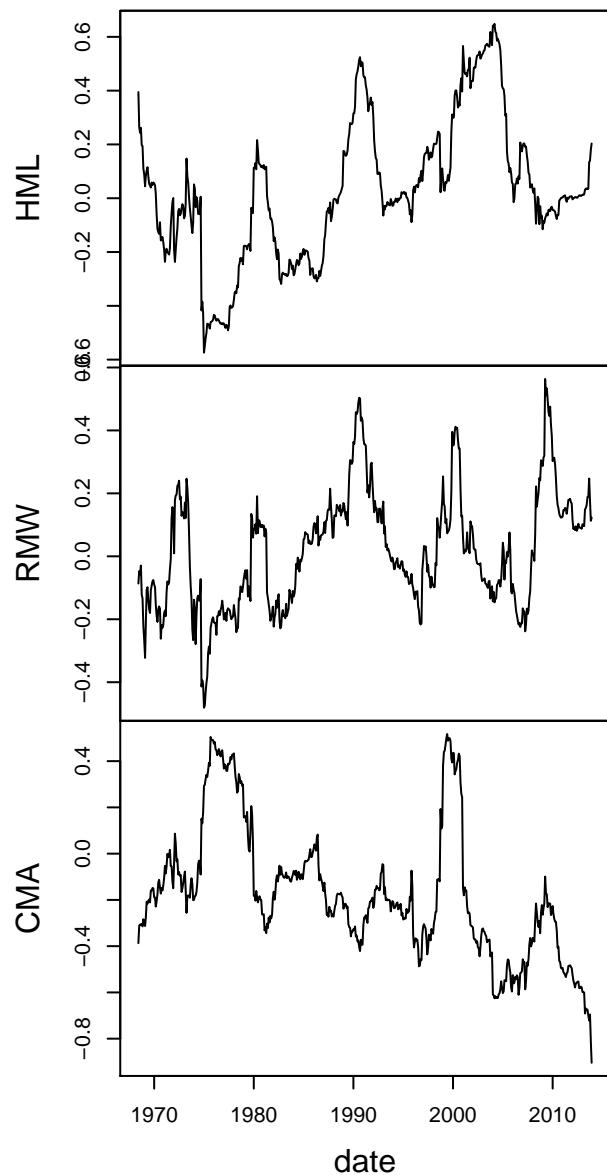
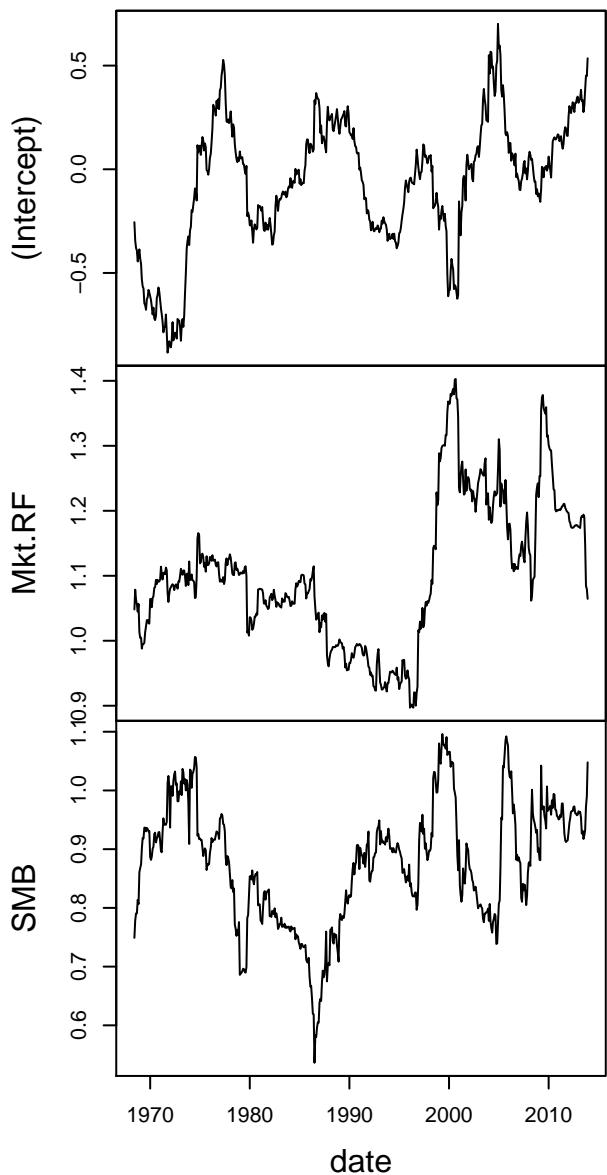
5 Factor Rolling Regression on ME2.PRIOR3 from the portfolio 25_SIZE_LTR



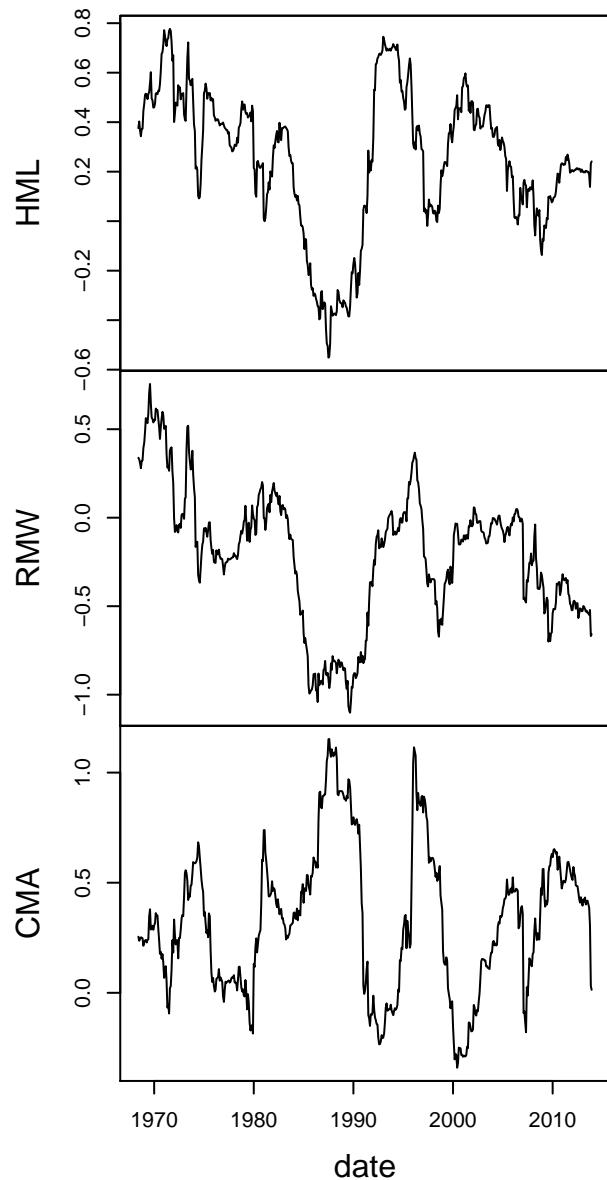
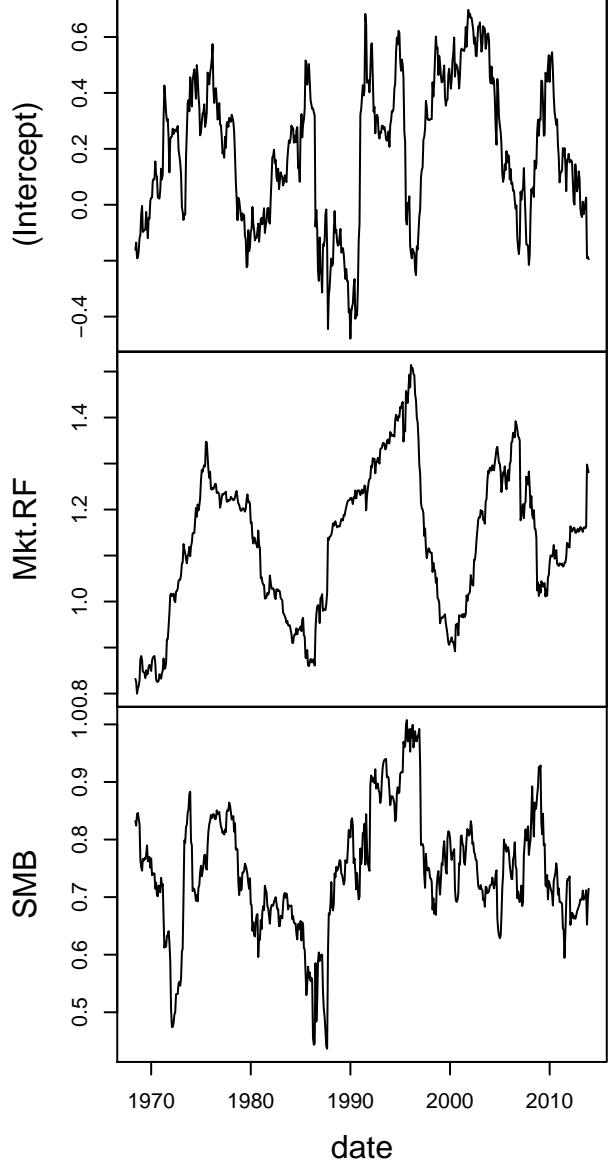
5 Factor Rolling Regression on ME2.PRIOR4 from the portfolio 25_SIZE_LTR



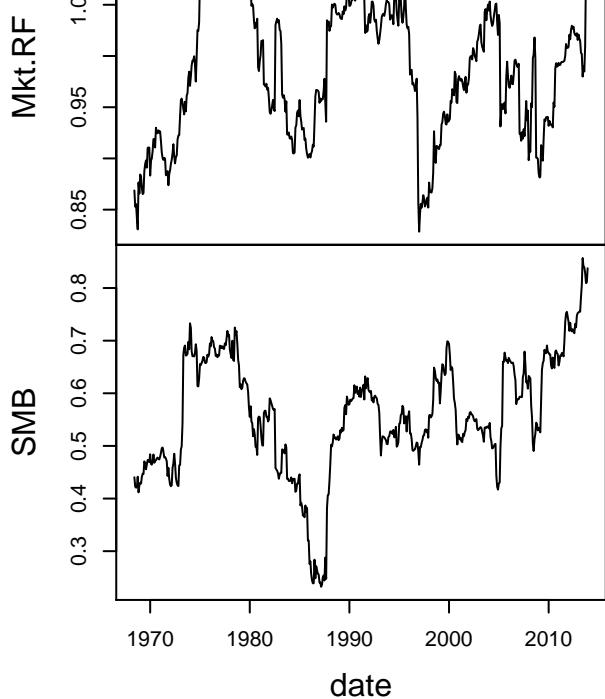
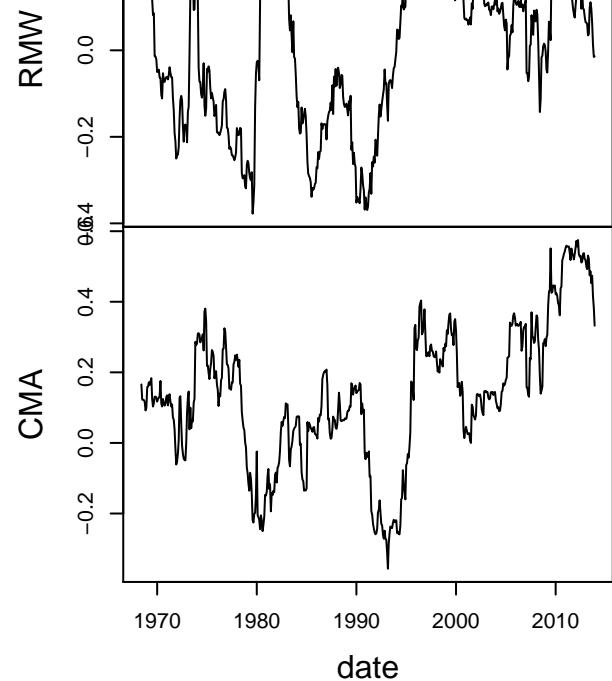
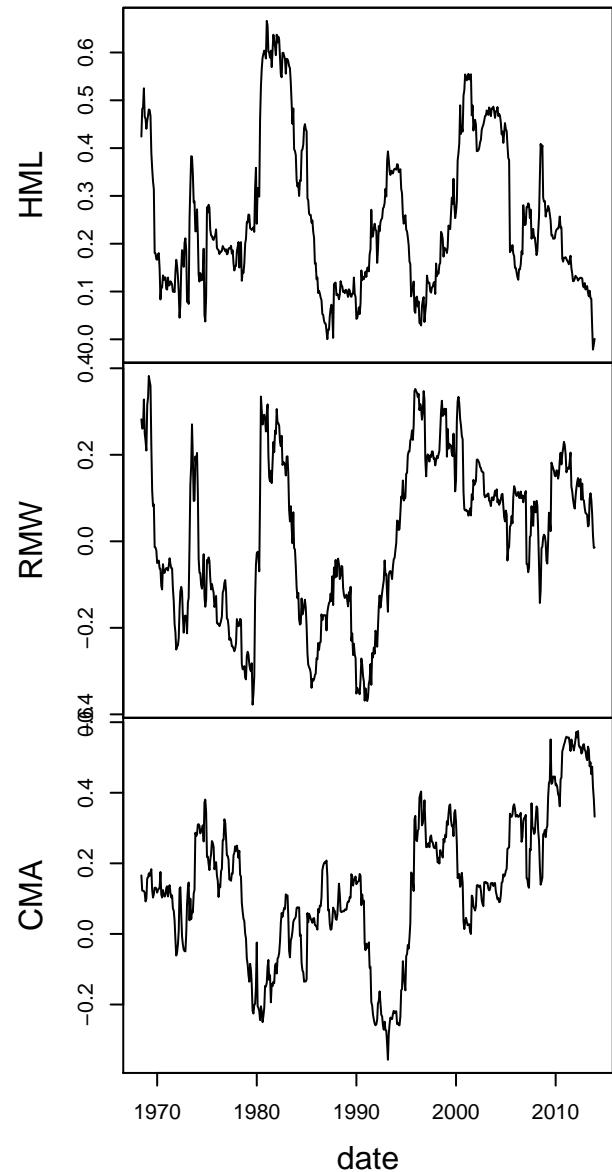
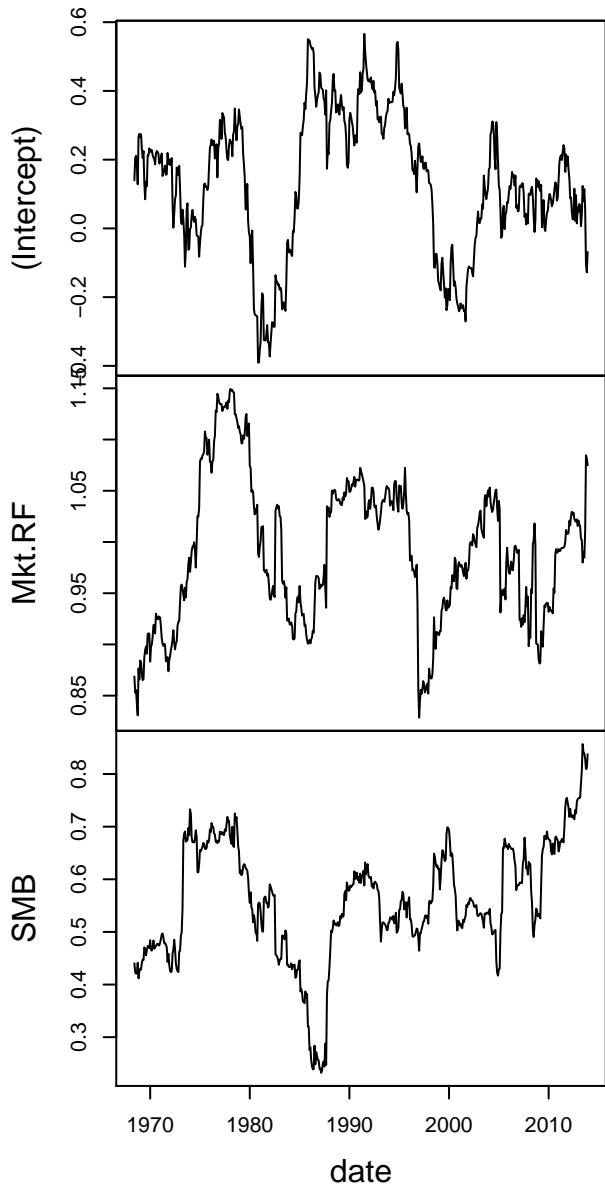
5 Factor Rolling Regression on ME2.PRIOR5 from the portfolio 25_SIZE_LTR



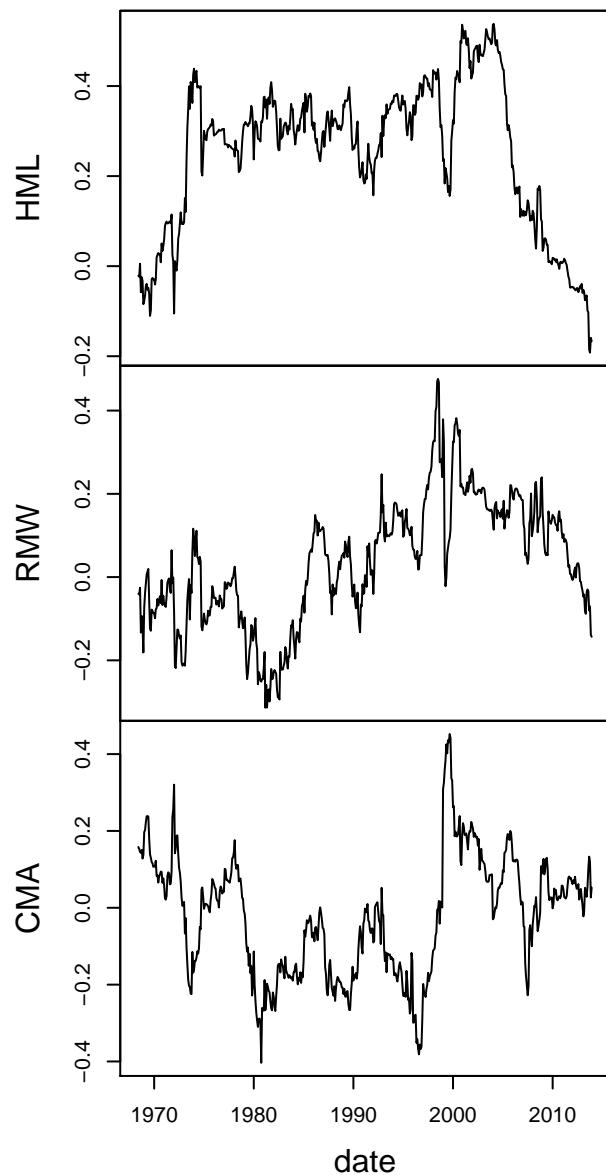
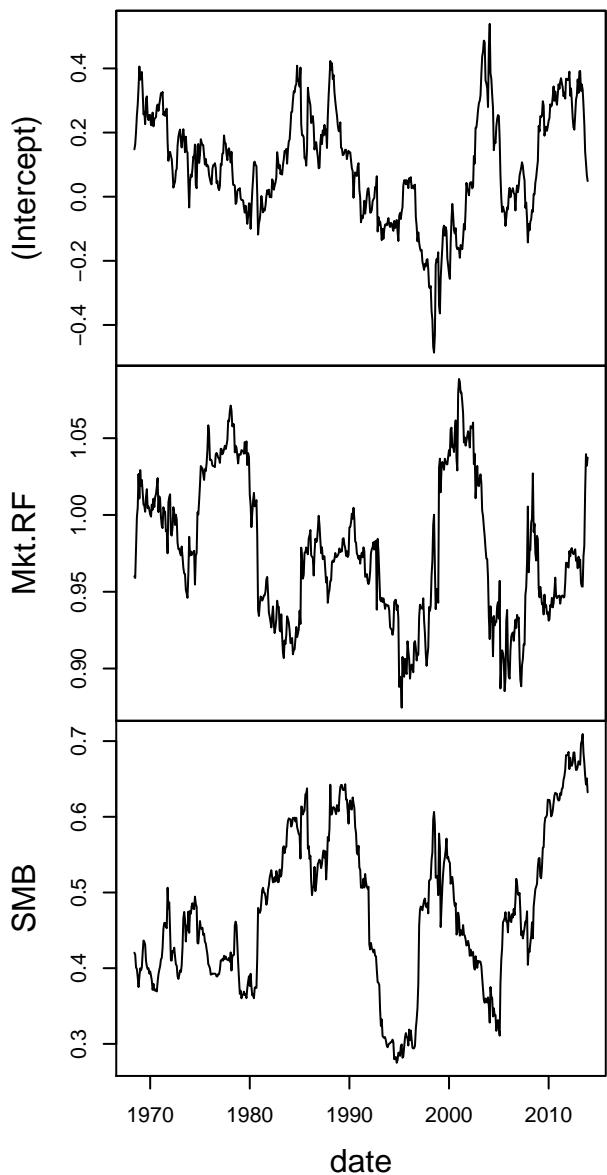
5 Factor Rolling Regression on ME3.PRIOR1 from the portfolio 25_SIZE_LTR



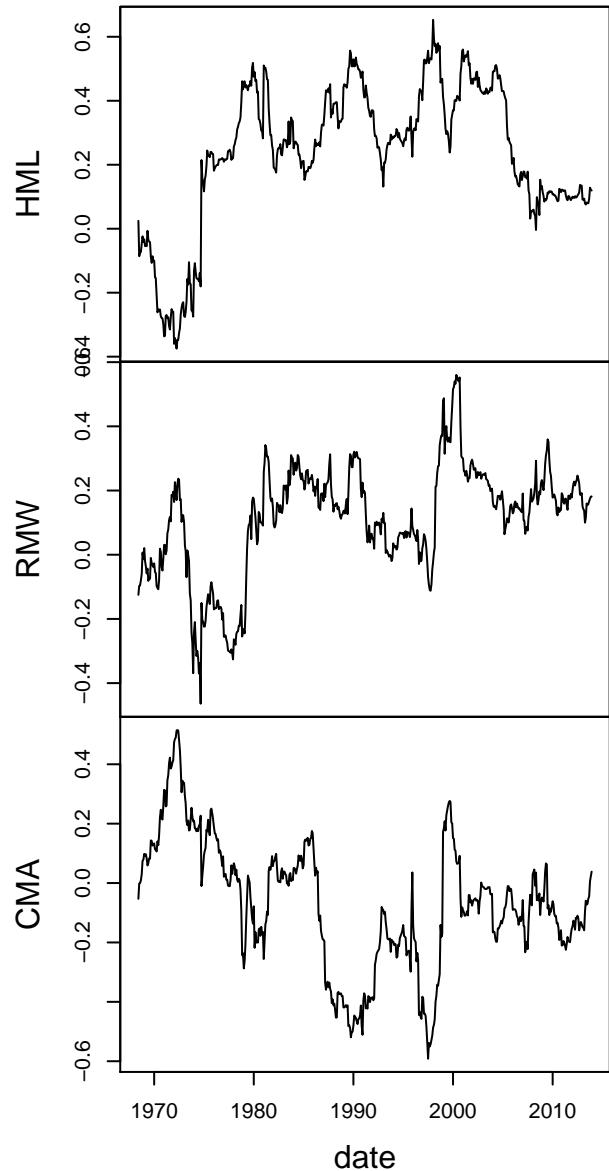
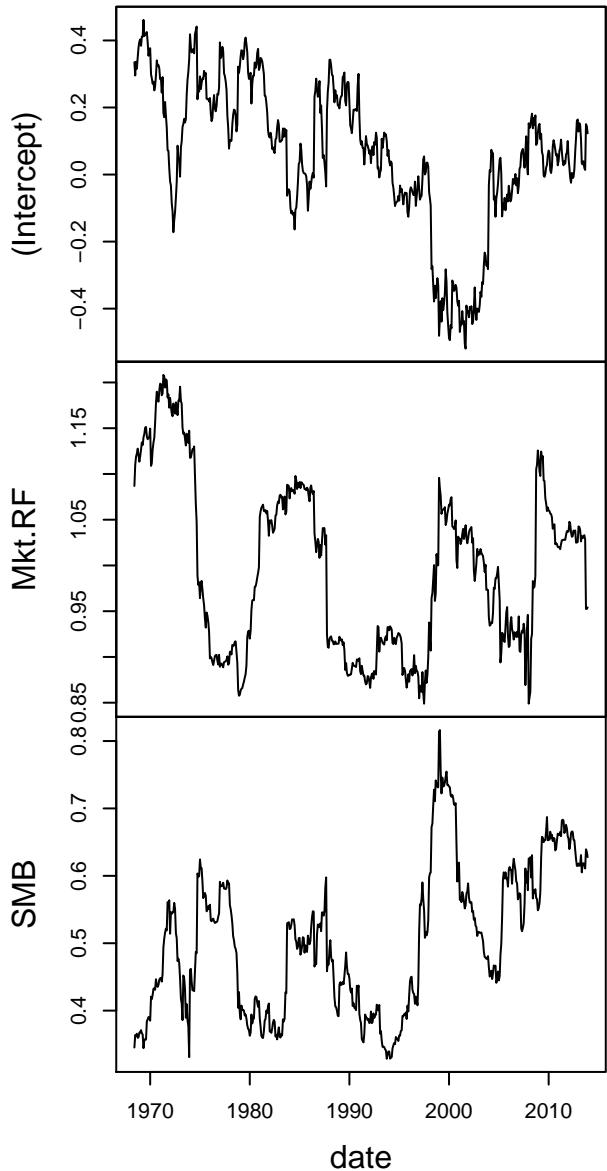
5 Factor Rolling Regression on ME3.PRIOR2 from the portfolio 25_SIZE_LTR



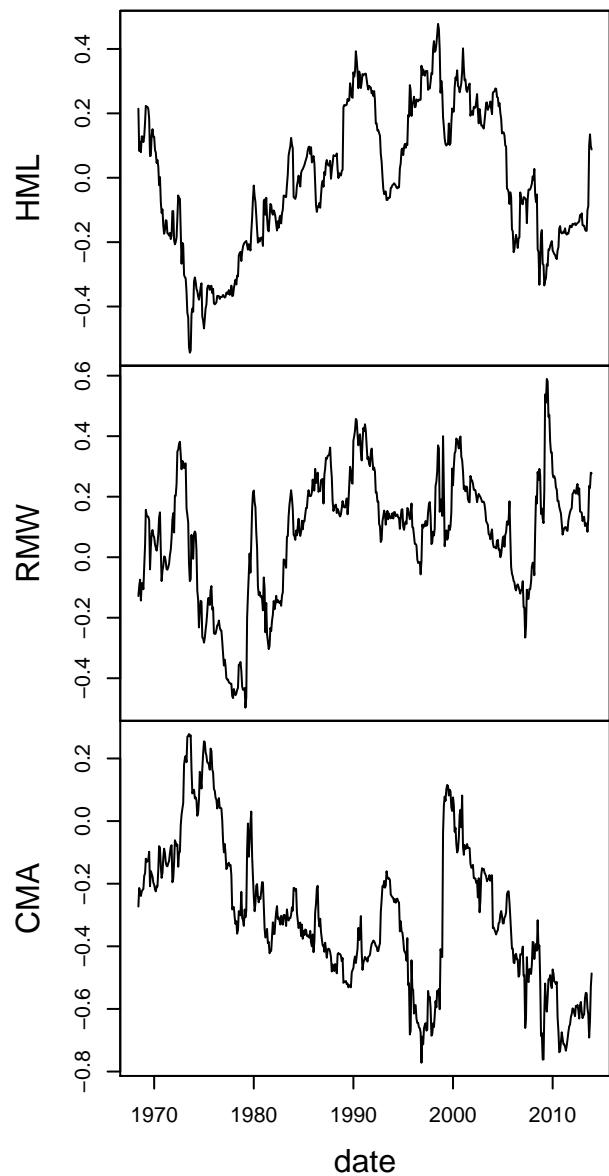
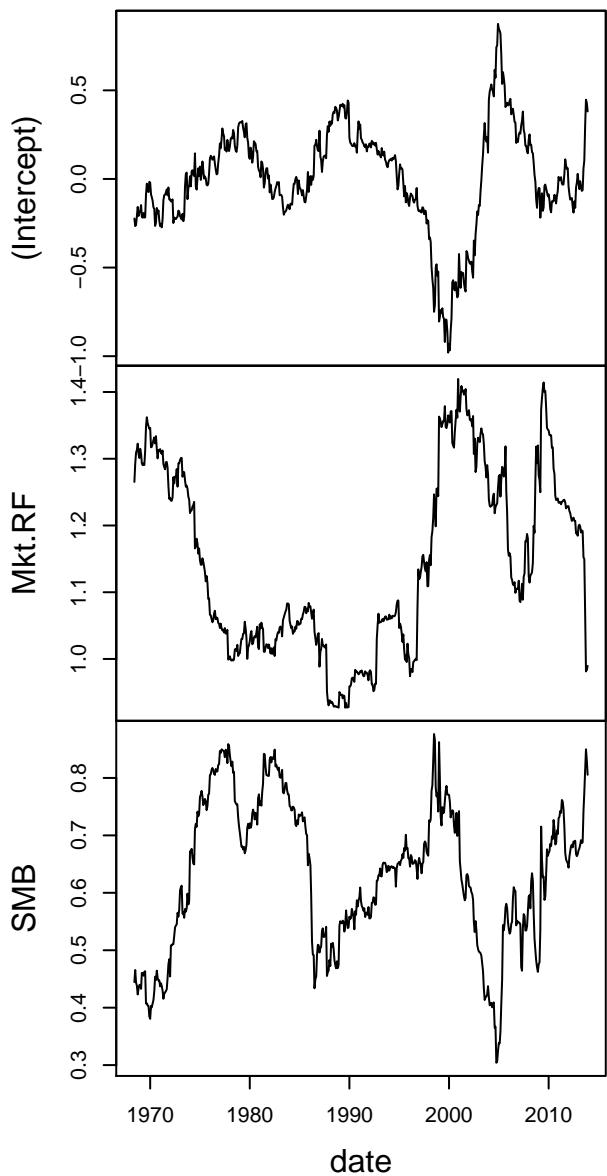
5 Factor Rolling Regression on ME3.PRIOR3 from the portfolio 25_SIZE_LTR



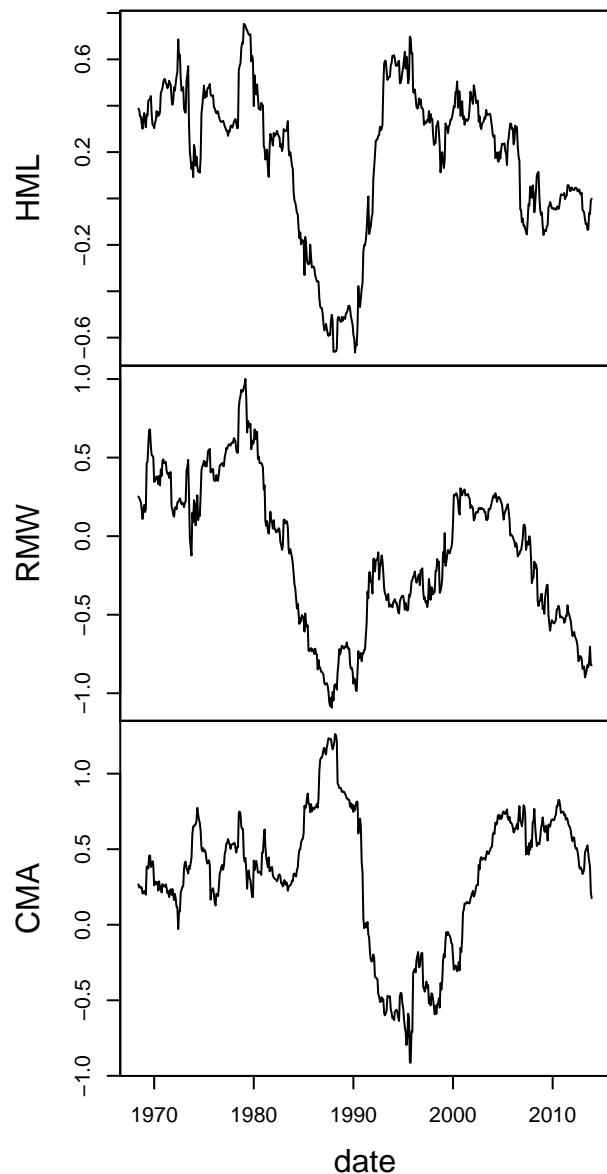
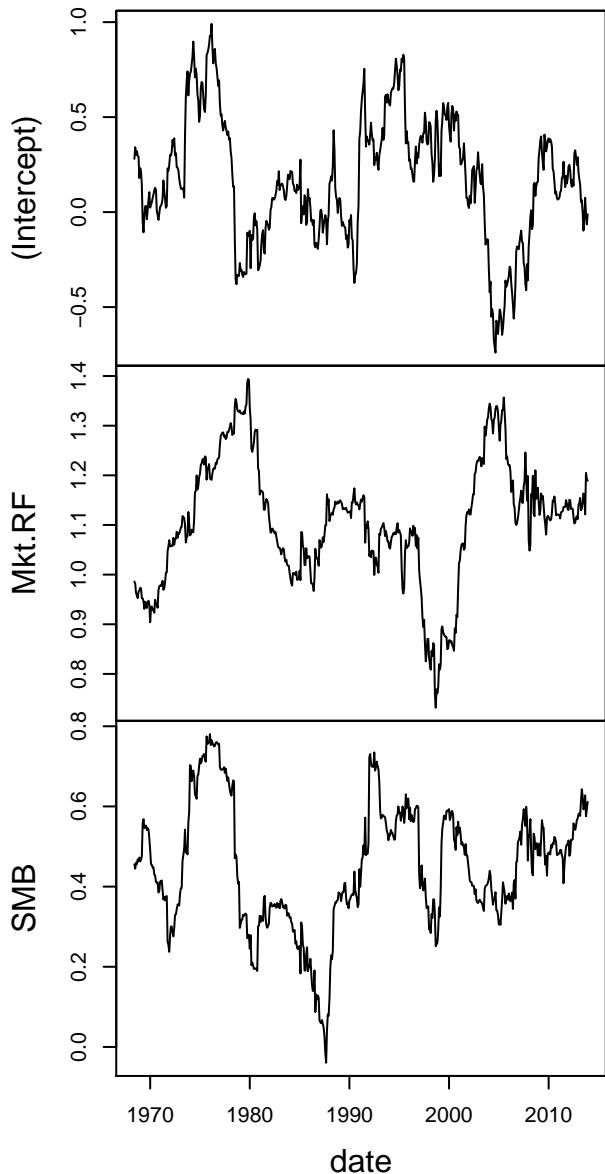
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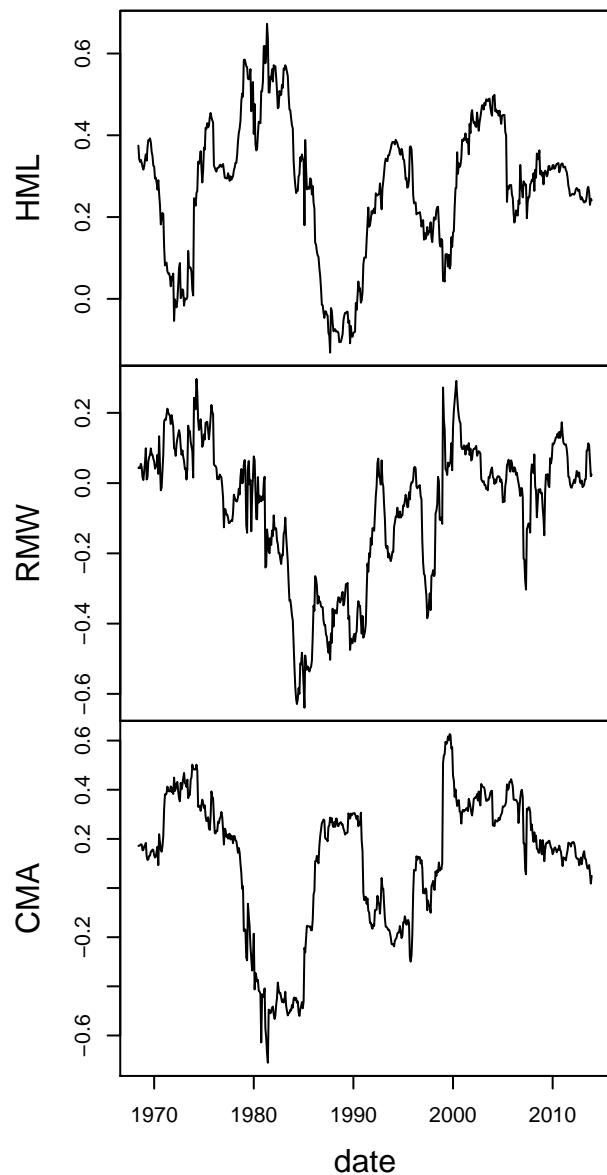
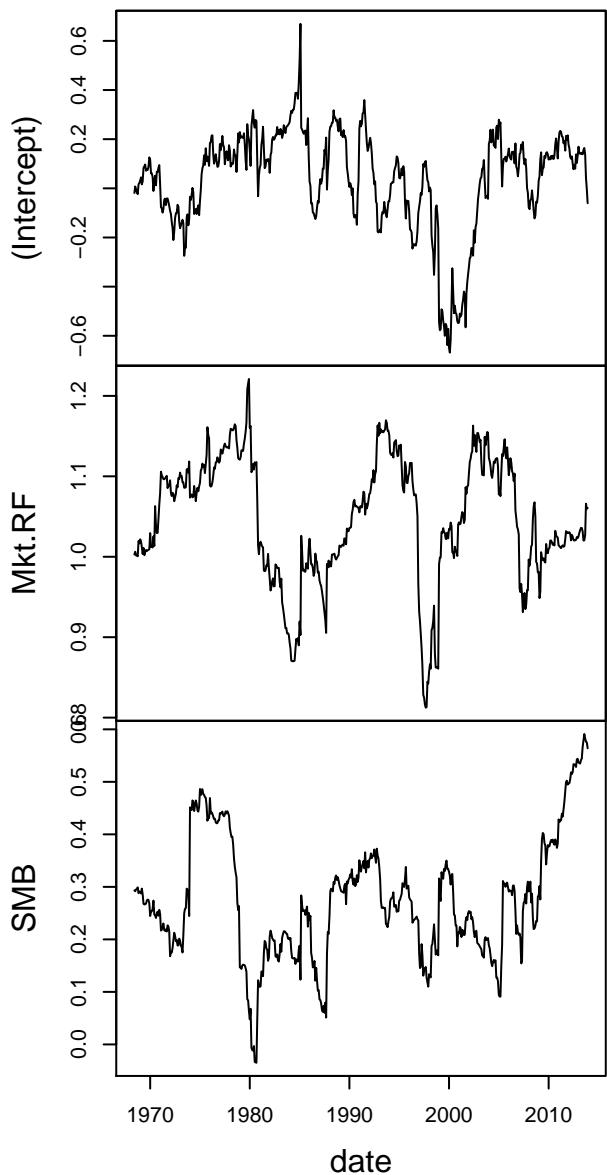
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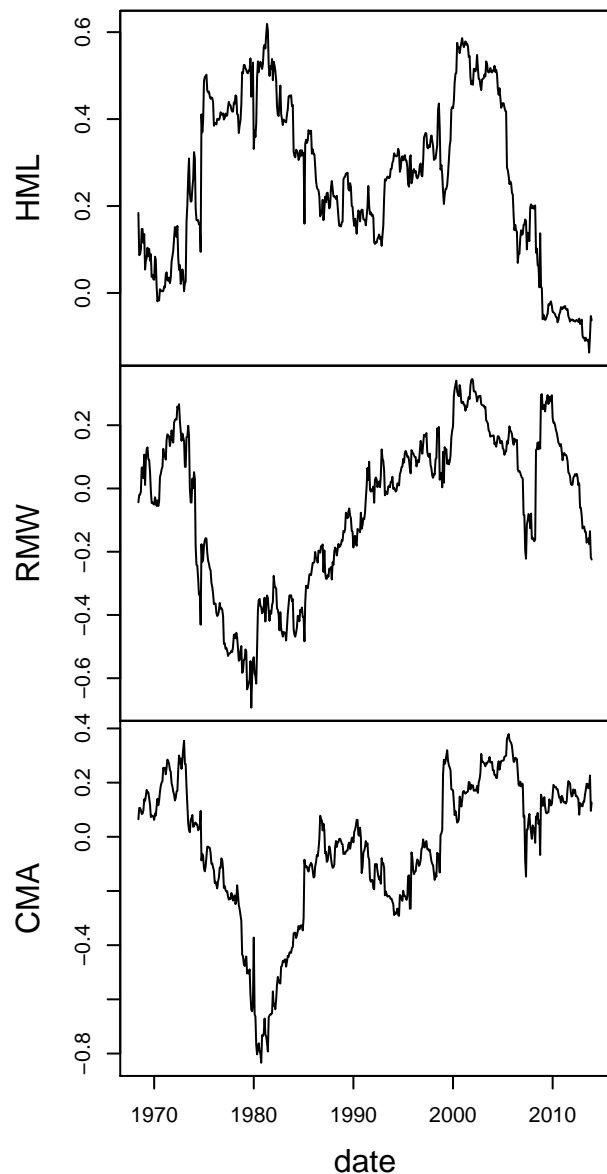
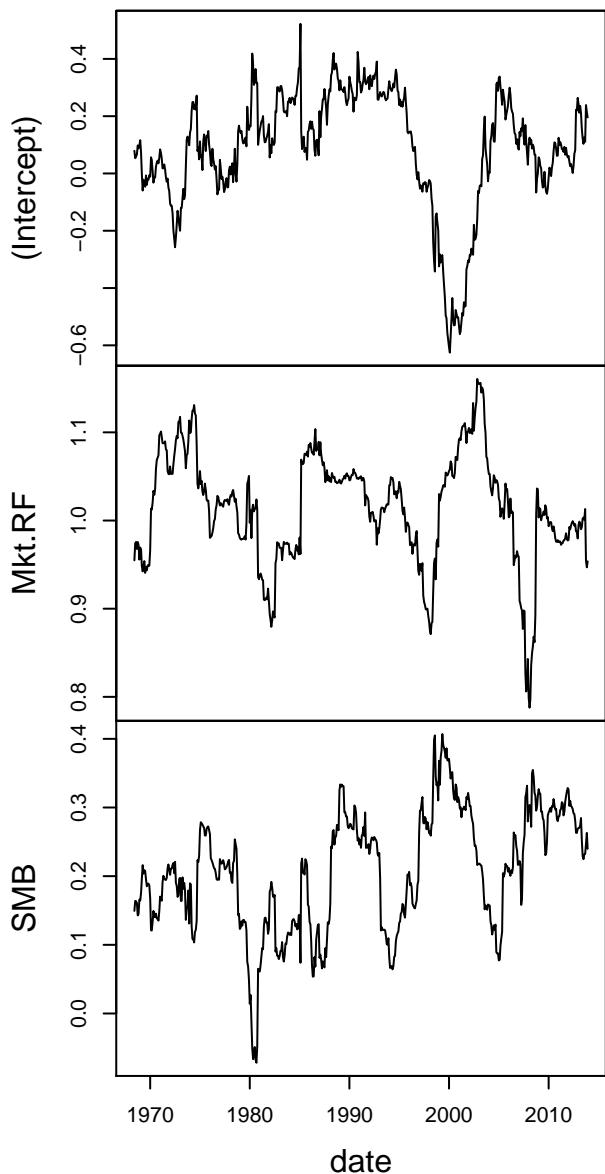
5 Factor Rolling Regression on ME4.PRIOR1 from the portfolio 25_SIZE_LTR



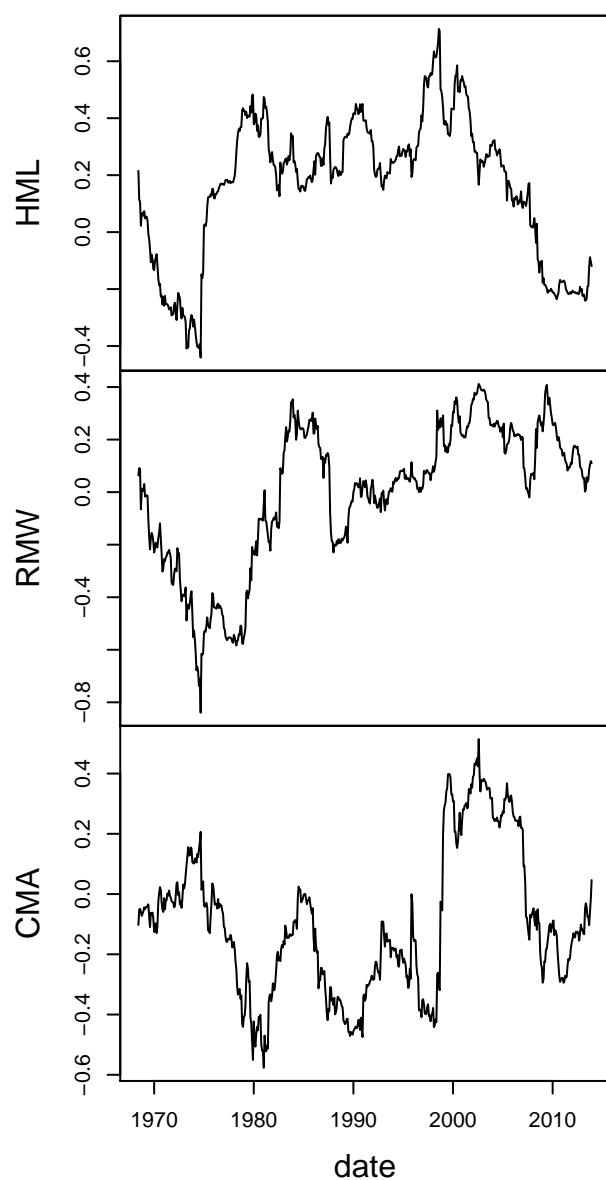
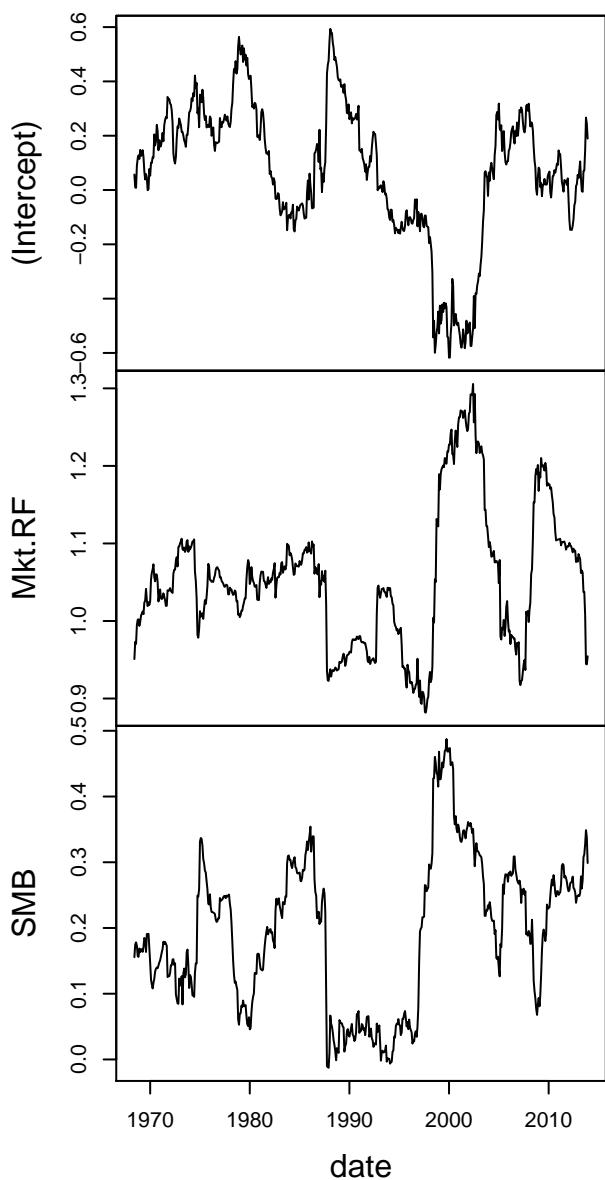
5 Factor Rolling Regression on ME4.PRIOR2 from the portfolio 25_SIZE_LTR



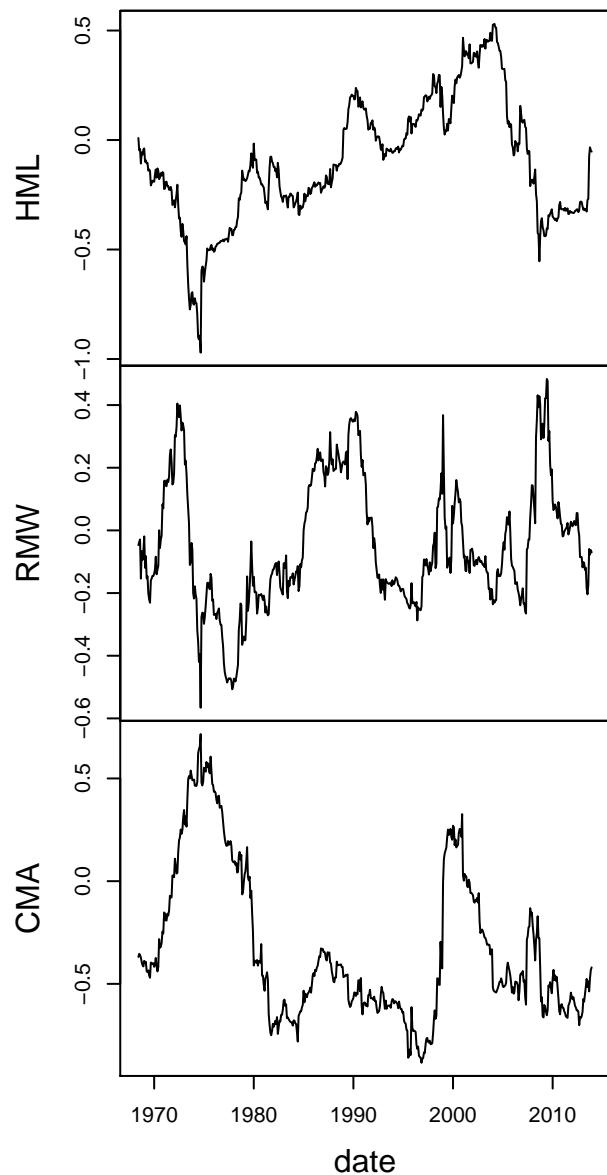
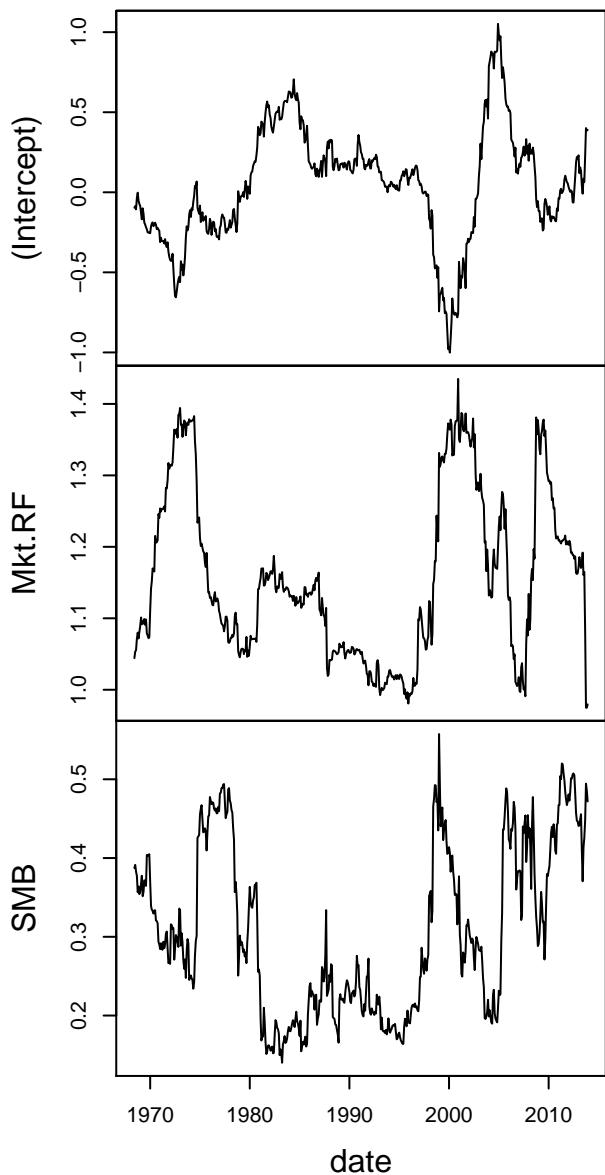
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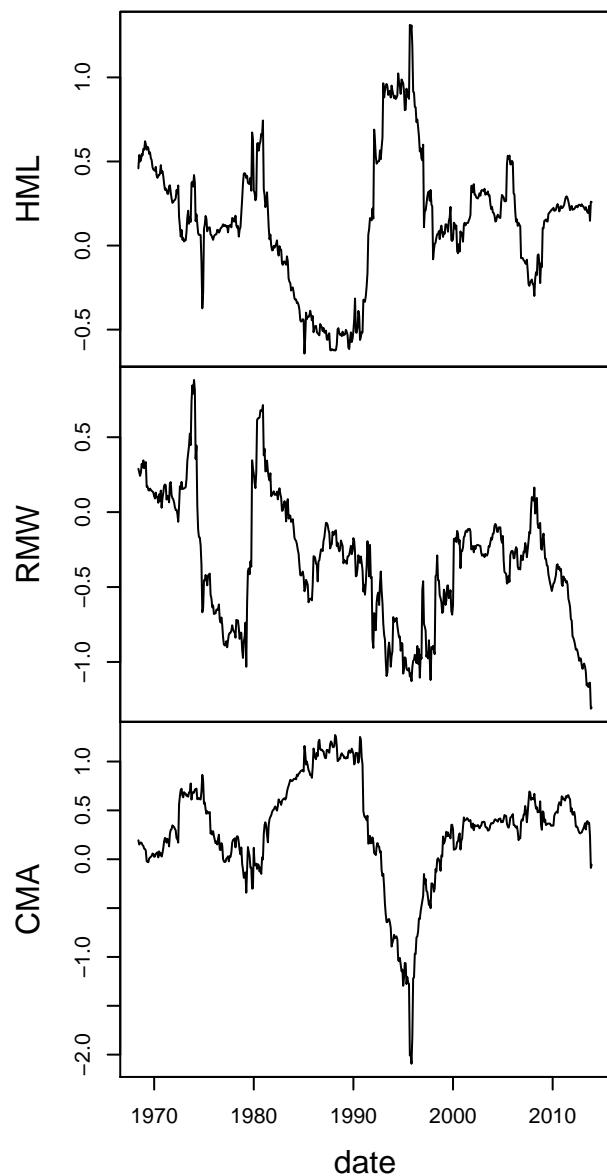
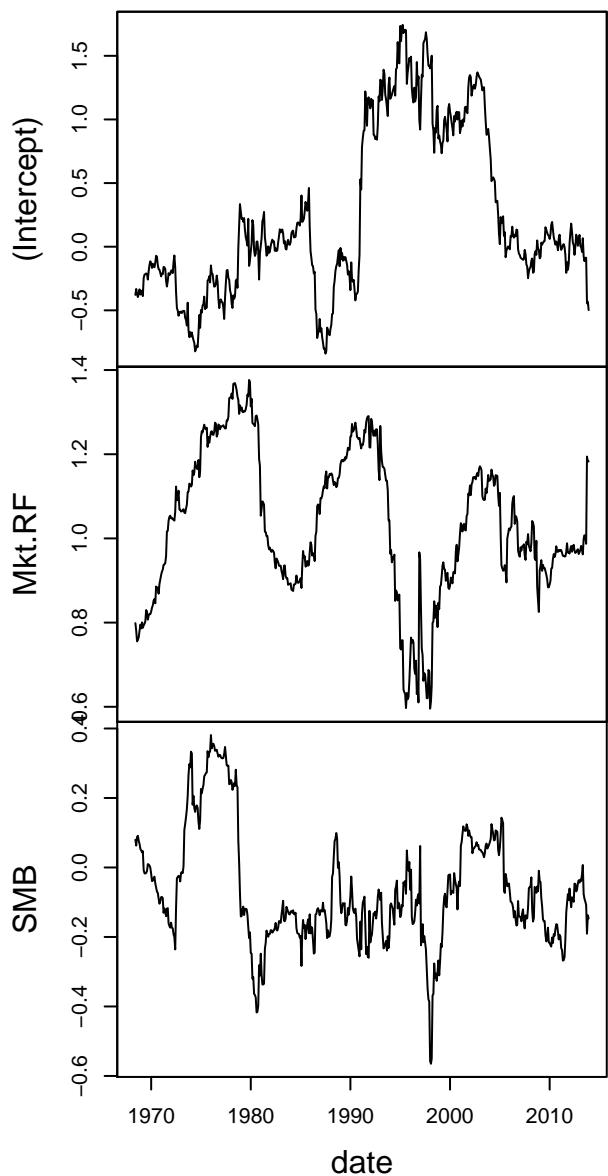
5 Factor Rolling Regression on ME4.PRIOR4 from the portfolio 25_SIZE_LTR



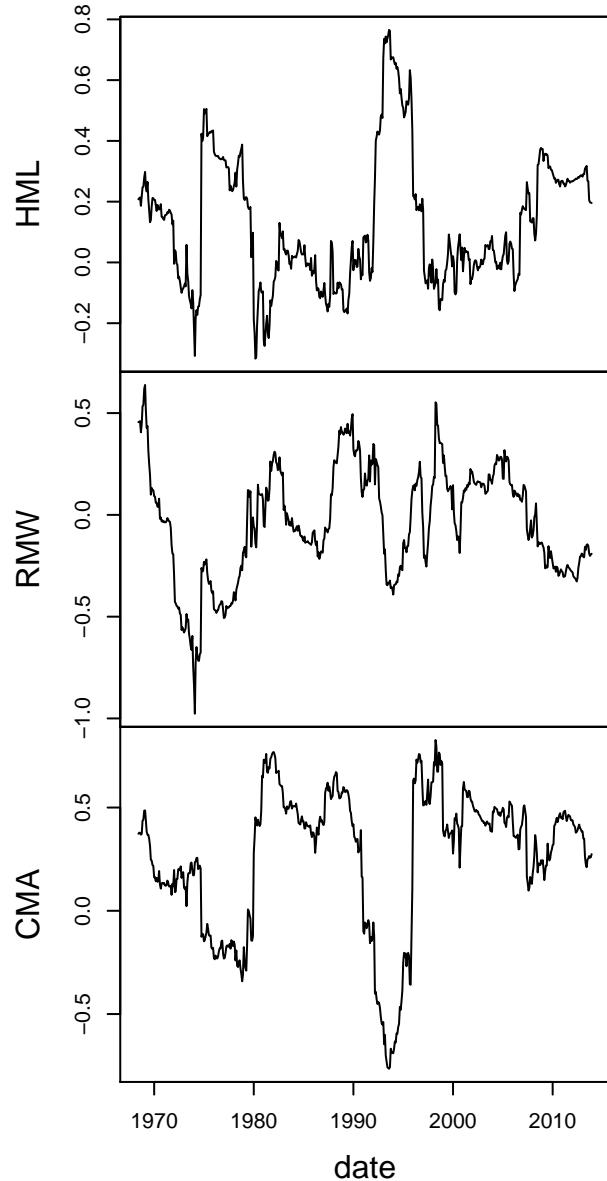
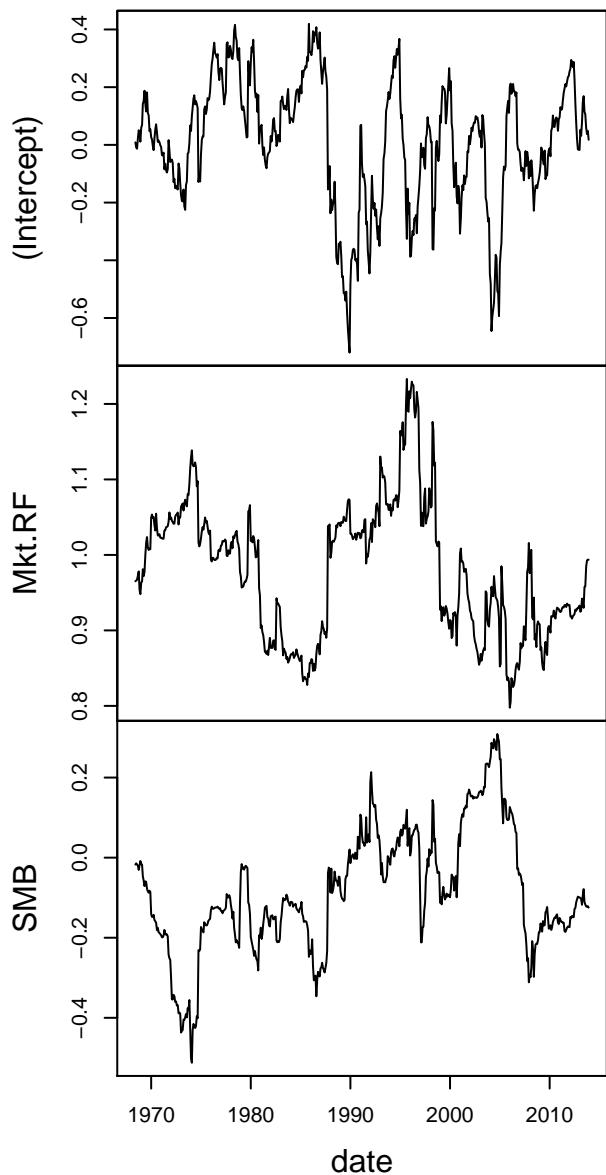
5 Factor Rolling Regression on ME4.PRIOR5 from the portfolio 25_SIZE_LTR



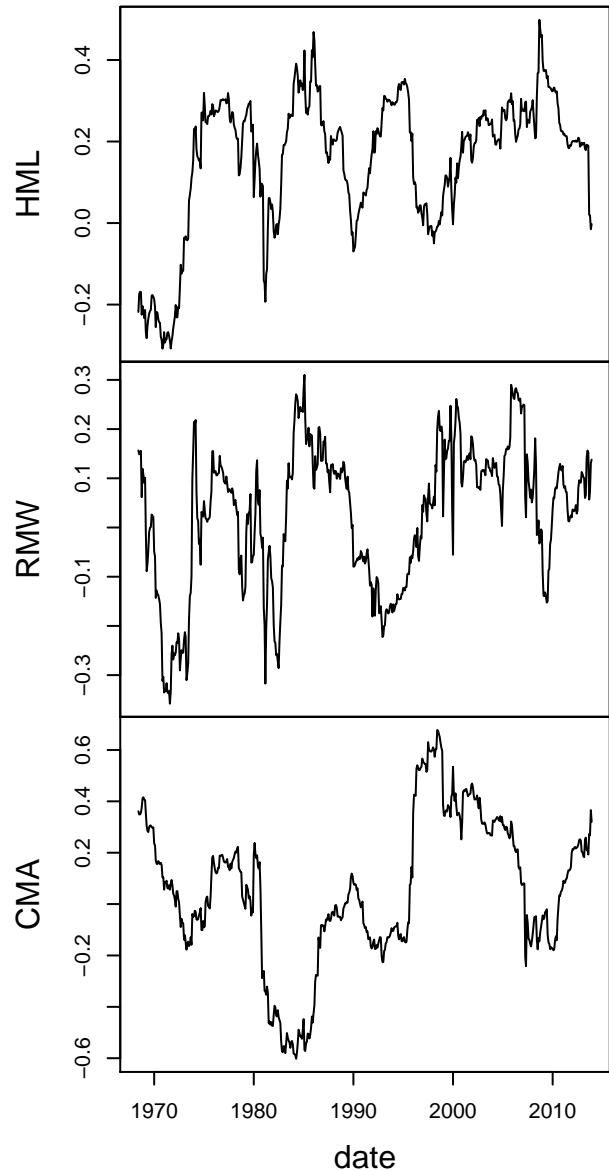
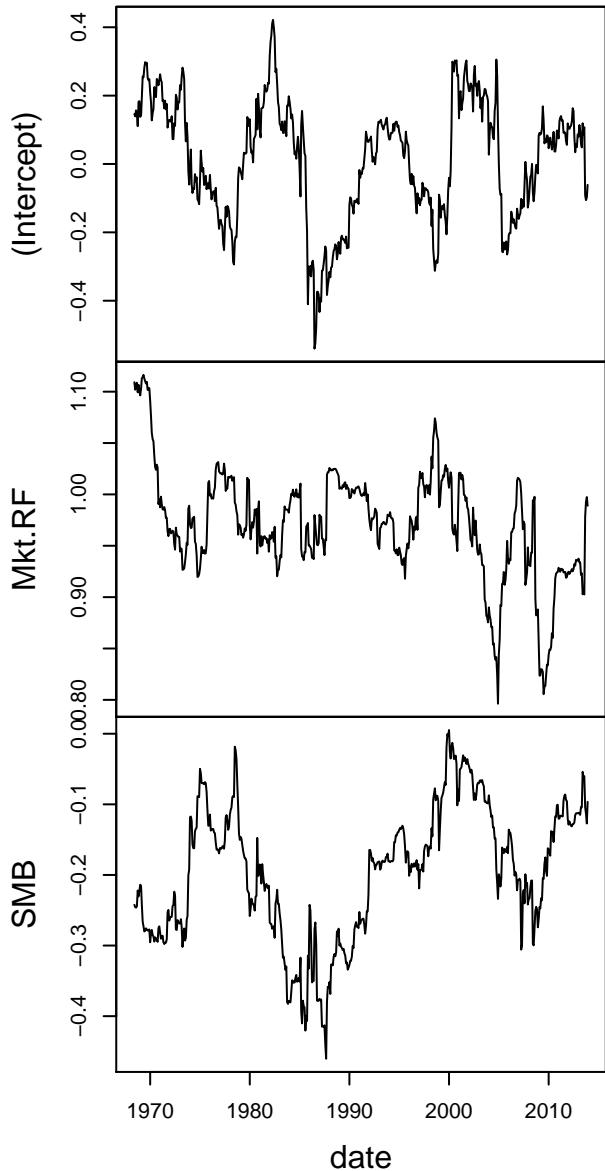
5 Factor Rolling Regression on BIG.LoPRIOR from the portfolio 25_SIZE_LTR



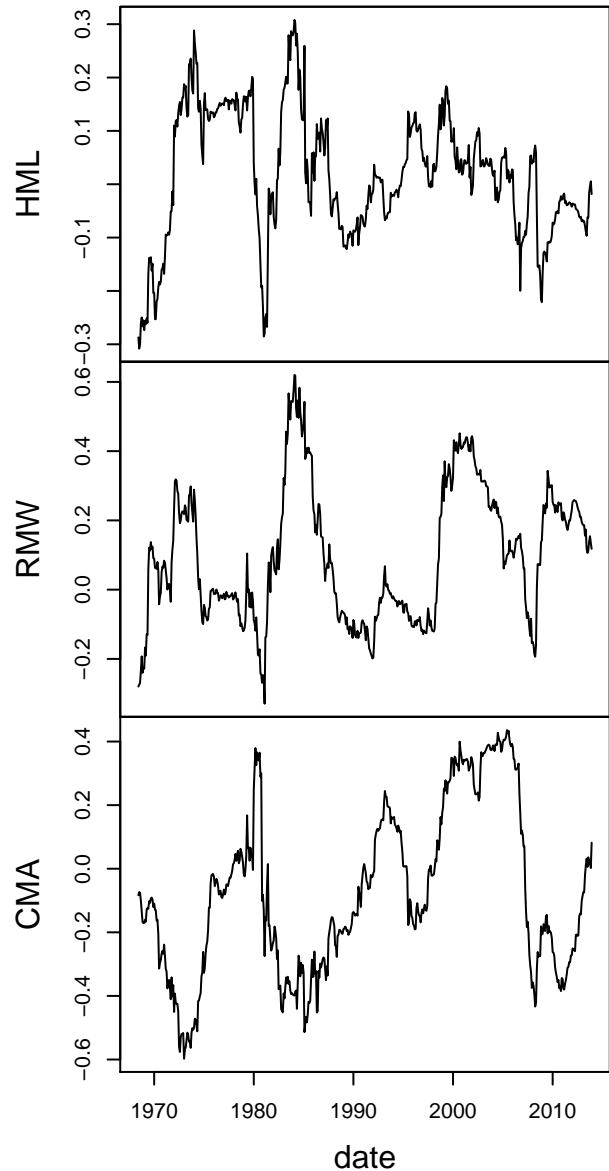
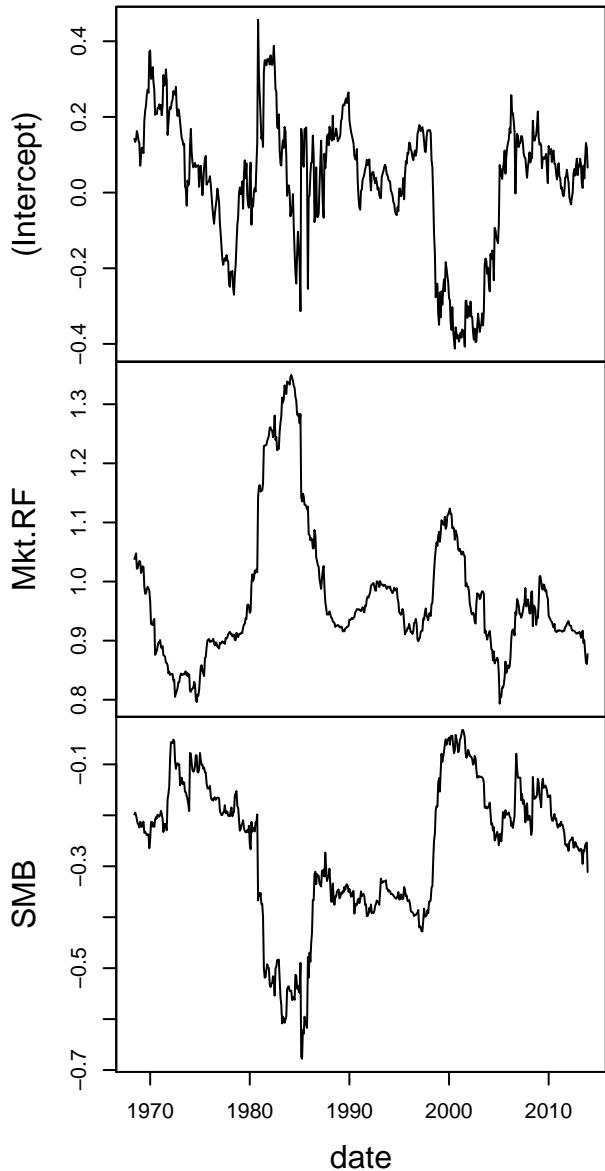
5 Factor Rolling Regression on ME5.PRIOR2 from the portfolio 25_SIZE_LTR



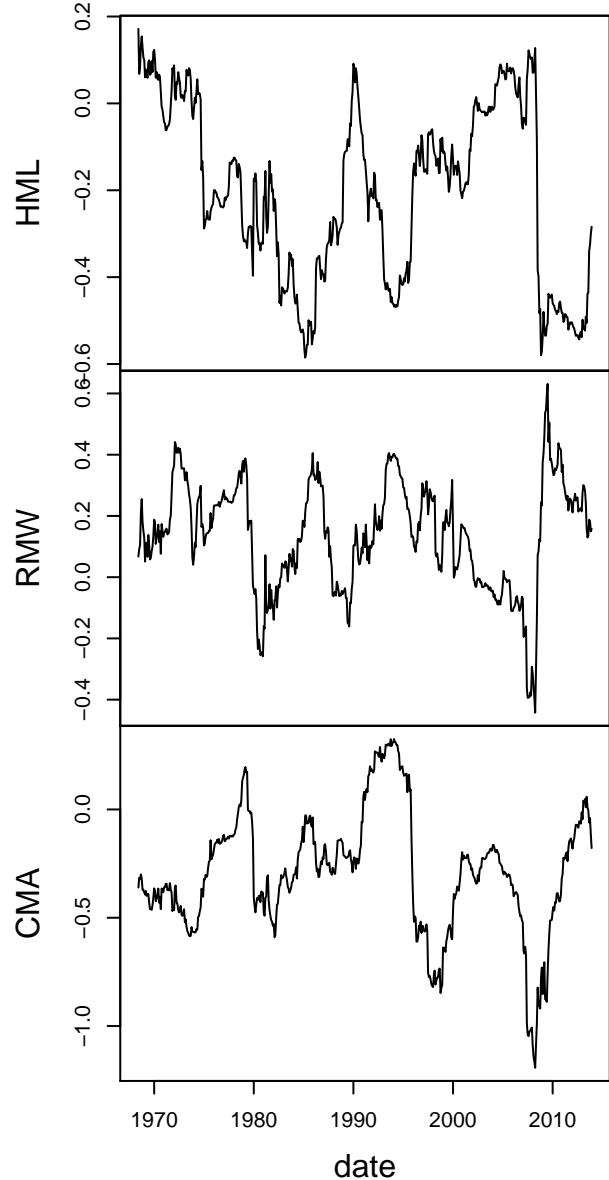
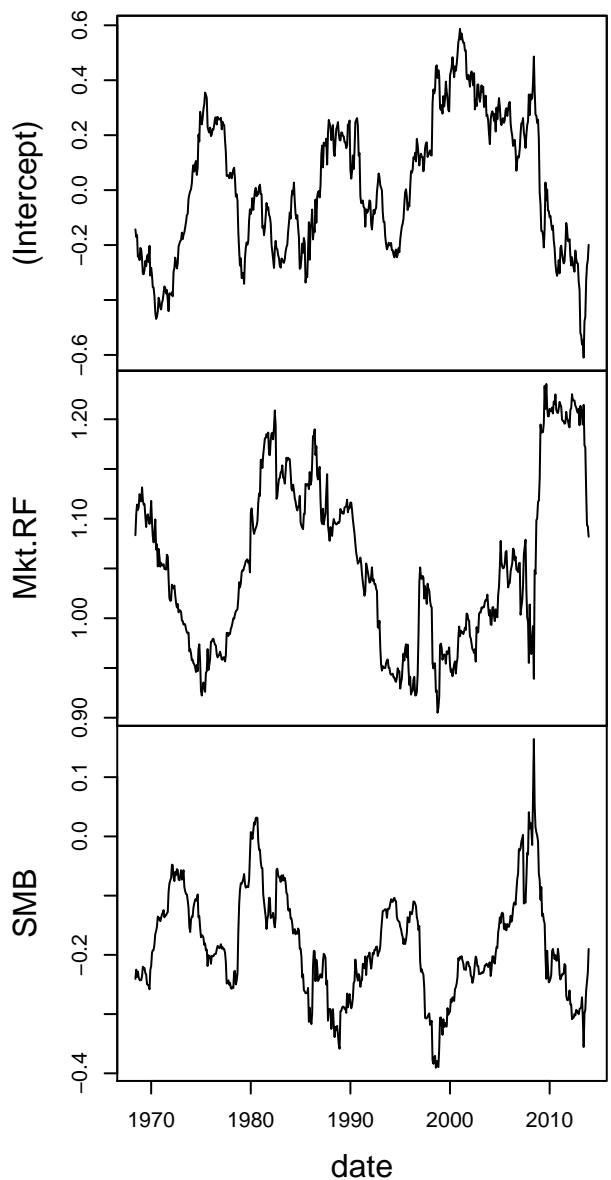
5 Factor Rolling Regression on ME5.PRIOR3 from the portfolio 25_SIZE_LTR



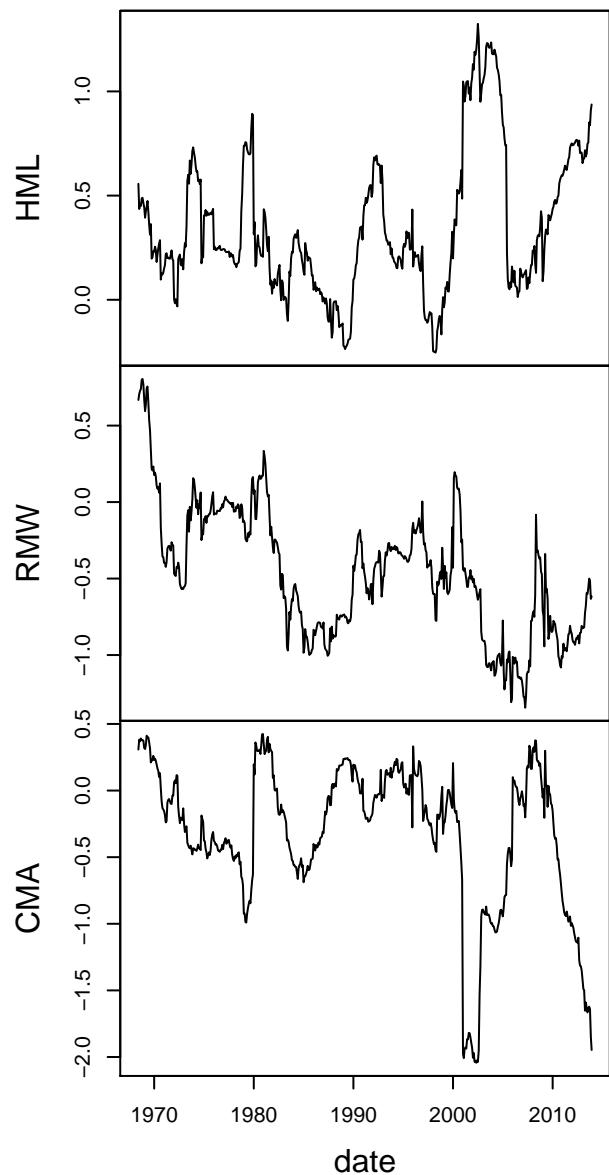
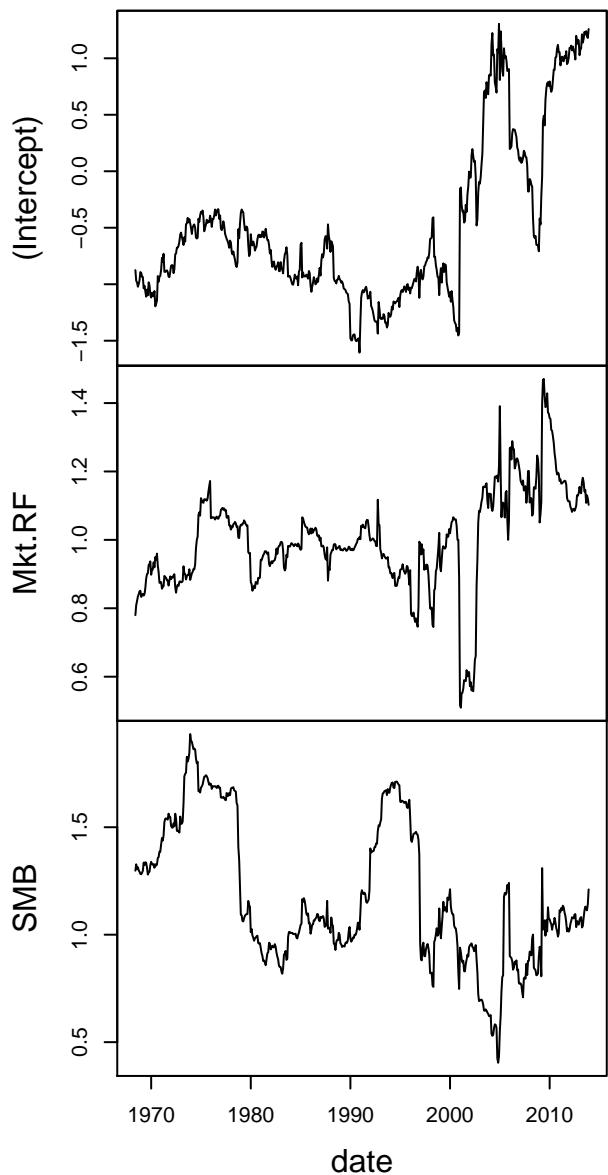
5 Factor Rolling Regression on ME5.PRIOR4 from the portfolio 25_SIZE_LTR



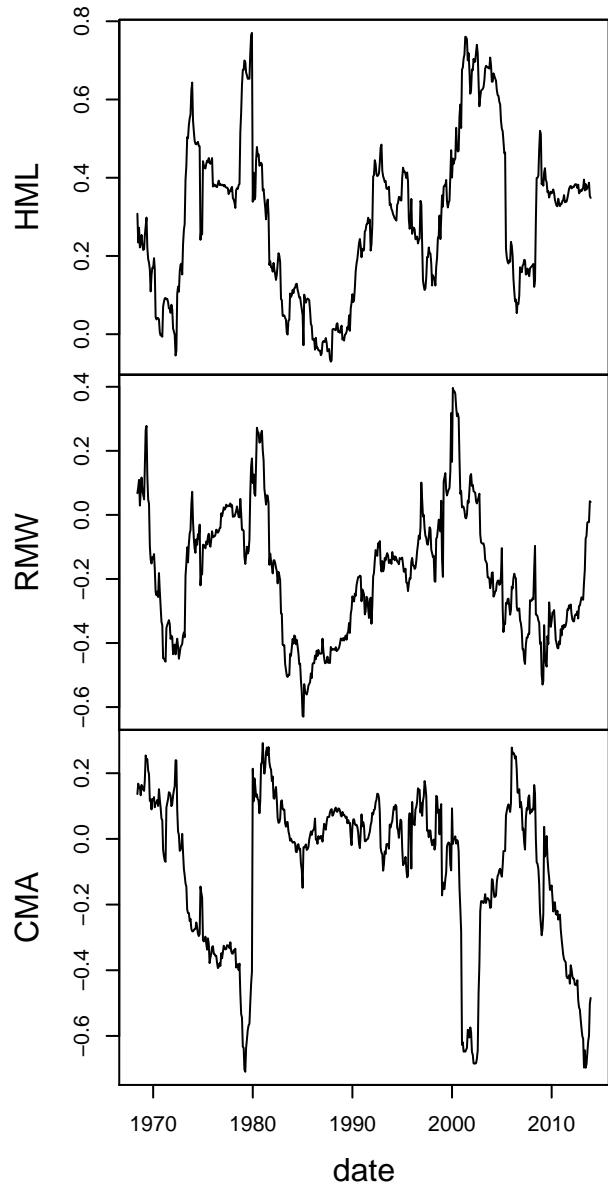
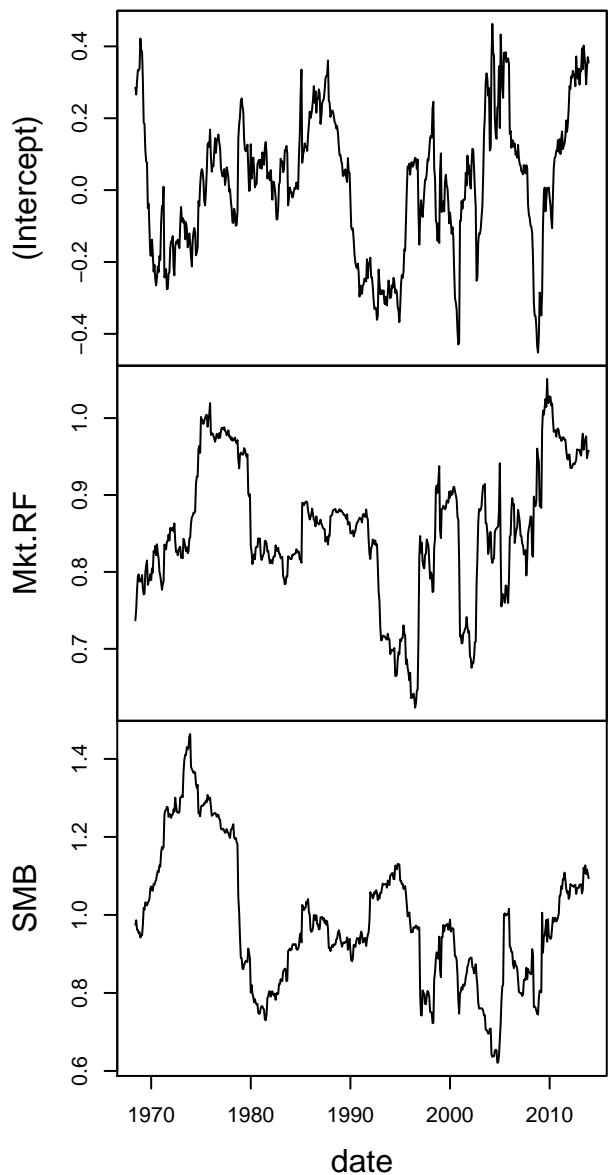
5 Factor Rolling Regression on BIG.HiPRIOR from the portfolio 25_SIZE_LTR



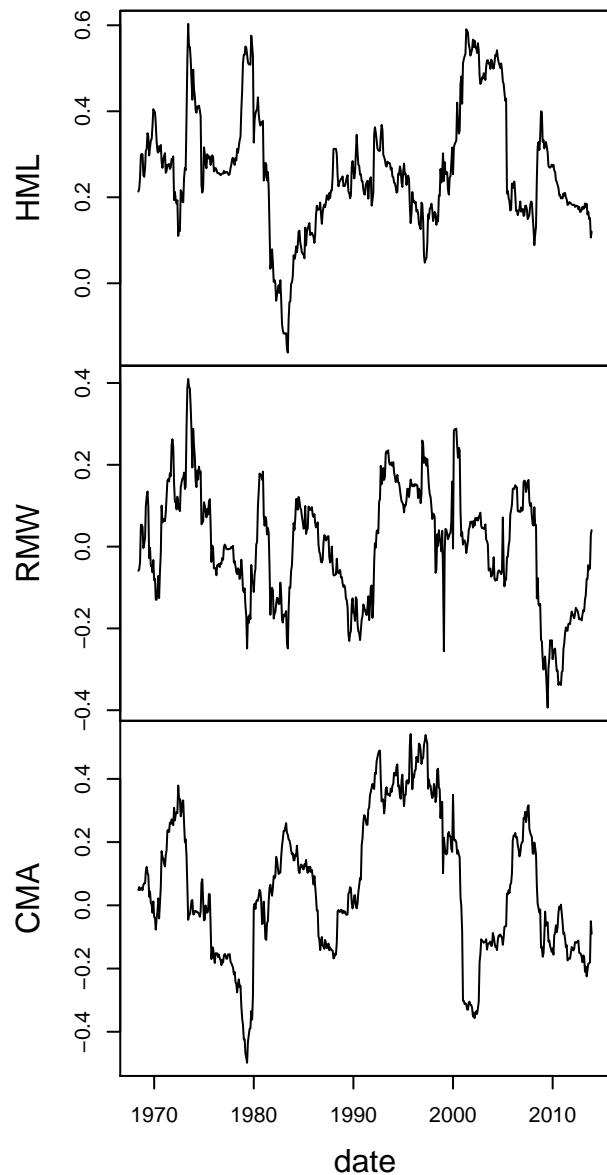
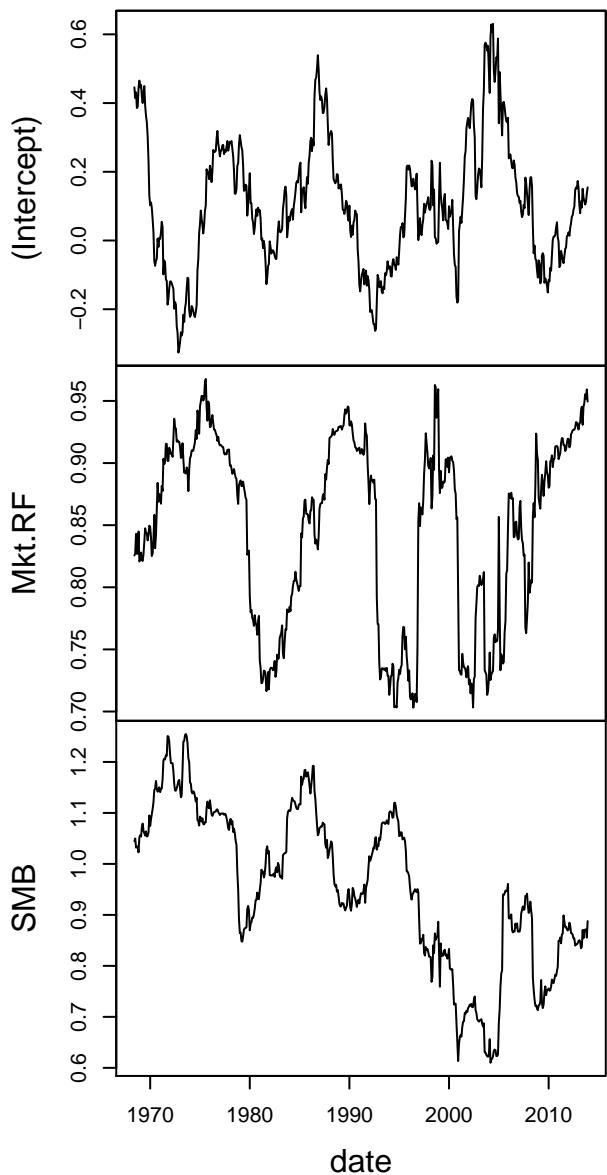
5 Factor Rolling Regression on SMALL.LoPRIOR from the portfolio 25_SIZE_MM



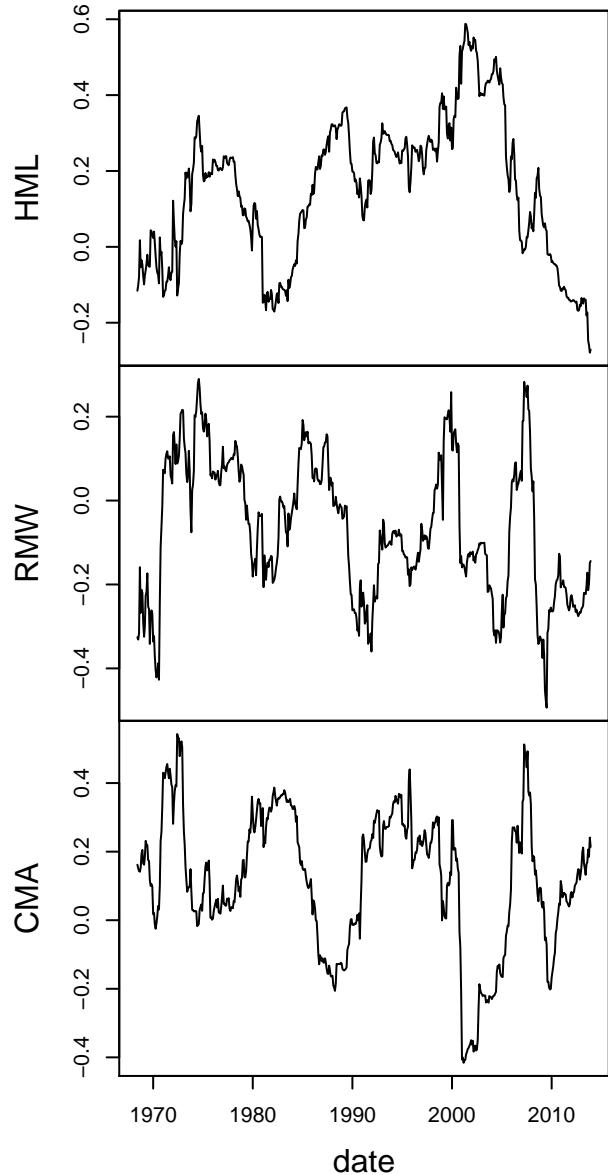
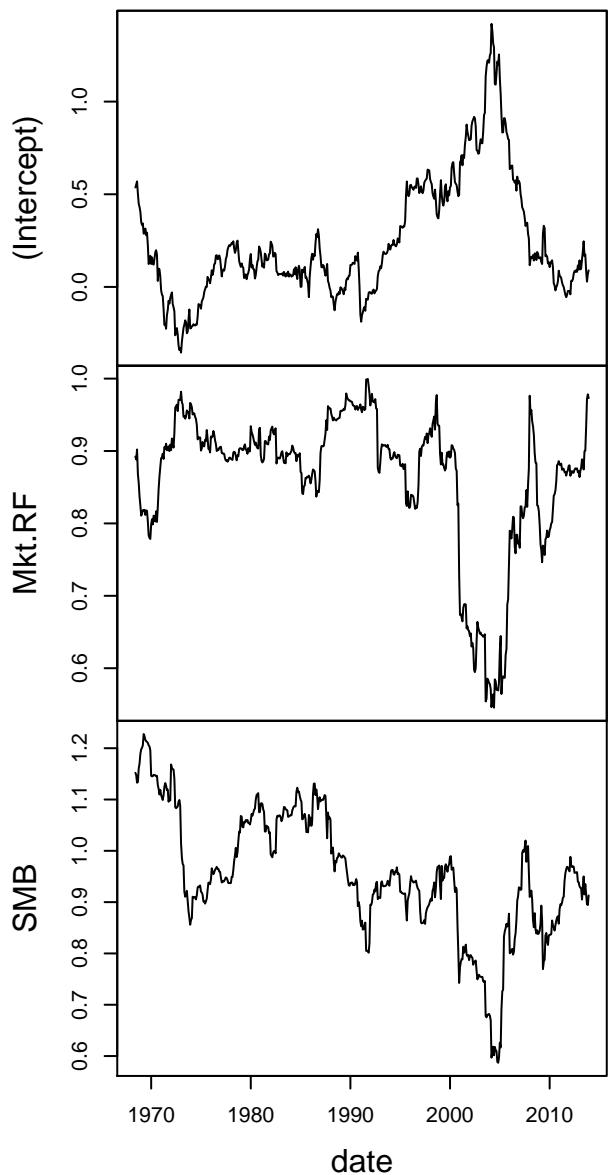
5 Factor Rolling Regression on ME1.PRIOR2 from the portfolio 25_SIZE_MM



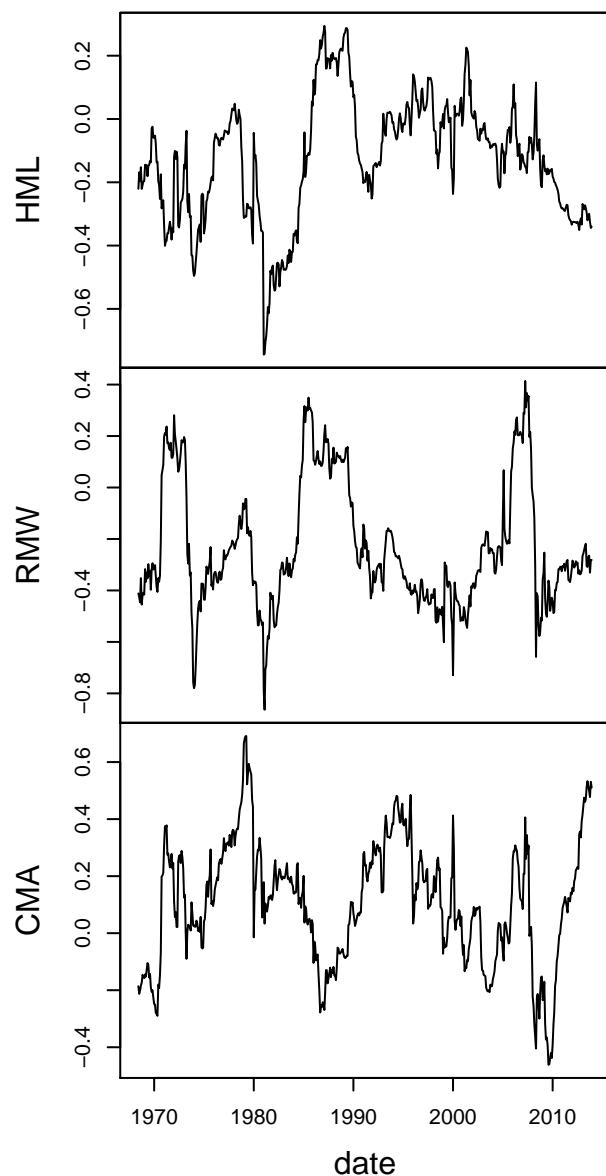
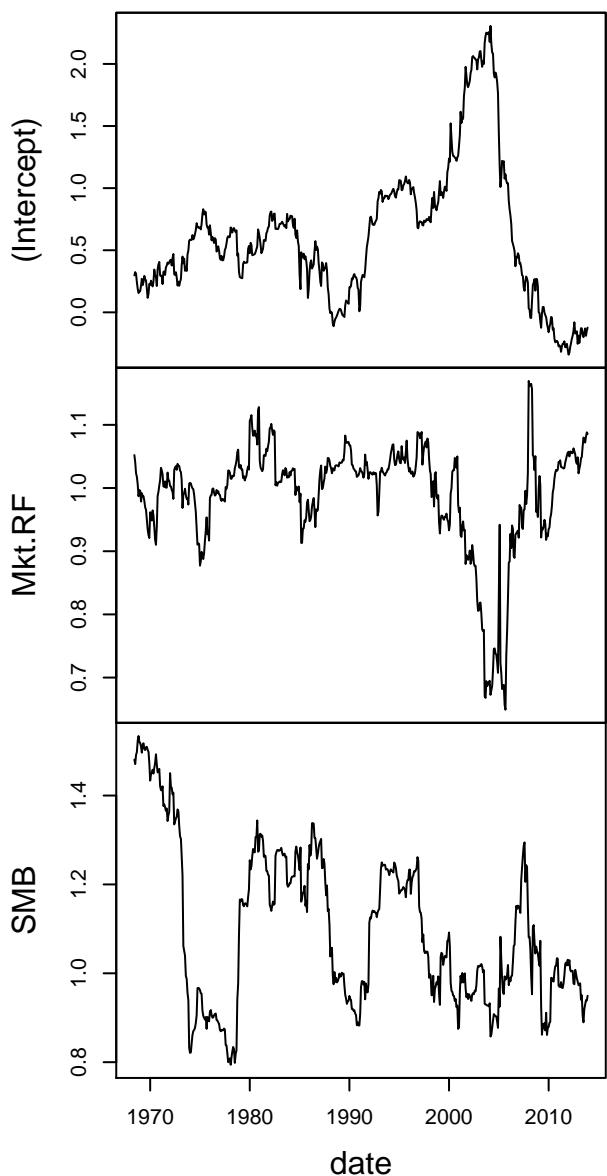
5 Factor Rolling Regression on ME1.PRIOR3 from the portfolio 25_SIZE_MM



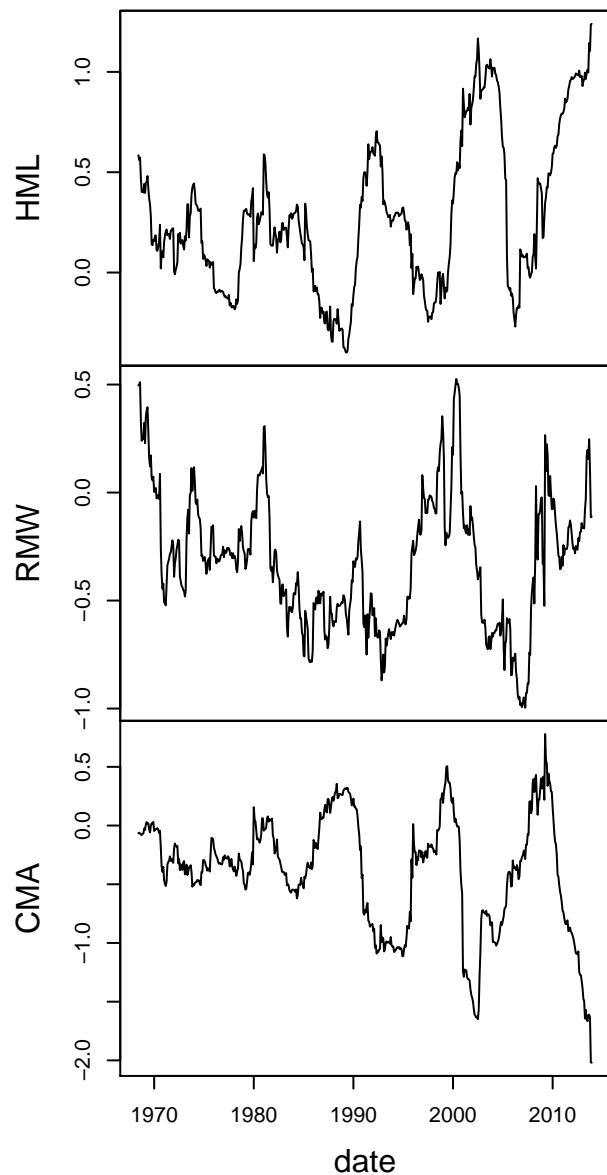
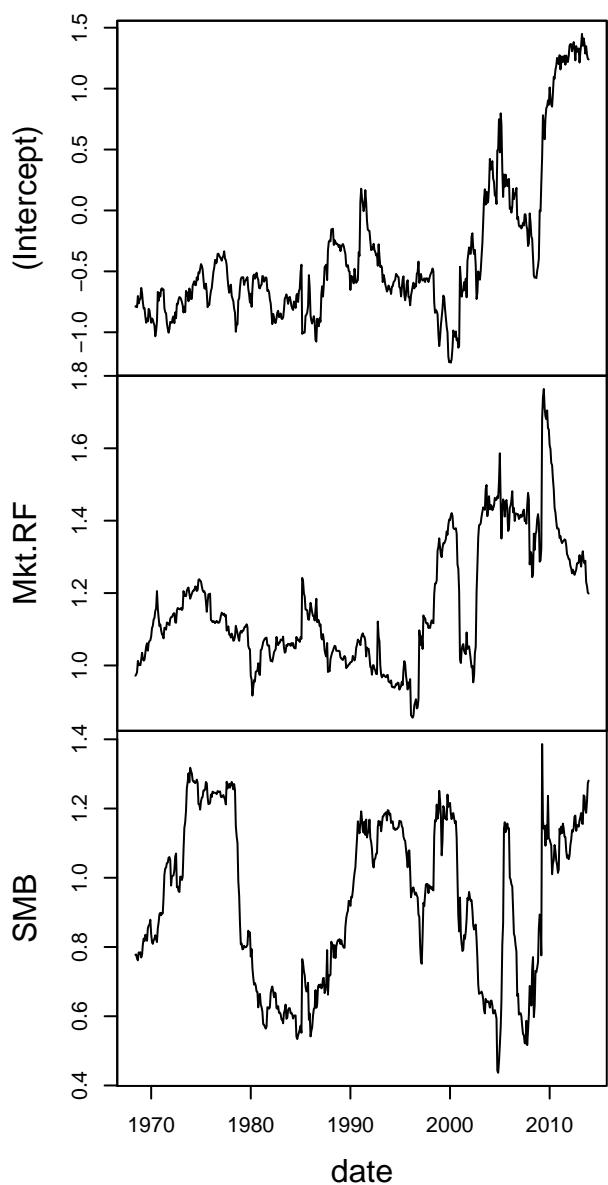
5 Factor Rolling Regression on ME1.PRIOR4 from the portfolio 25_SIZE_MM



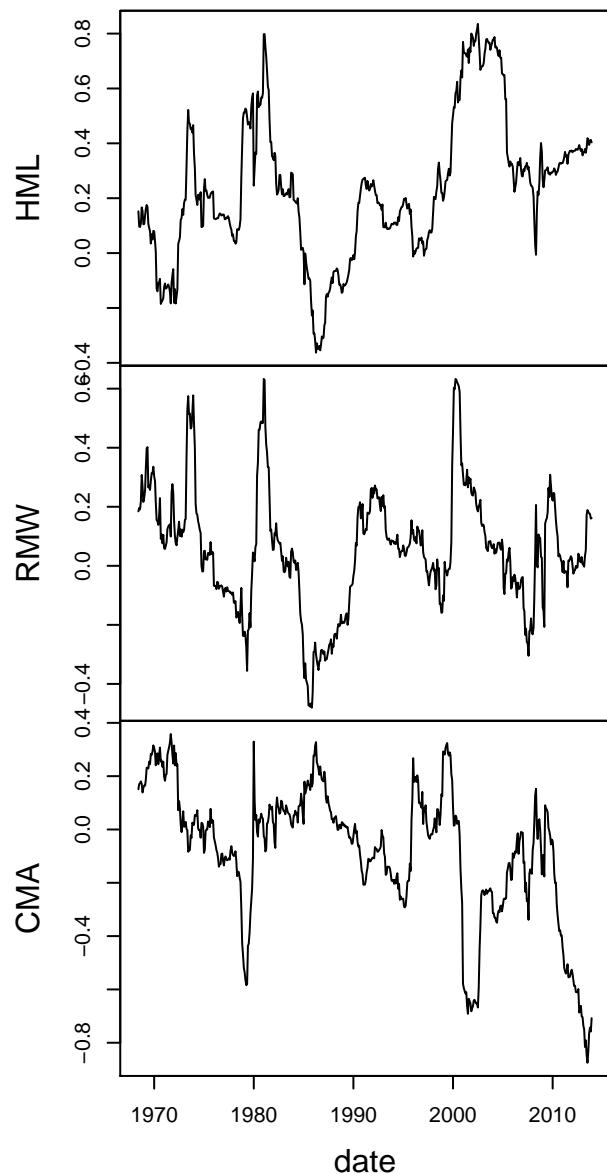
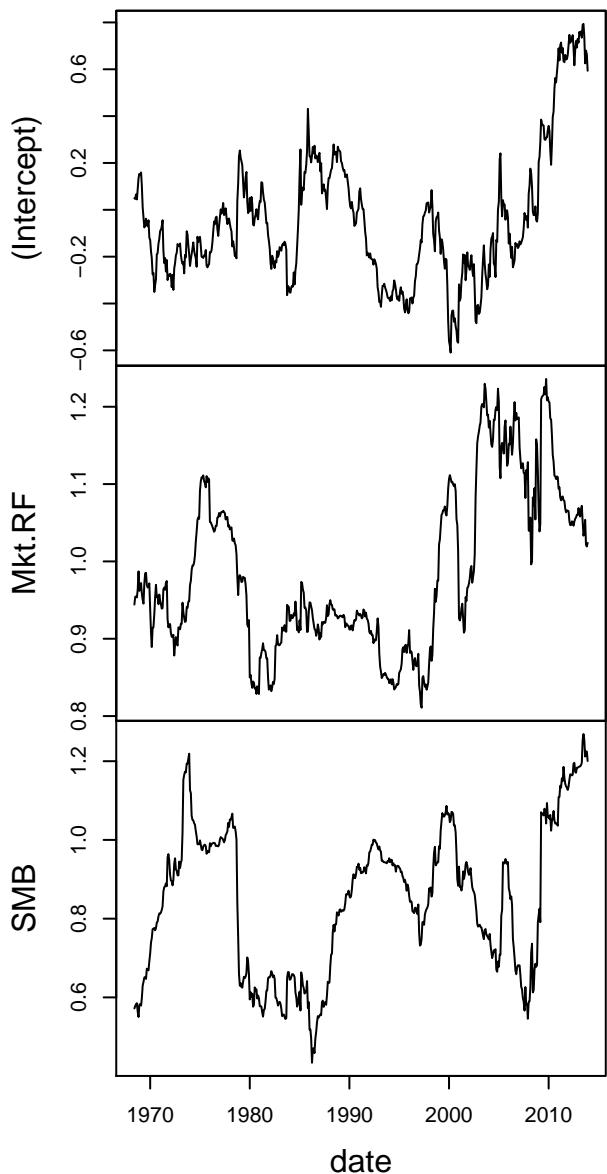
5 Factor Rolling Regression on SMALL.HiPRIOR from the portfolio 25_SIZE_MM



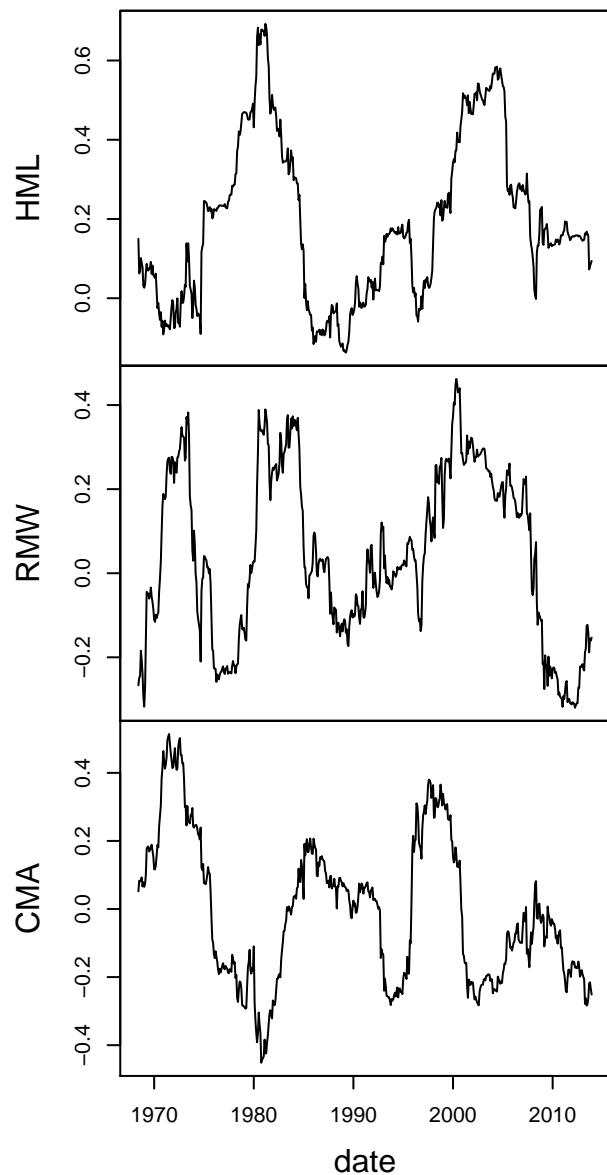
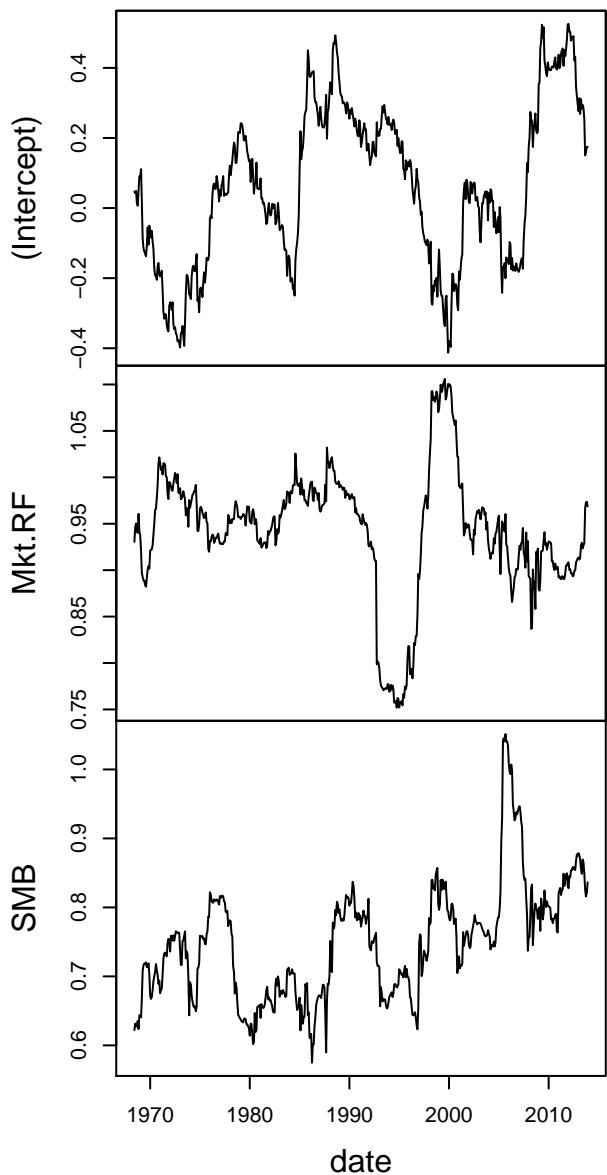
5 Factor Rolling Regression on ME2.PRIOR1 from the portfolio 25_SIZE_MM



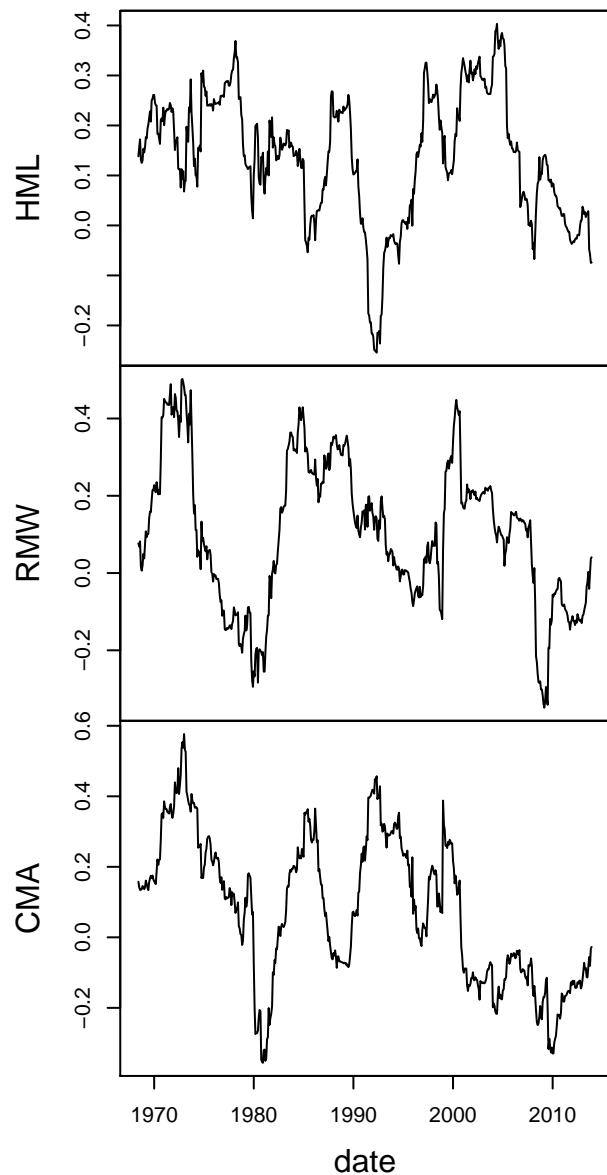
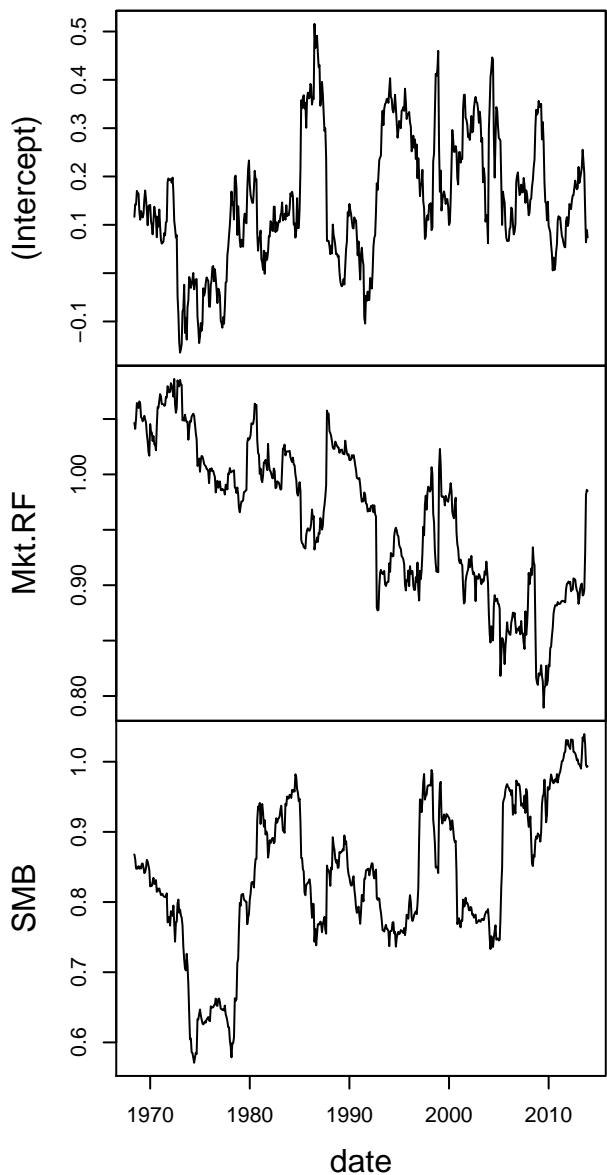
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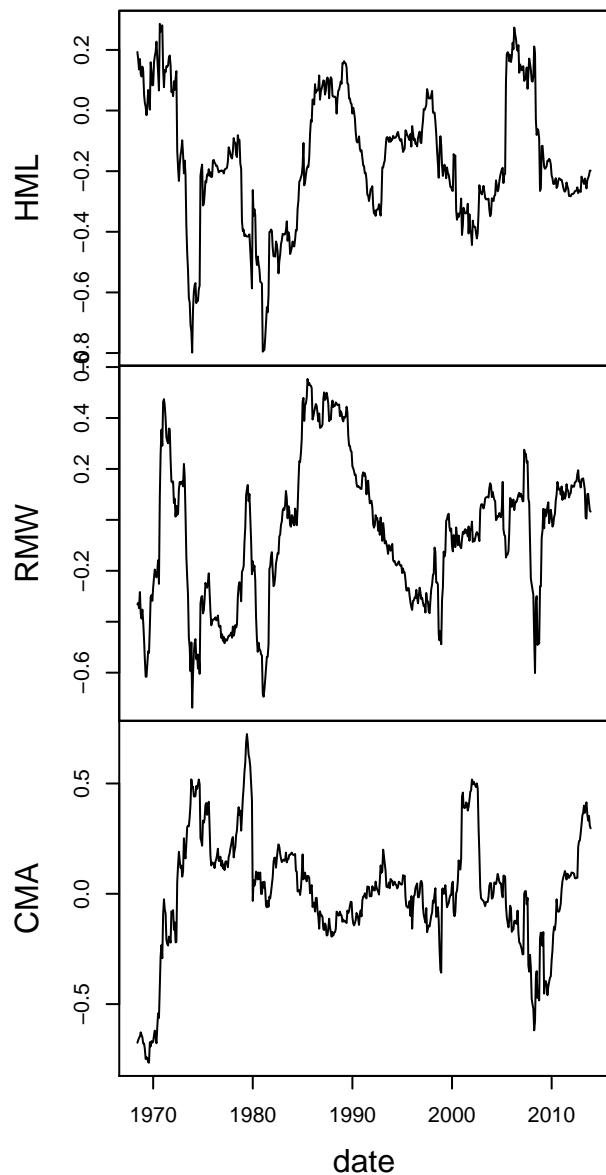
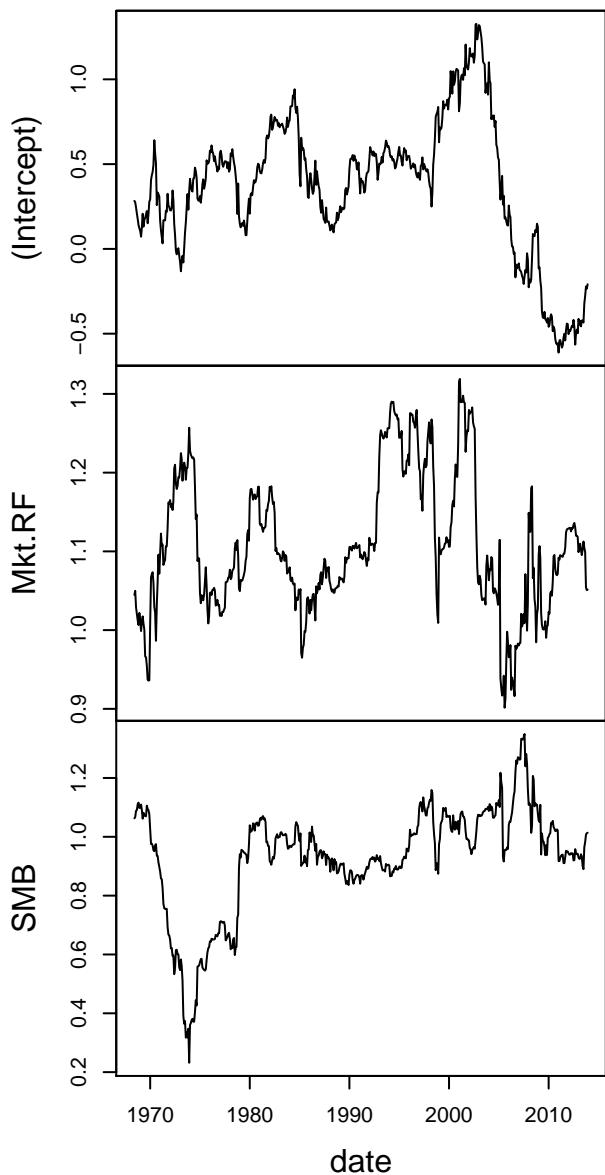
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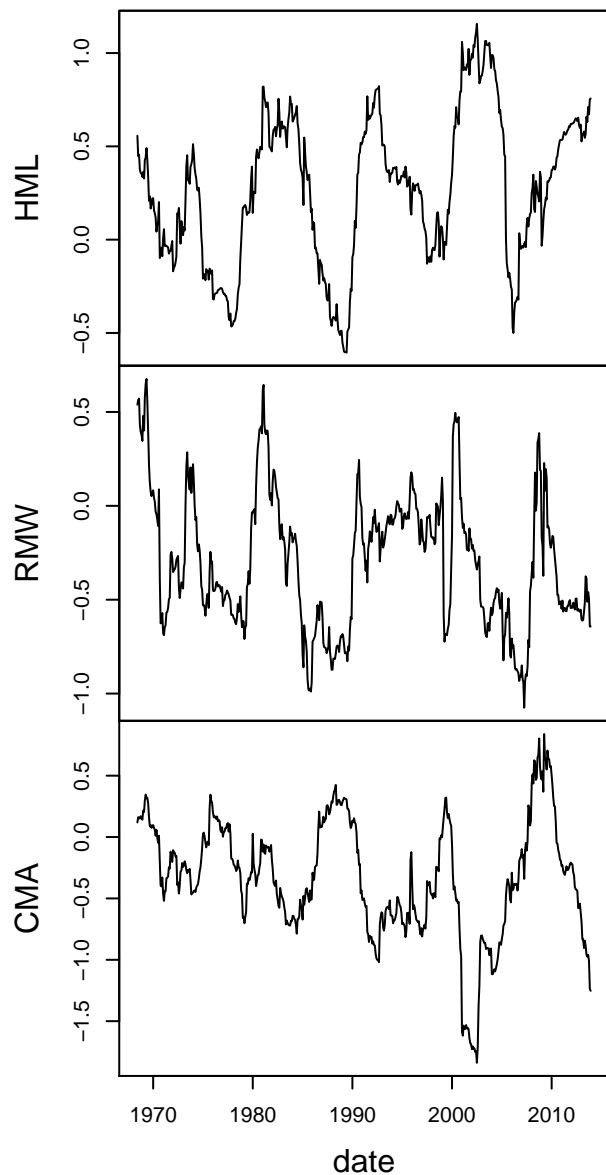
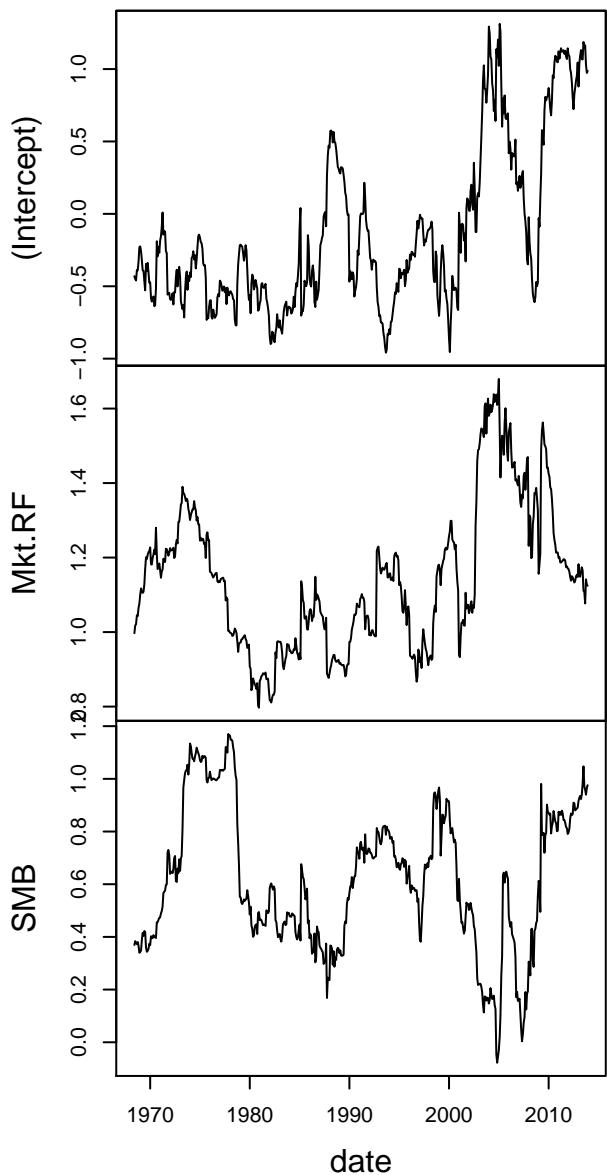
5 Factor Rolling Regression on ME2.PRIOR4 from the portfolio 25_SIZE_MM



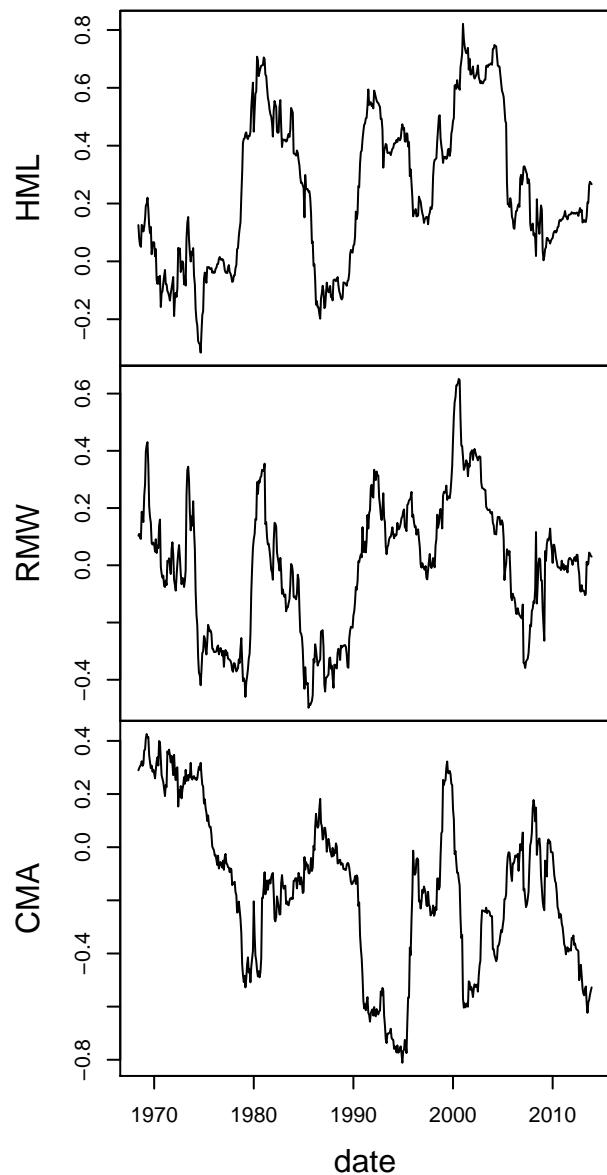
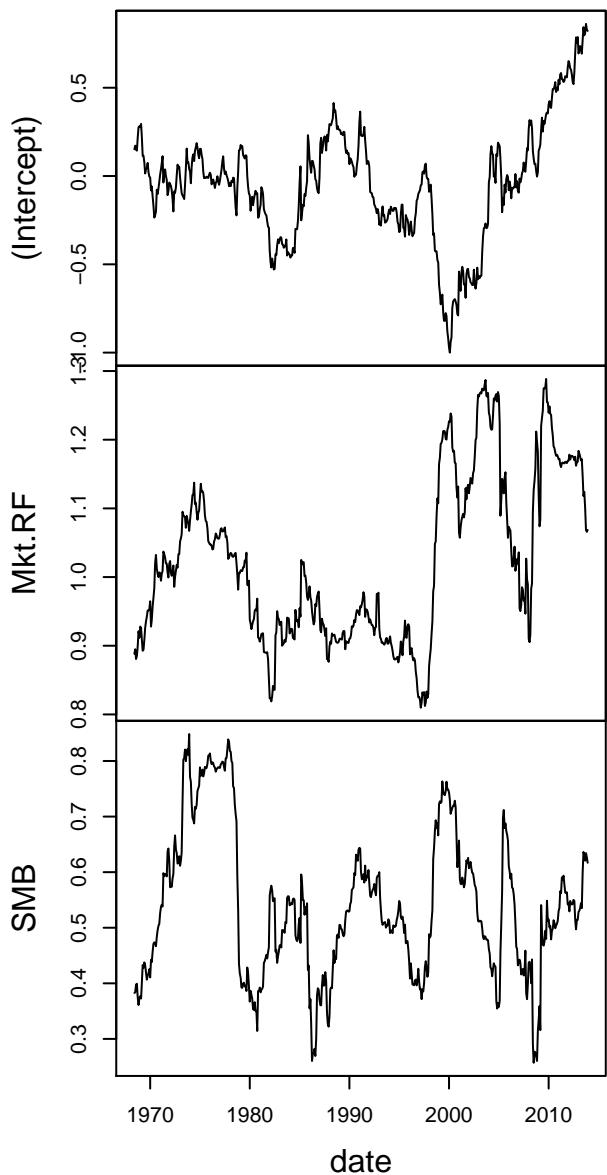
5 Factor Rolling Regression on ME2.PRIOR5 from the portfolio 25_SIZE_MM



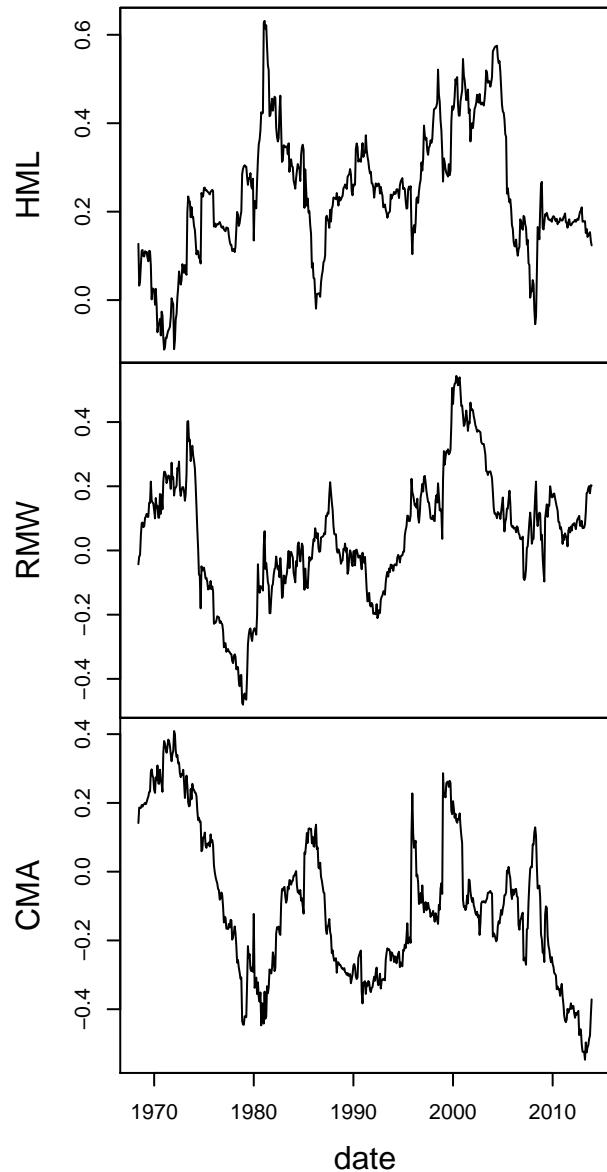
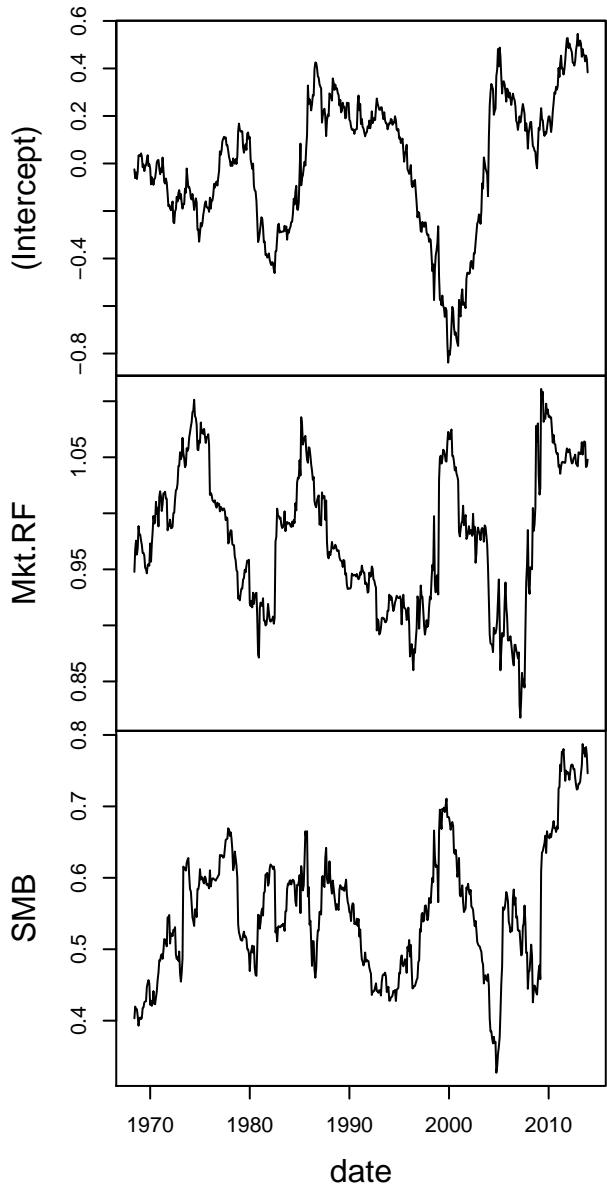
5 Factor Rolling Regression on ME3.PRIOR1 from the portfolio 25_SIZE_MM



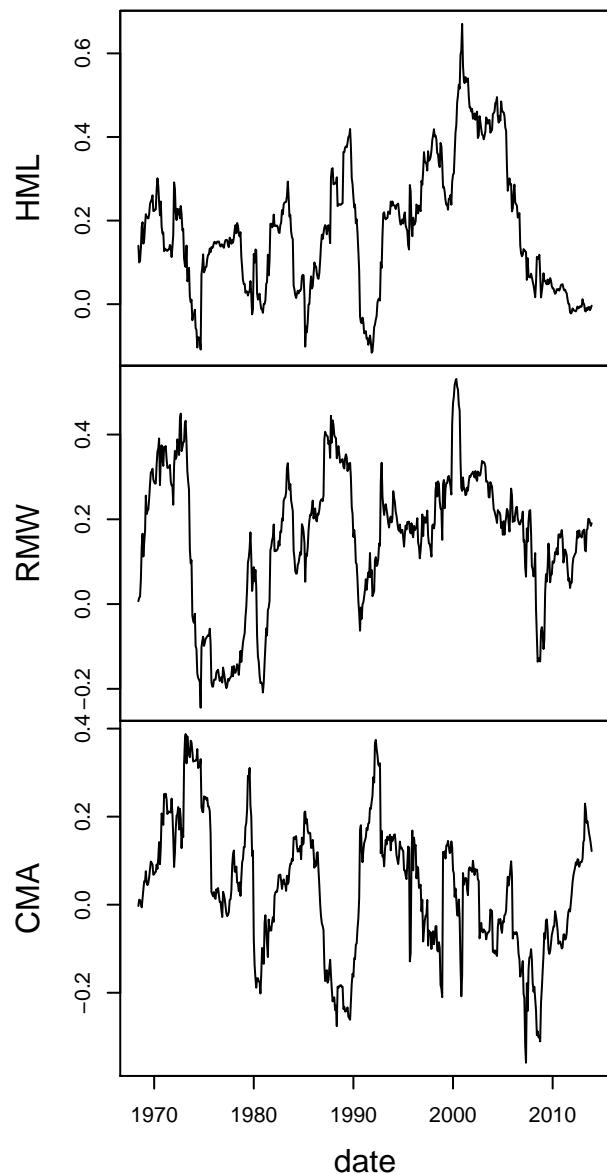
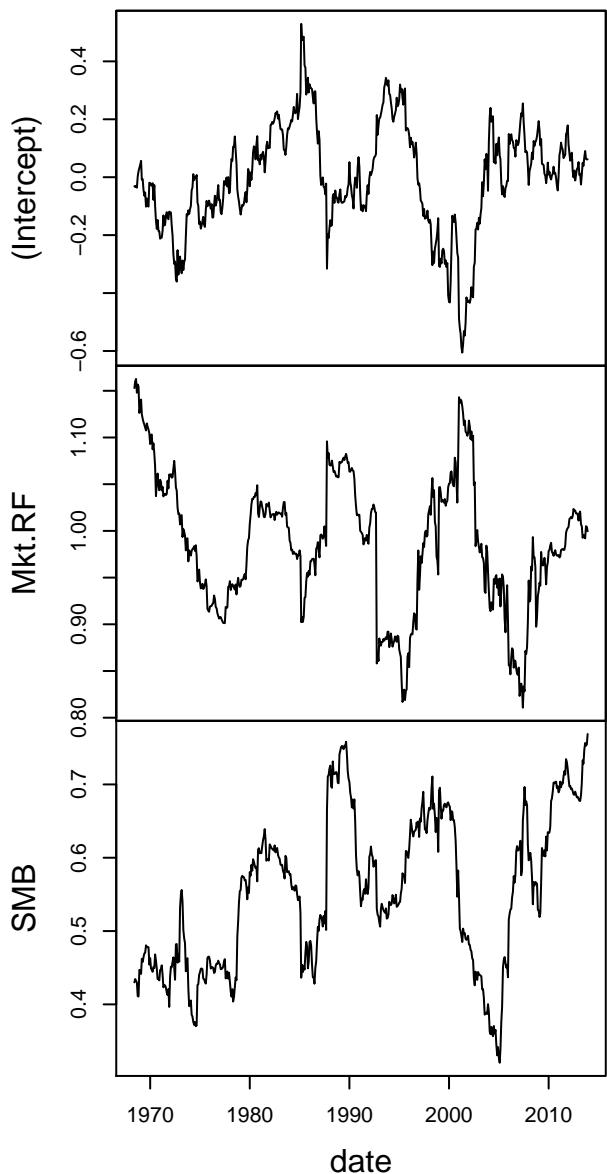
5 Factor Rolling Regression on ME3.PRIOR2 from the portfolio 25_SIZE_MM



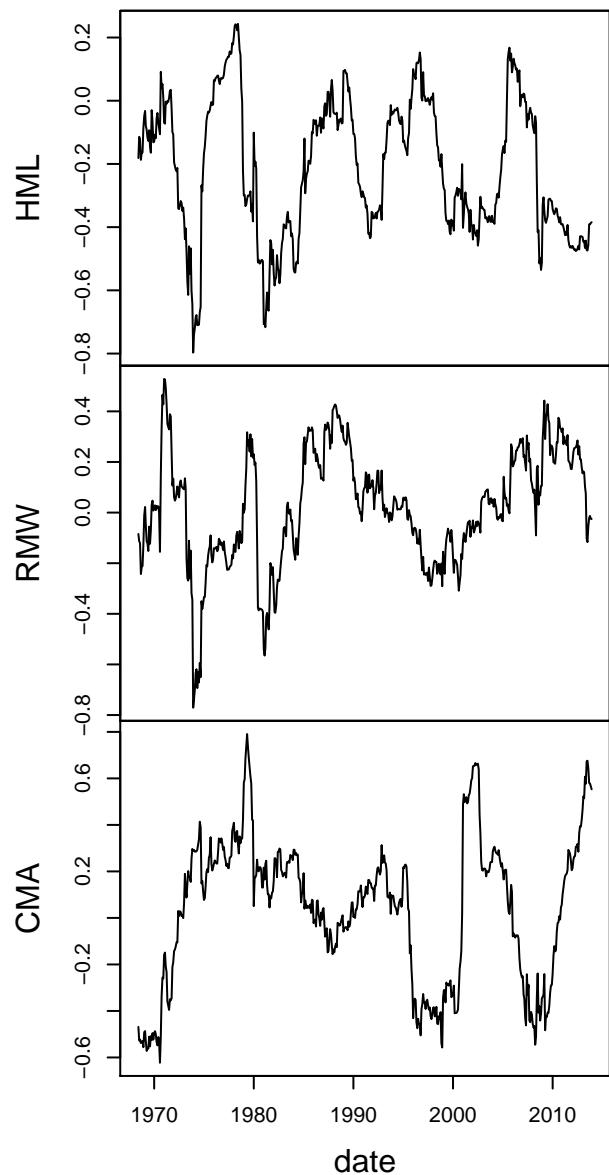
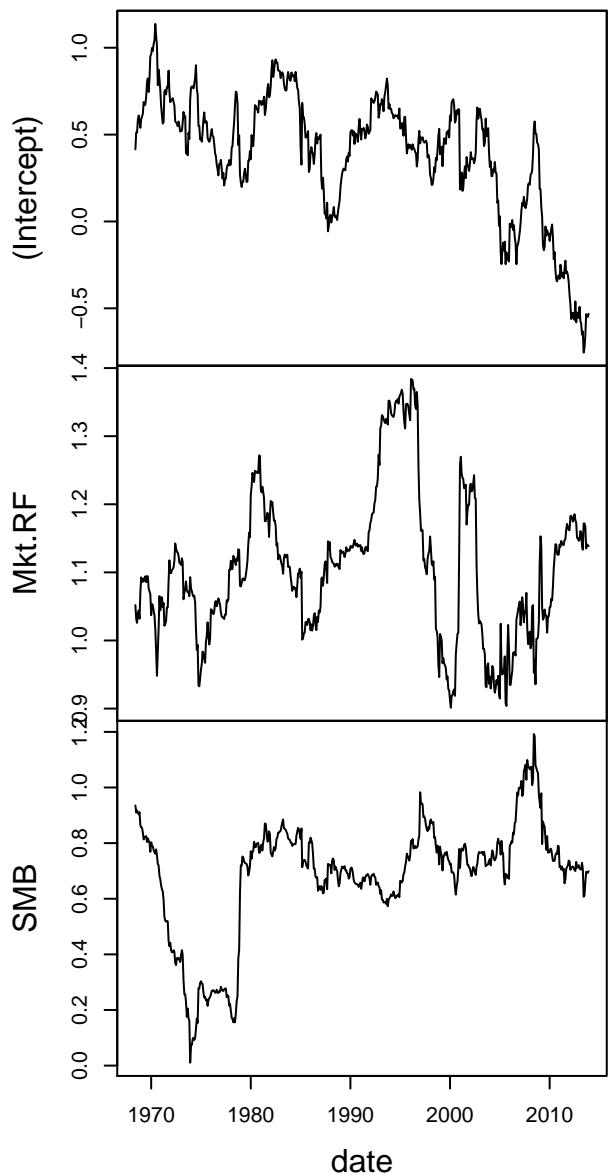
5 Factor Rolling Regression on ME3.PRIOR3 from the portfolio 25_SIZE_MM



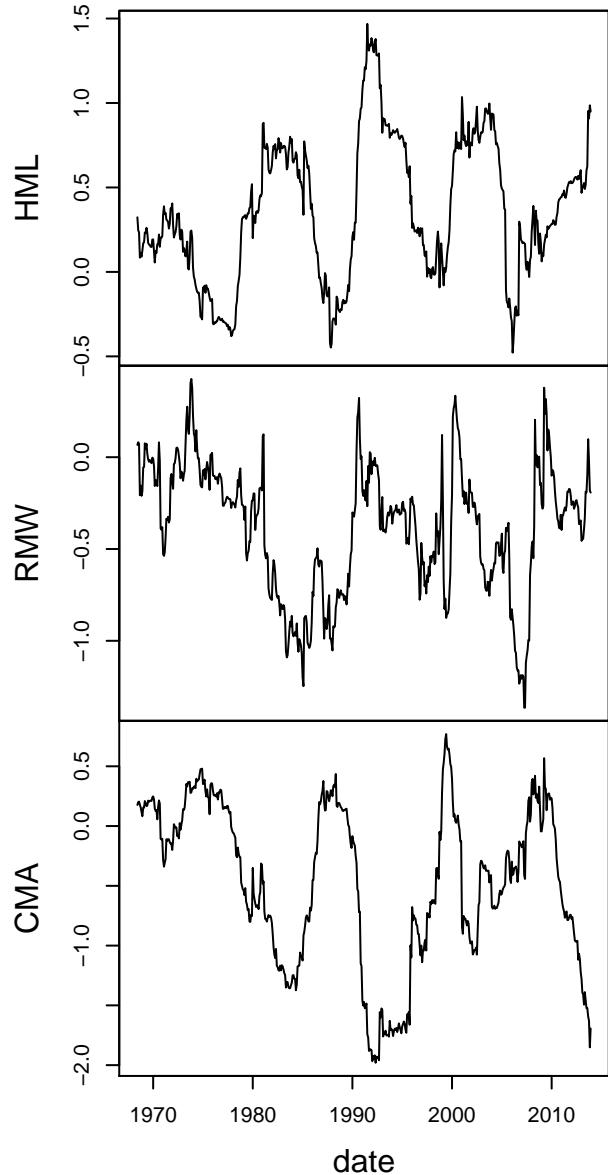
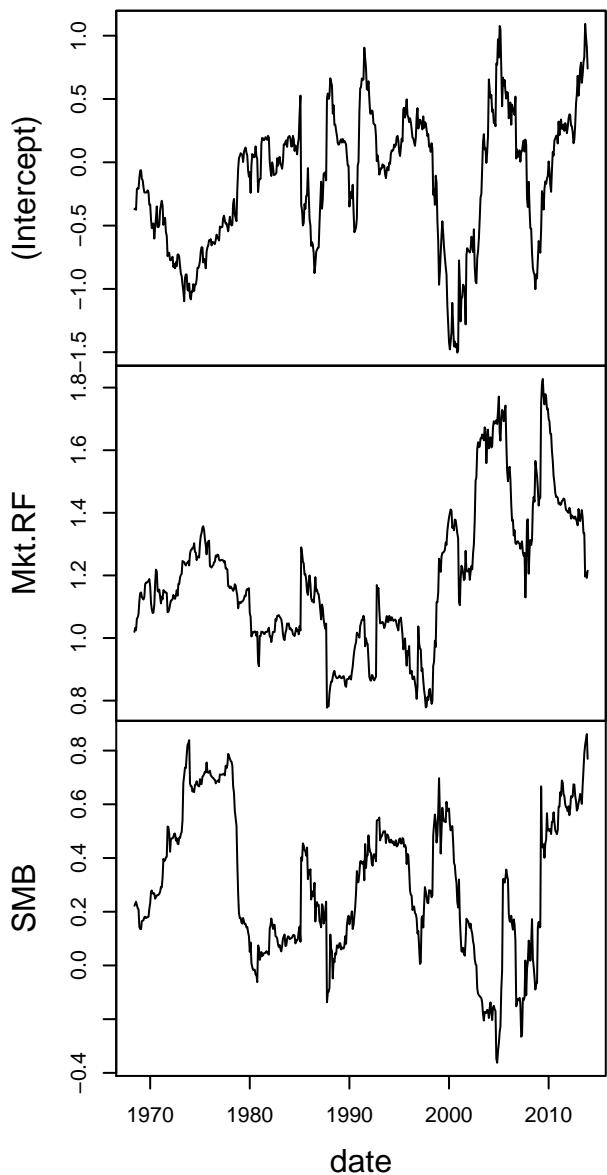
5 Factor Rolling Regression on ME3.PRIOR4 from the portfolio 25_SIZE_MM



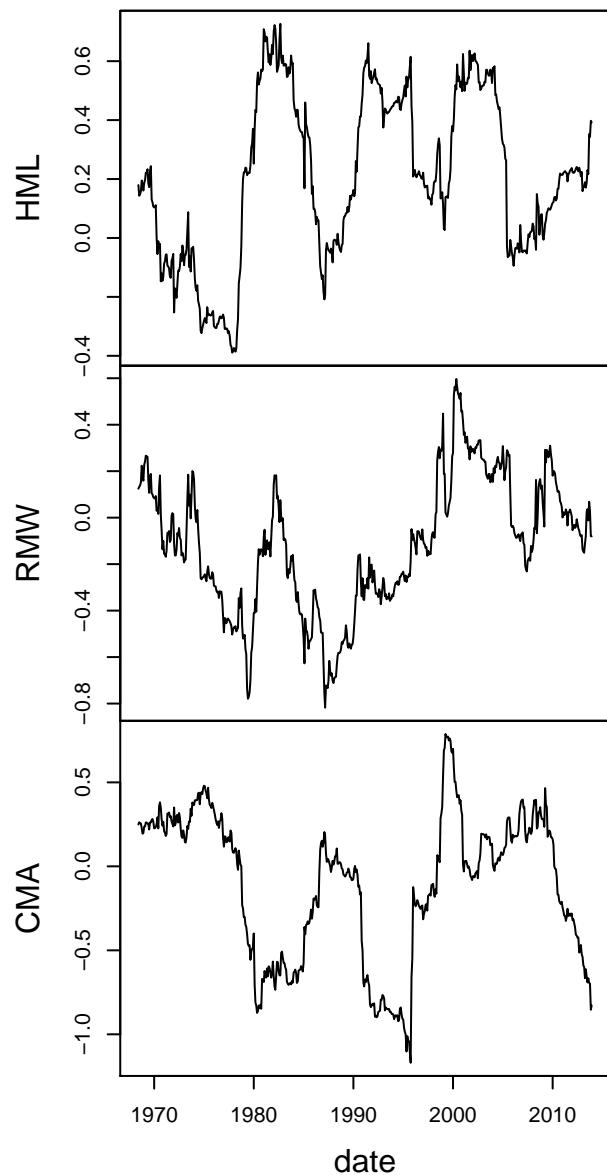
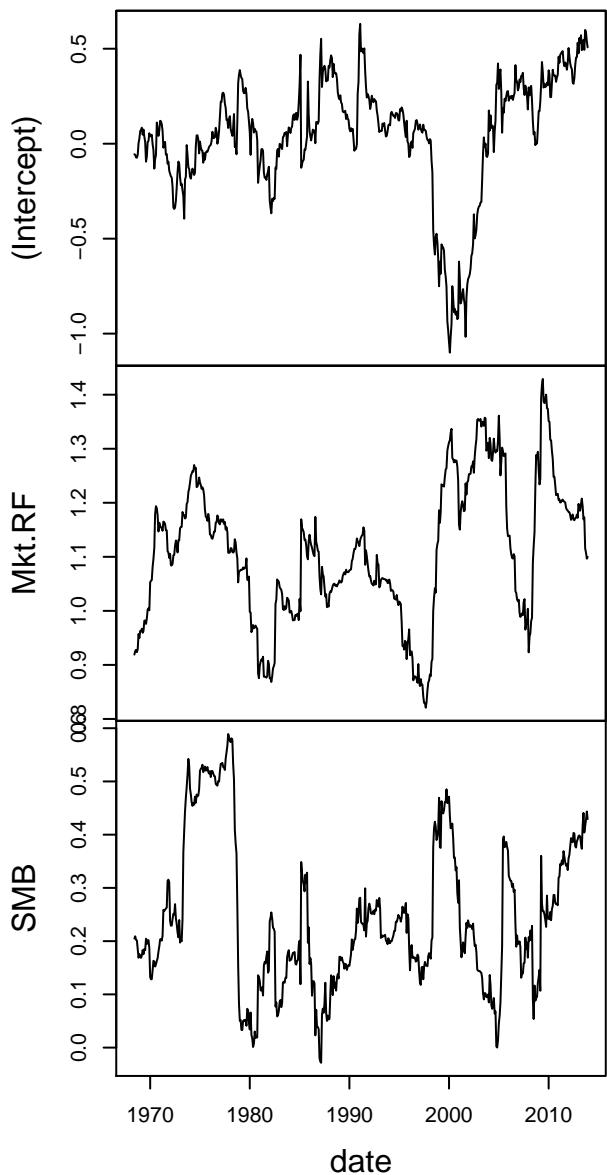
5 Factor Rolling Regression on ME3.PRIOR5 from the portfolio 25_SIZE_MM



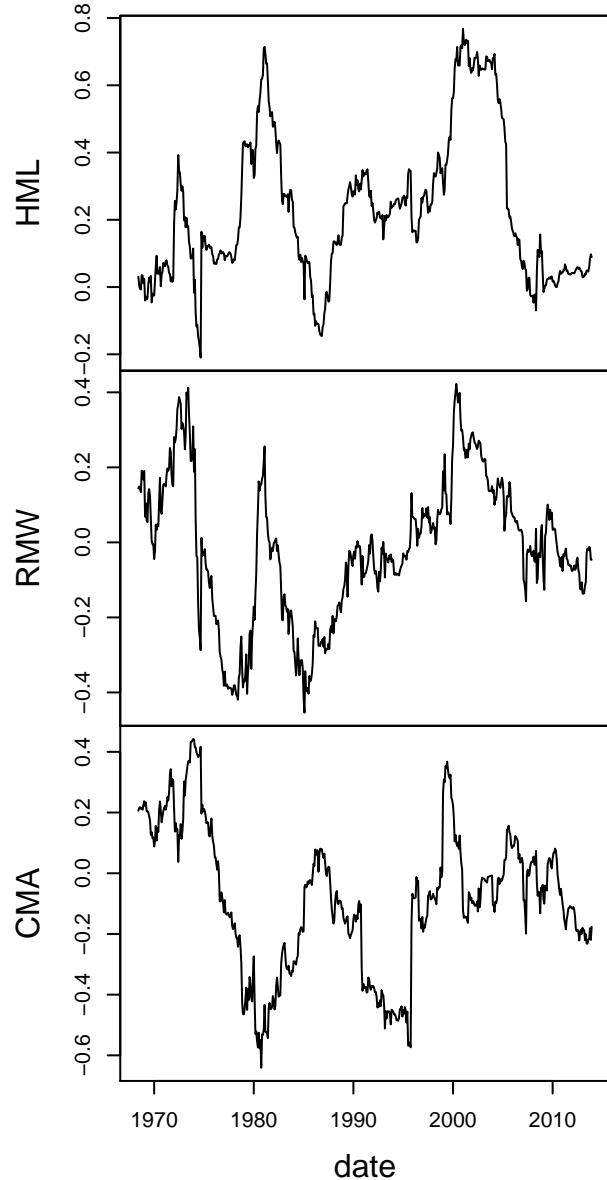
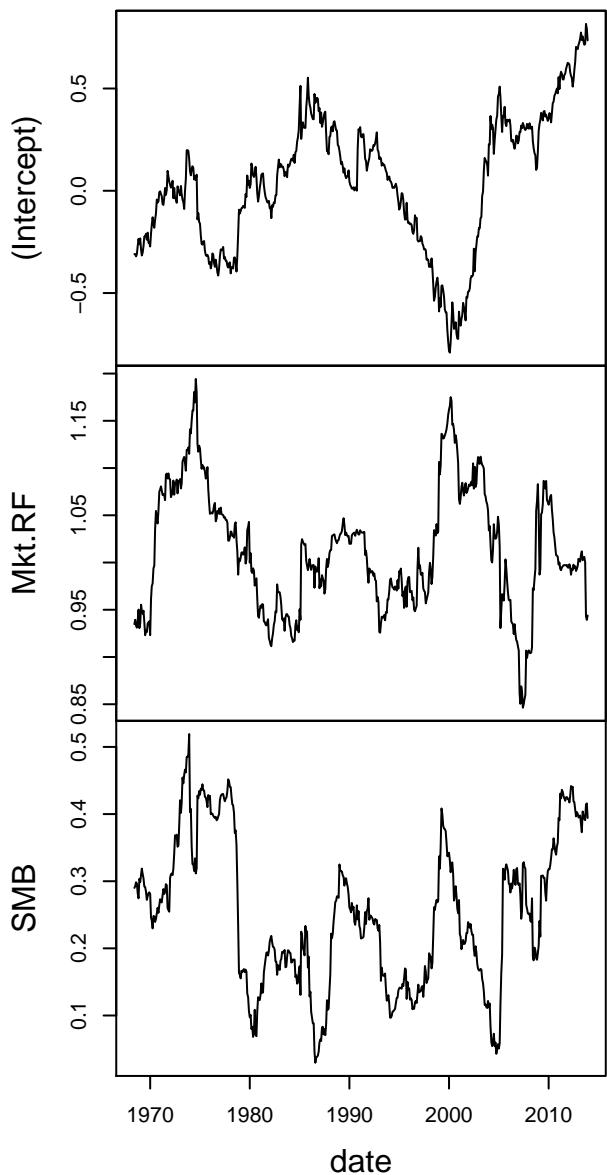
5 Factor Rolling Regression on ME4.PRIOR1 from the portfolio 25_SIZE_MM



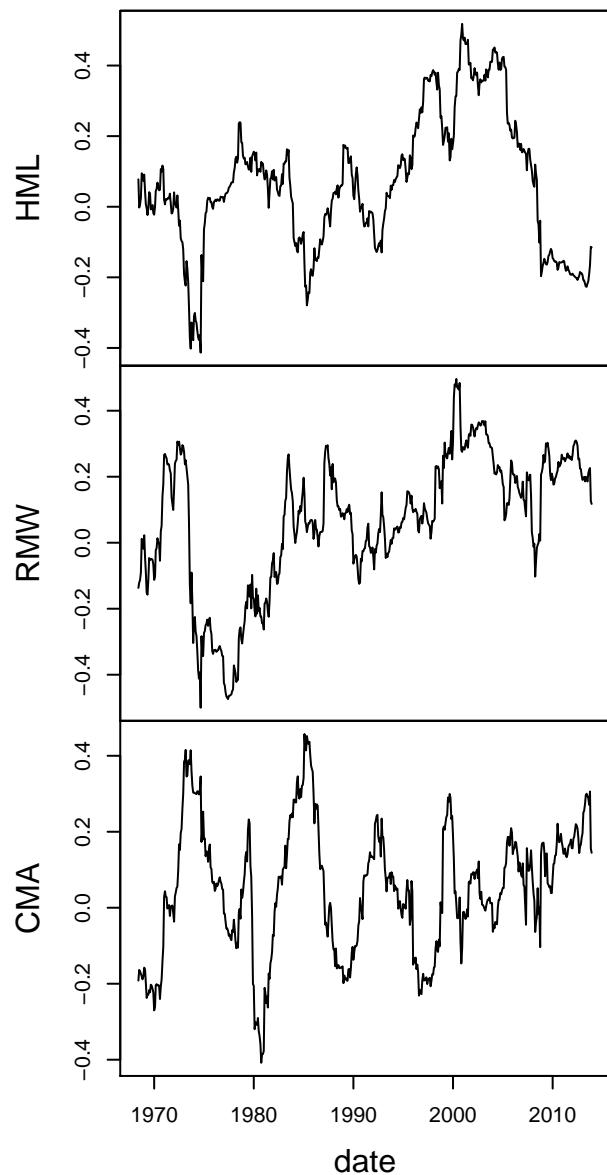
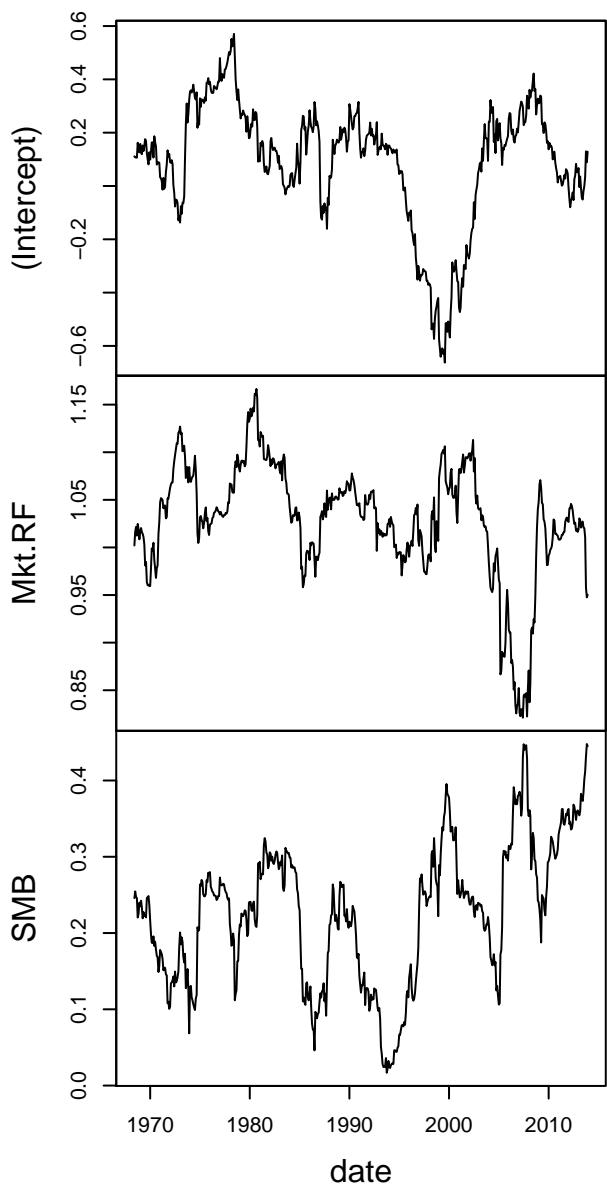
5 Factor Rolling Regression on ME4.PRIOR2 from the portfolio 25_SIZE_MM



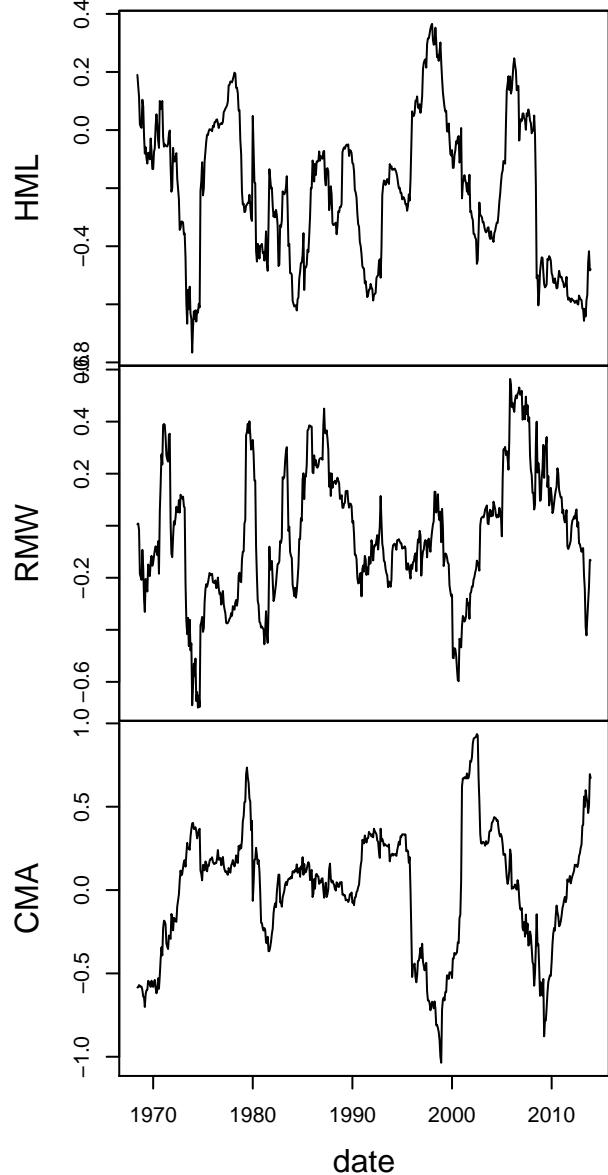
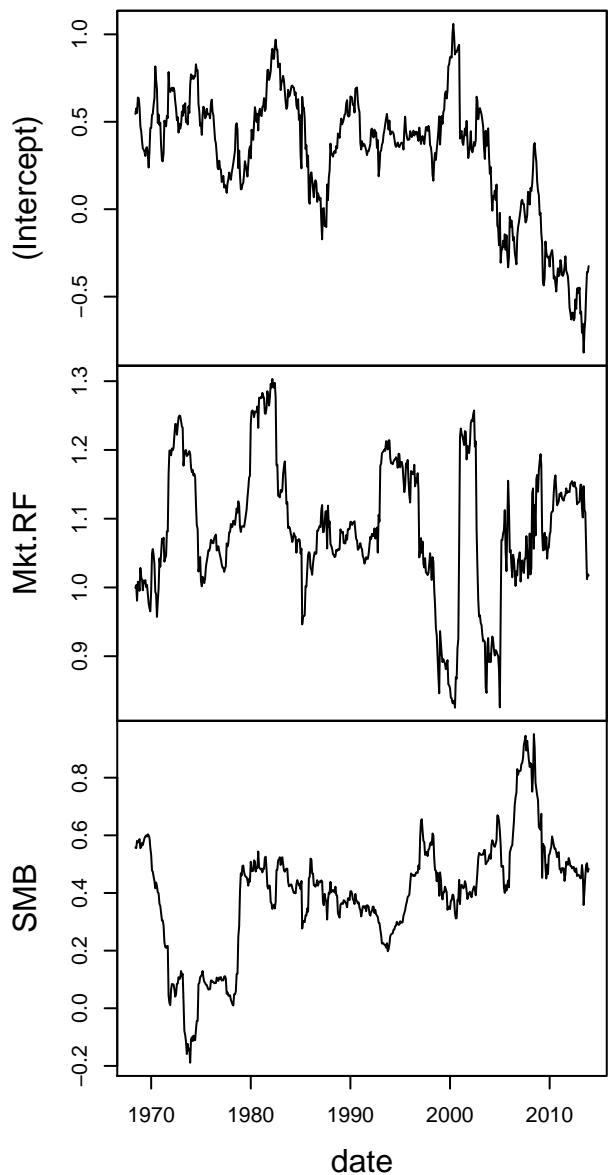
5 Factor Rolling Regression on ME4.PRIOR3 from the portfolio 25_SIZE_MM



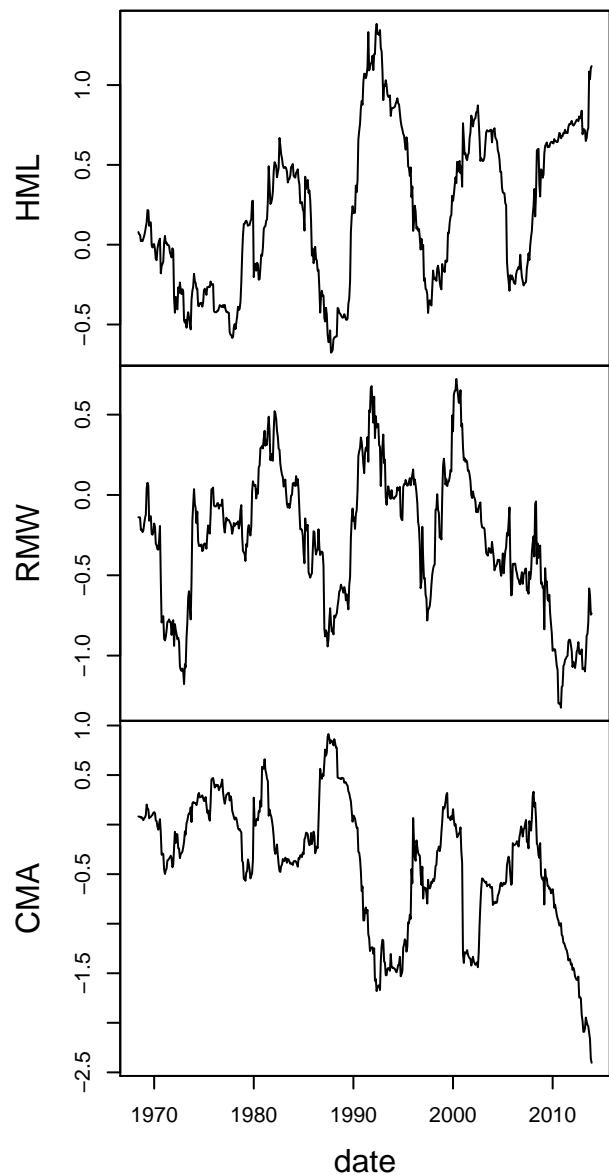
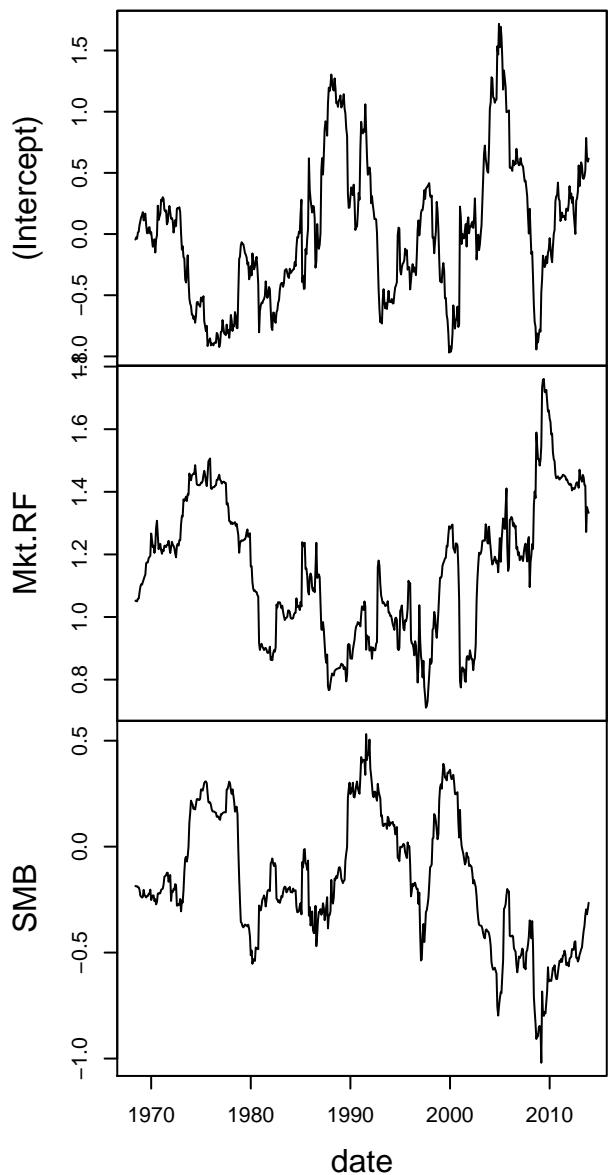
5 Factor Rolling Regression on ME4.PRIOR4 from the portfolio 25_SIZE_MM



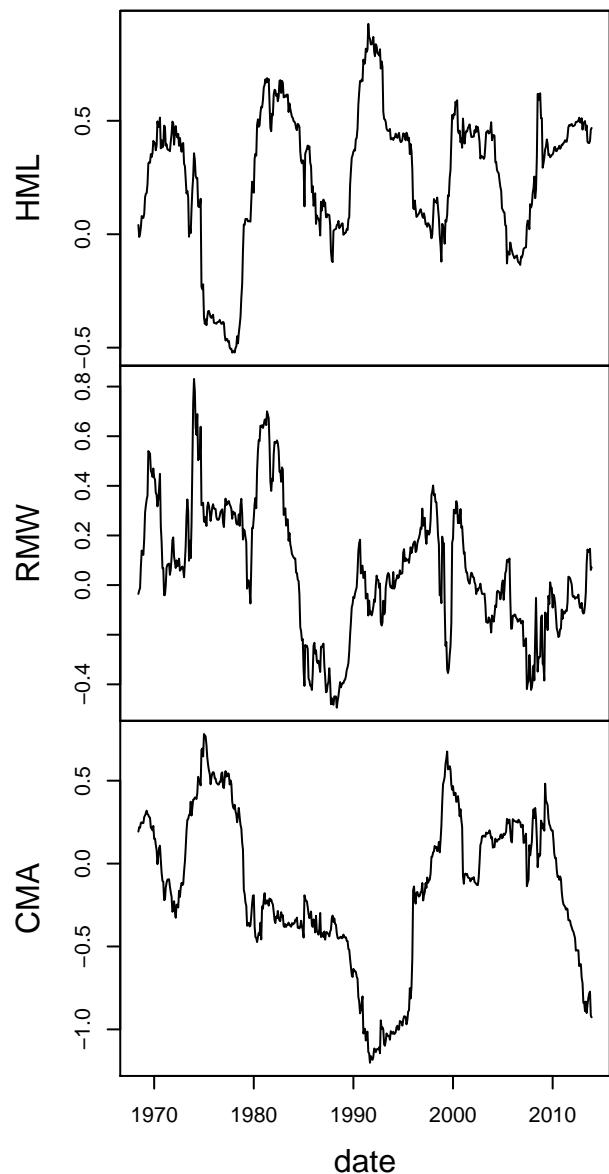
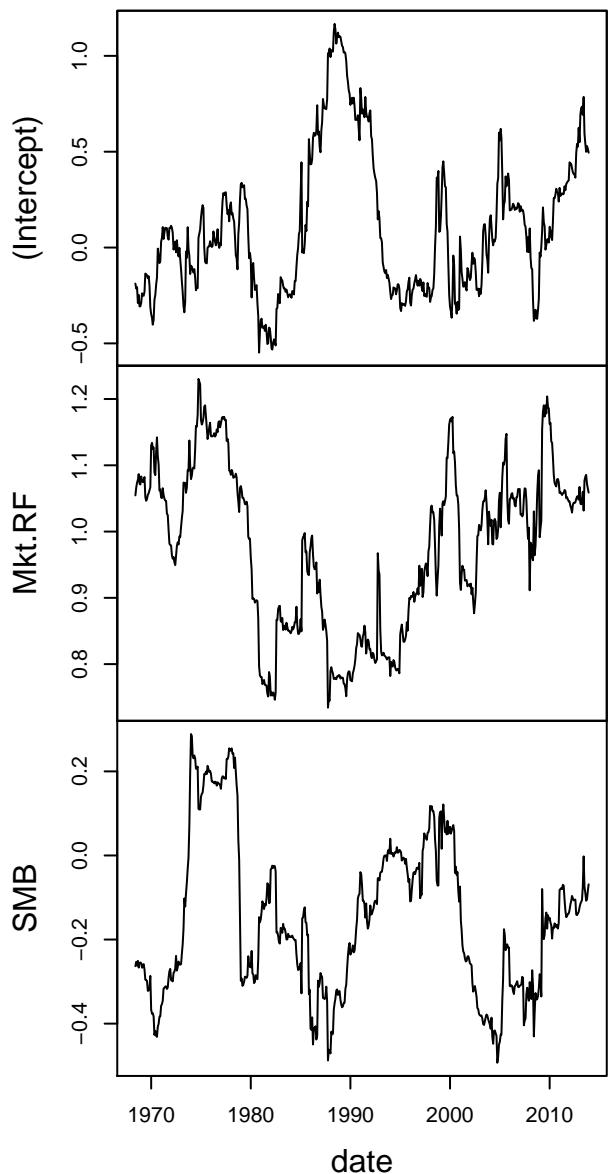
5 Factor Rolling Regression on ME4.PRIOR5 from the portfolio 25_SIZE_MM



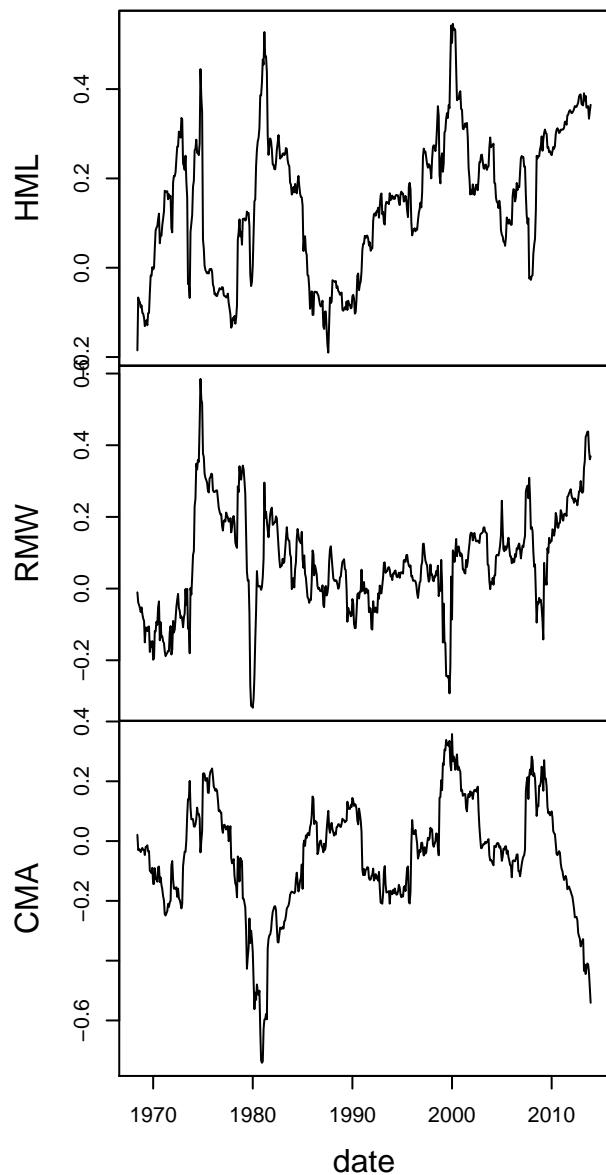
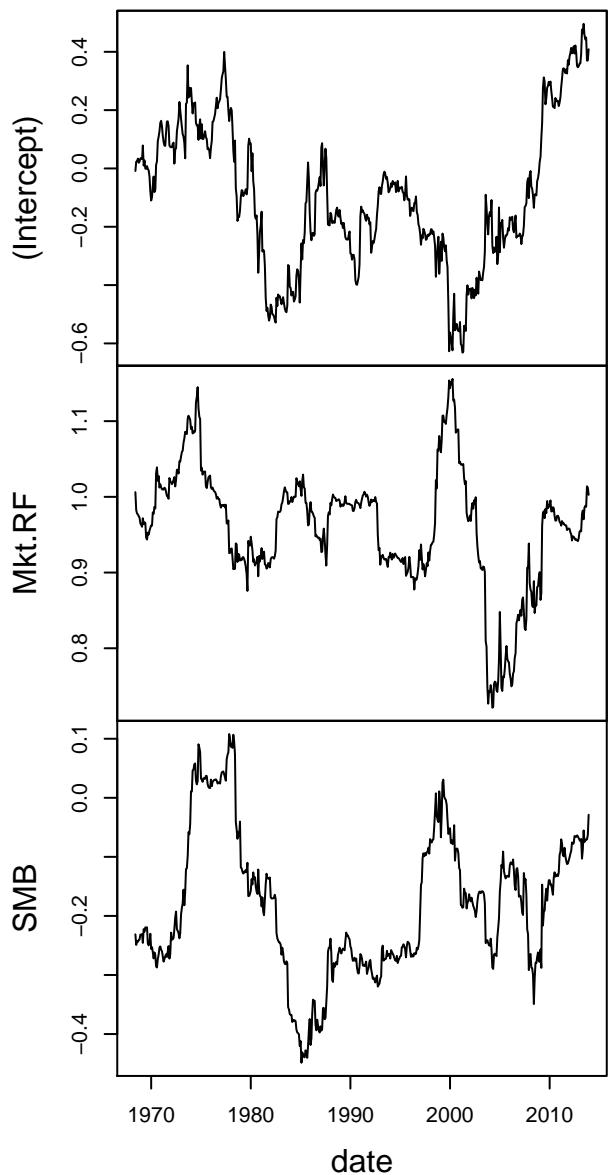
5 Factor Rolling Regression on BIG.LoPRIOR from the portfolio 25_SIZE_MM



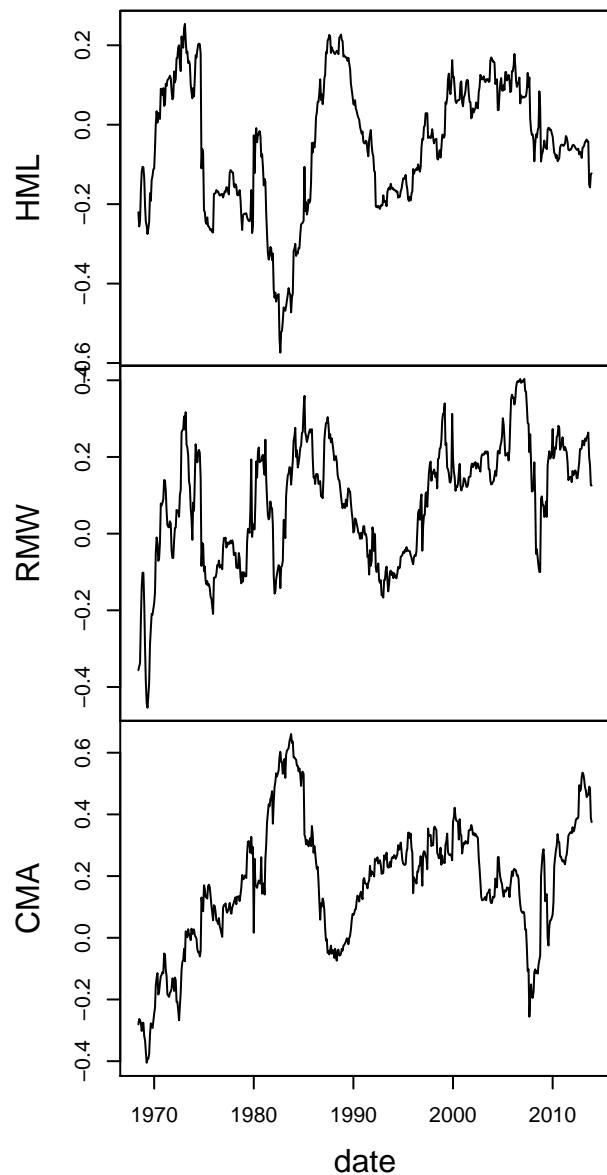
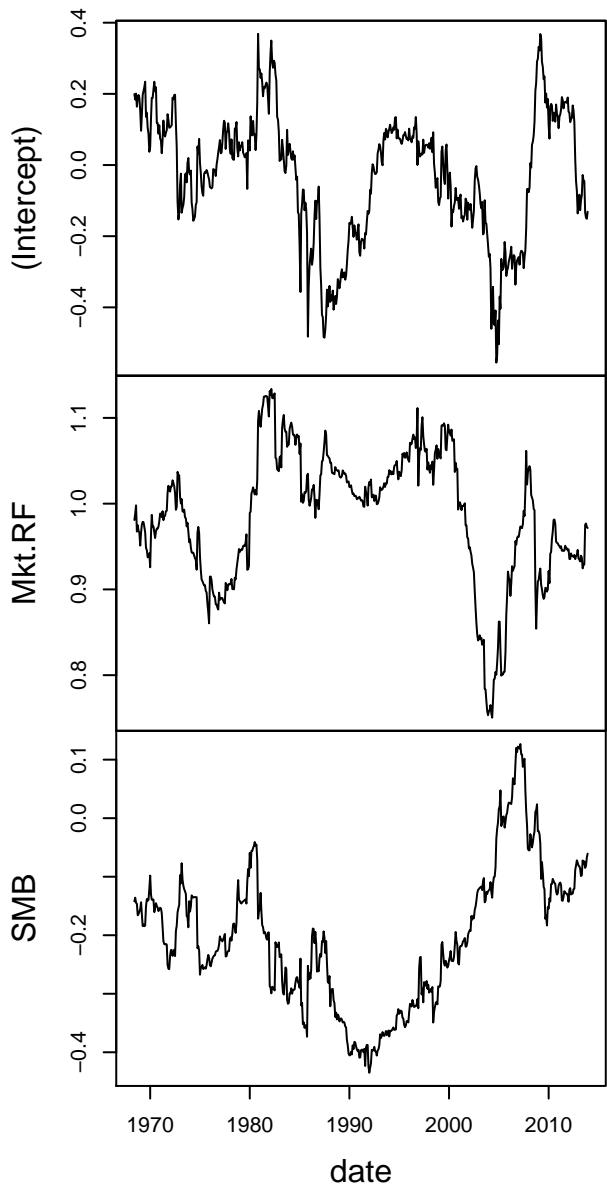
5 Factor Rolling Regression on ME5.PRIOR2 from the portfolio 25_SIZE_MM



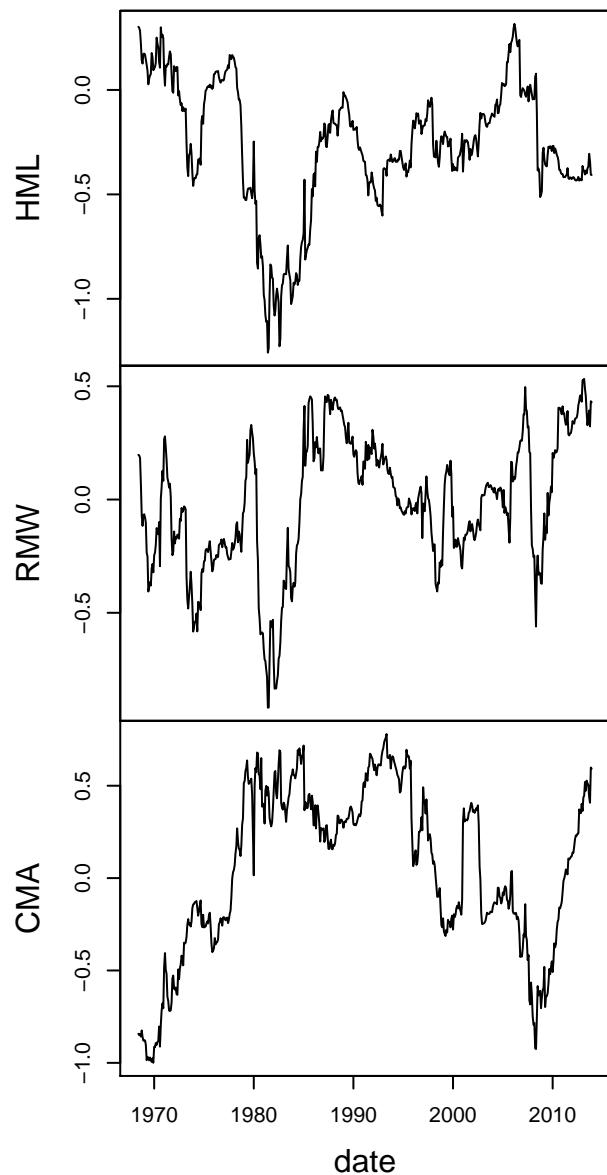
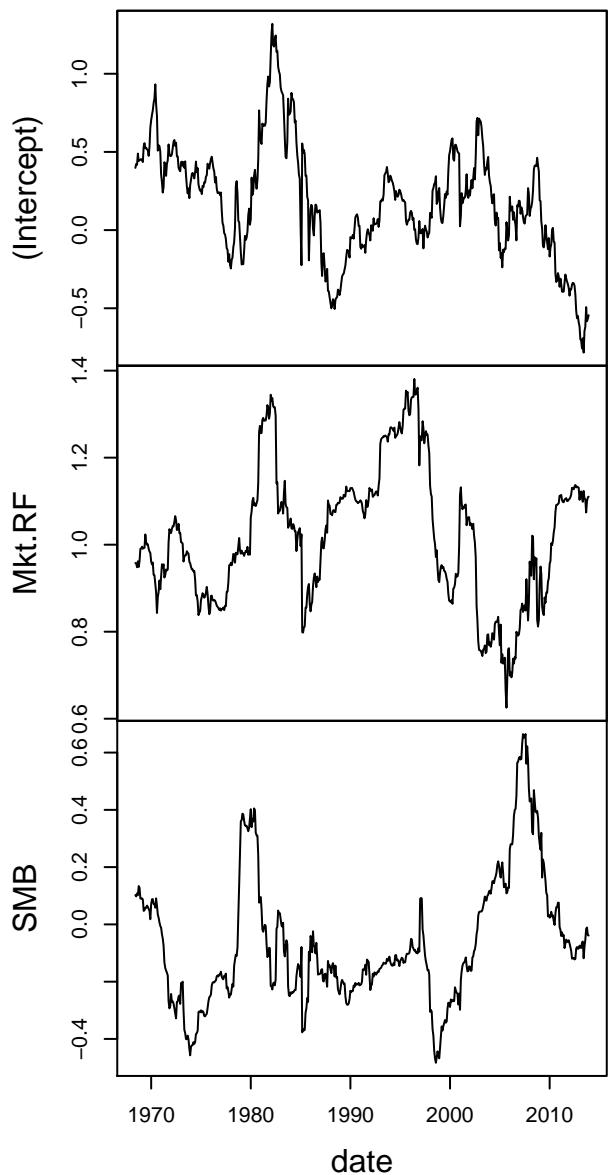
5 Factor Rolling Regression on ME5.PRIOR3 from the portfolio 25_SIZE_MM



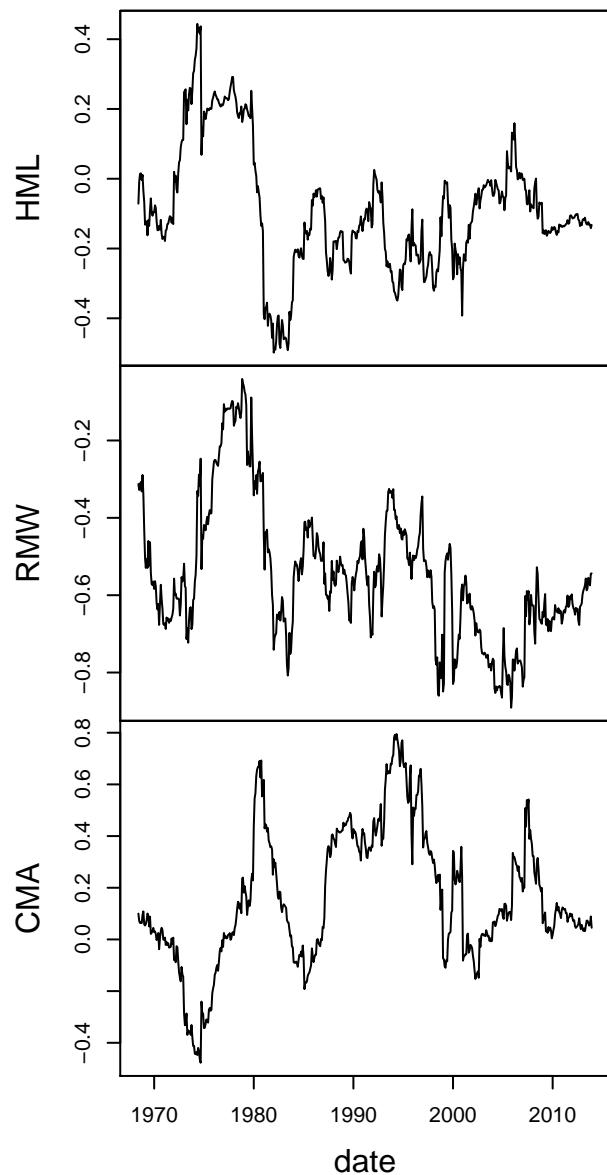
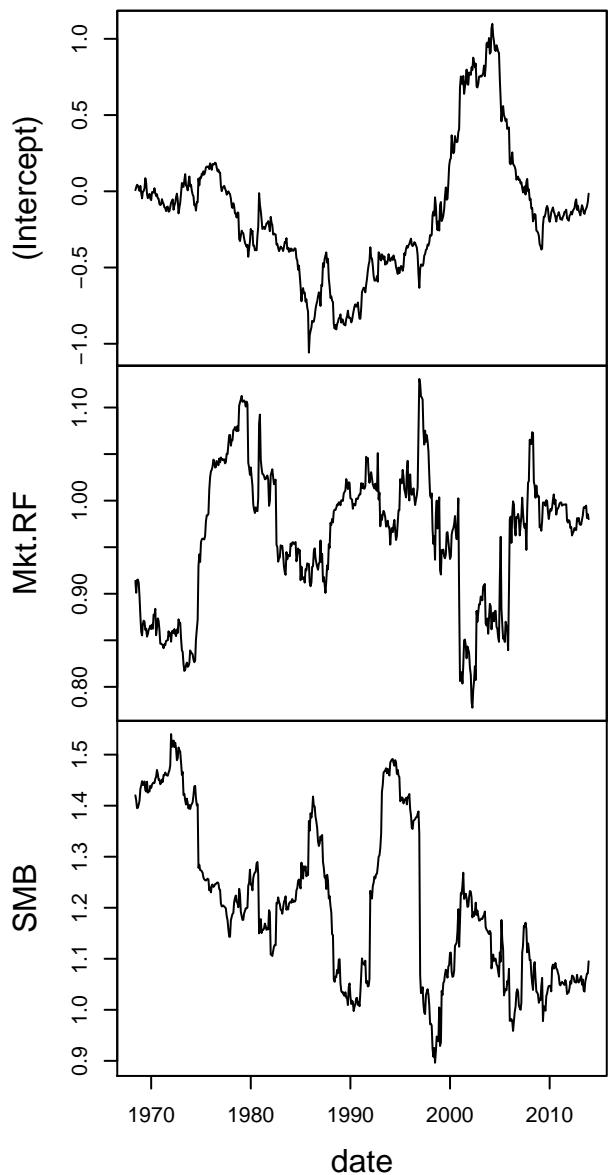
5 Factor Rolling Regression on ME5.PRIOR4 from the portfolio 25_SIZE_MM



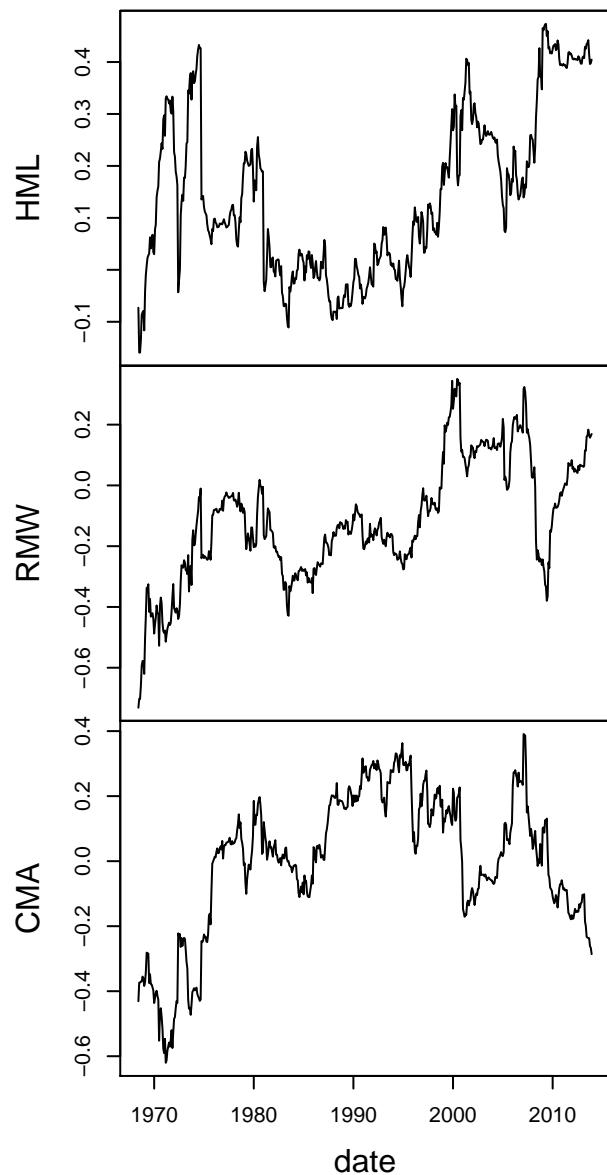
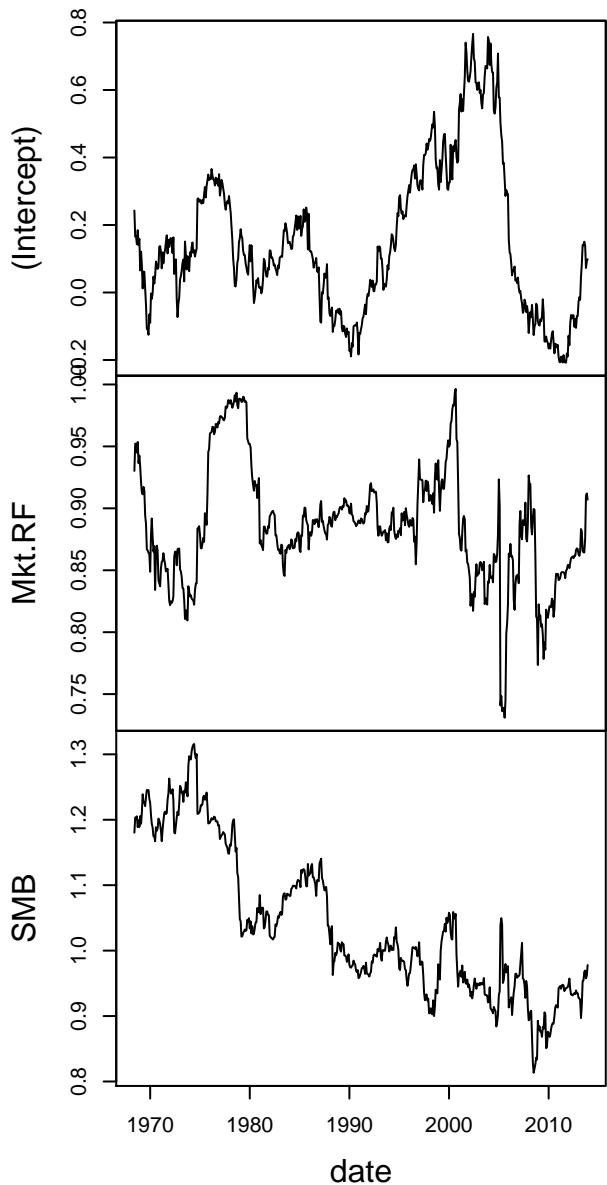
5 Factor Rolling Regression on BIG.HiPRIOR from the portfolio 25_SIZE_MM



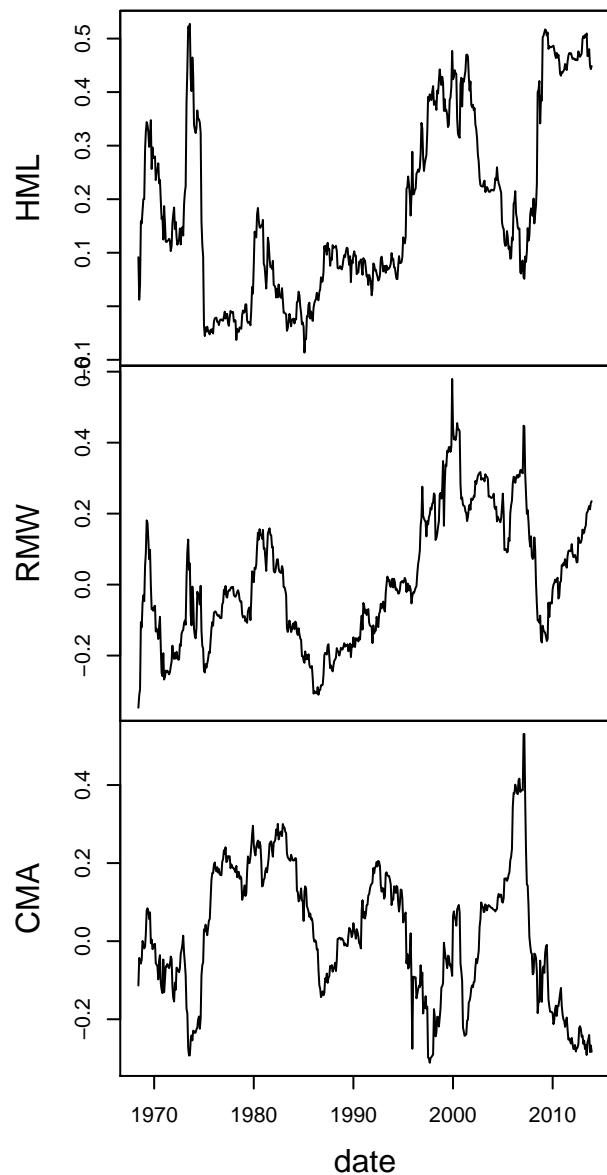
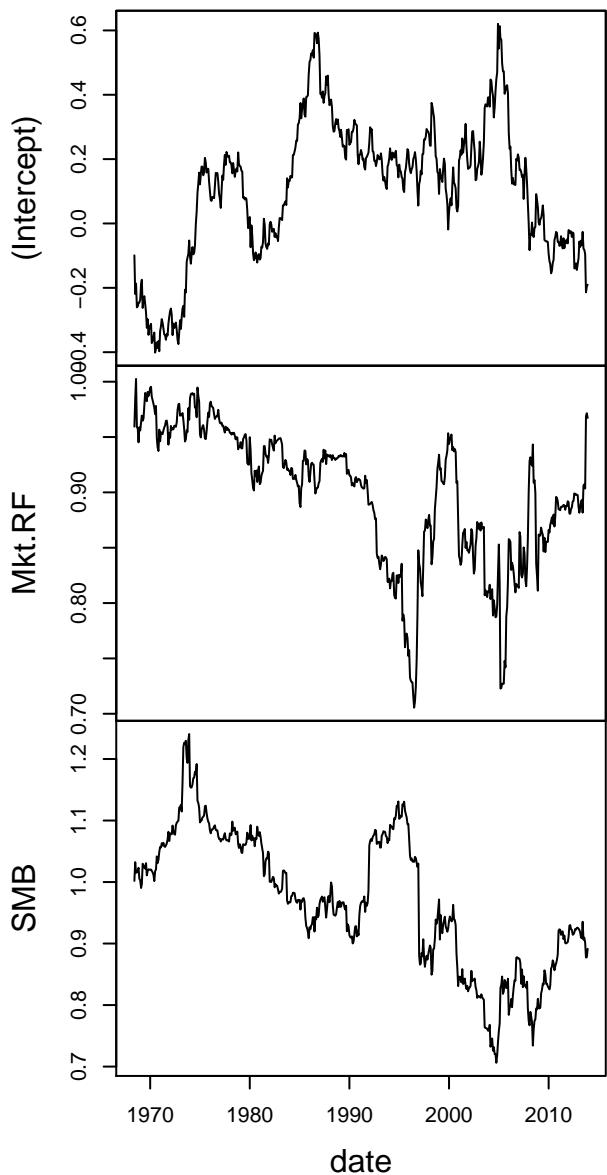
5 Factor Rolling Regression on SMALL.LoOP from the portfolio 25_SIZE_OP



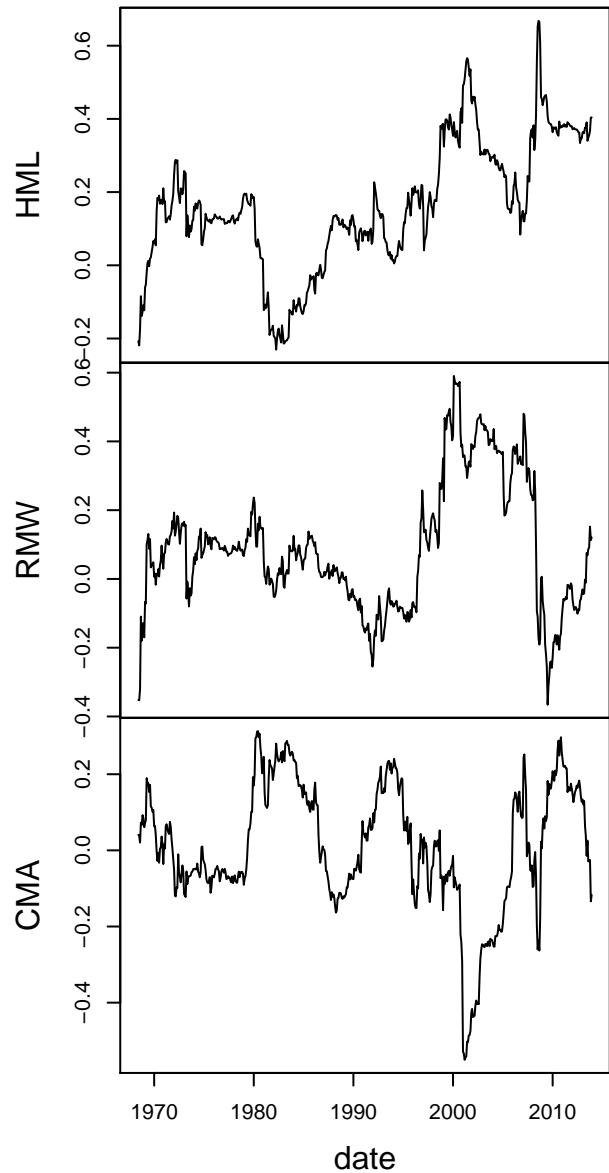
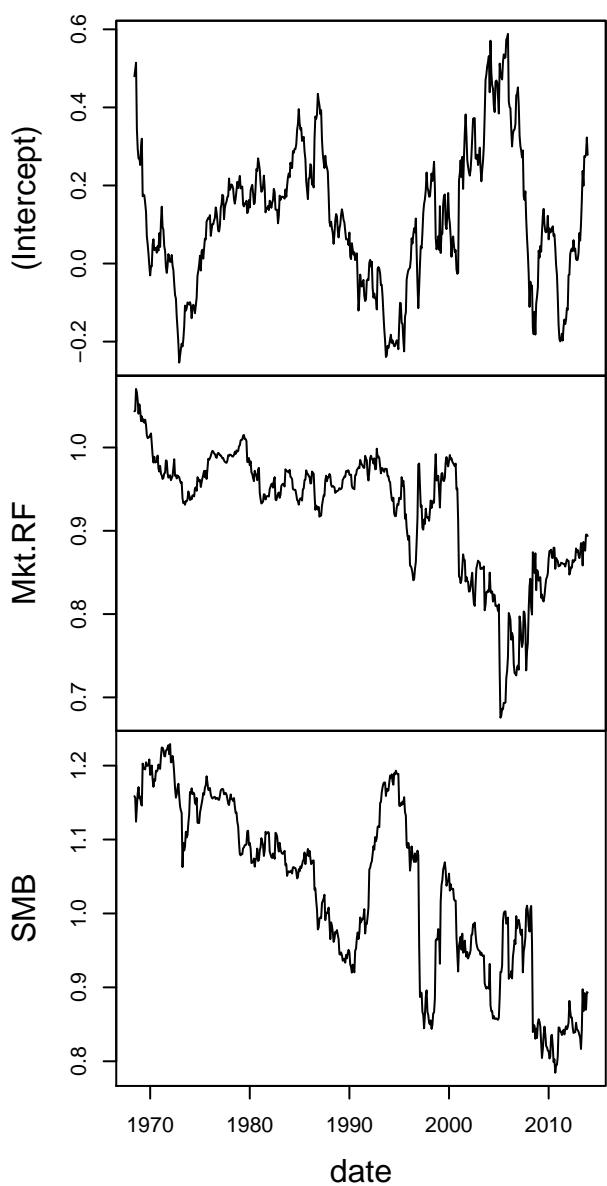
5 Factor Rolling Regression on ME1.OP2 from the portfolio 25_SIZE_OP



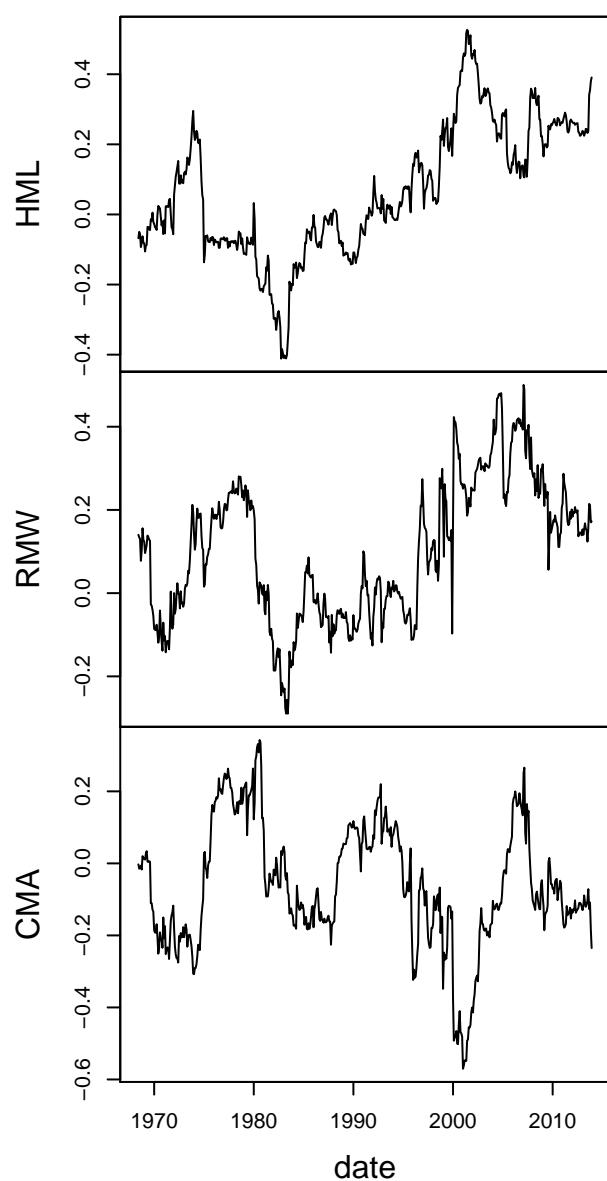
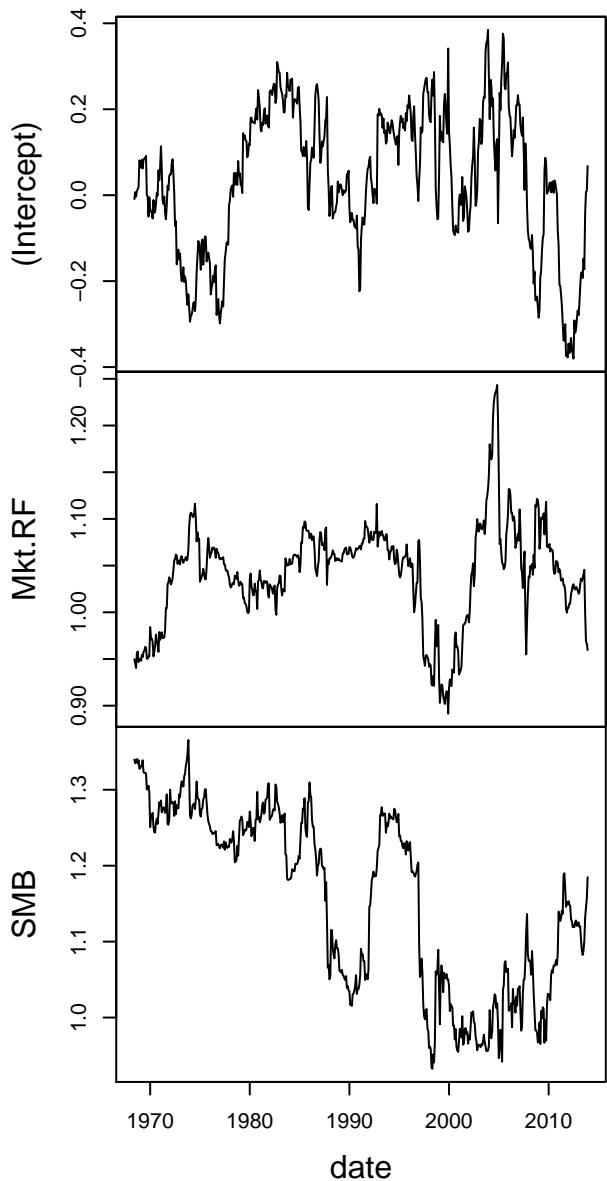
5 Factor Rolling Regression on ME1.OP3 from the portfolio 25_SIZE_OP



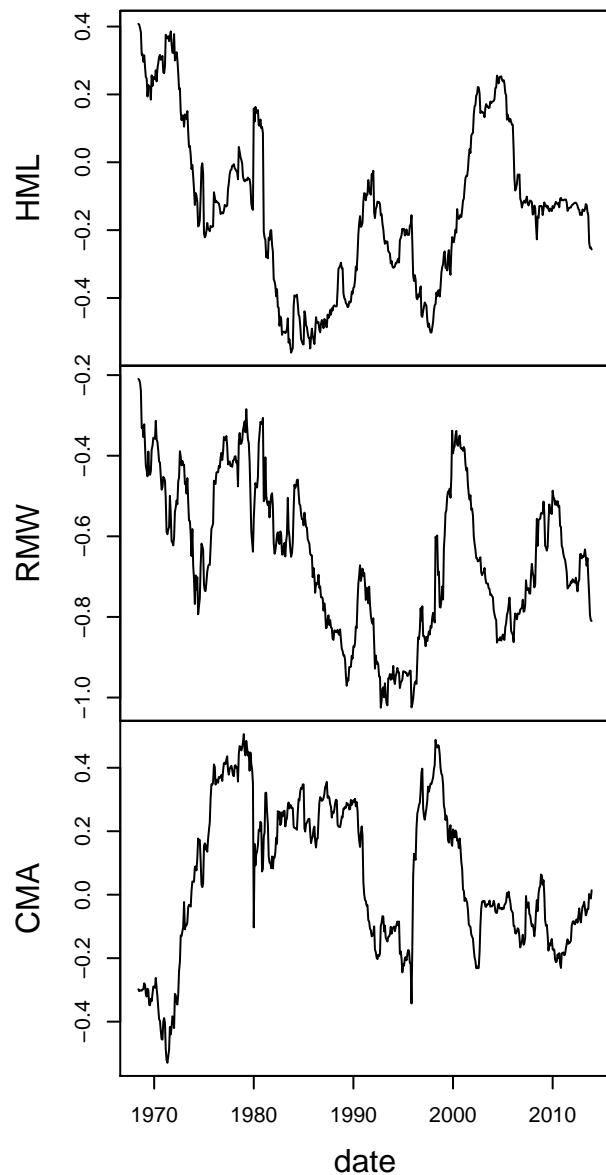
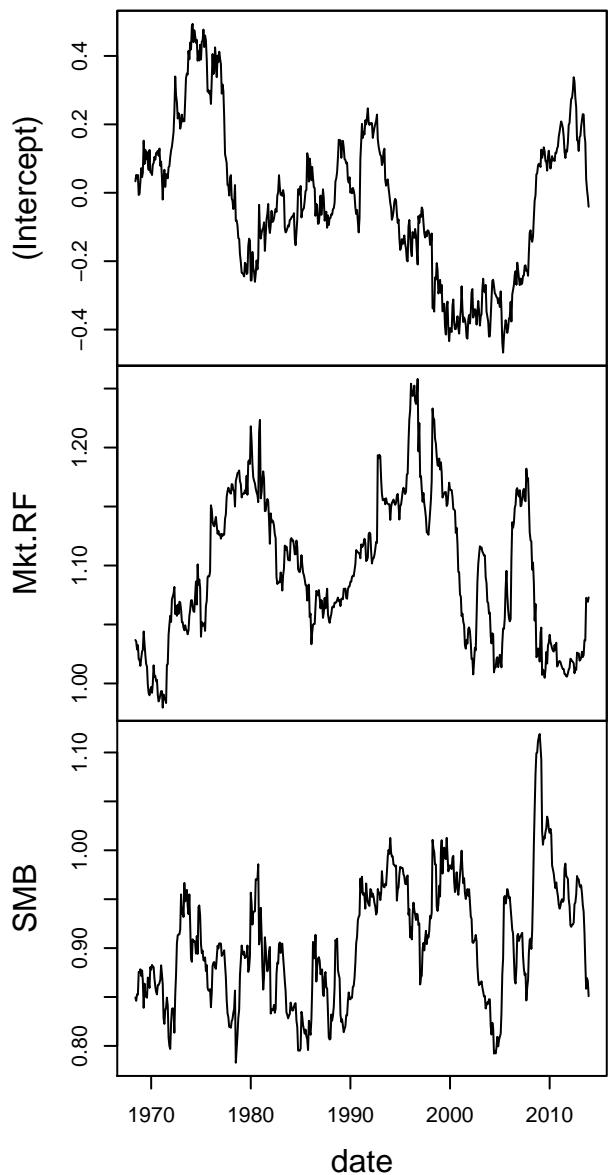
5 Factor Rolling Regression on ME1.OP4 from the portfolio 25_SIZE_OP



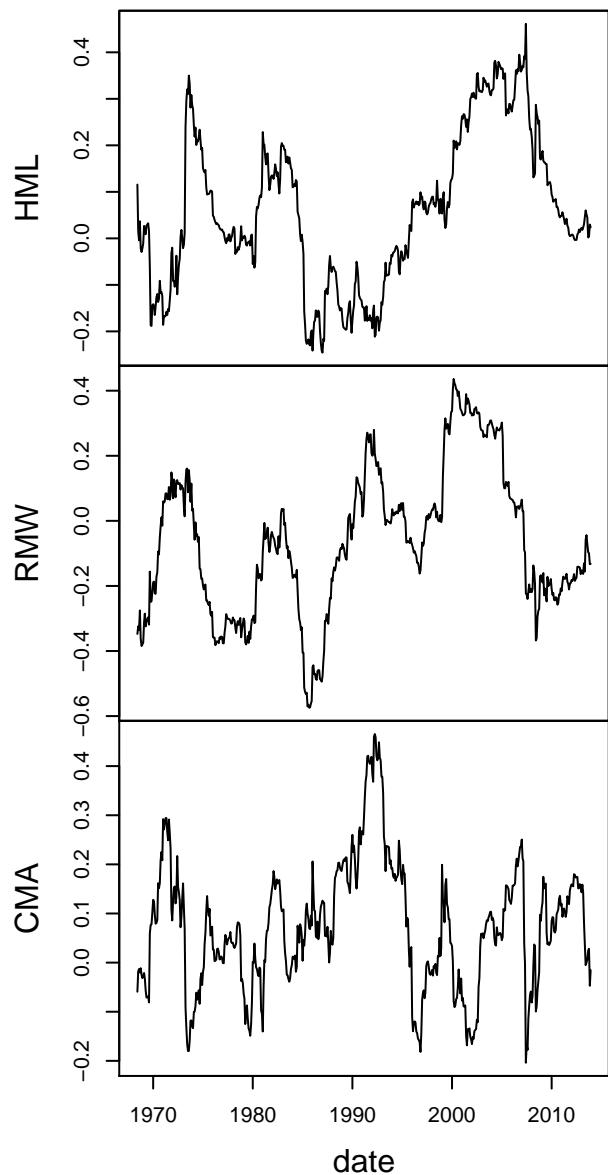
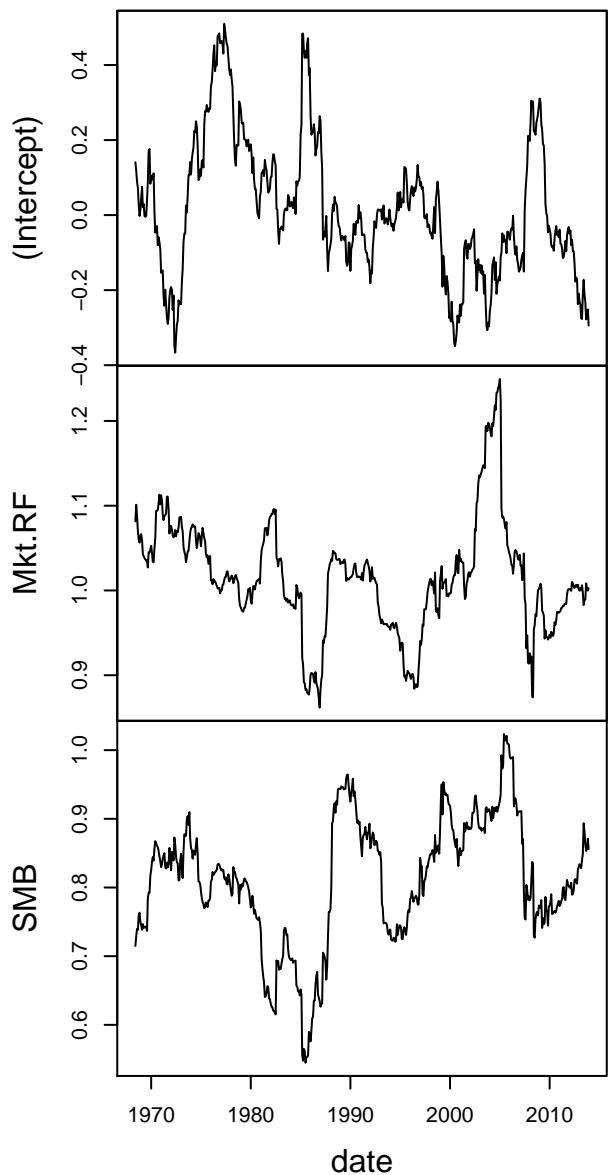
5 Factor Rolling Regression on SMALL.HiOP from the portfolio 25_SIZE_OP



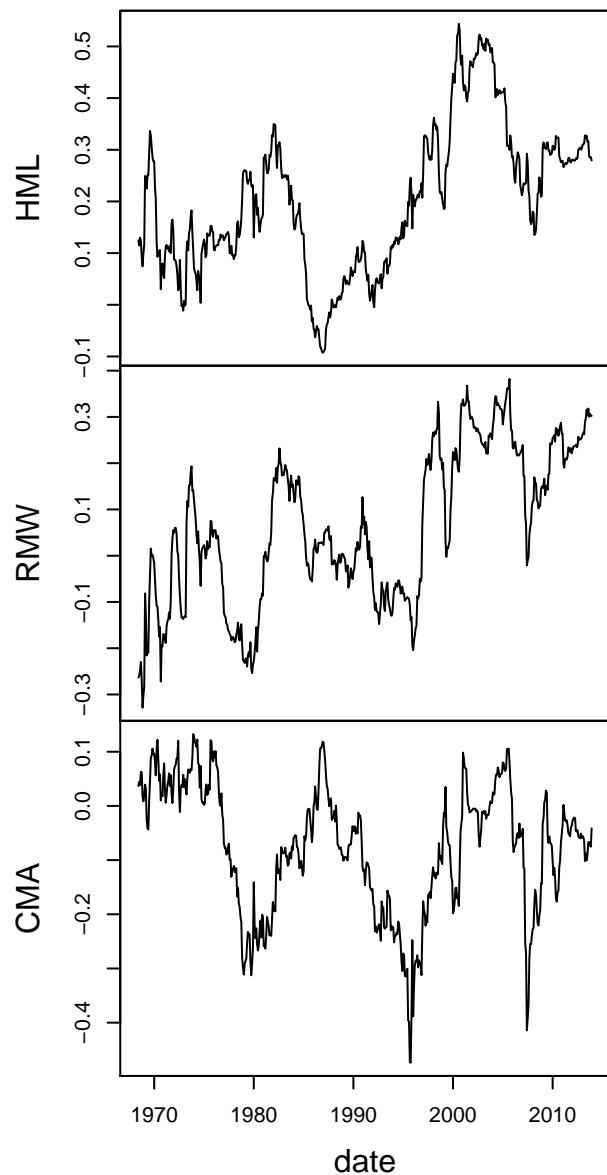
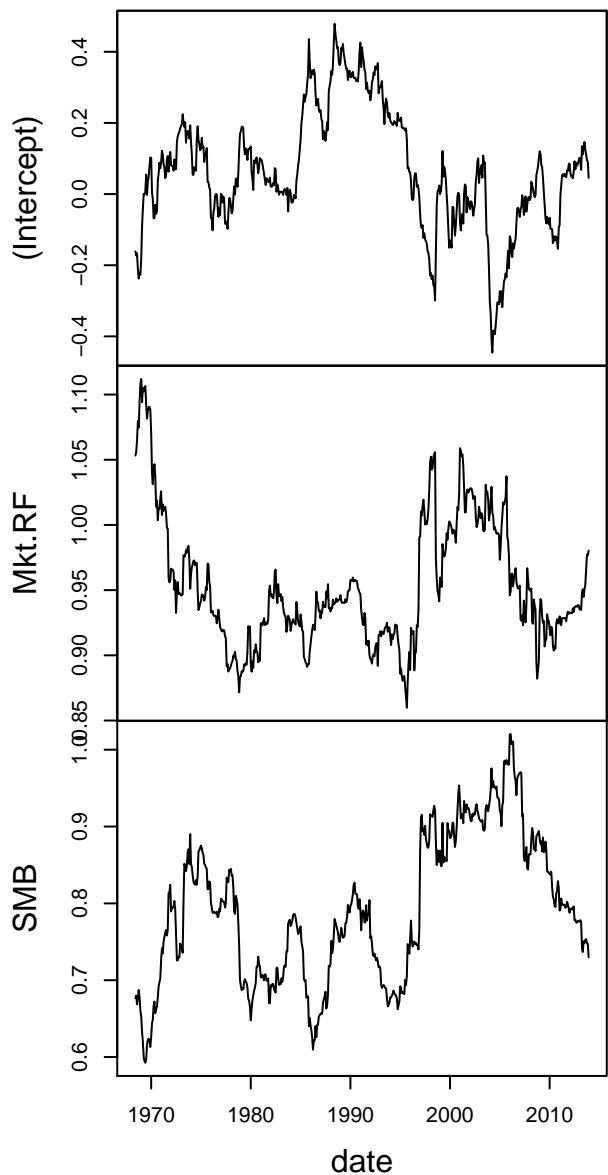
5 Factor Rolling Regression on ME2.OP1 from the portfolio 25_SIZE_OP



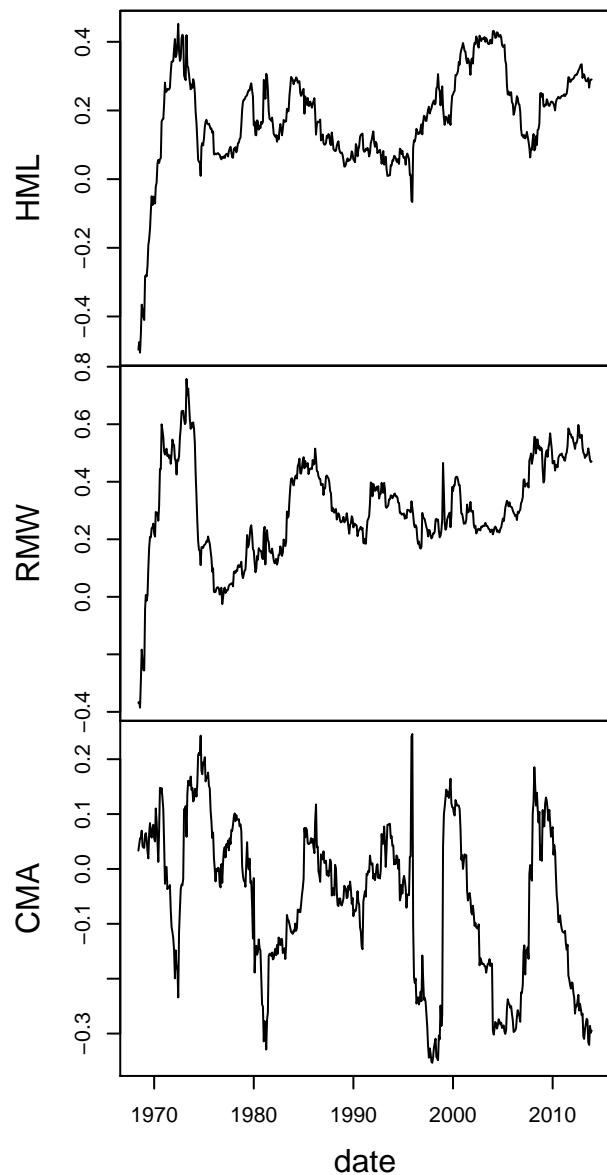
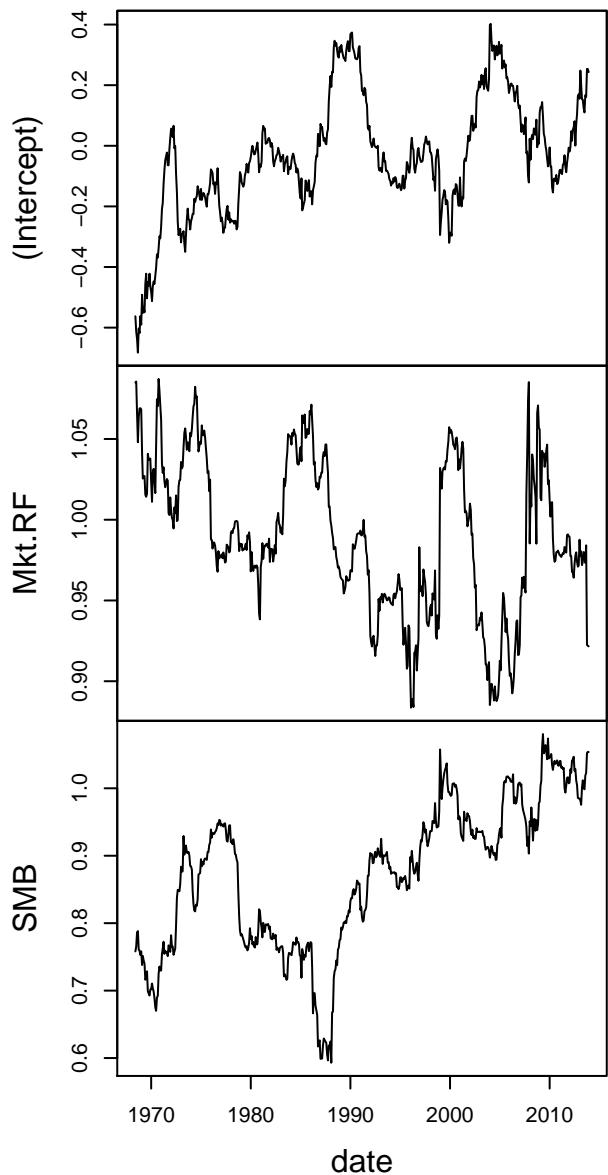
5 Factor Rolling Regression on ME2.OP2 from the portfolio 25_SIZE_OP



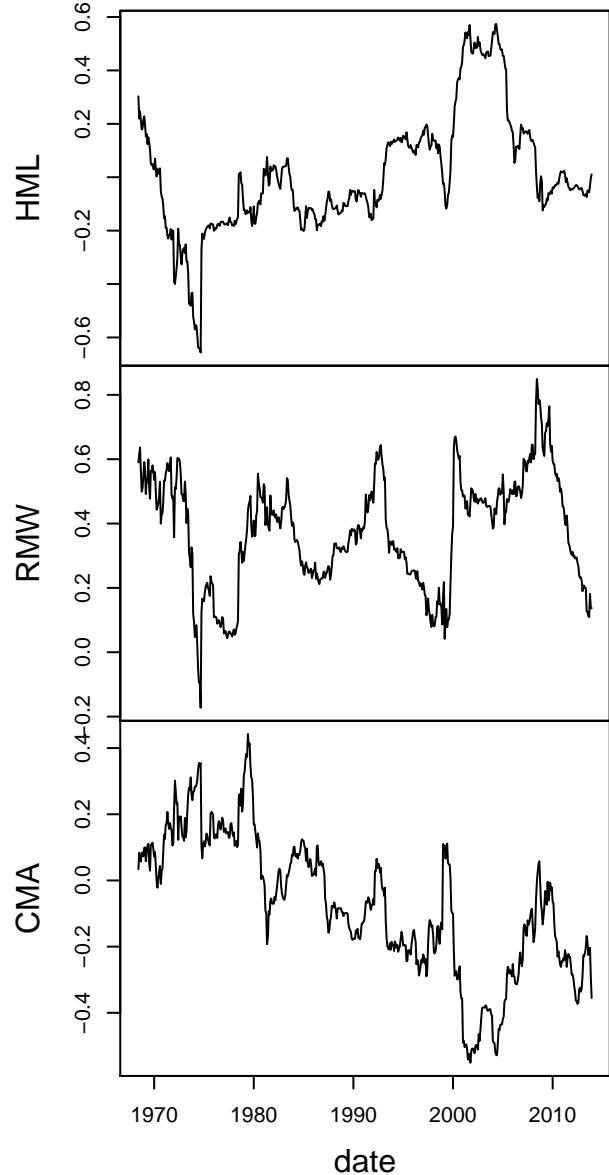
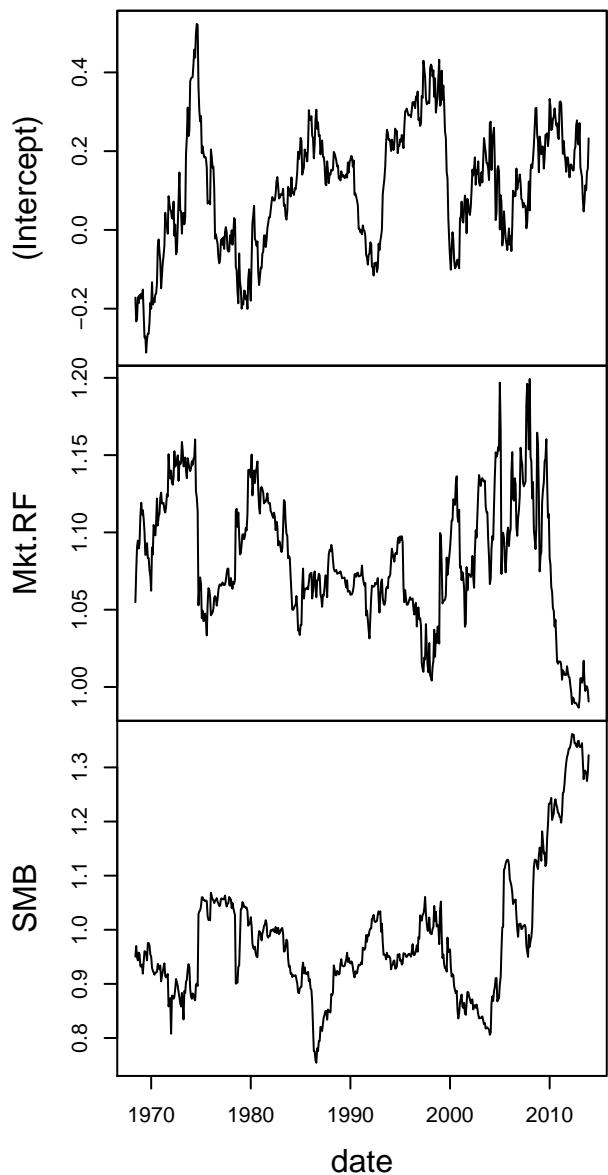
5 Factor Rolling Regression on ME2.OP3 from the portfolio 25_SIZE_OP



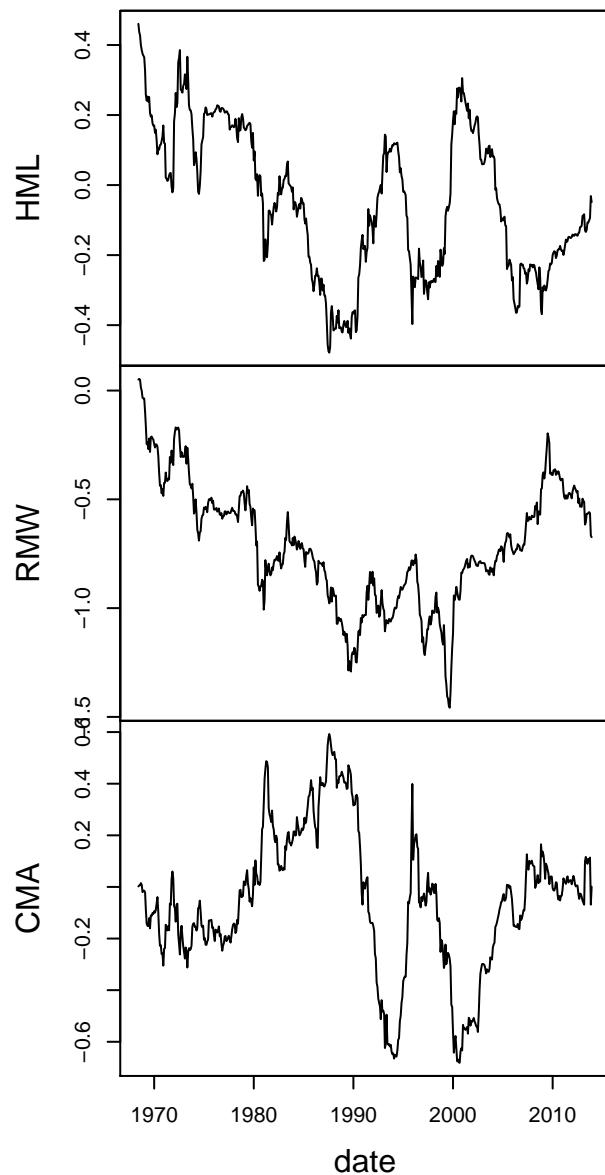
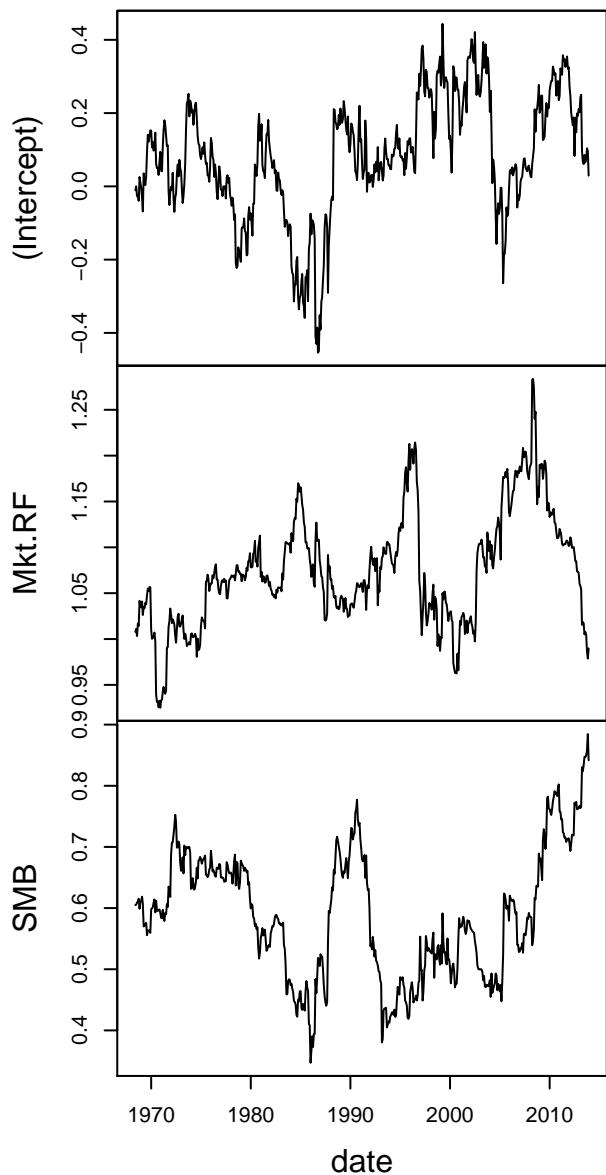
5 Factor Rolling Regression on ME2.OP4 from the portfolio 25_SIZE_OP



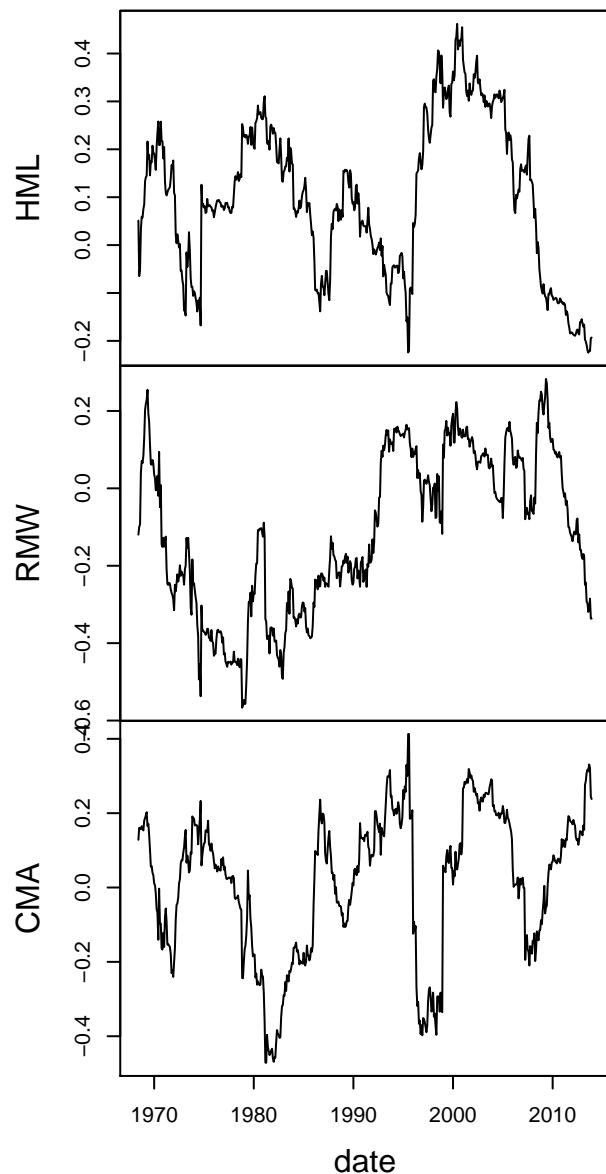
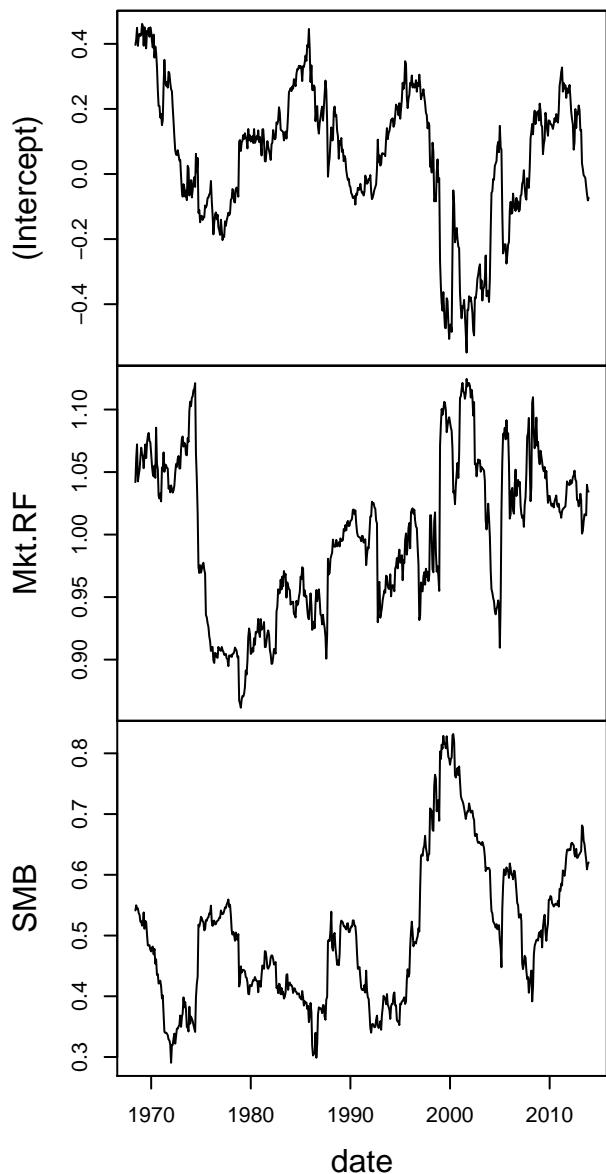
5 Factor Rolling Regression on ME2.OP5 from the portfolio 25_SIZE_OP



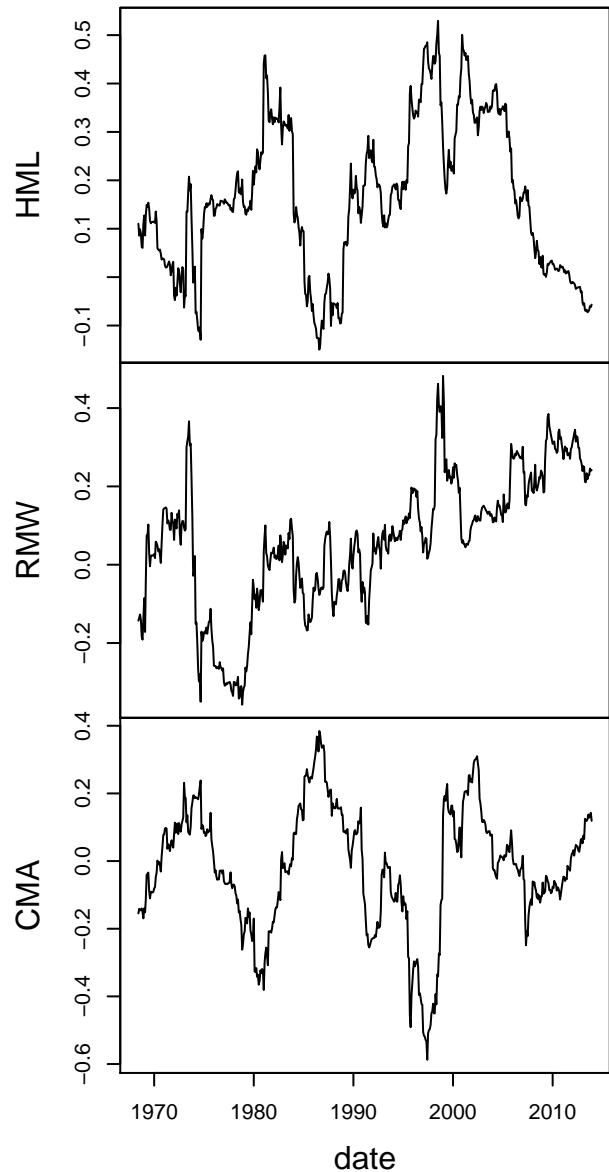
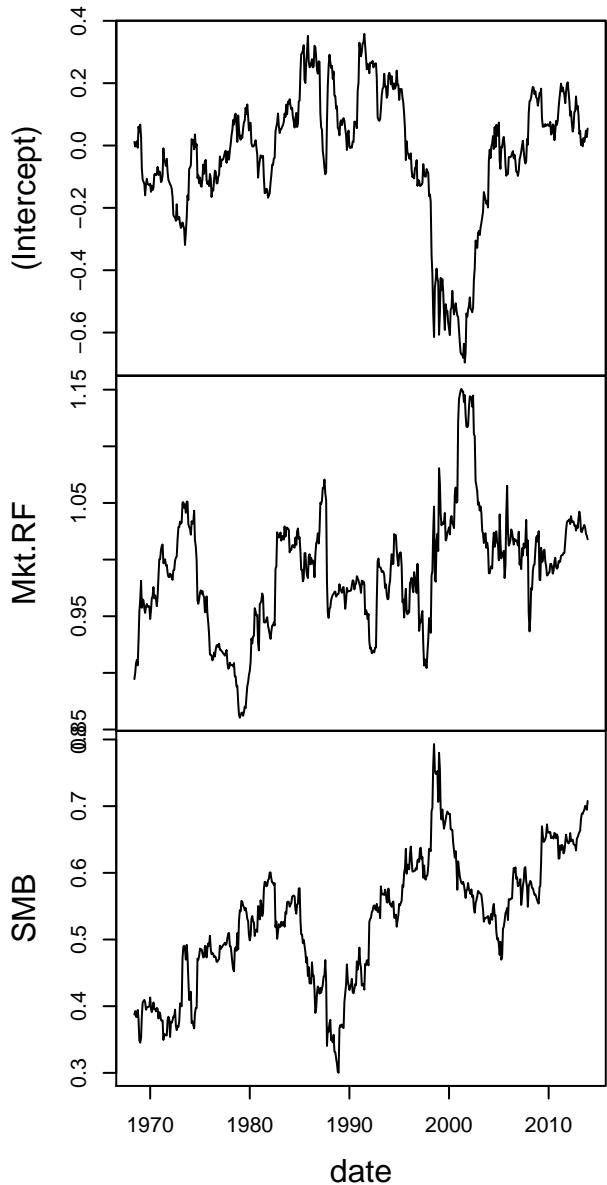
5 Factor Rolling Regression on ME3.OP1 from the portfolio 25_SIZE_OP



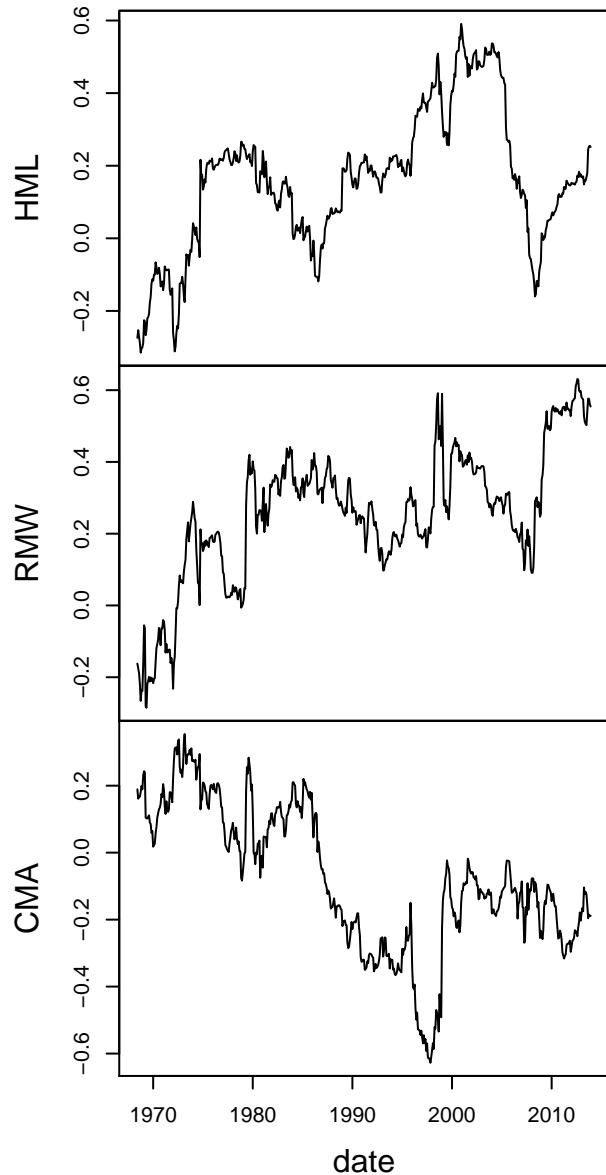
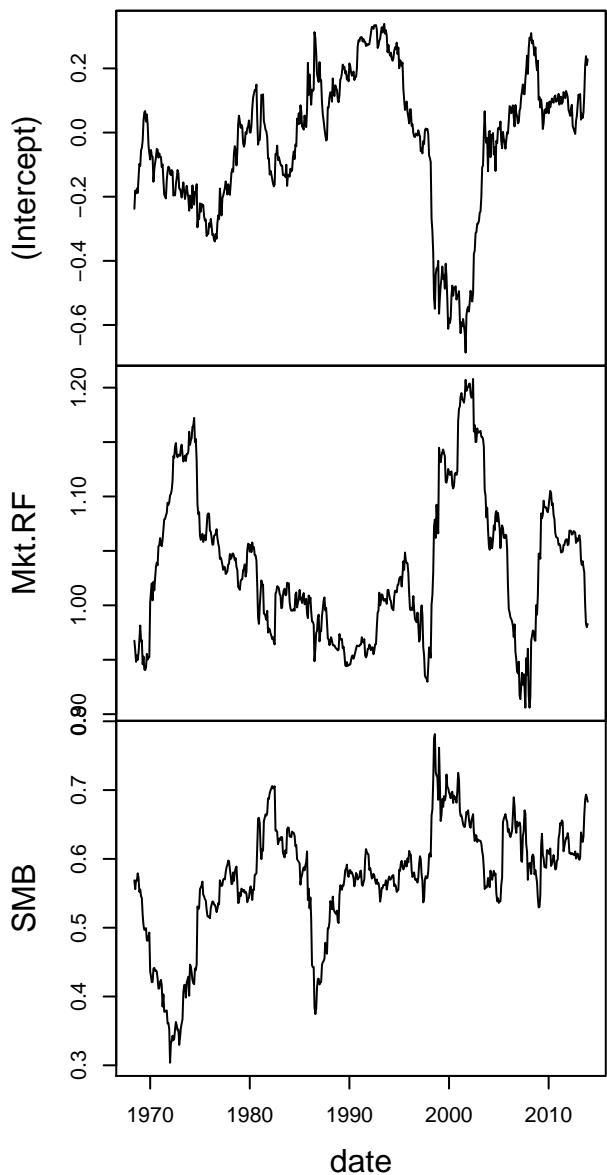
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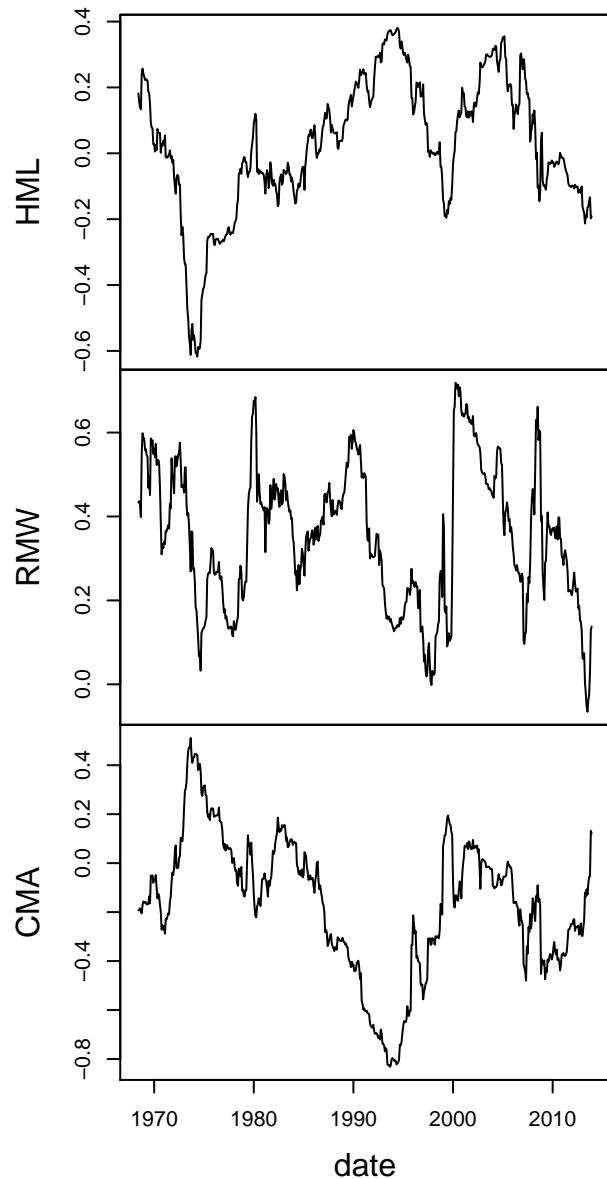
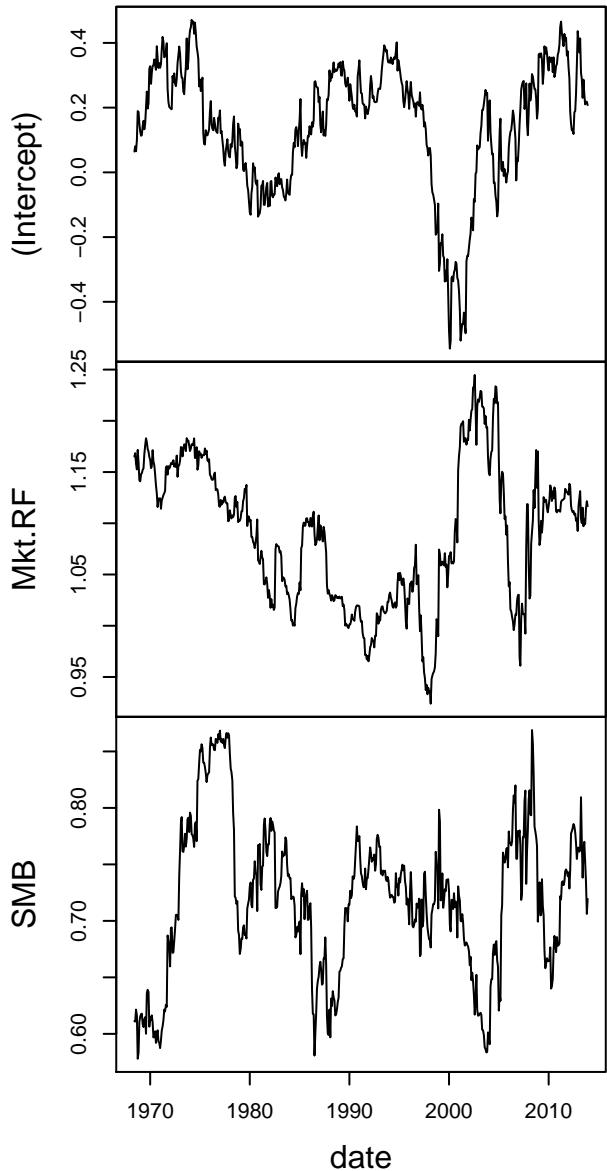
5 Factor Rolling Regression on ME3.OP3 from the portfolio 25_SIZE_OP



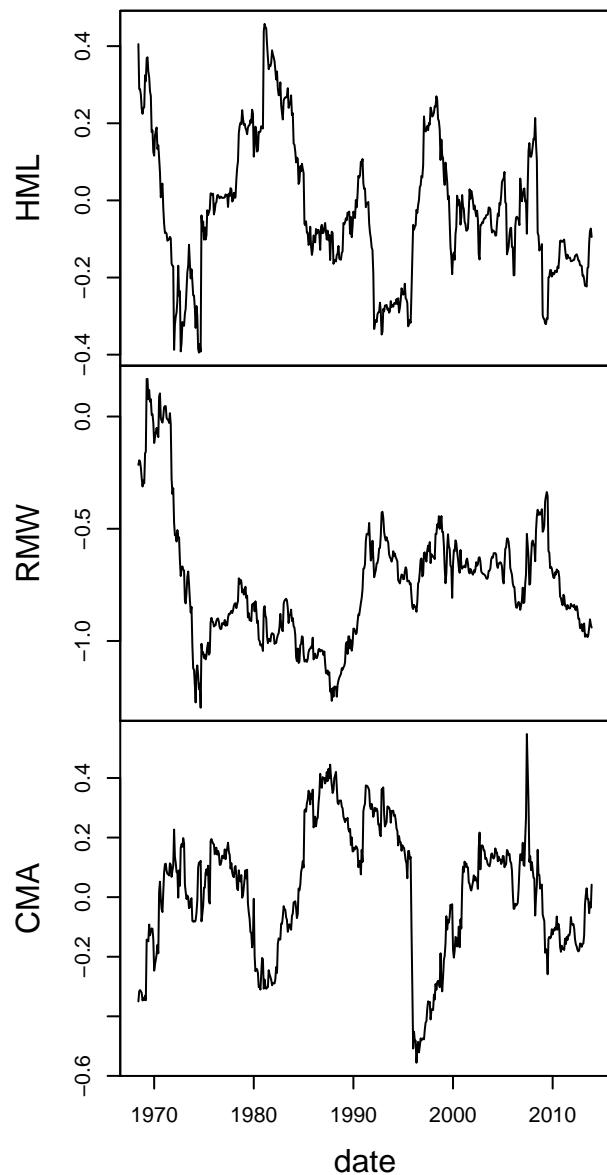
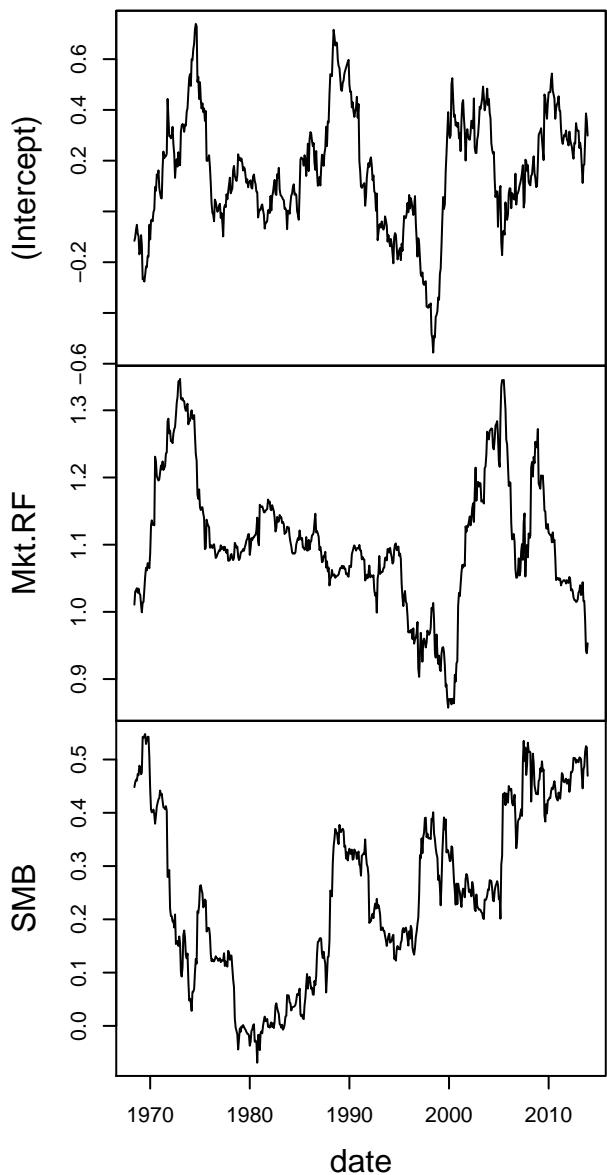
5 Factor Rolling Regression on ME3.OP4 from the portfolio 25_SIZE_OP



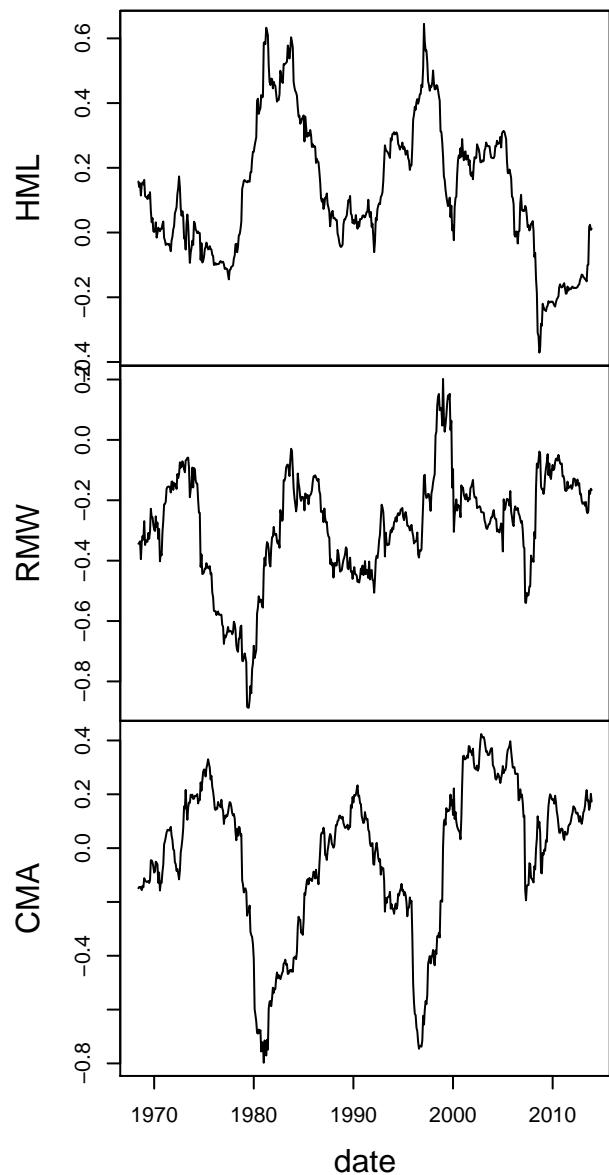
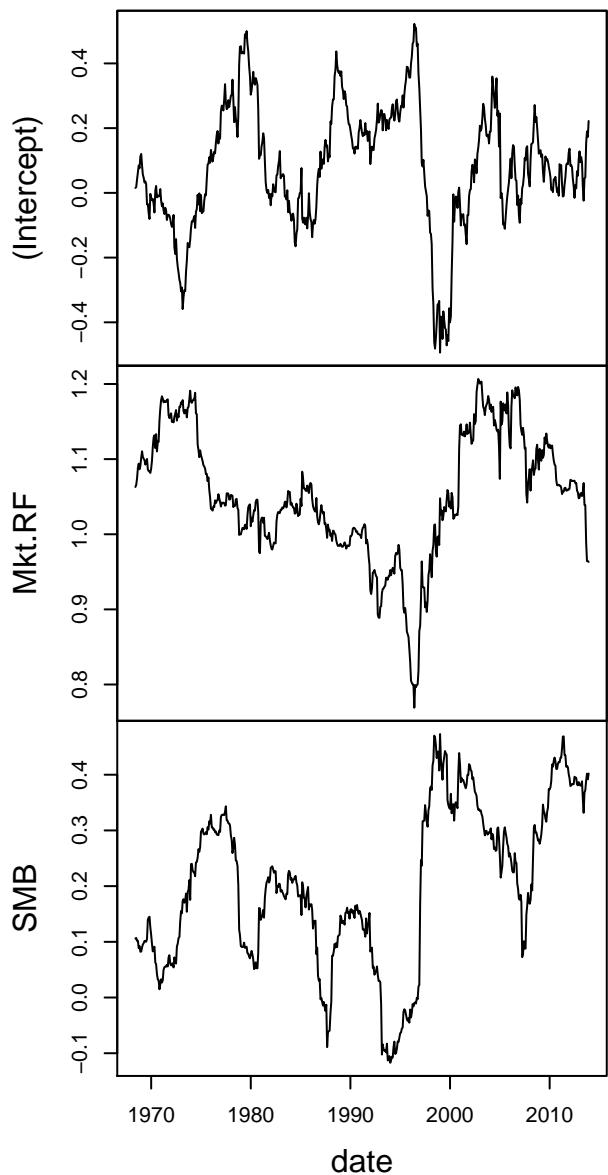
5 Factor Rolling Regression on ME3.OP5 from the portfolio 25_SIZE_OP



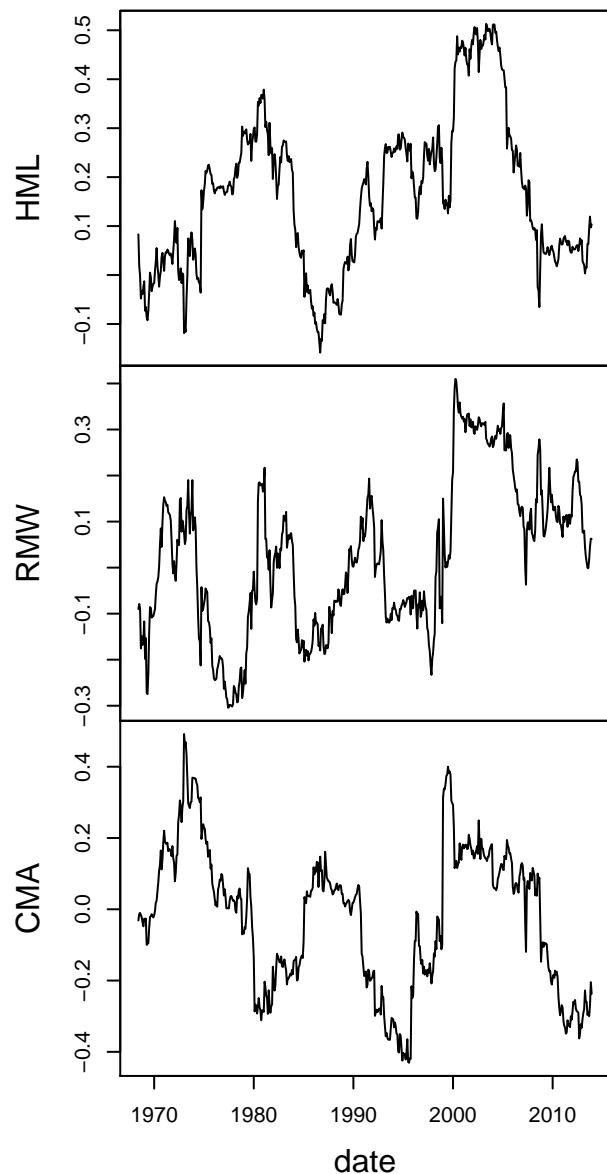
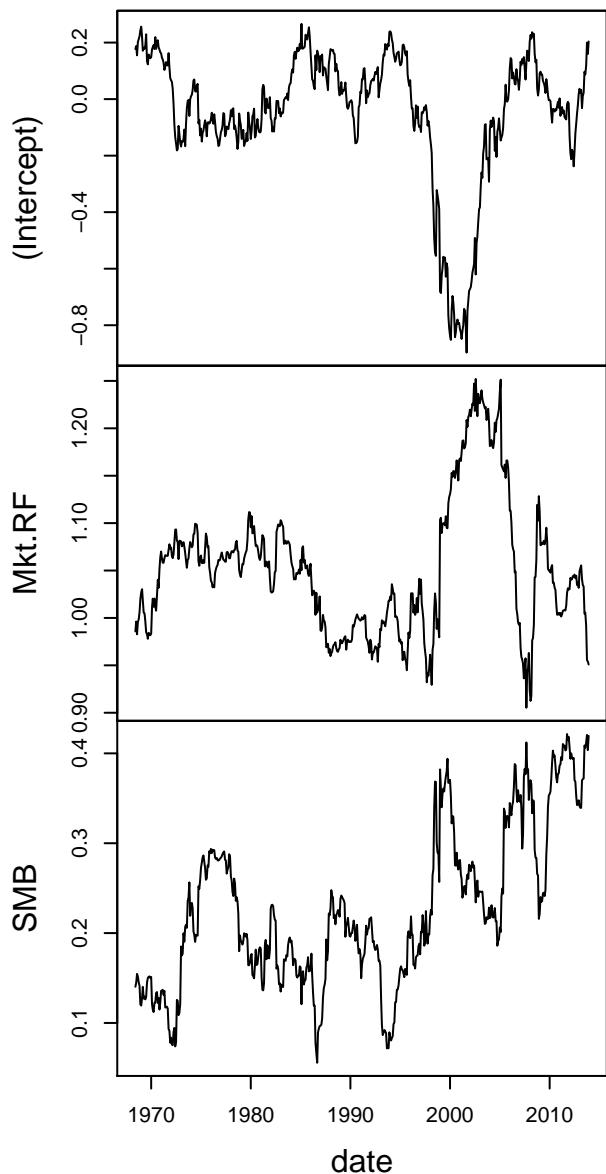
5 Factor Rolling Regression on ME4.OP1 from the portfolio 25_SIZE_OP



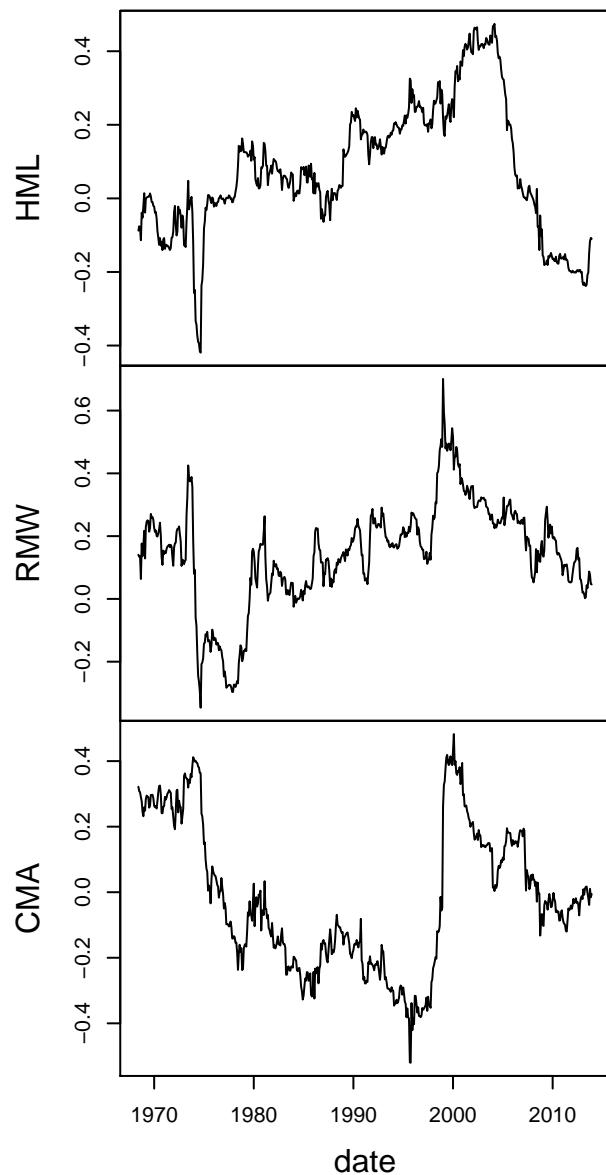
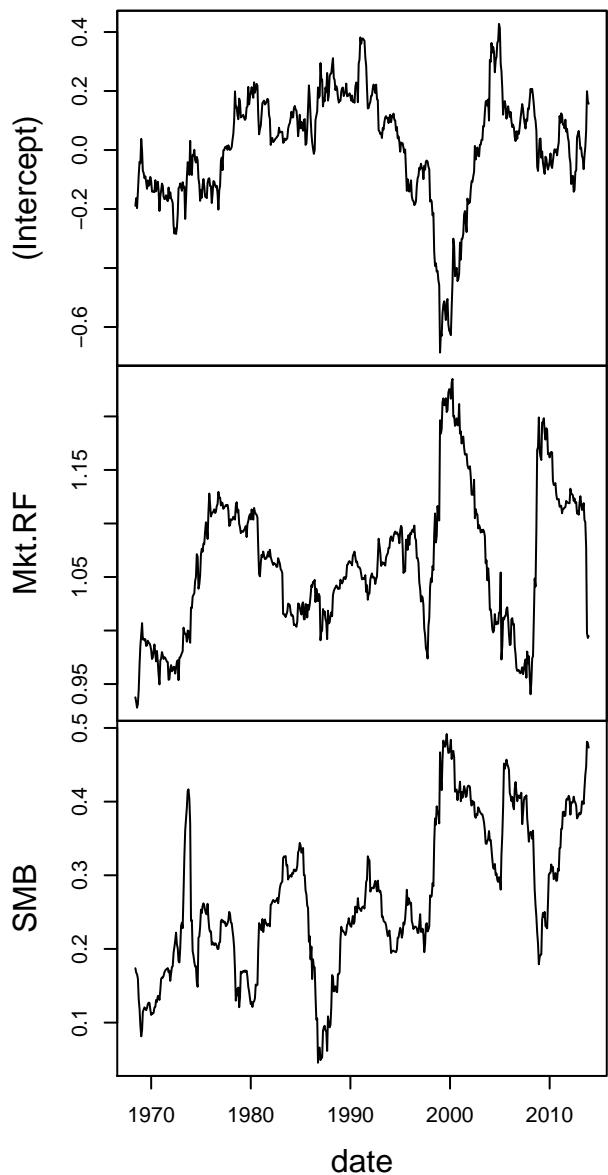
5 Factor Rolling Regression on ME4.OP2 from the portfolio 25_SIZE_OP



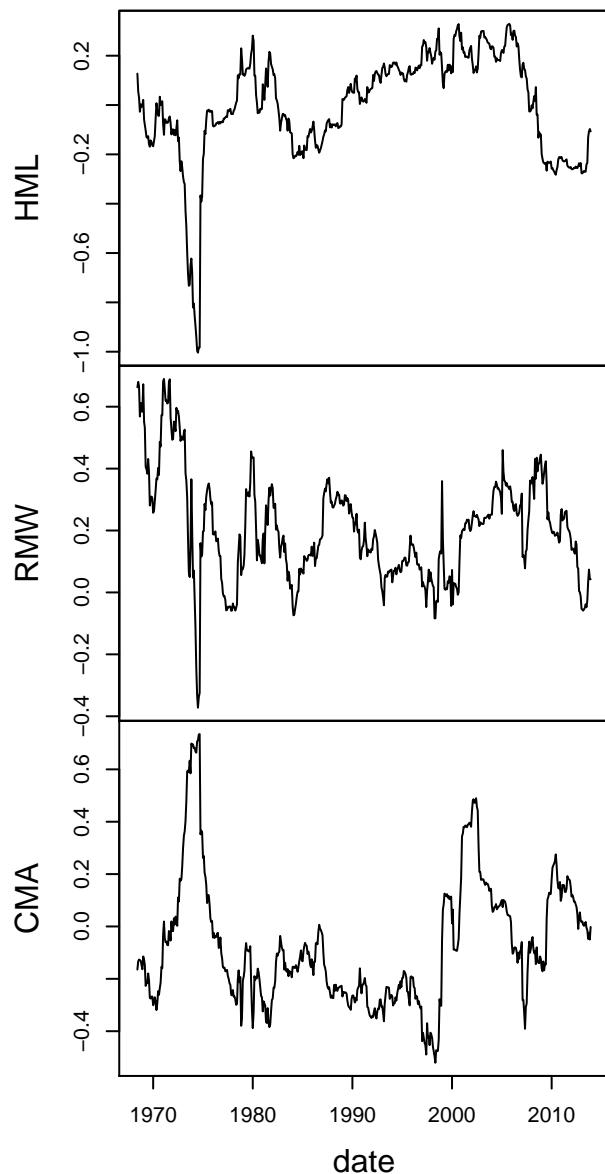
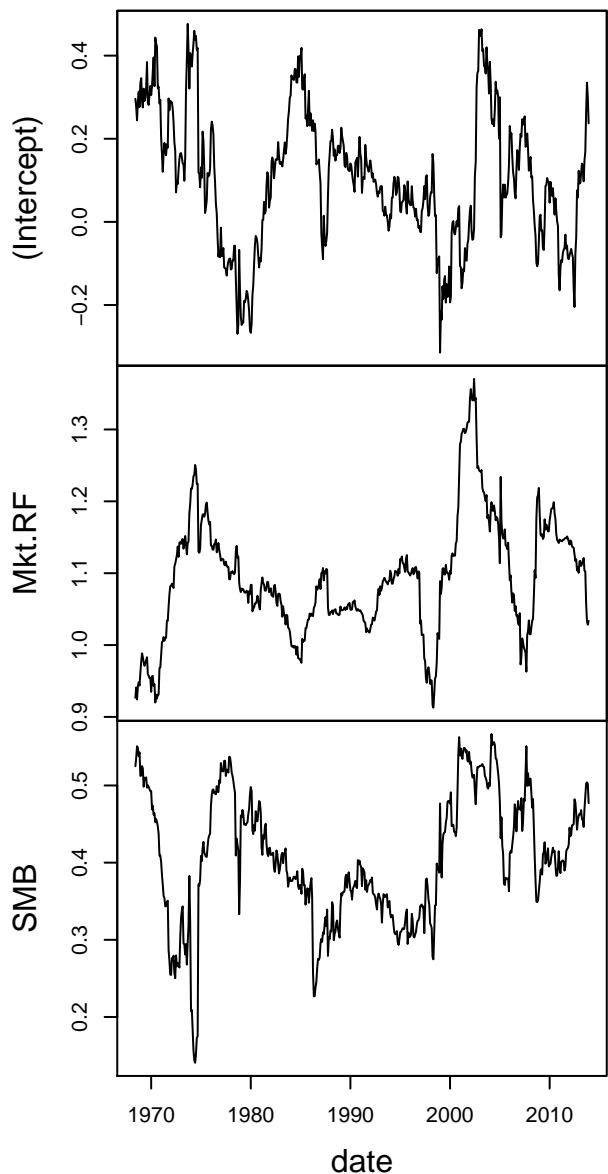
5 Factor Rolling Regression on ME4.OP3 from the portfolio 25_SIZE_OP



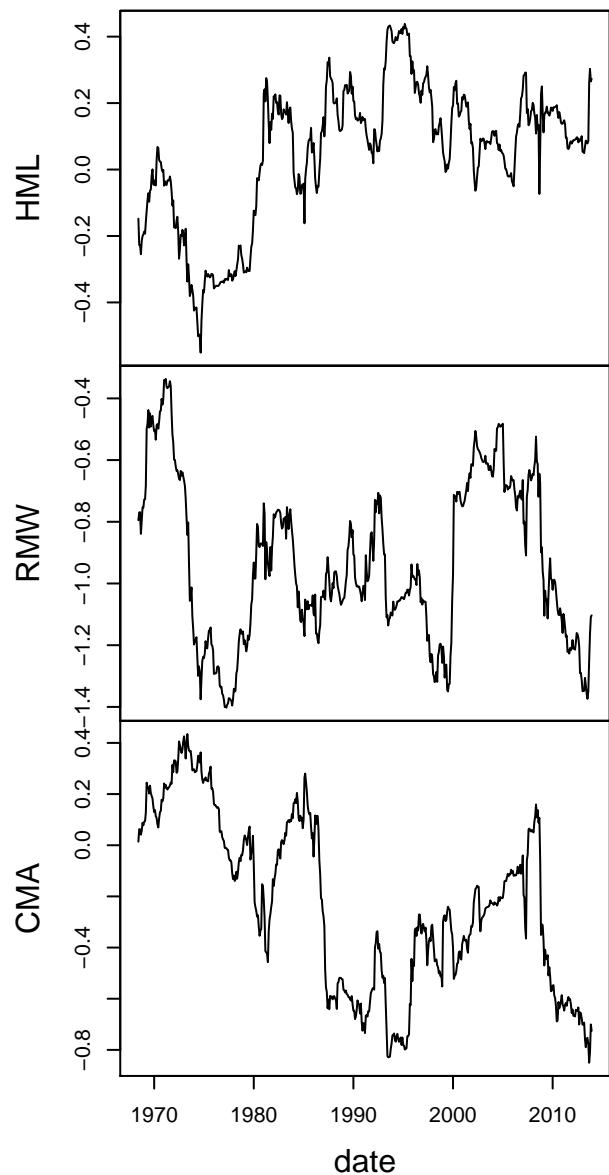
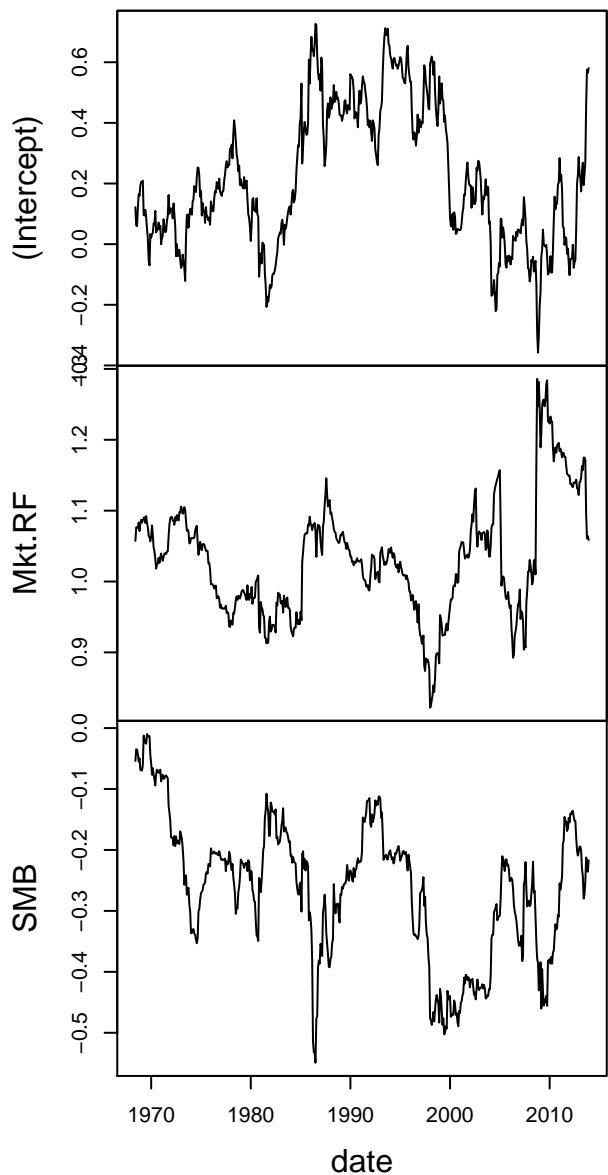
5 Factor Rolling Regression on ME4.OP4 from the portfolio 25_SIZE_OP



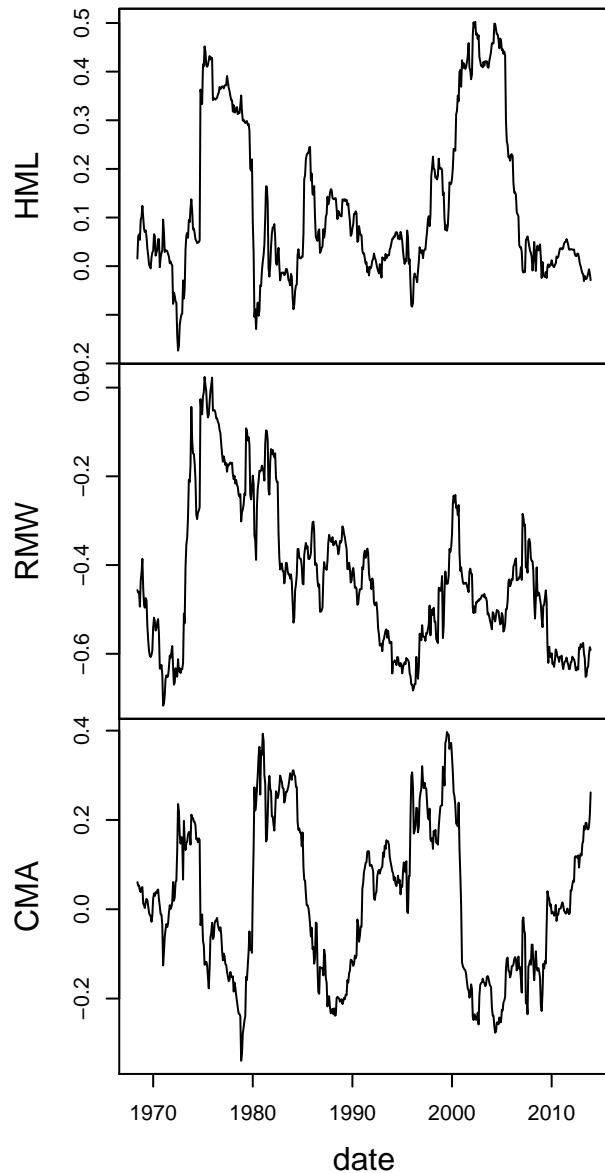
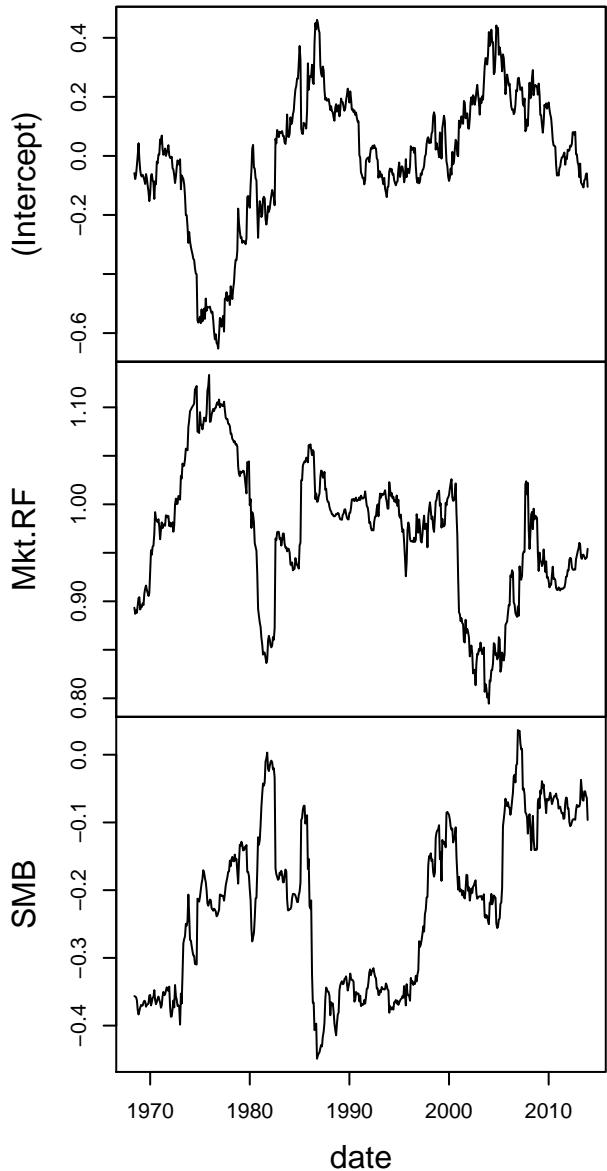
5 Factor Rolling Regression on ME4.OP5 from the portfolio 25_SIZE_OP



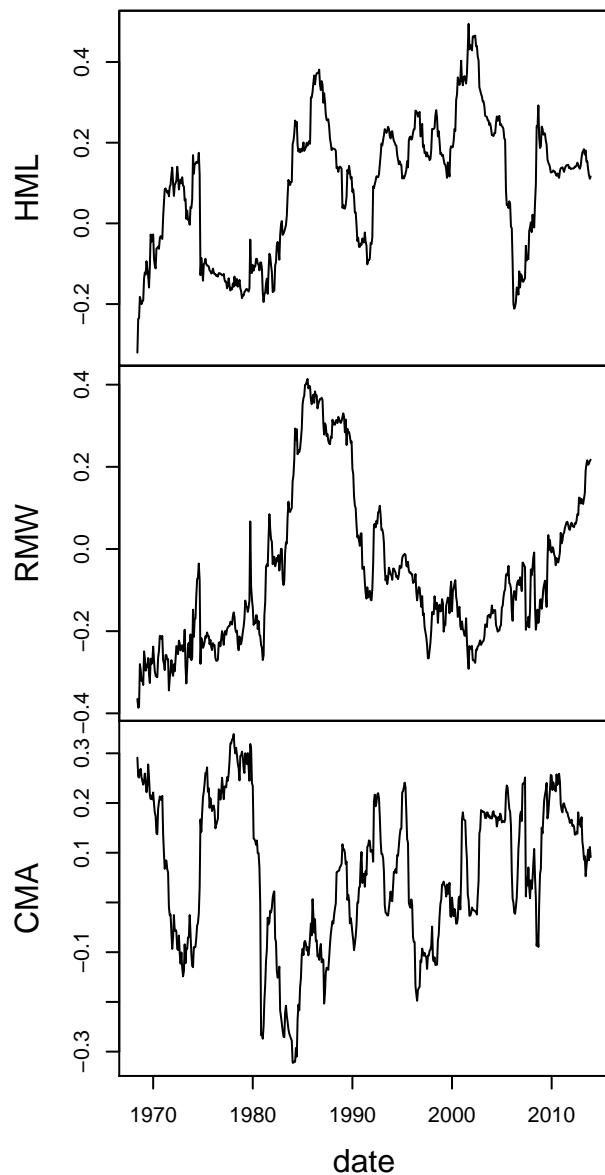
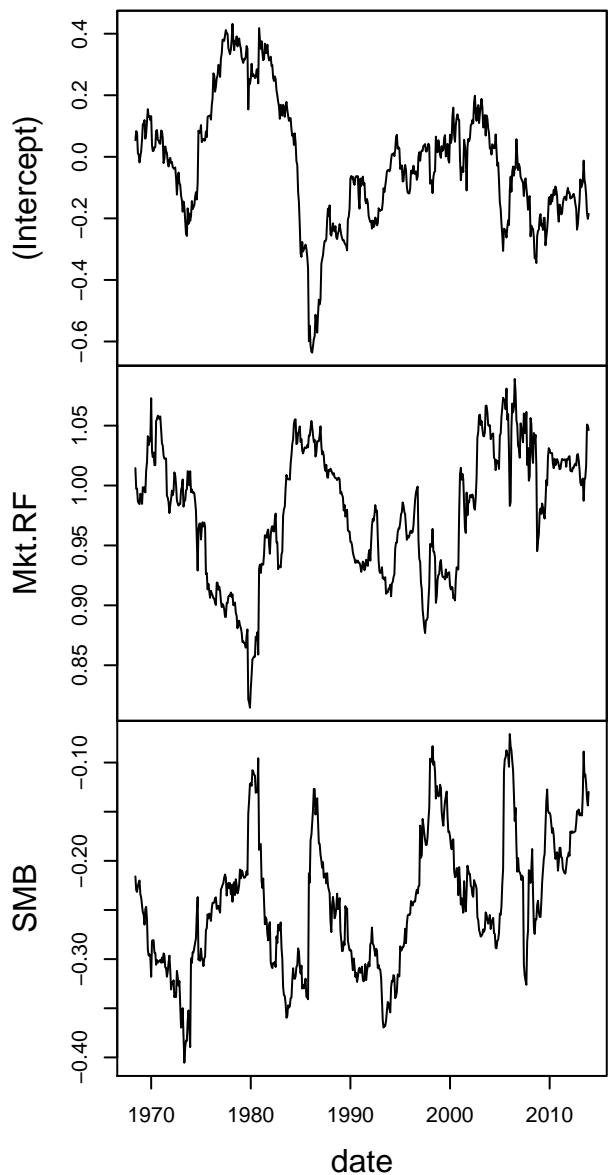
5 Factor Rolling Regression on BIG.LoOP from the portfolio 25_SIZE_OP



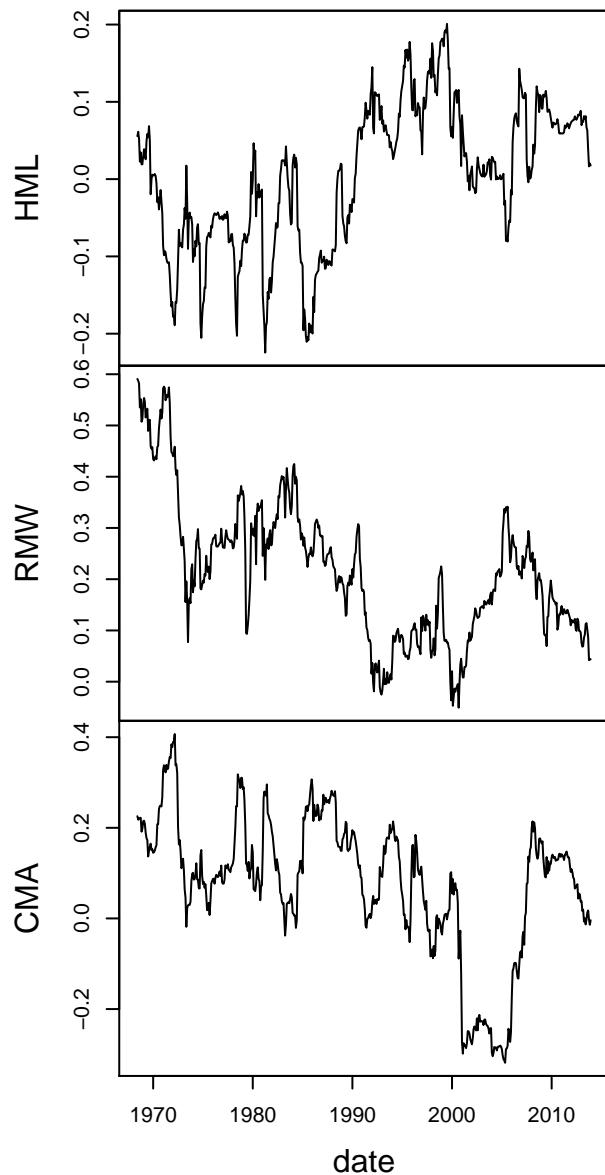
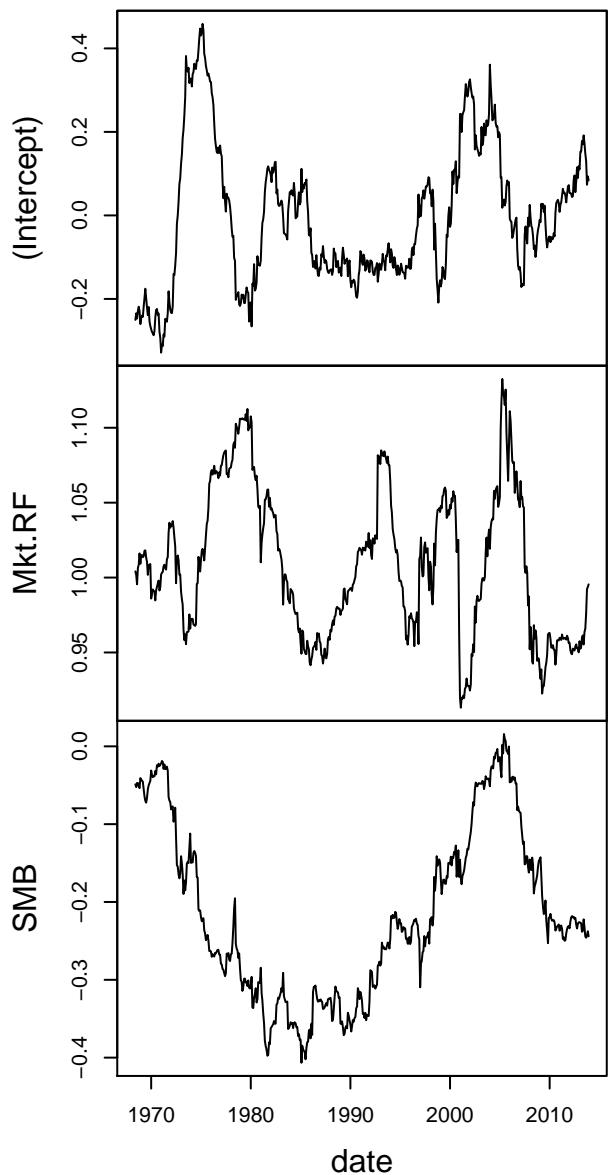
5 Factor Rolling Regression on ME5.OP2 from the portfolio 25_SIZE_OP



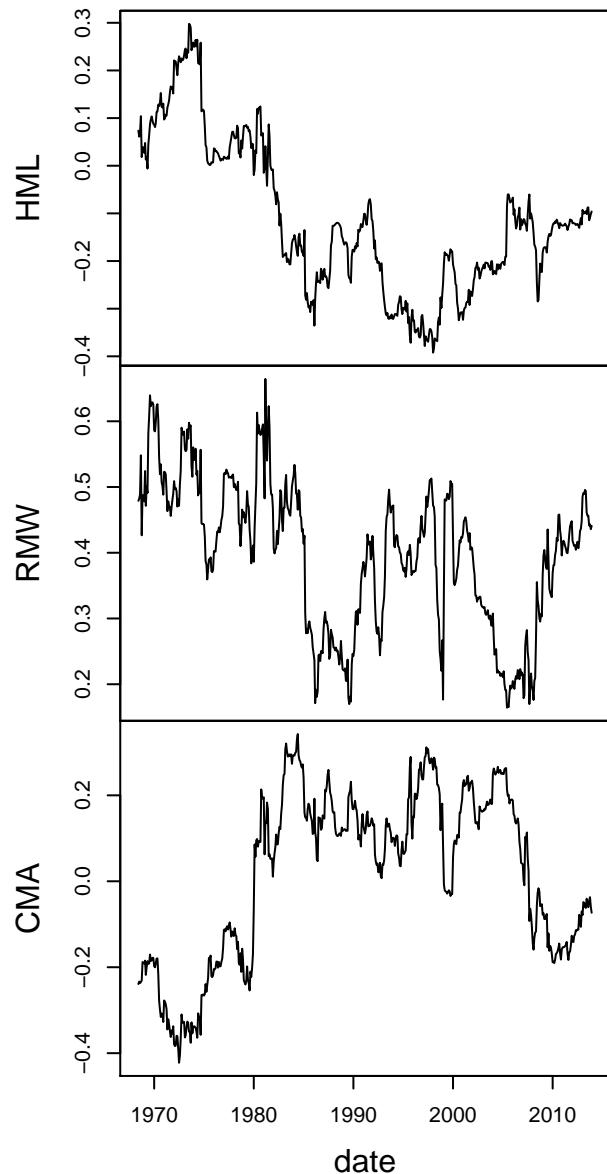
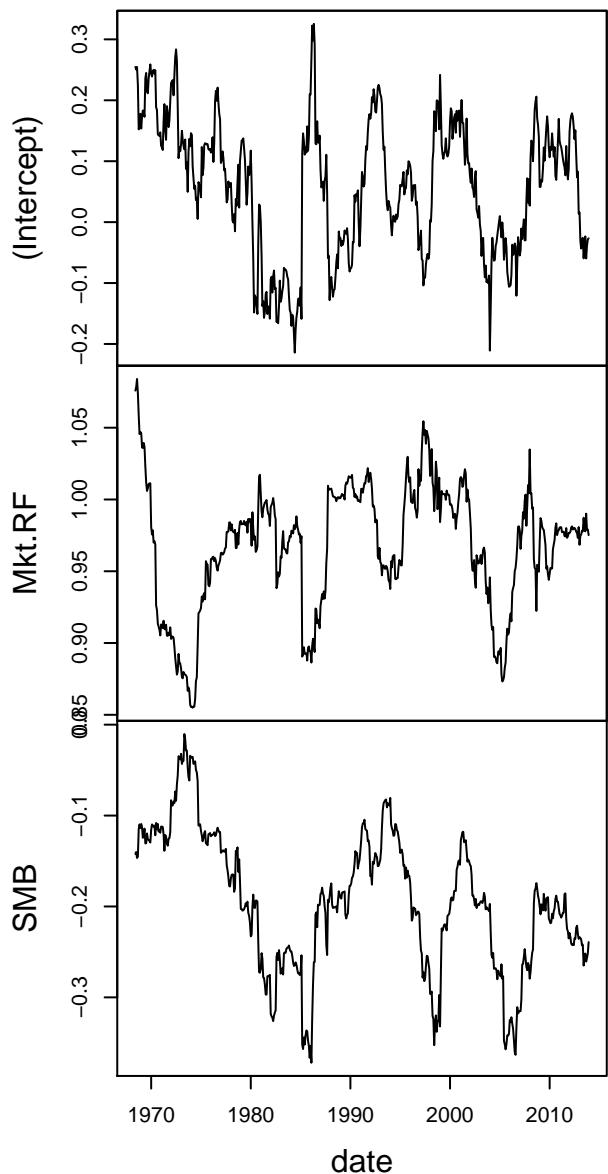
5 Factor Rolling Regression on ME5.OP3 from the portfolio 25_SIZE_OP



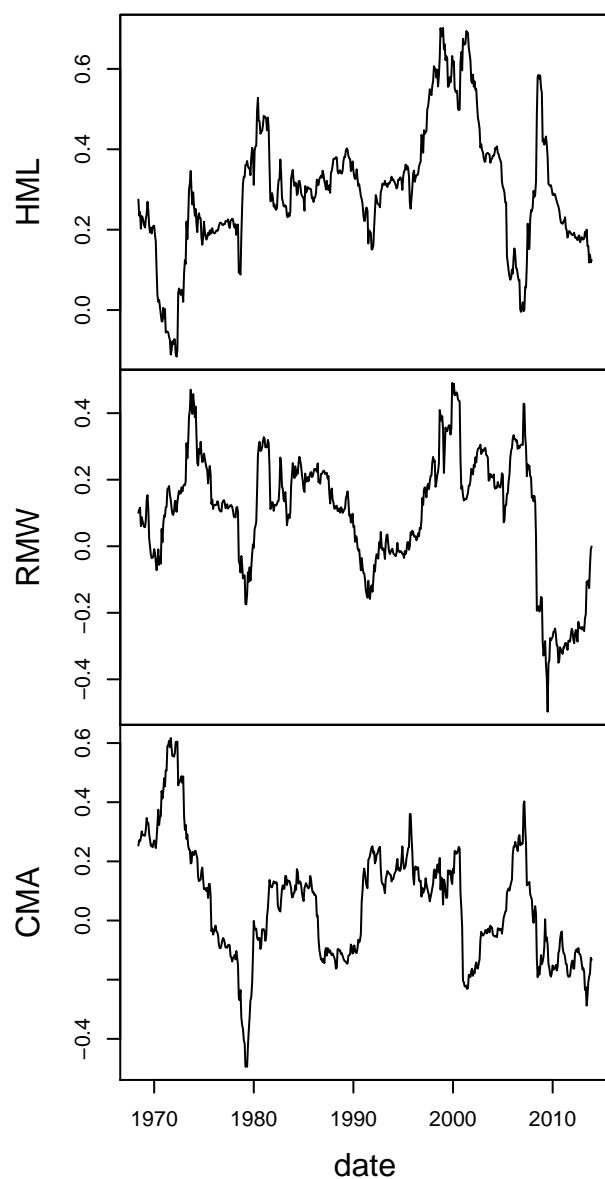
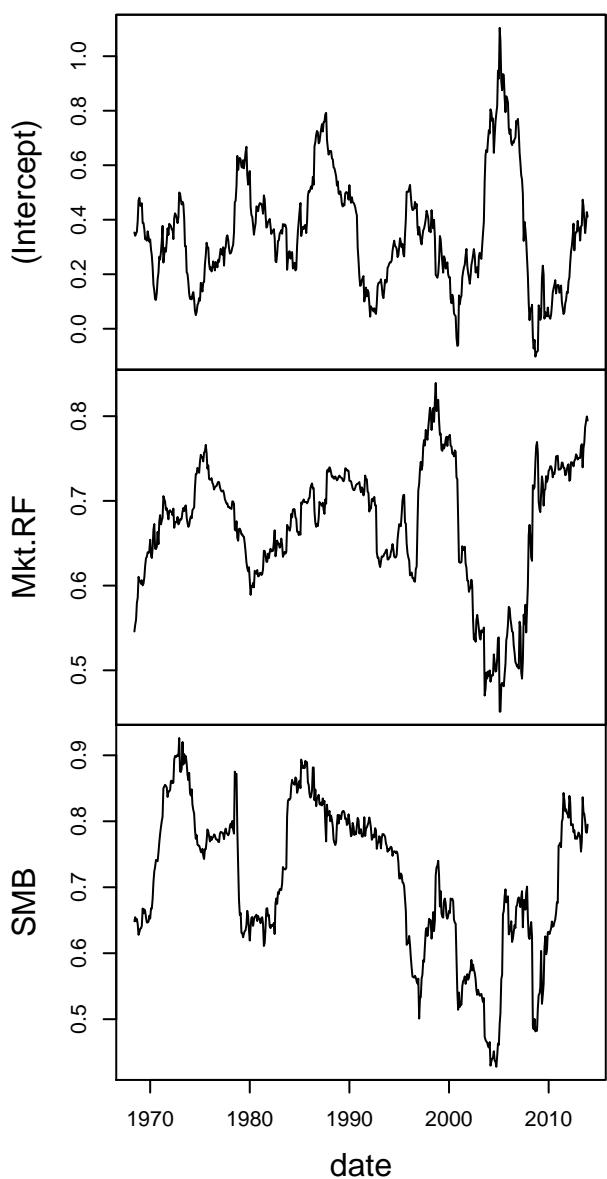
5 Factor Rolling Regression on ME5.OP4 from the portfolio 25_SIZE_OP



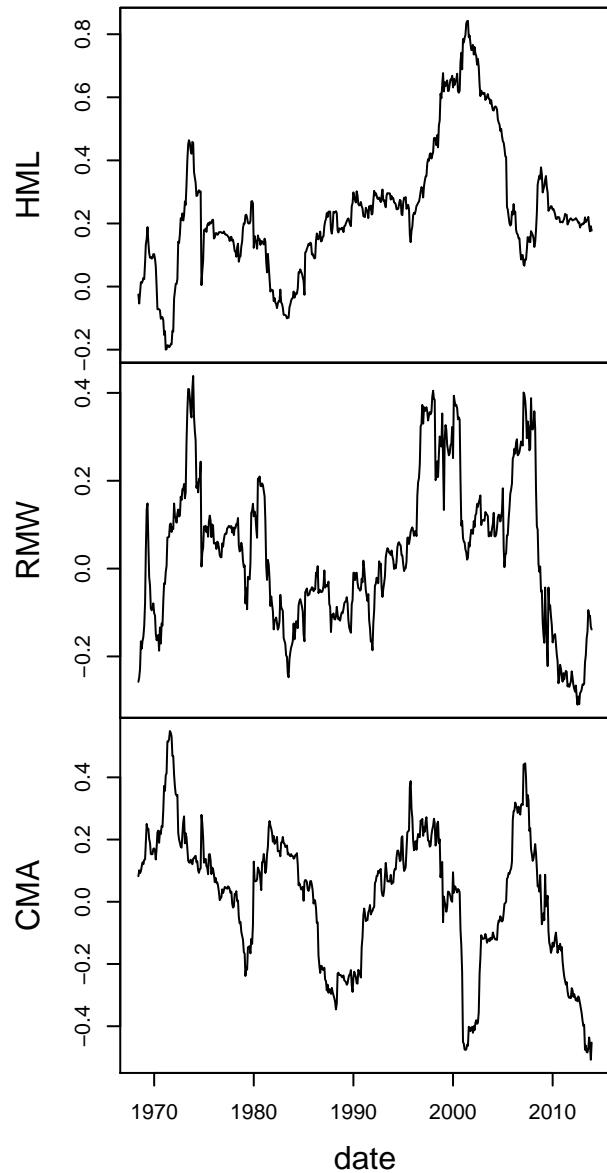
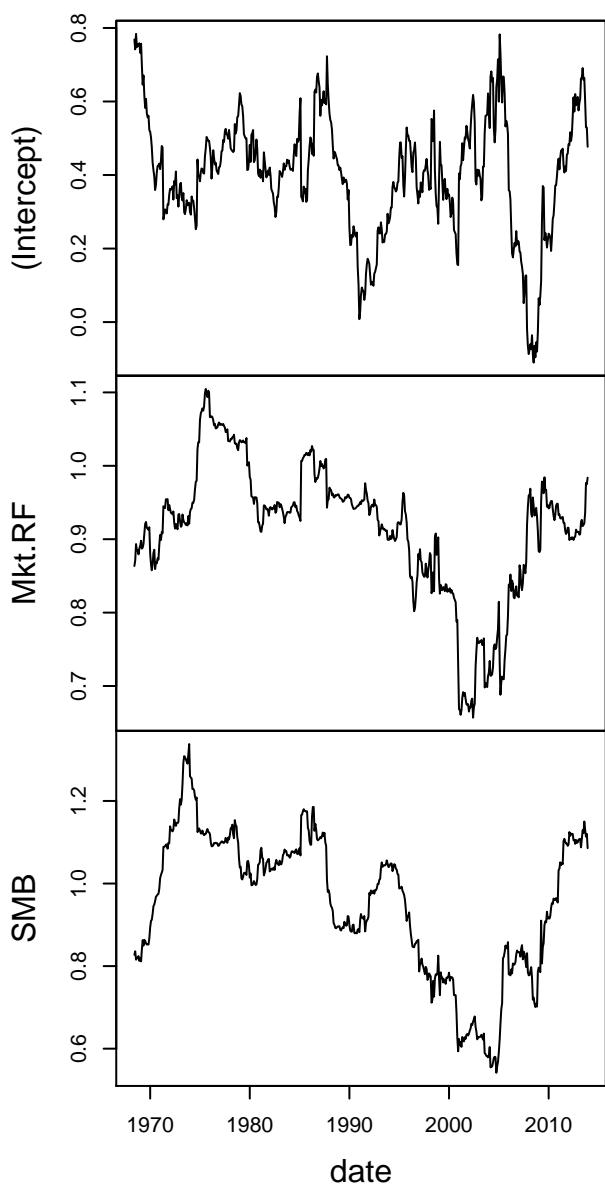
5 Factor Rolling Regression on BIG.HiOP from the portfolio 25_SIZE_OP



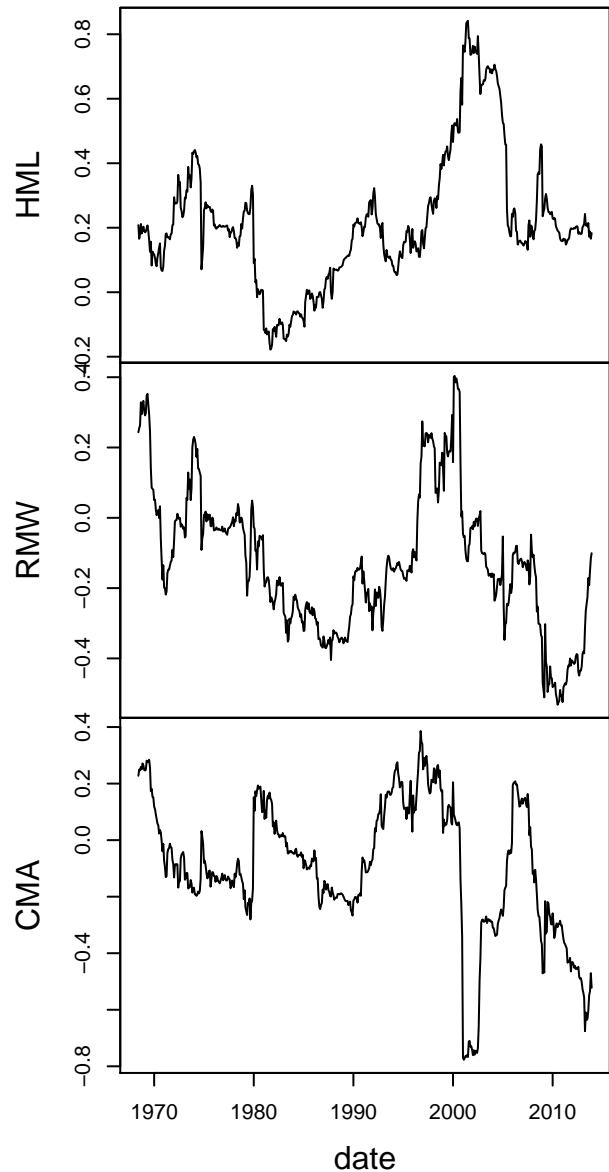
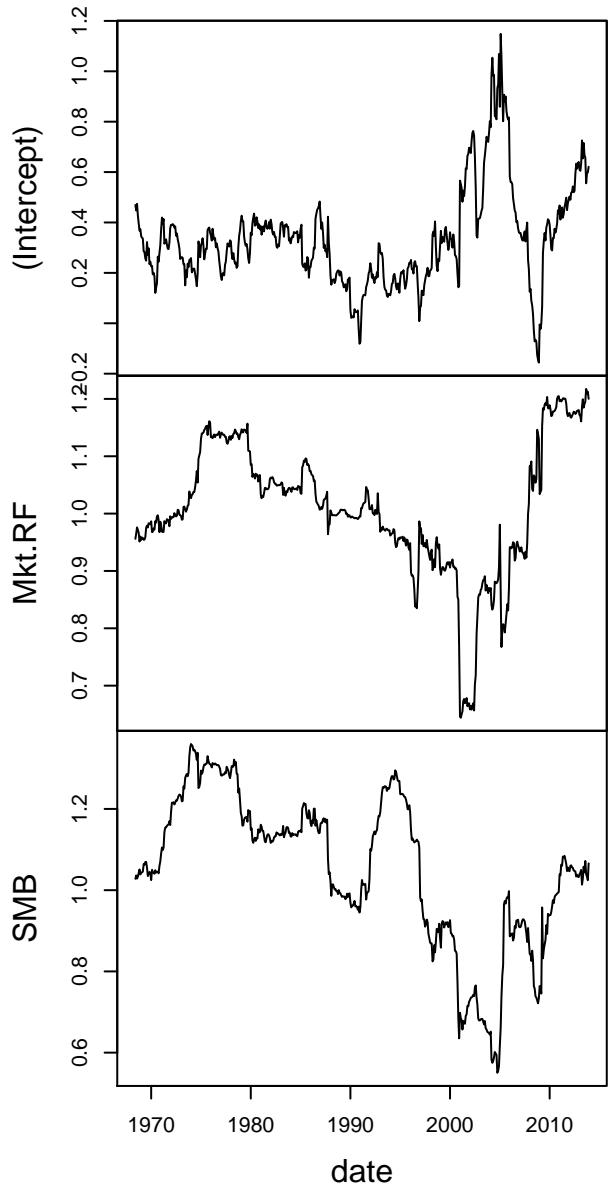
5 Factor Rolling Regression on SMALL.LoVAR from the portfolio 25_SIZE_RVAR



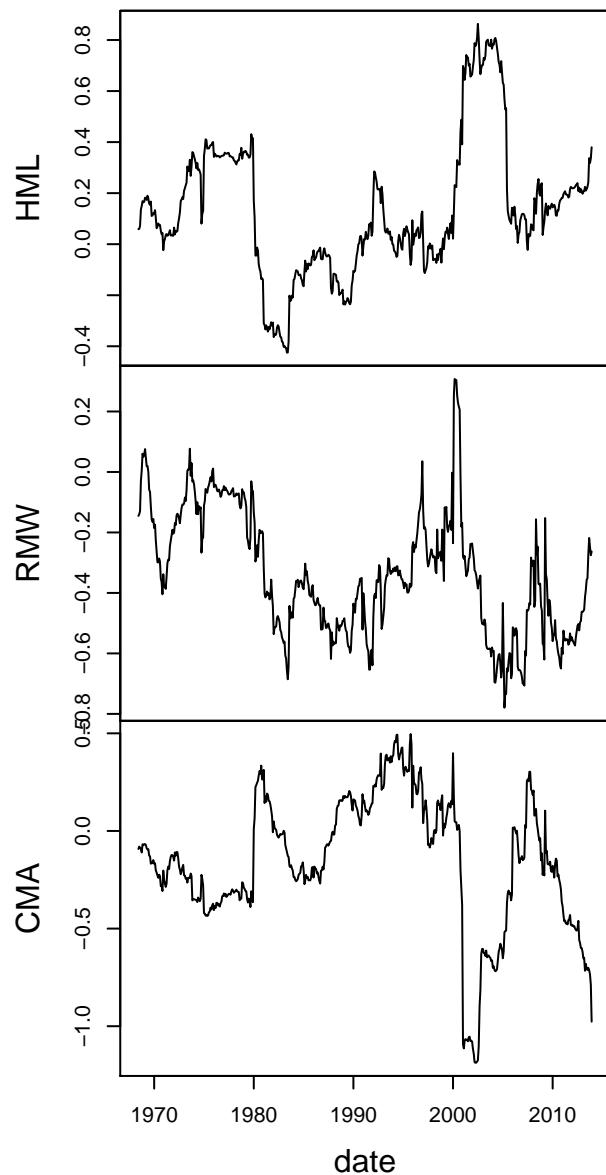
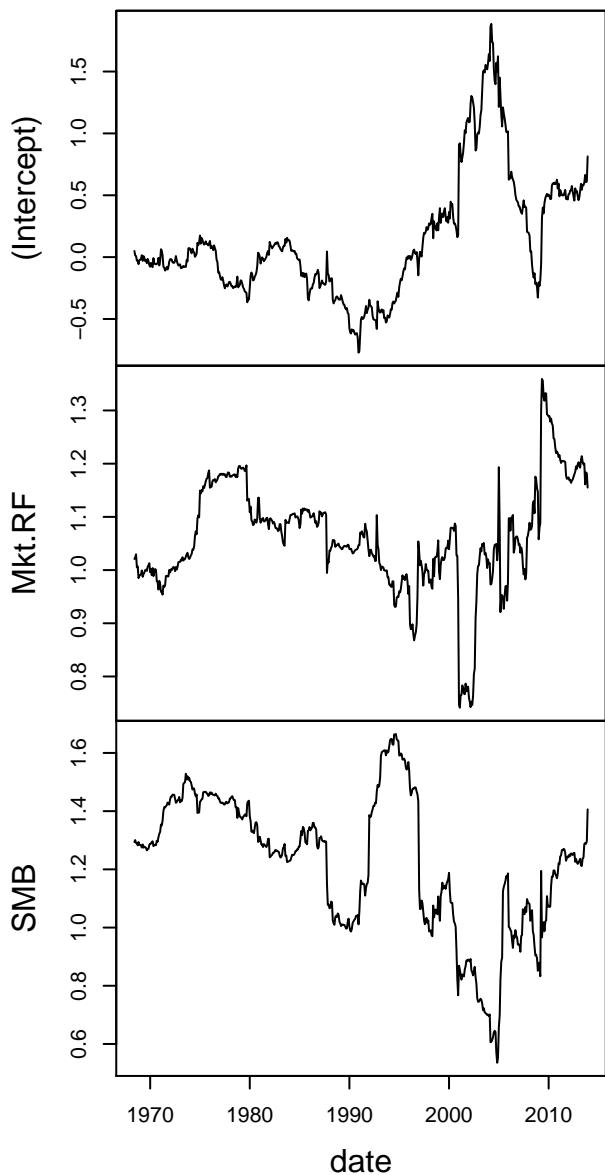
5 Factor Rolling Regression on ME1.VAR2 from the portfolio 25_SIZE_RVAR



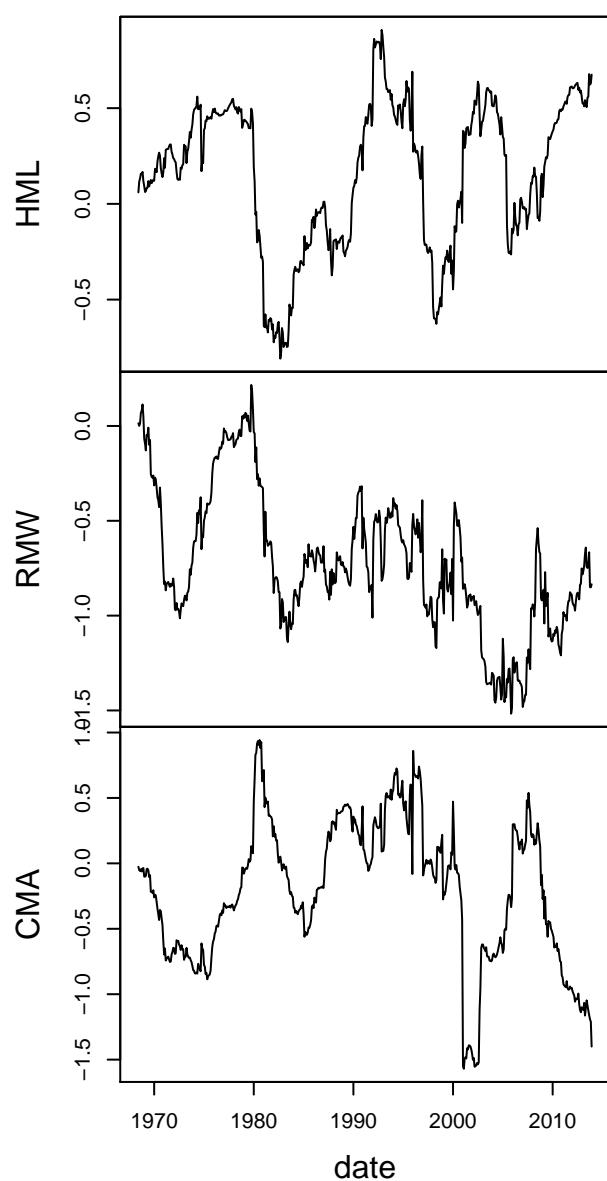
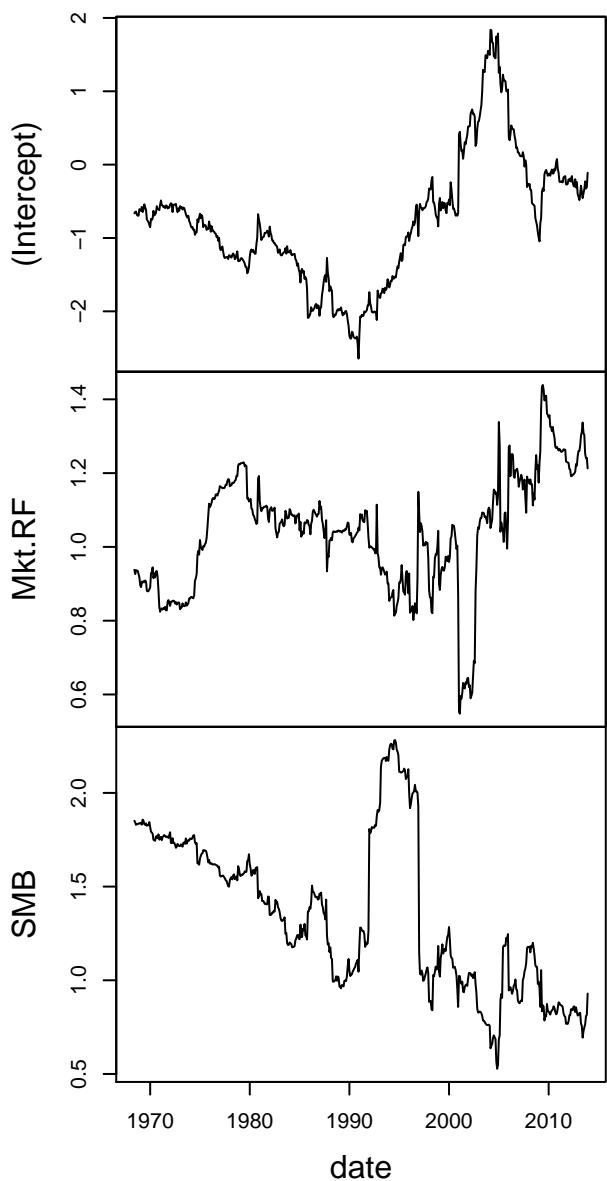
5 Factor Rolling Regression on ME1.VAR3 from the portfolio 25_SIZE_RVAR



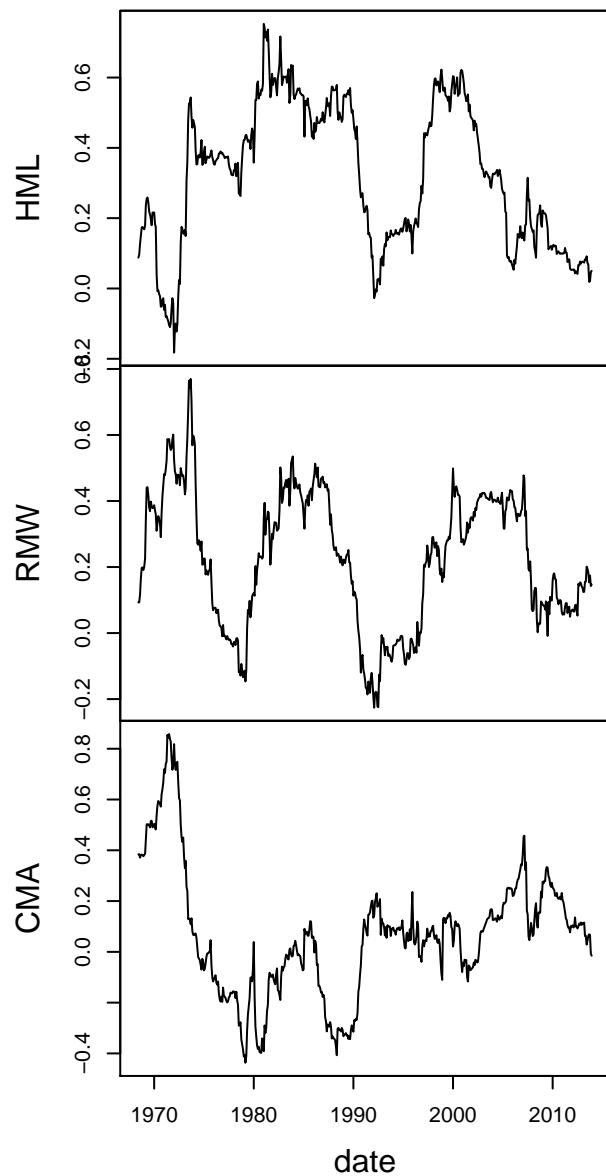
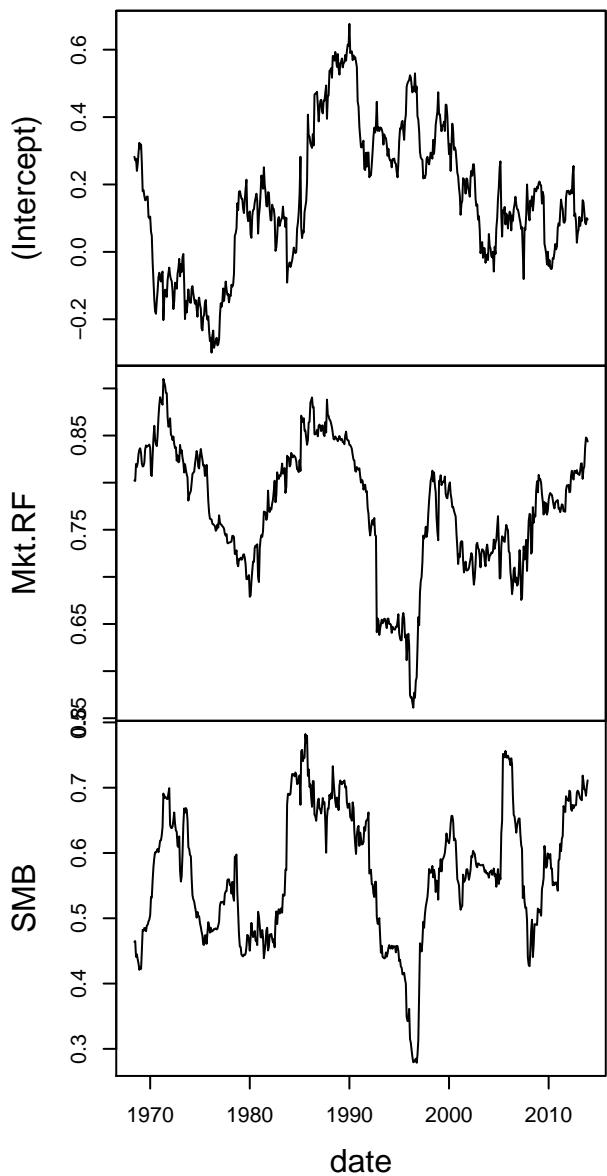
5 Factor Rolling Regression on ME1.VAR4 from the portfolio 25_SIZE_RVAR



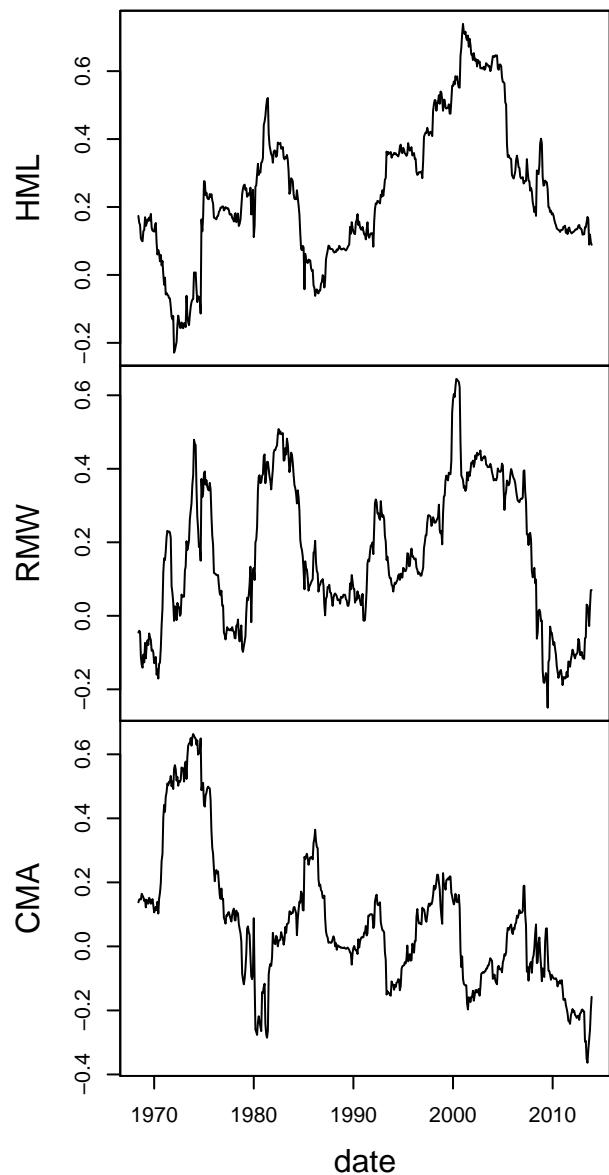
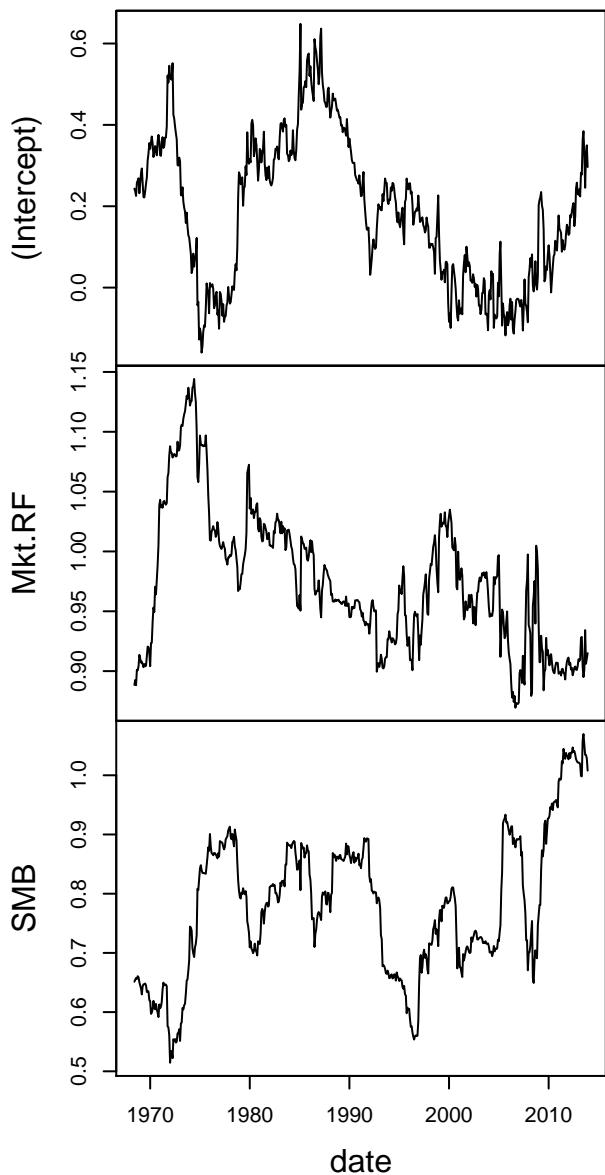
5 Factor Rolling Regression on SMALL.HiVar from the portfolio 25_SIZE_RVAR



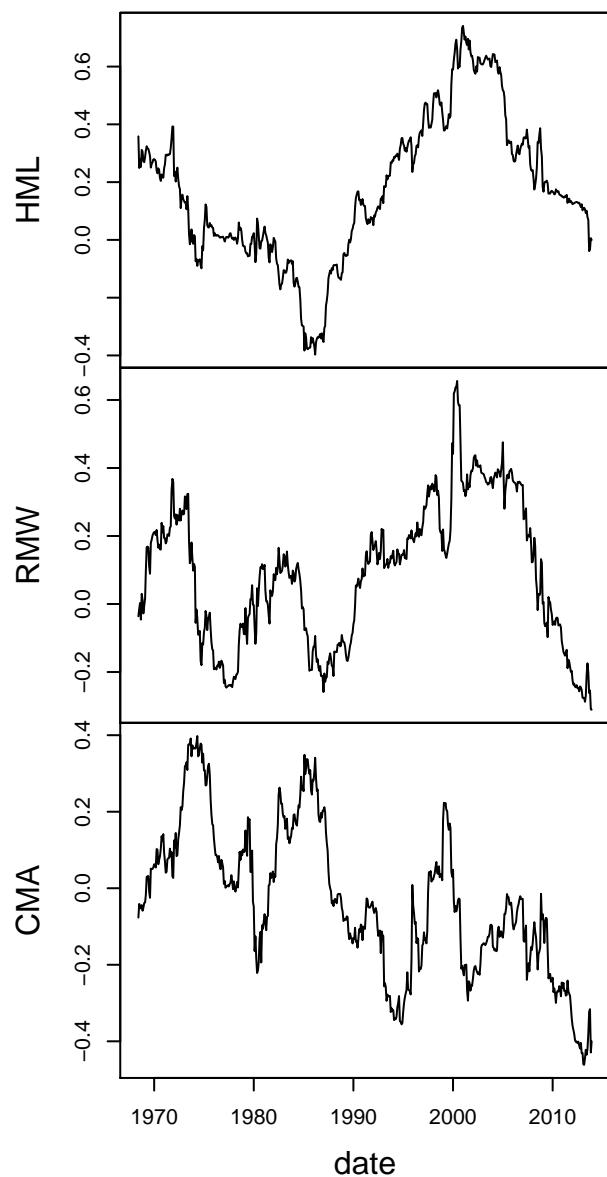
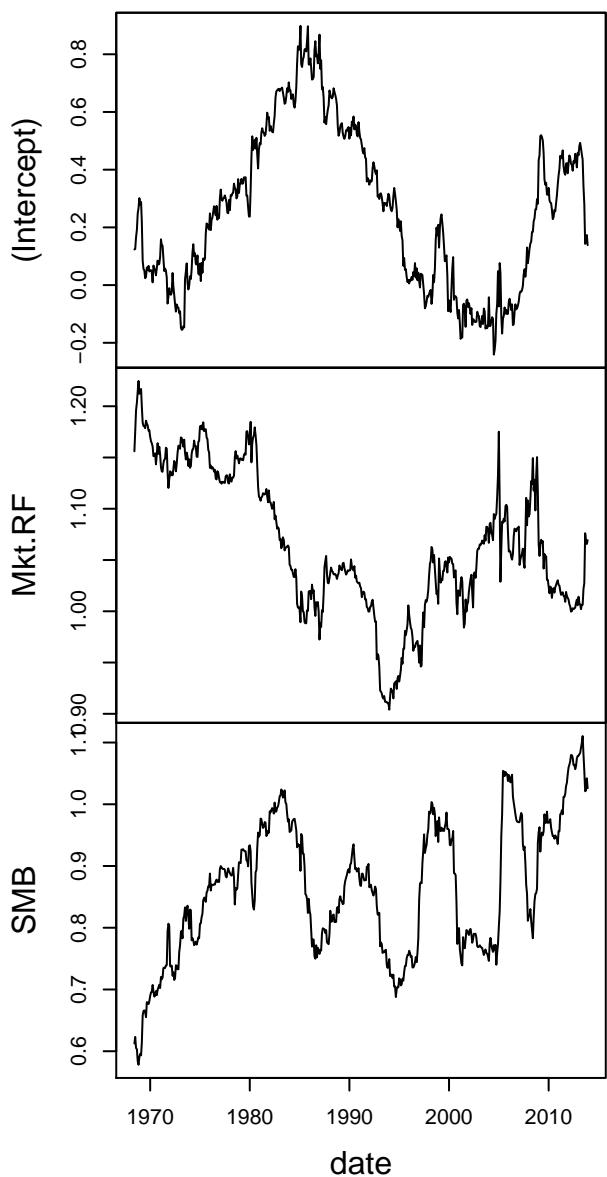
5 Factor Rolling Regression on ME2.VAR1 from the portfolio 25_SIZE_RVAR



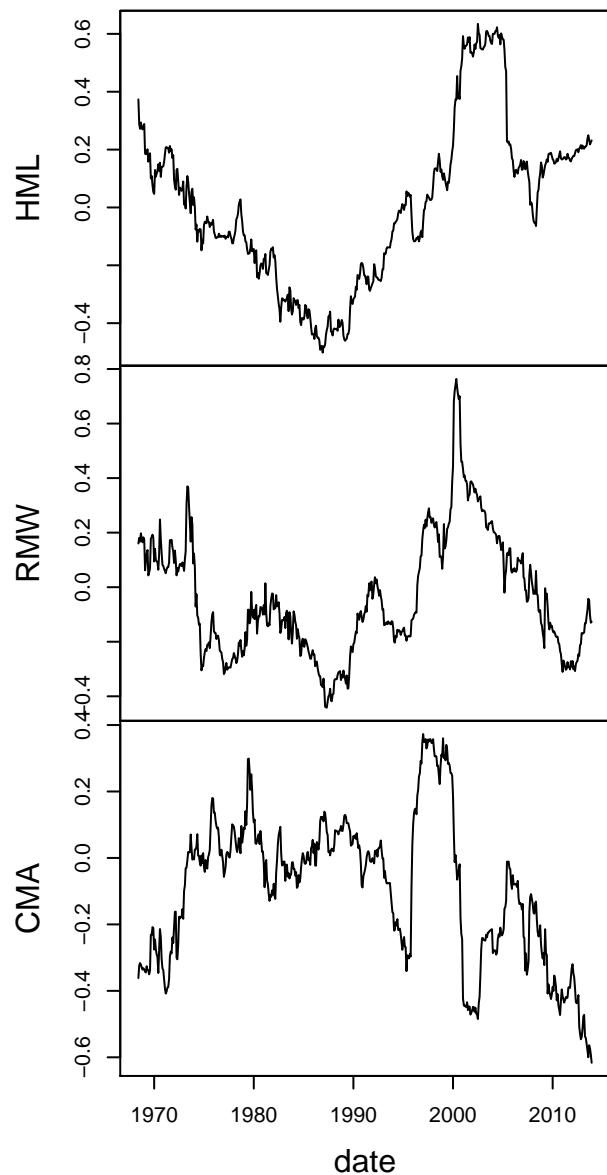
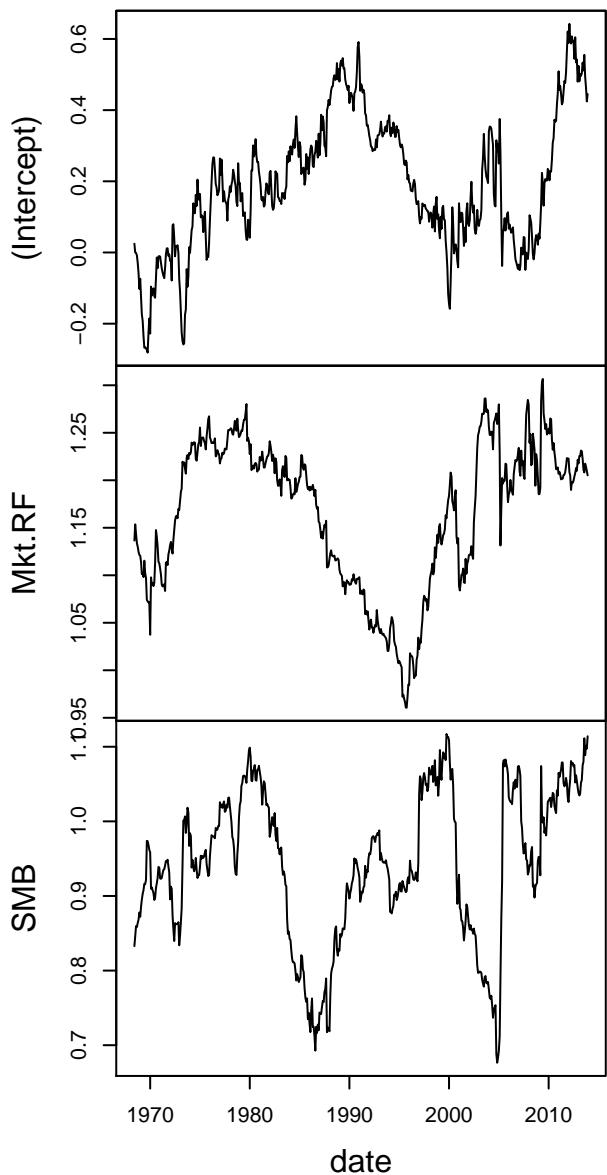
5 Factor Rolling Regression on ME2.VAR2 from the portfolio 25_SIZE_RVAR



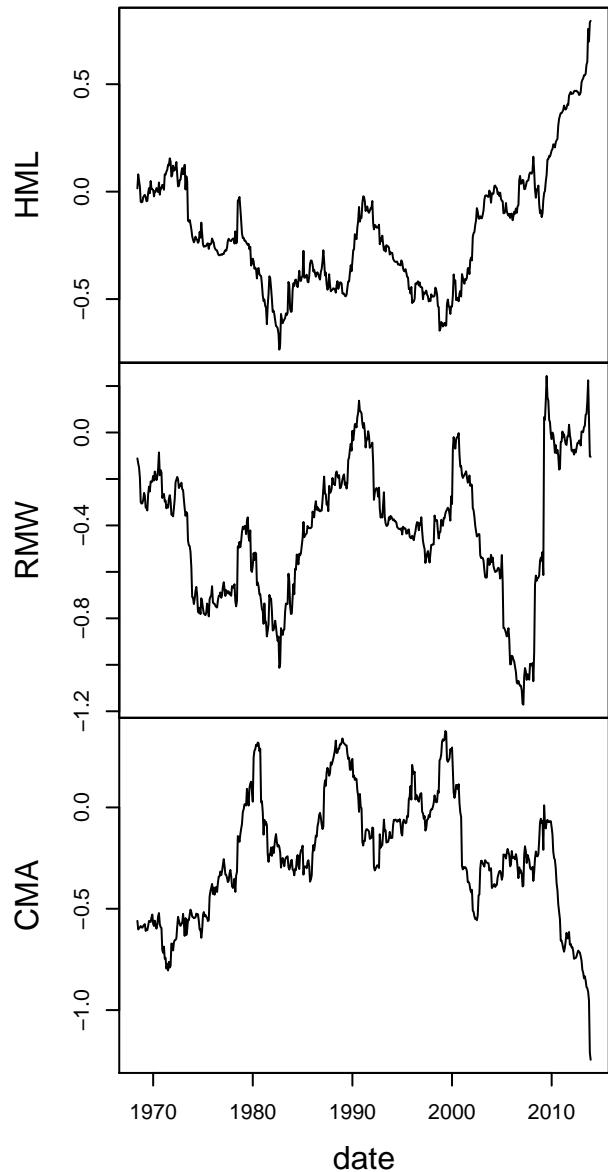
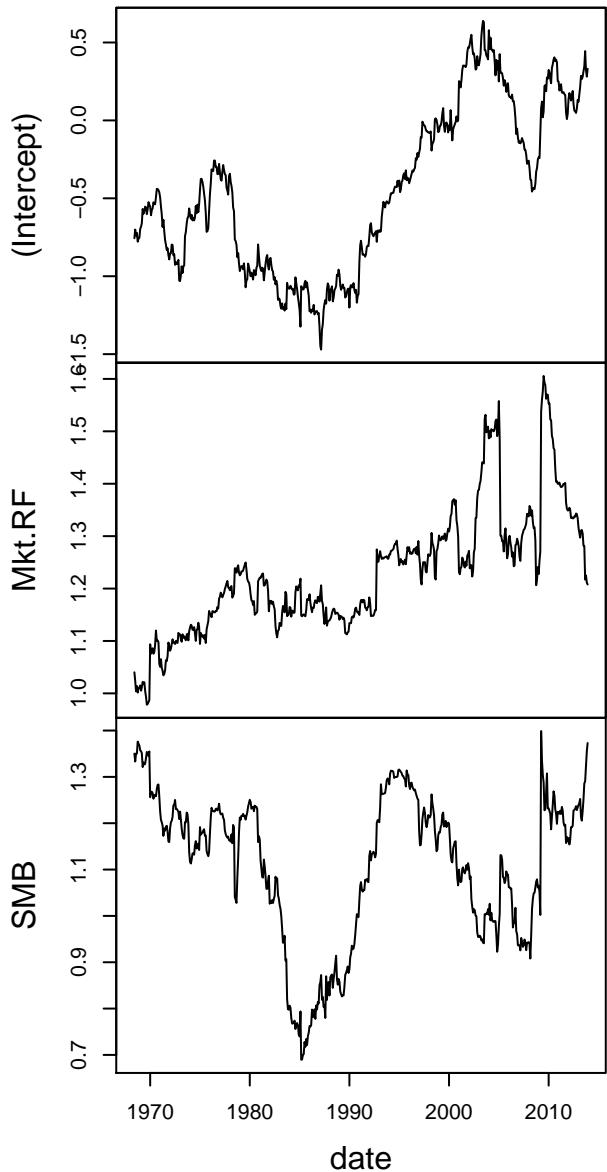
5 Factor Rolling Regression on ME2.VAR3 from the portfolio 25_SIZE_RVAR



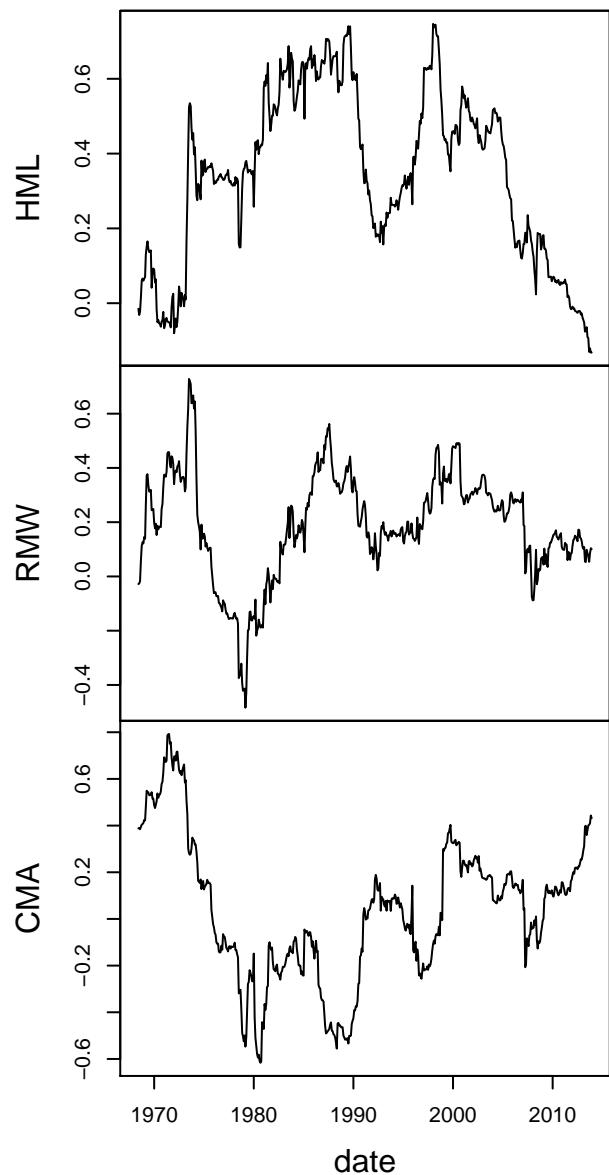
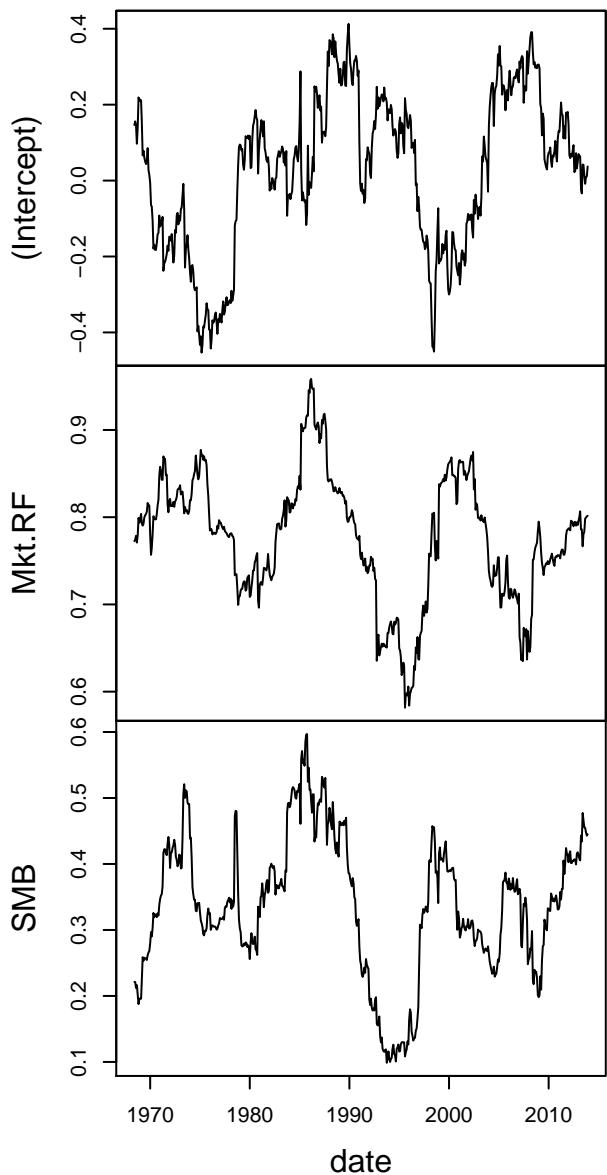
5 Factor Rolling Regression on ME2.VAR4 from the portfolio 25_SIZE_RVAR



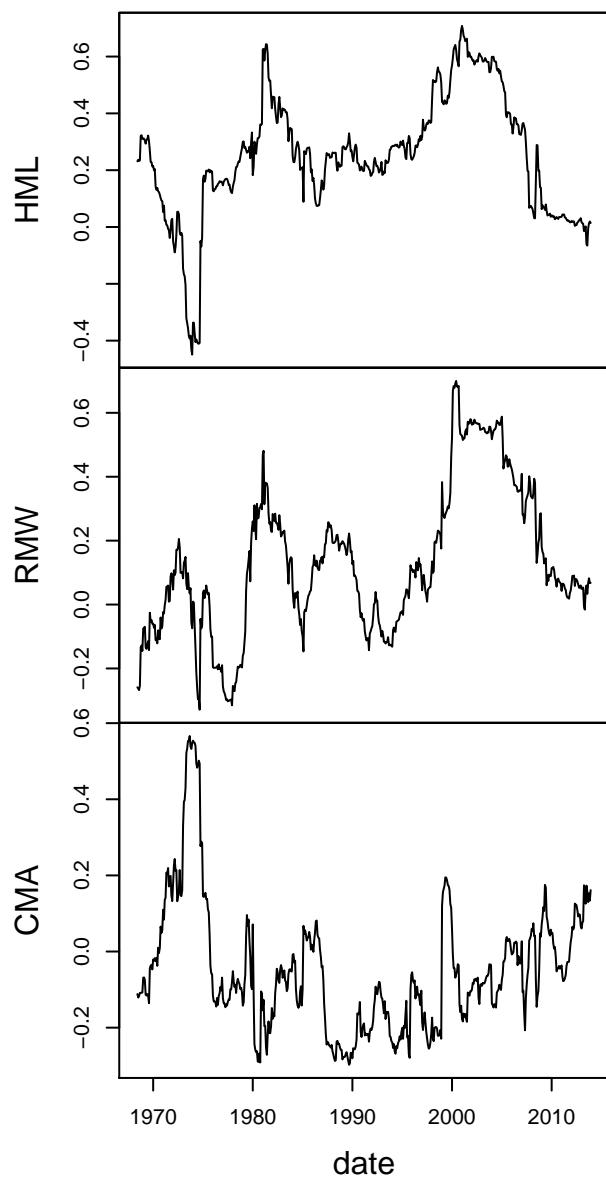
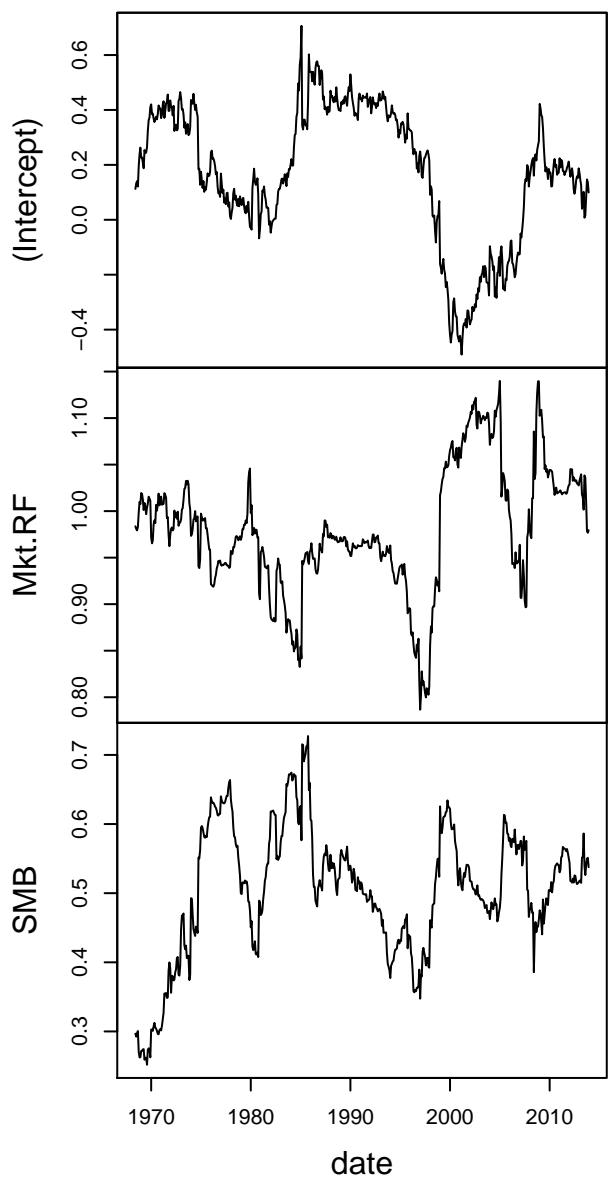
5 Factor Rolling Regression on ME2.VAR5 from the portfolio 25_SIZE_RVAR



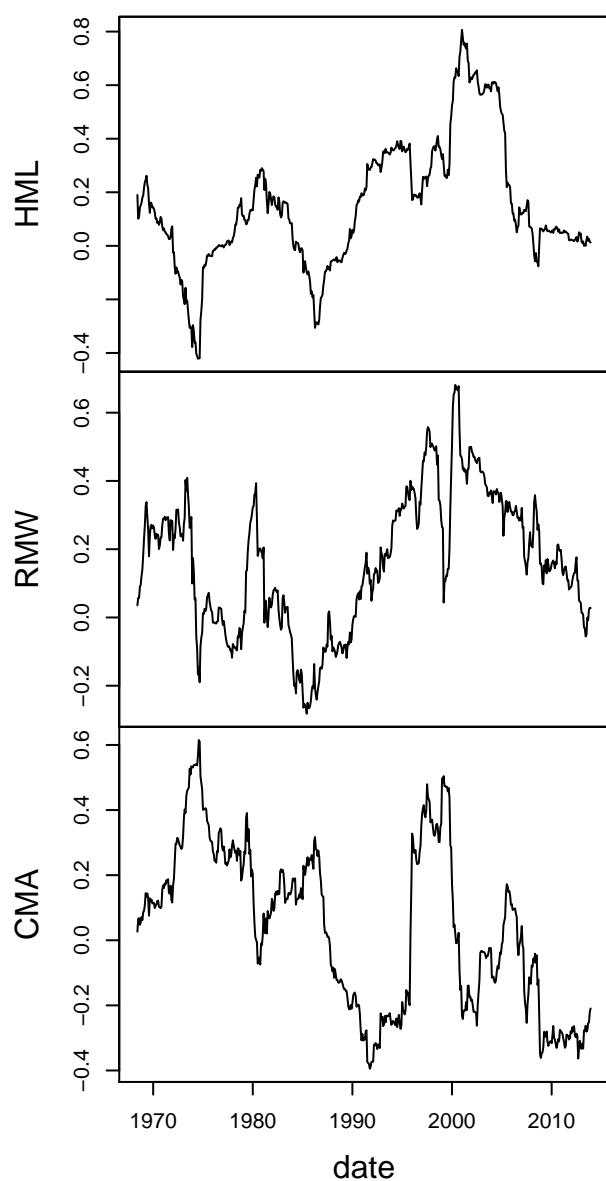
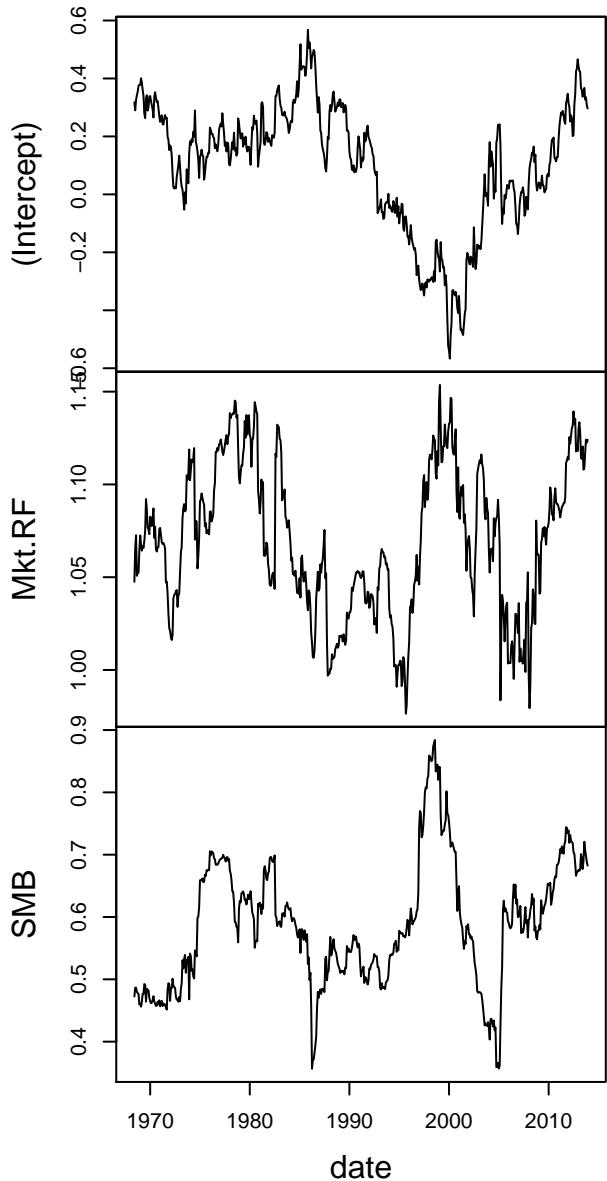
5 Factor Rolling Regression on ME3.VAR1 from the portfolio 25_SIZE_RVAR



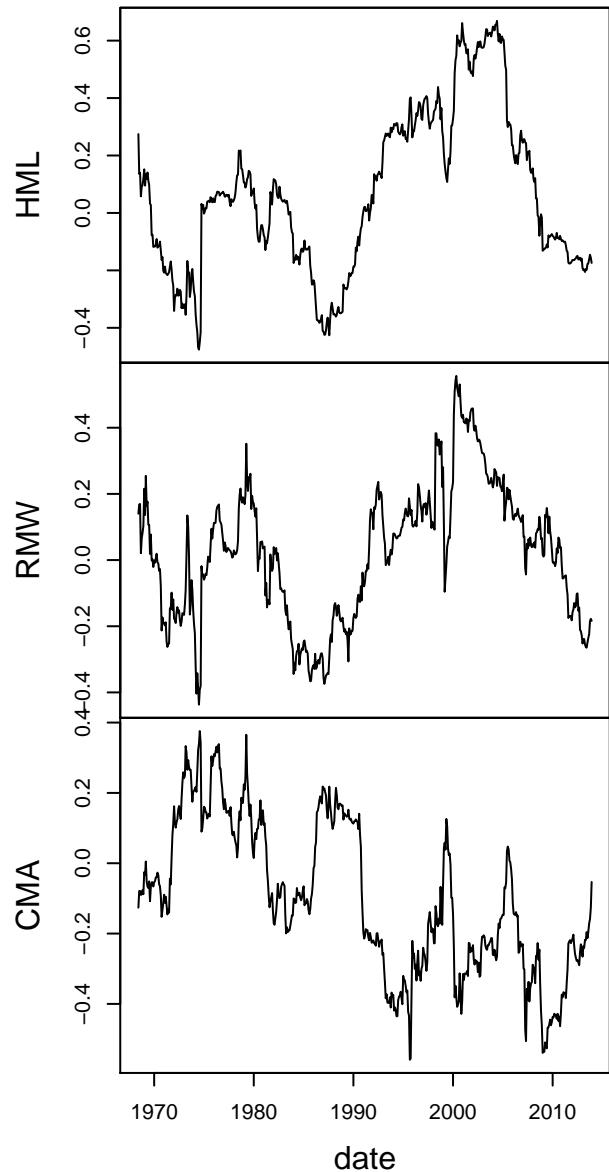
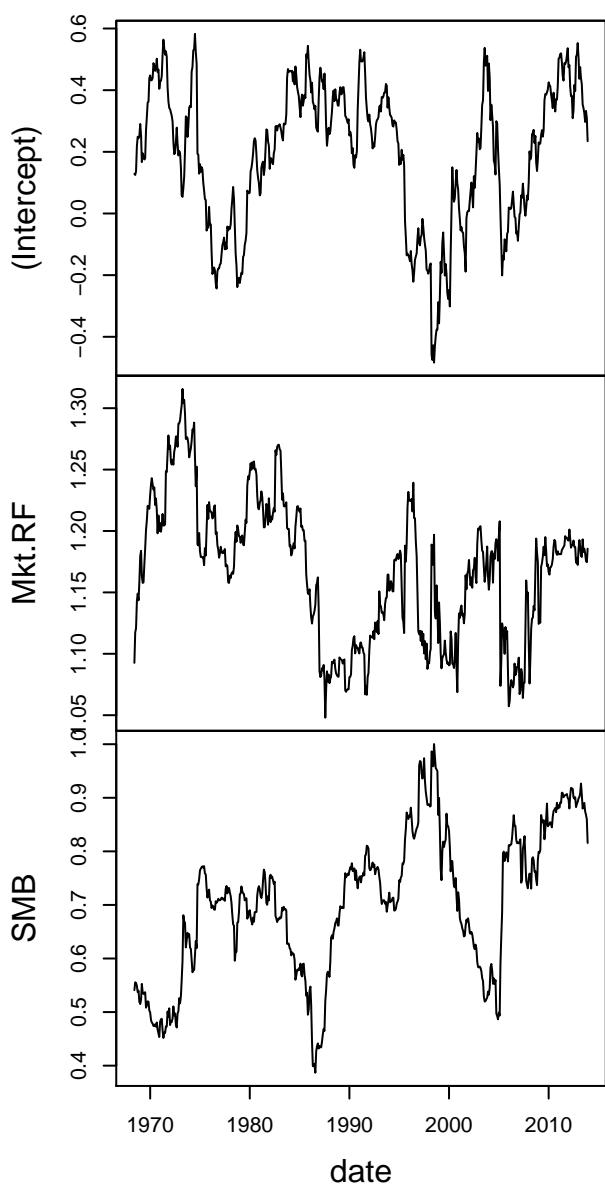
5 Factor Rolling Regression on ME3.VAR2 from the portfolio 25_SIZE_RVAR



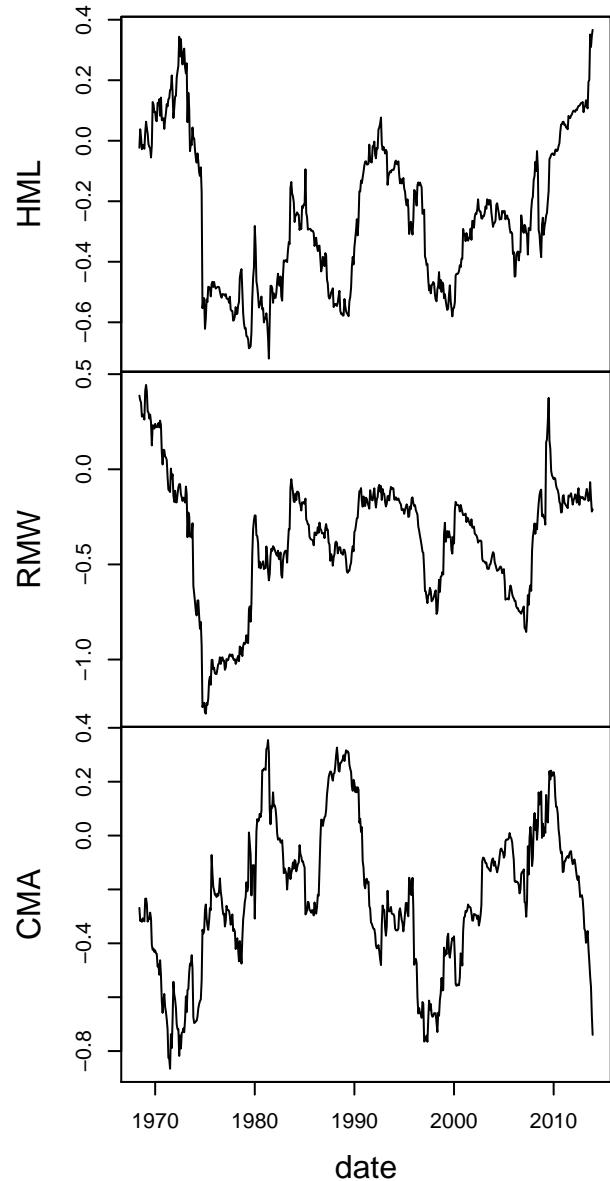
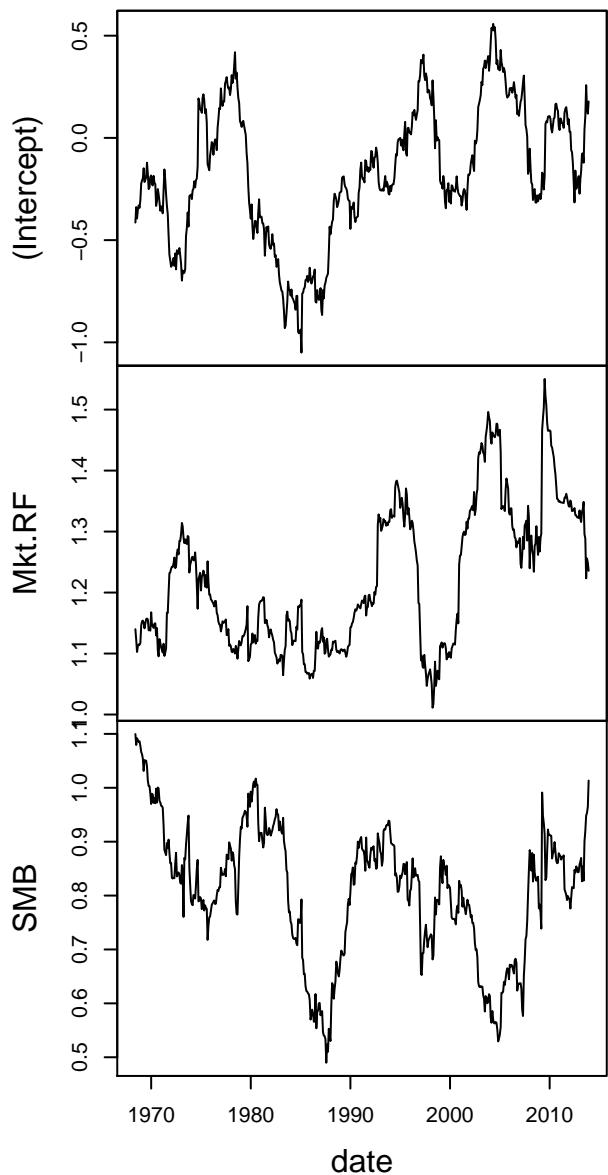
5 Factor Rolling Regression on ME3.VAR3 from the portfolio 25_SIZE_RVAR



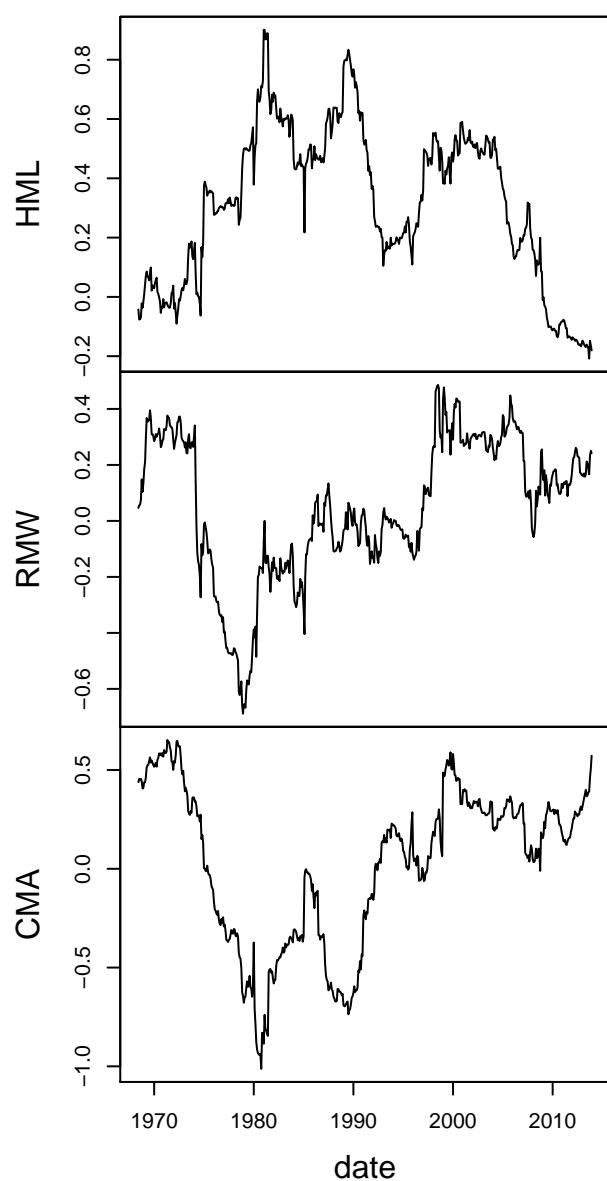
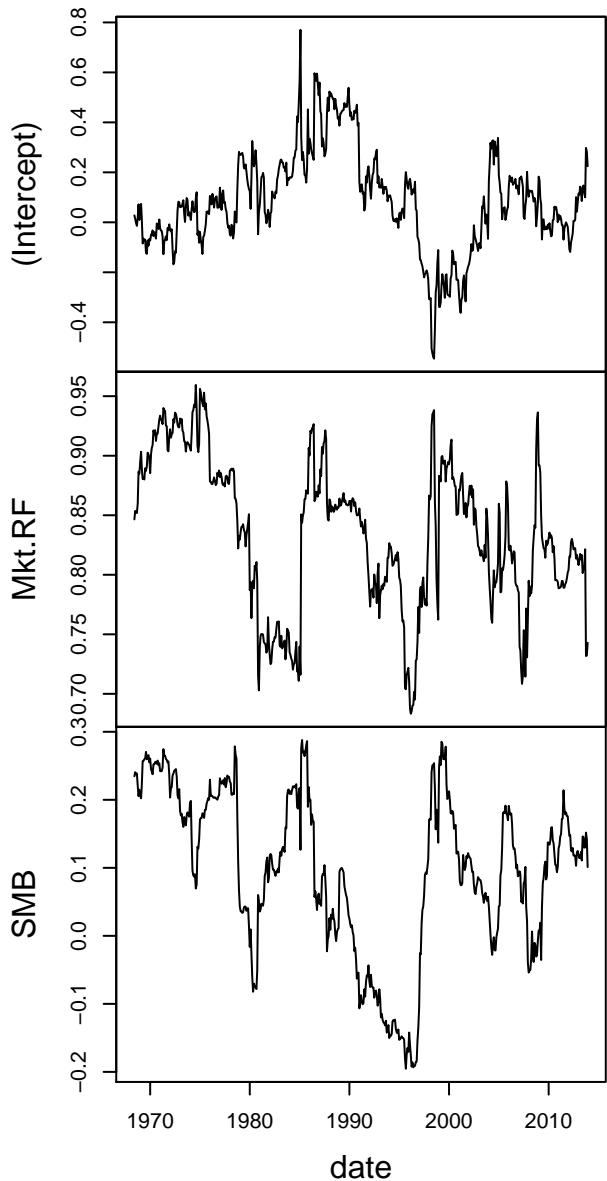
5 Factor Rolling Regression on ME3.VAR4 from the portfolio 25_SIZE_RVAR



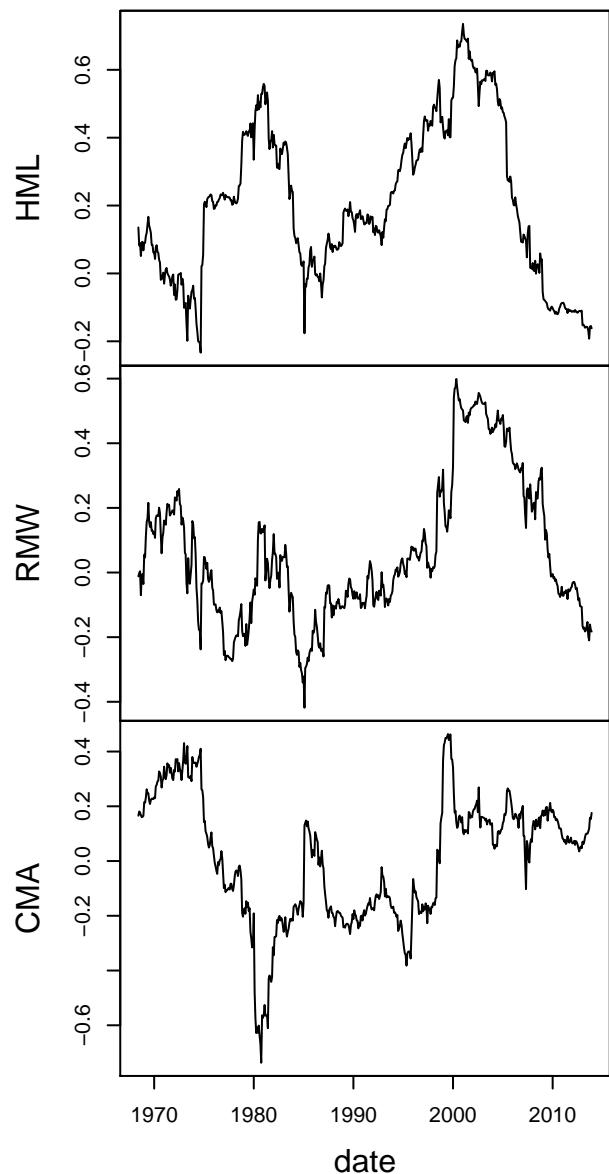
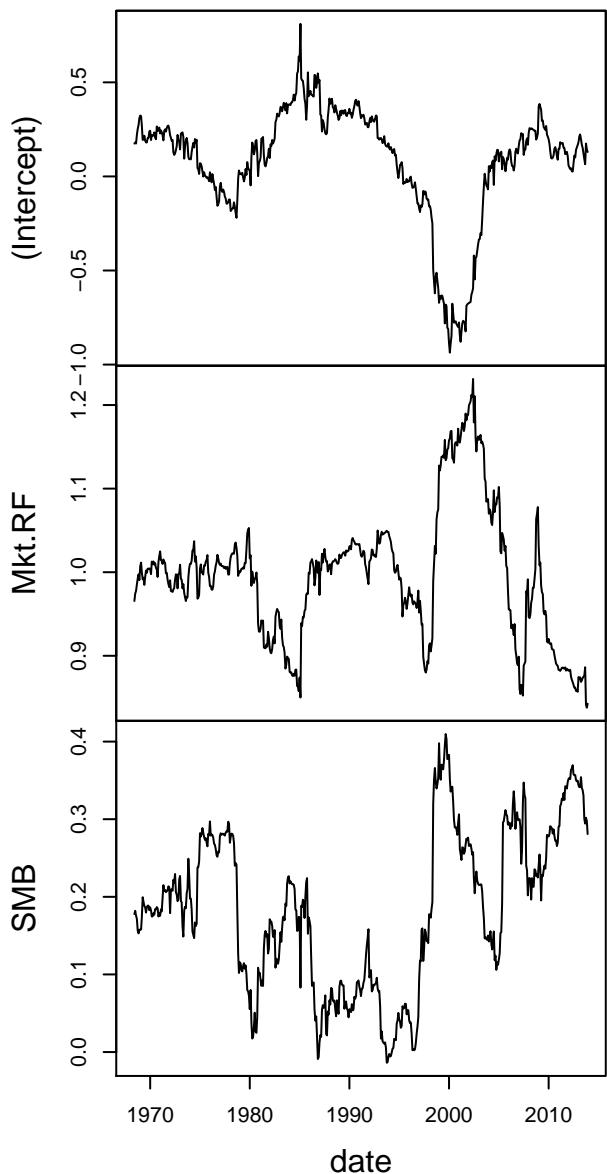
5 Factor Rolling Regression on ME3.VAR5 from the portfolio 25_SIZE_RVAR



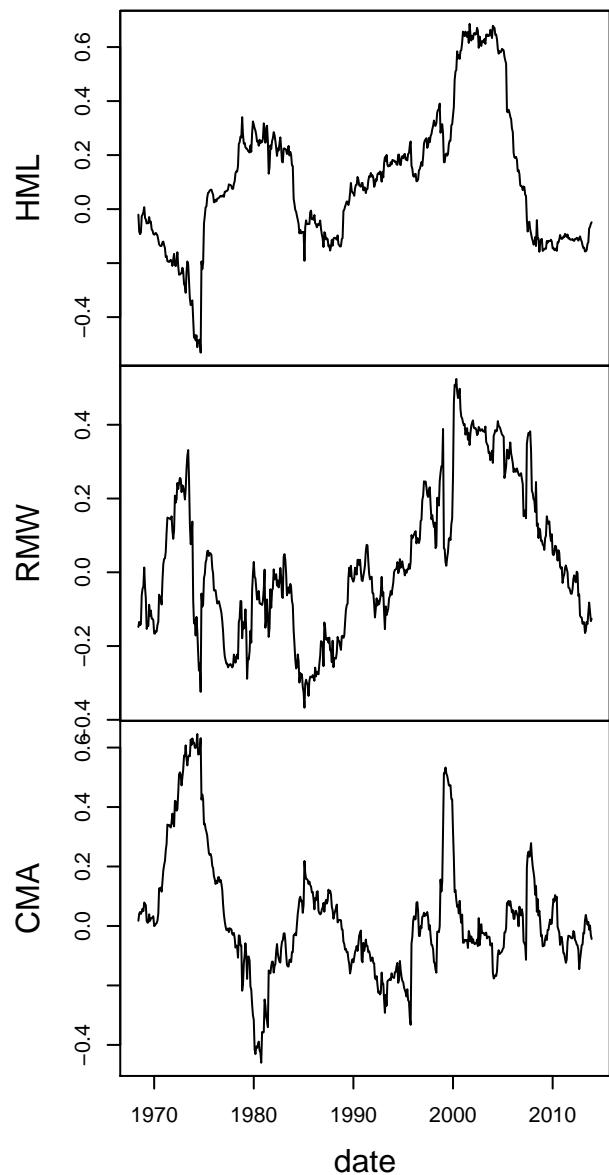
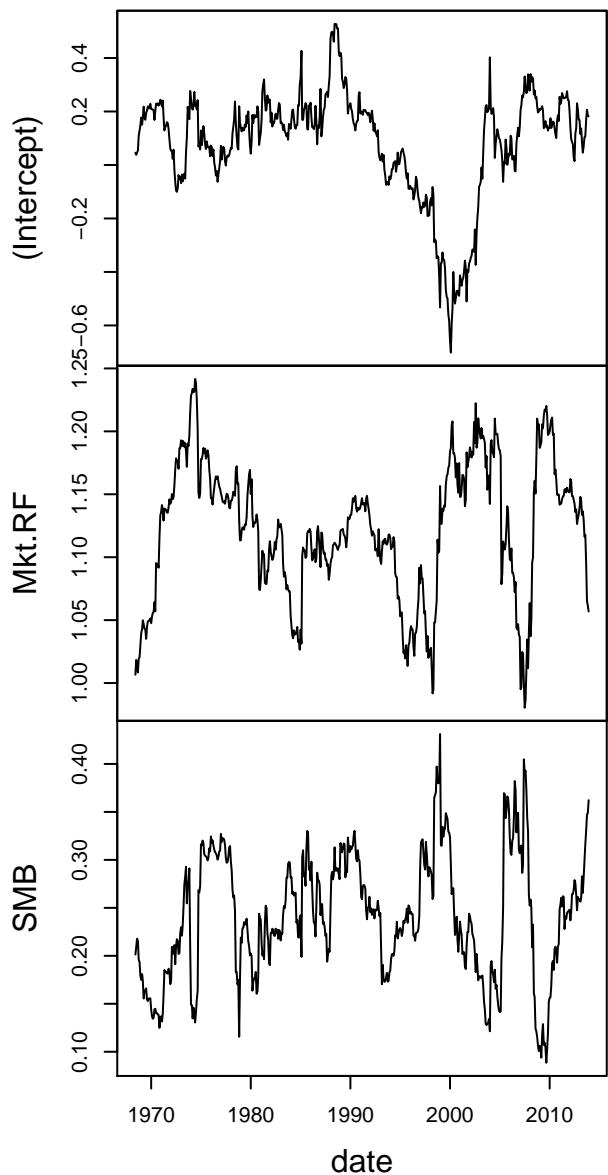
5 Factor Rolling Regression on ME4.VAR1 from the portfolio 25_SIZE_RVAR



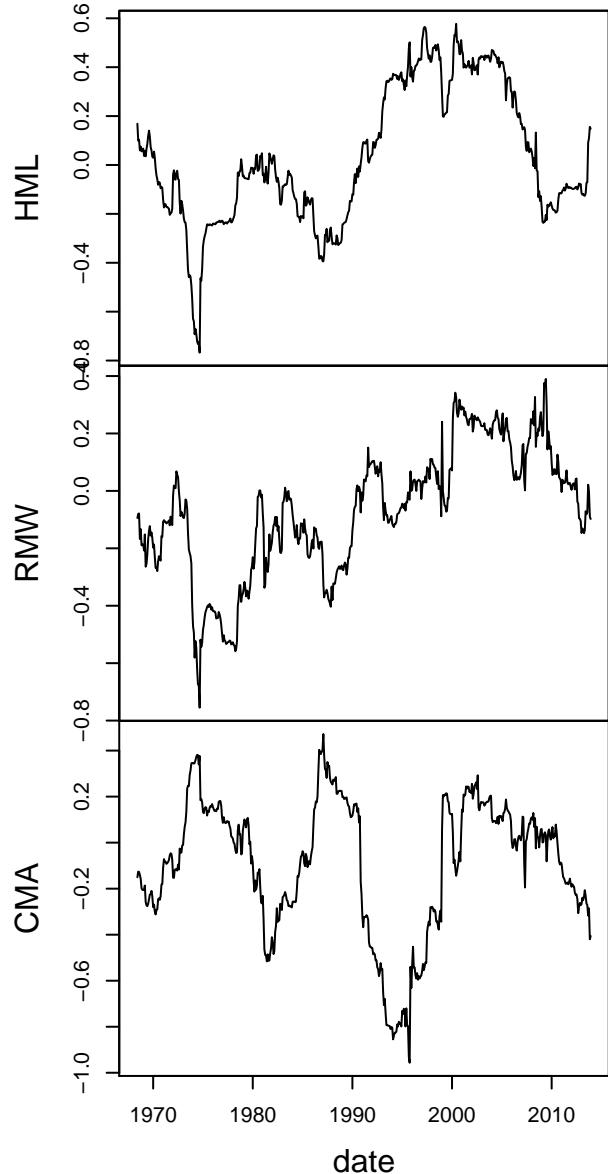
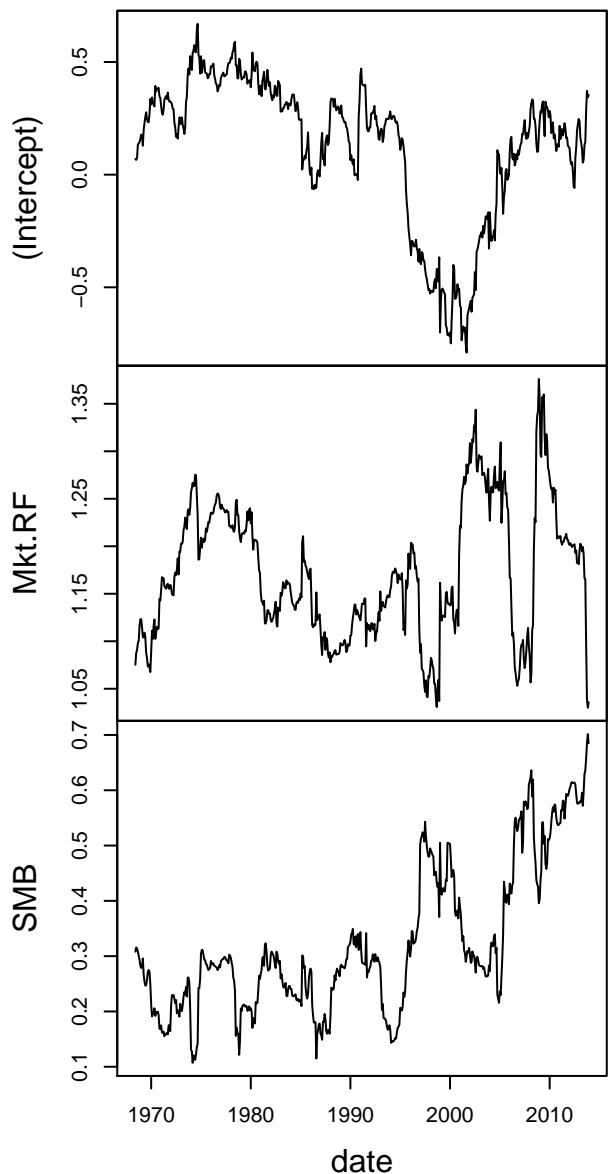
5 Factor Rolling Regression on ME4.VAR2 from the portfolio 25_SIZE_RVAR



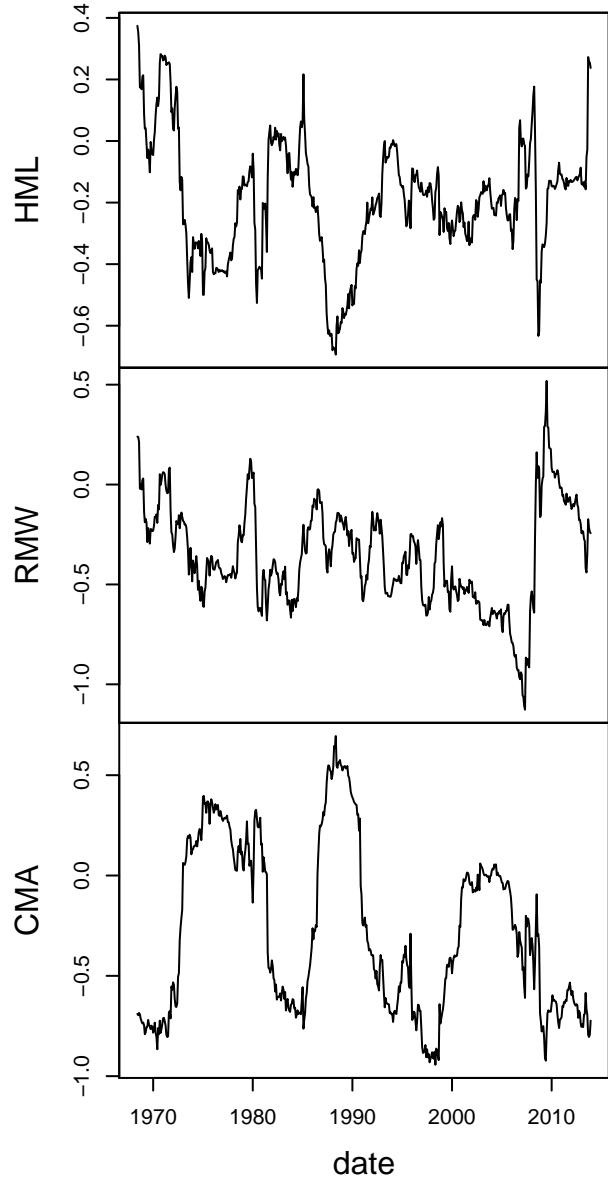
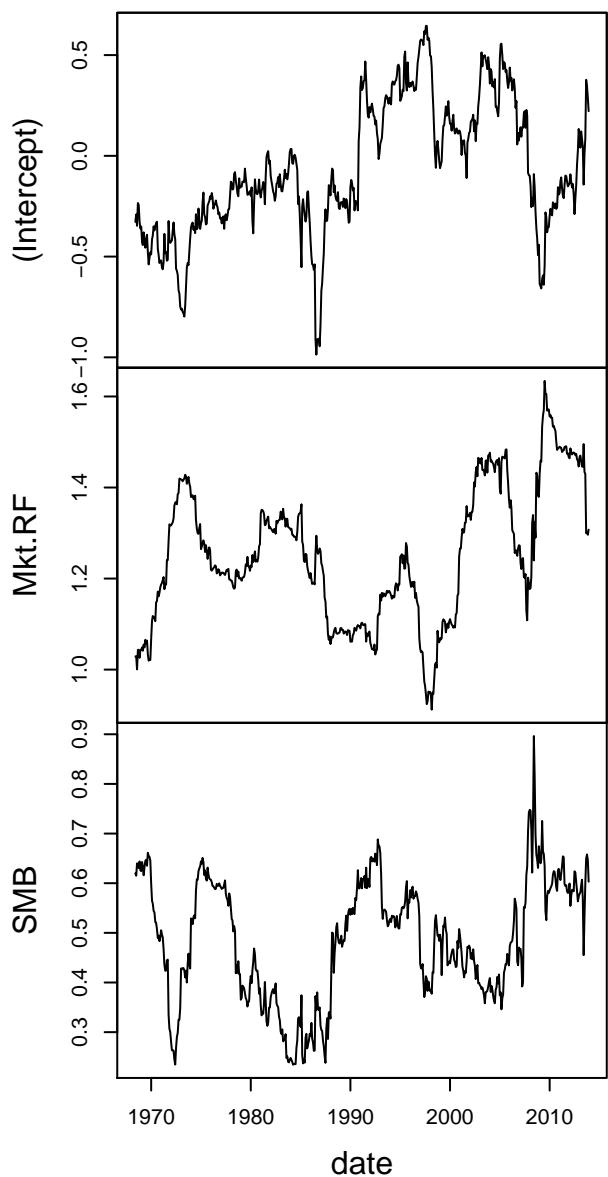
5 Factor Rolling Regression on ME4.VAR3 from the portfolio 25_SIZE_RVAR



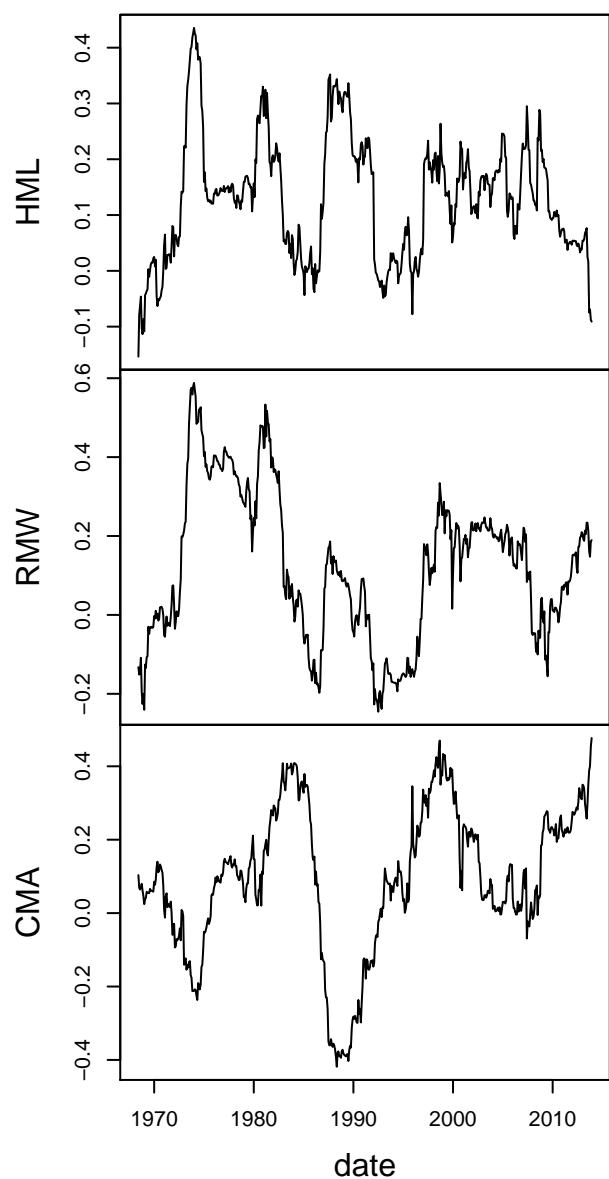
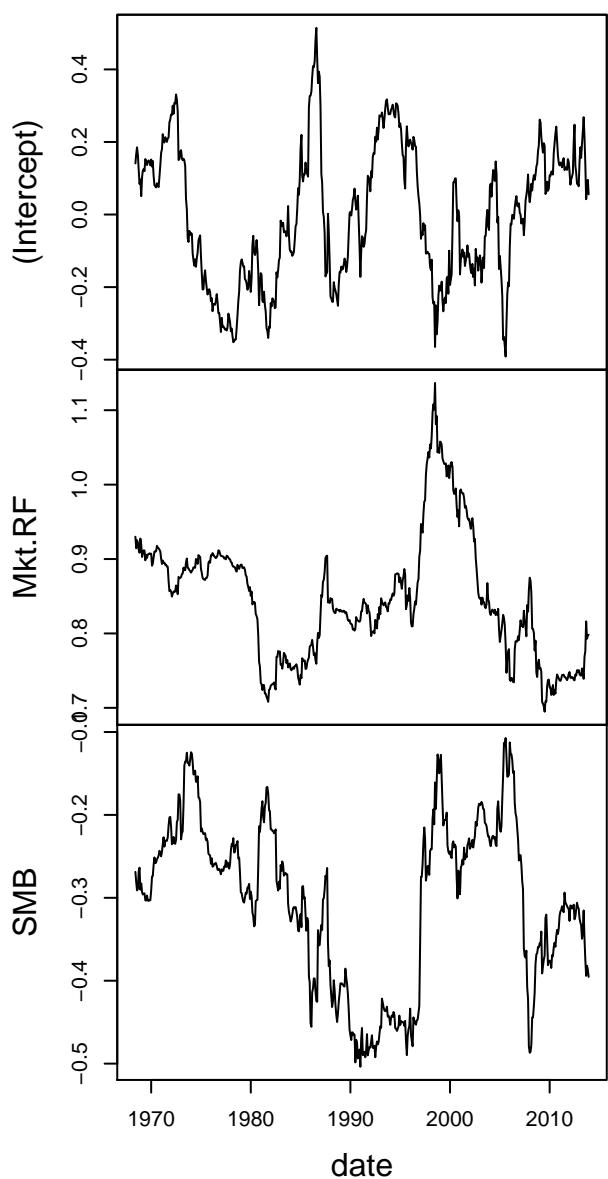
5 Factor Rolling Regression on ME4.VAR4 from the portfolio 25_SIZE_RVAR



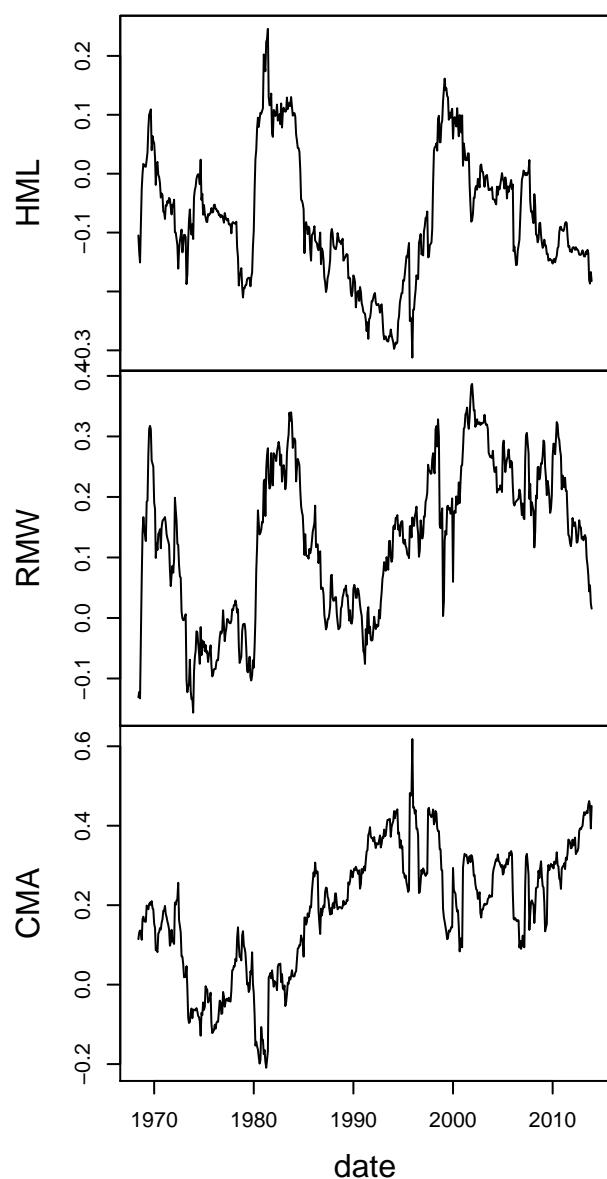
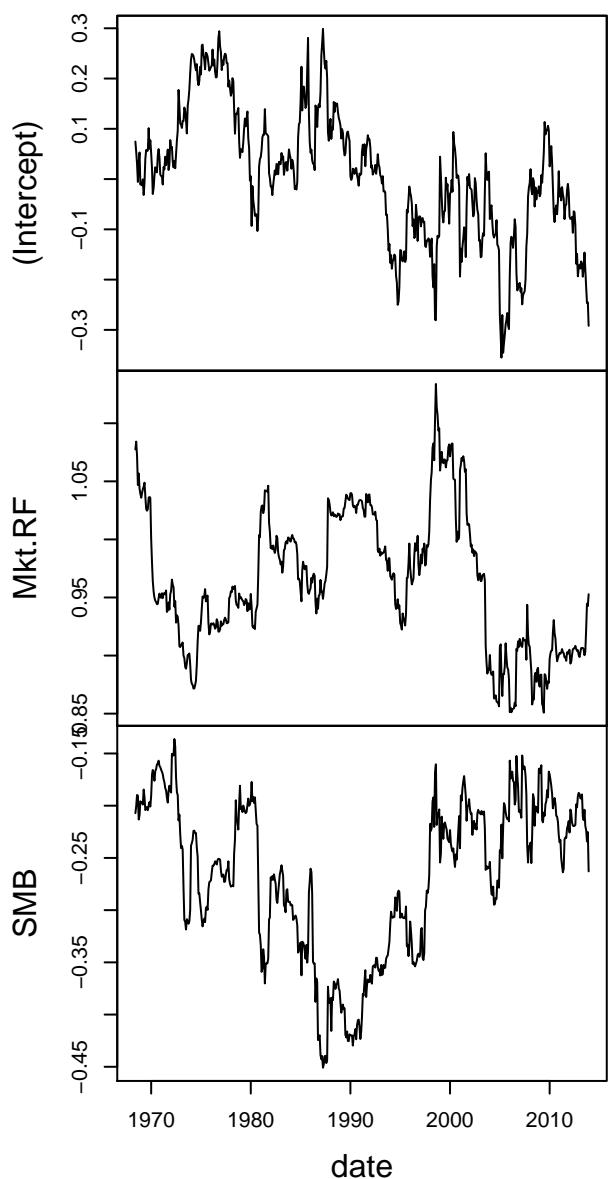
5 Factor Rolling Regression on ME4.VAR5 from the portfolio 25_SIZE_RVAR



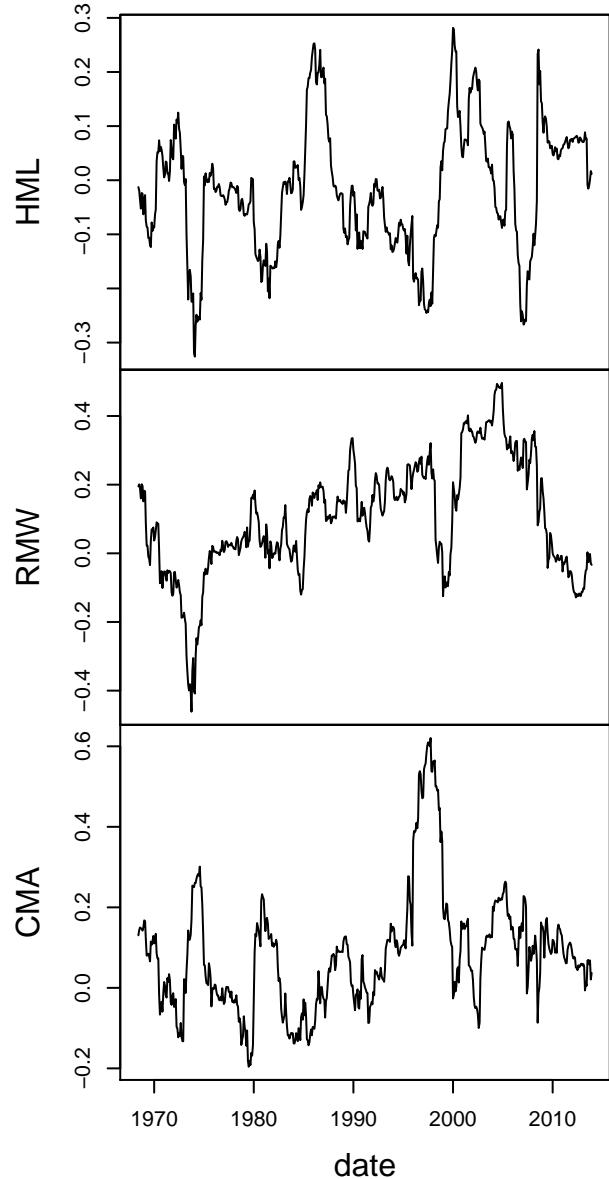
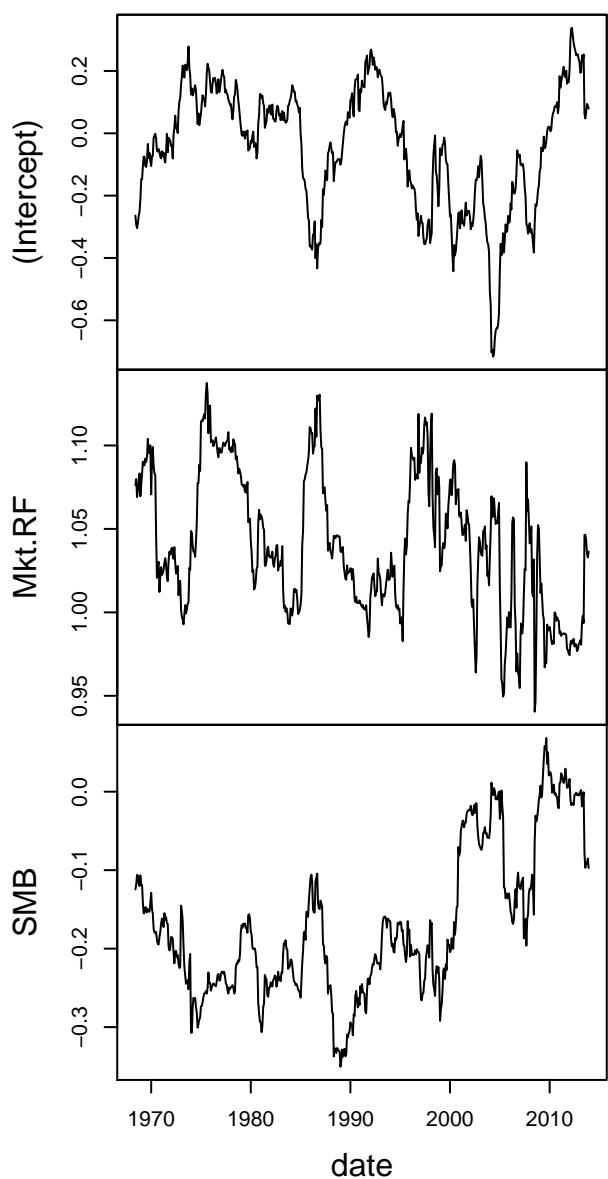
5 Factor Rolling Regression on BIG.LoVAR from the portfolio 25_SIZE_RVAR



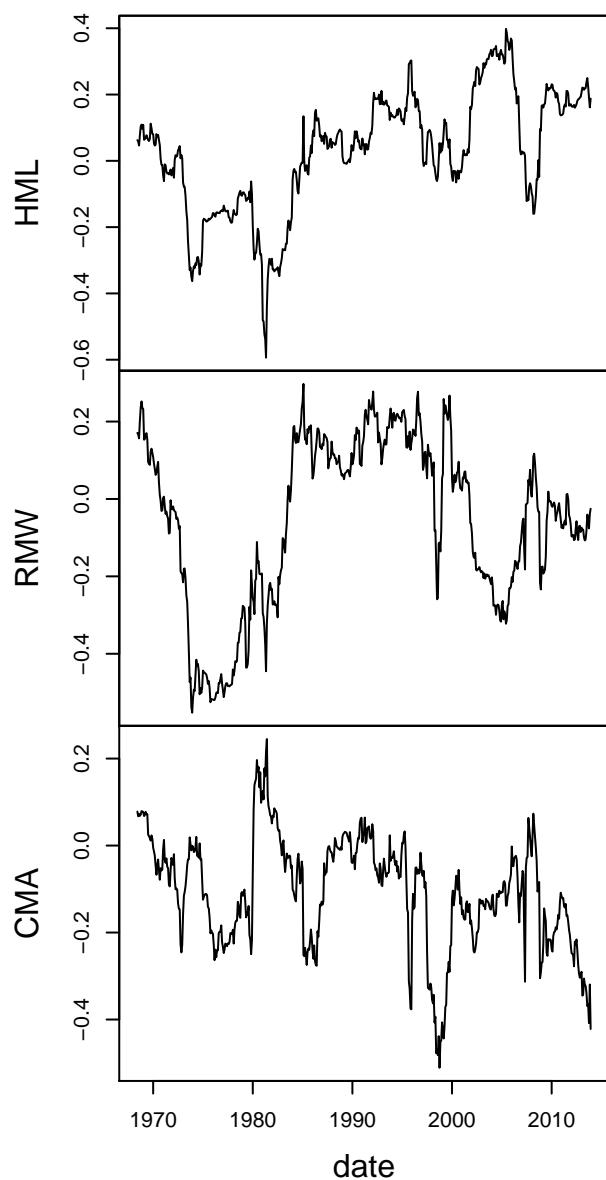
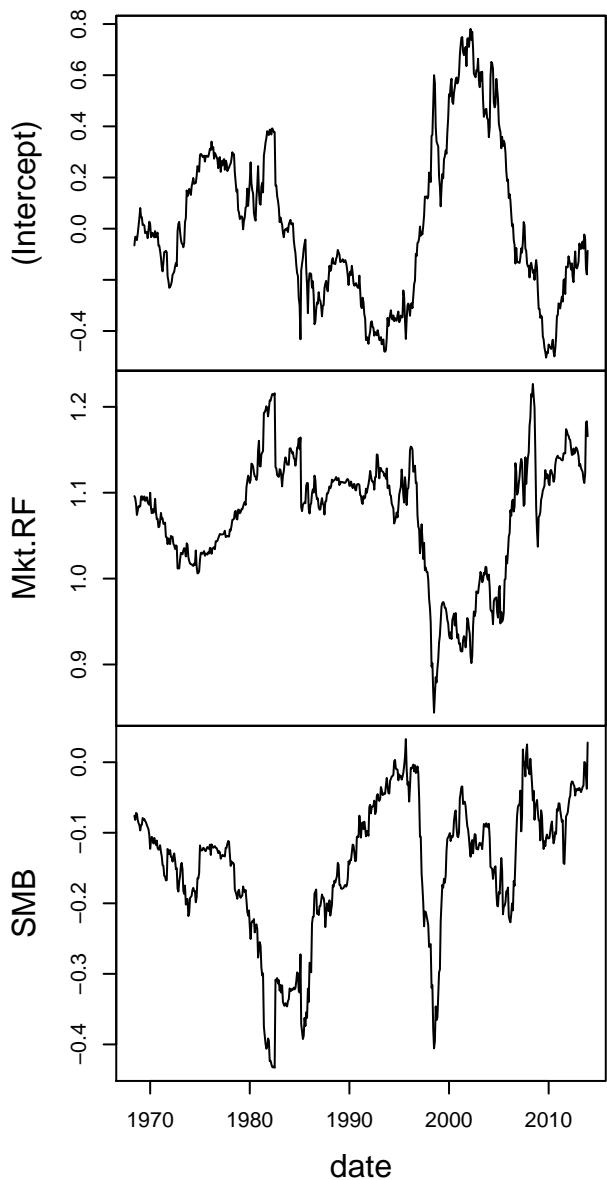
5 Factor Rolling Regression on ME5.VAR2 from the portfolio 25_SIZE_RVAR



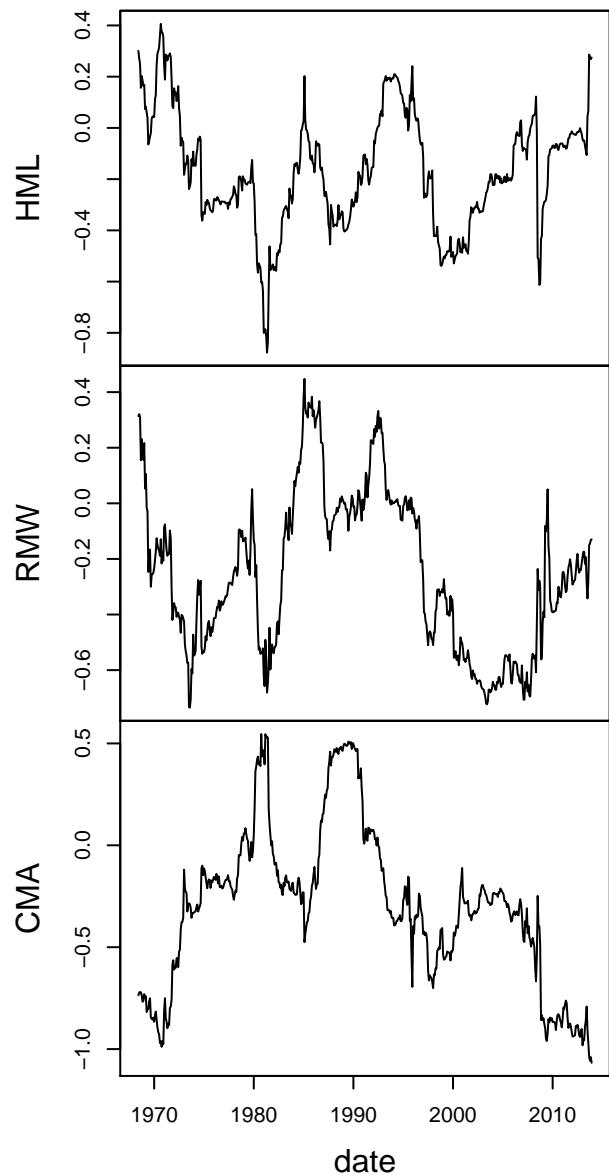
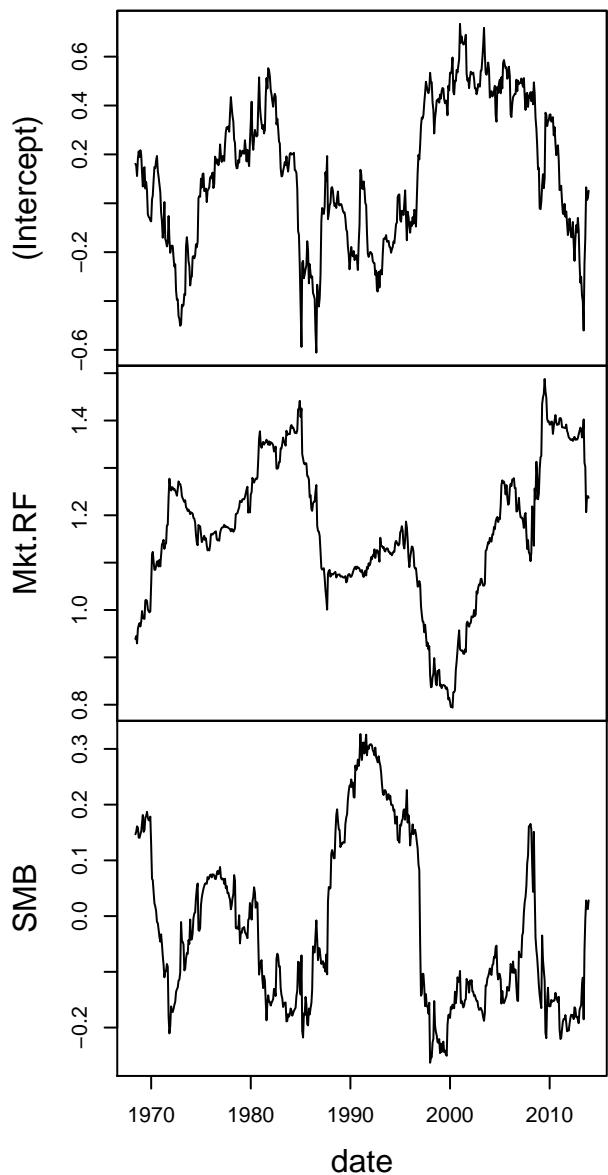
5 Factor Rolling Regression on ME5.VAR3 from the portfolio 25_SIZE_RVAR



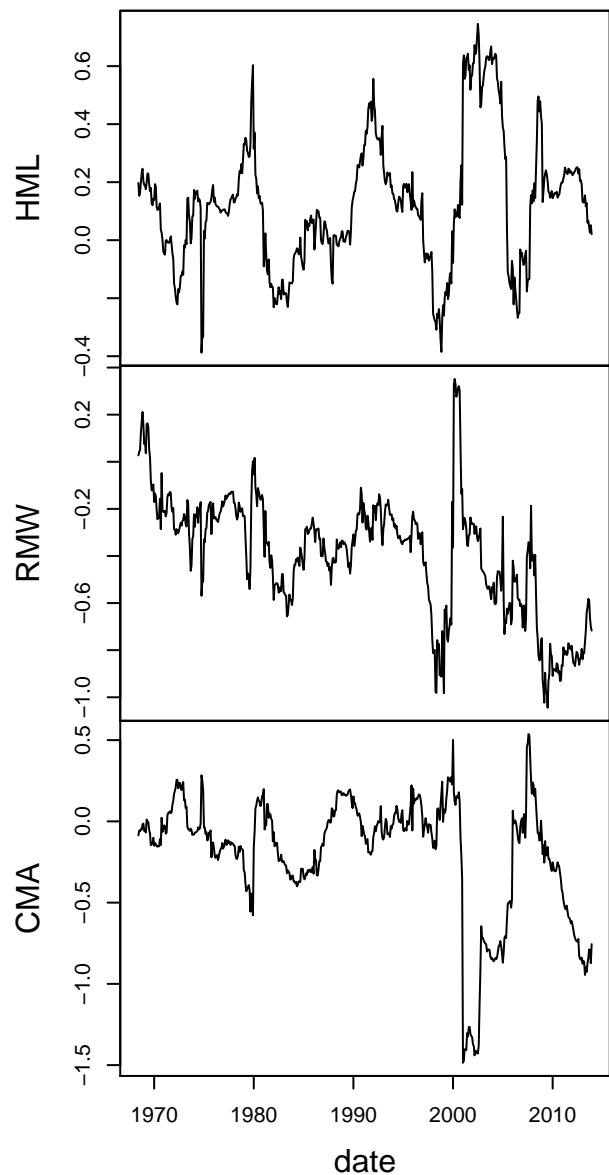
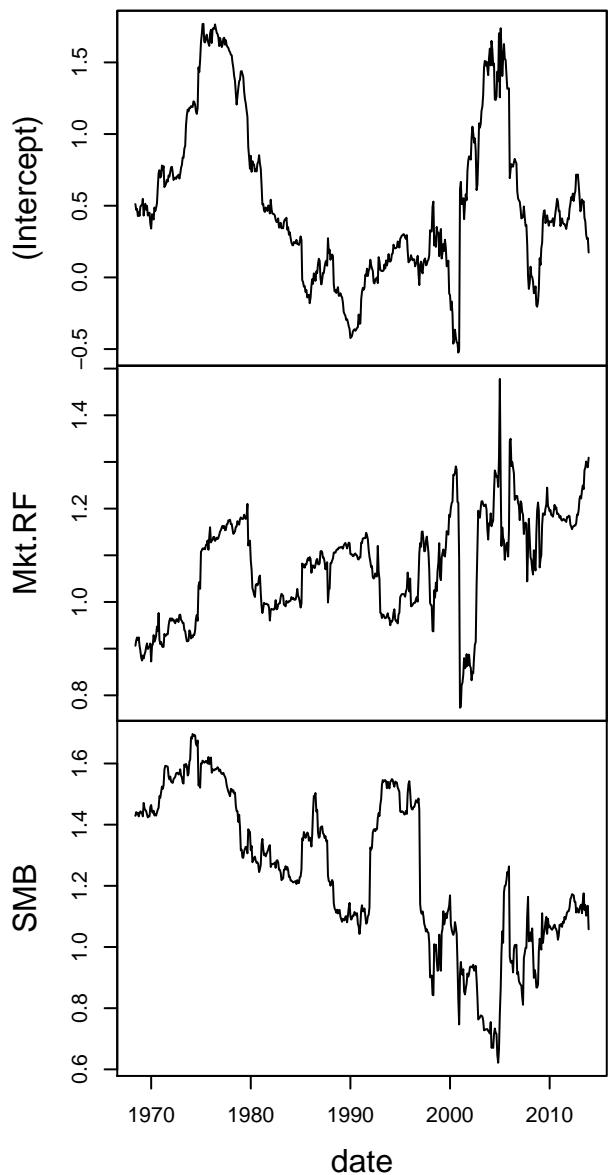
5 Factor Rolling Regression on ME5.VAR4 from the portfolio 25_SIZE_RVAR



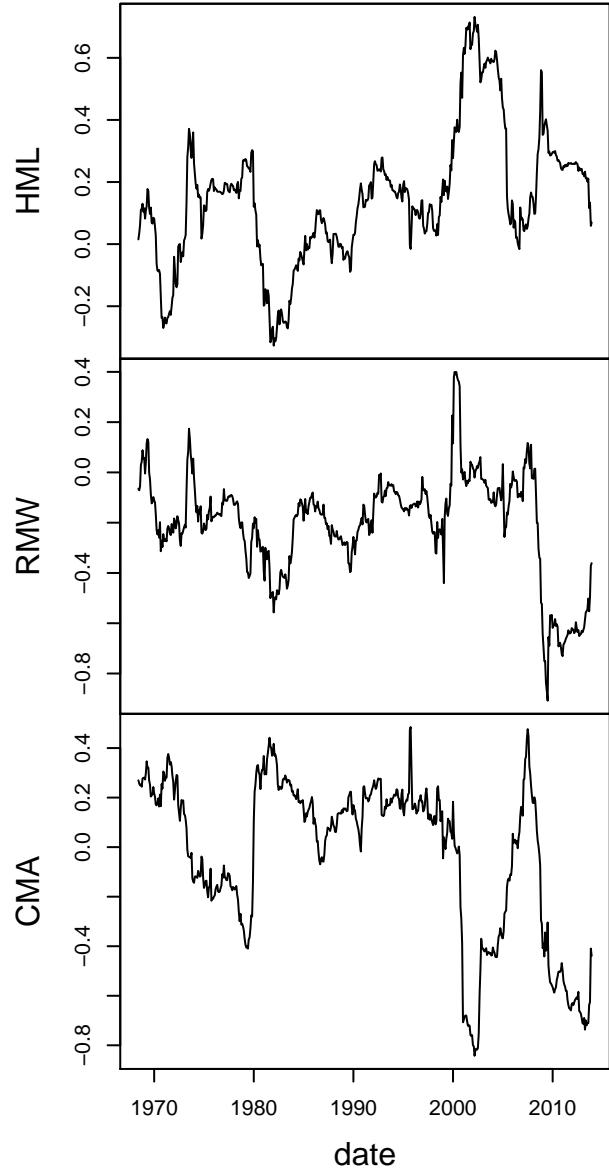
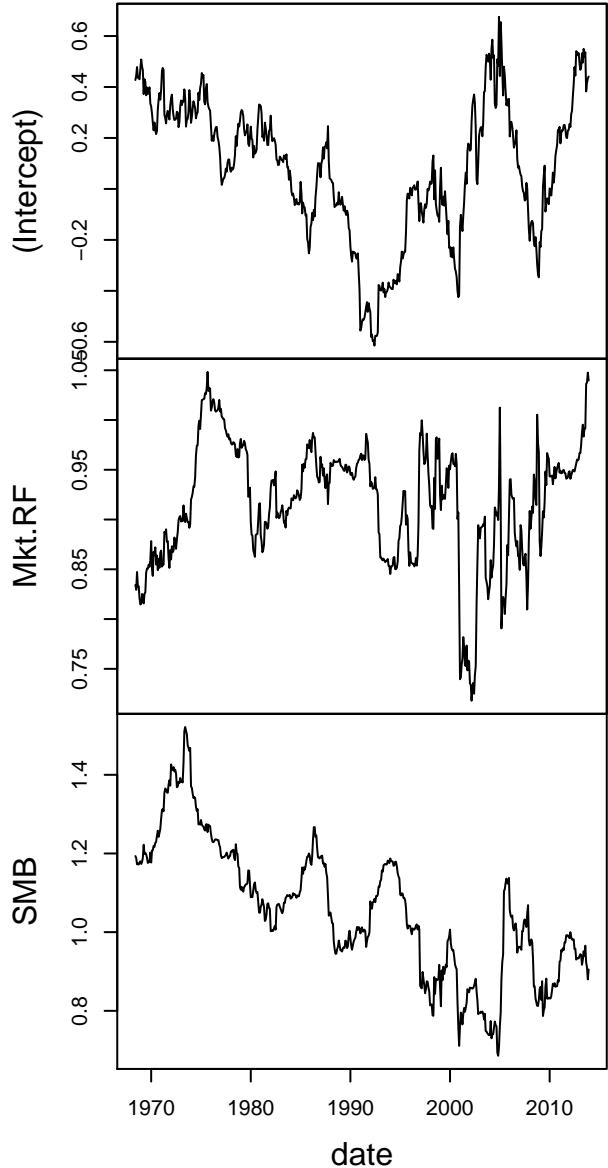
5 Factor Rolling Regression on BIG.HiVar from the portfolio 25_SIZE_RVAR



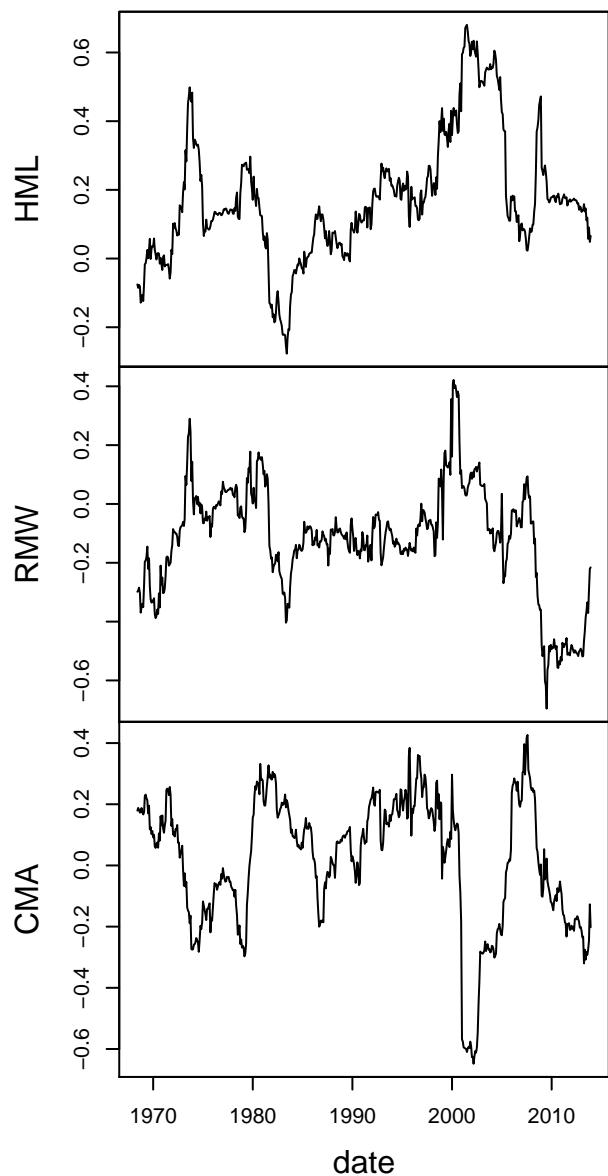
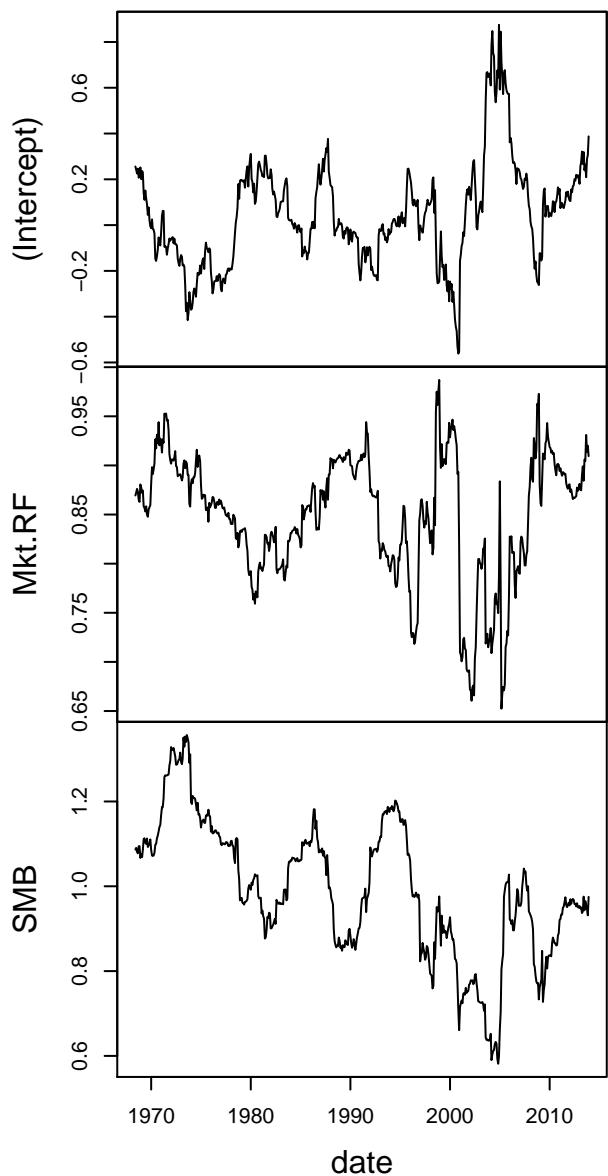
5 Factor Rolling Regression on SMALL.LoPRIOR from the portfolio 25_SIZE_STR



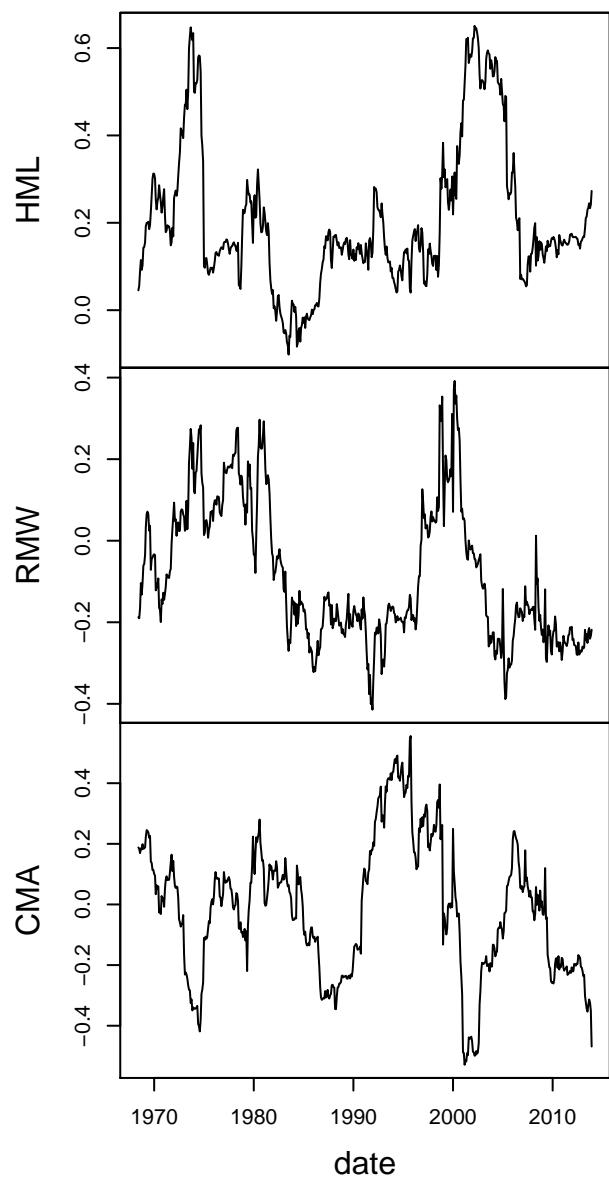
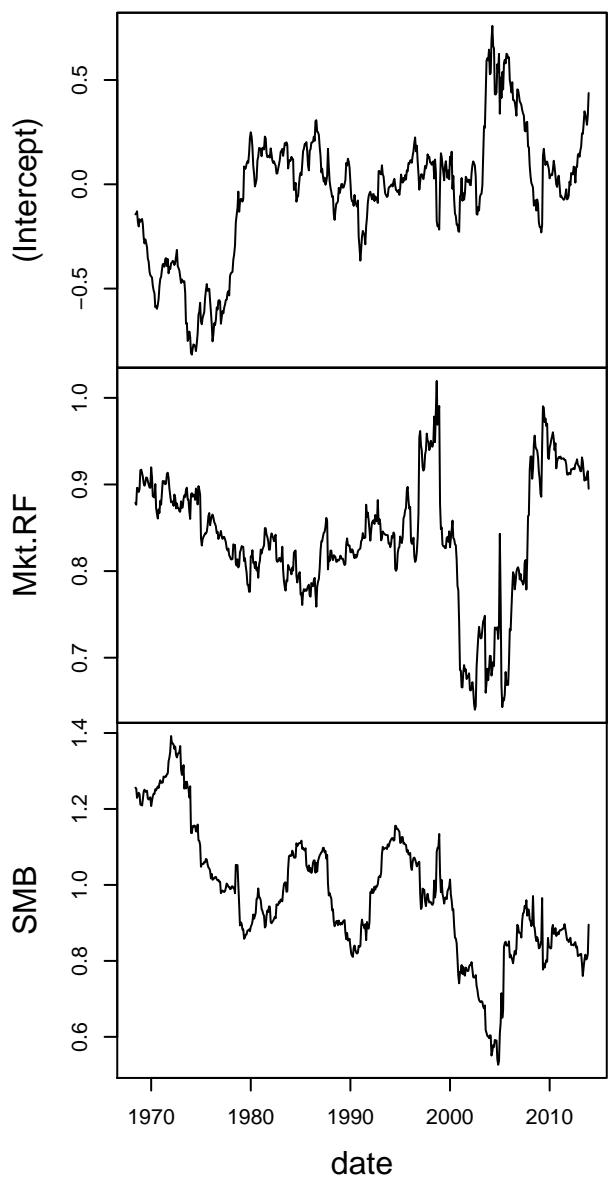
5 Factor Rolling Regression on ME1.PRIOR2 from the portfolio 25_SIZE_STR



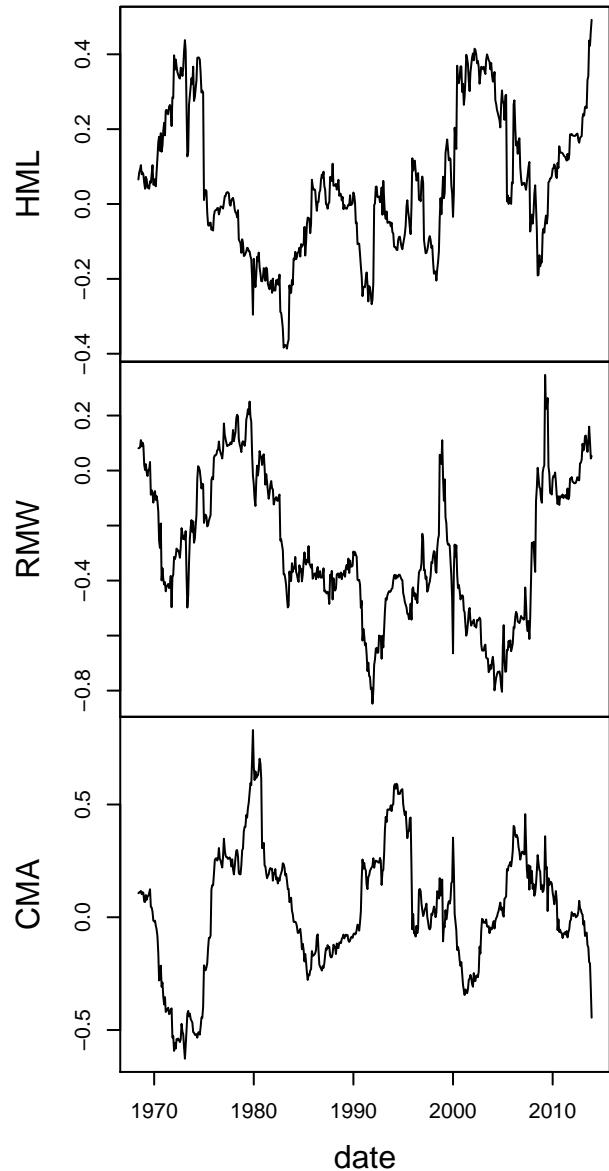
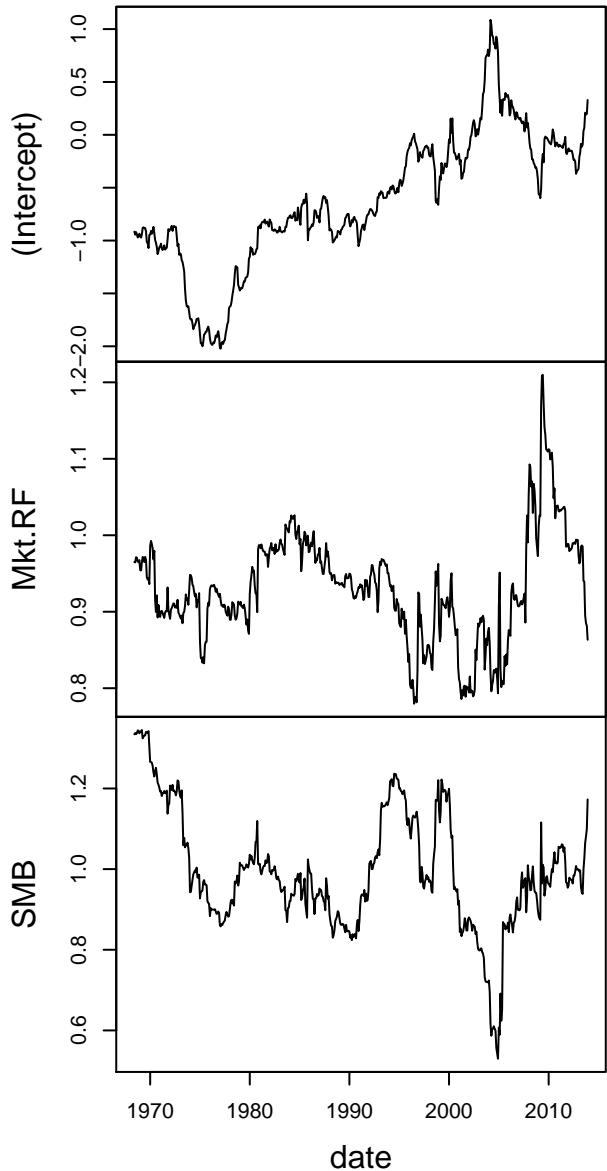
5 Factor Rolling Regression on ME1.PRIOR3 from the portfolio 25_SIZE_STR



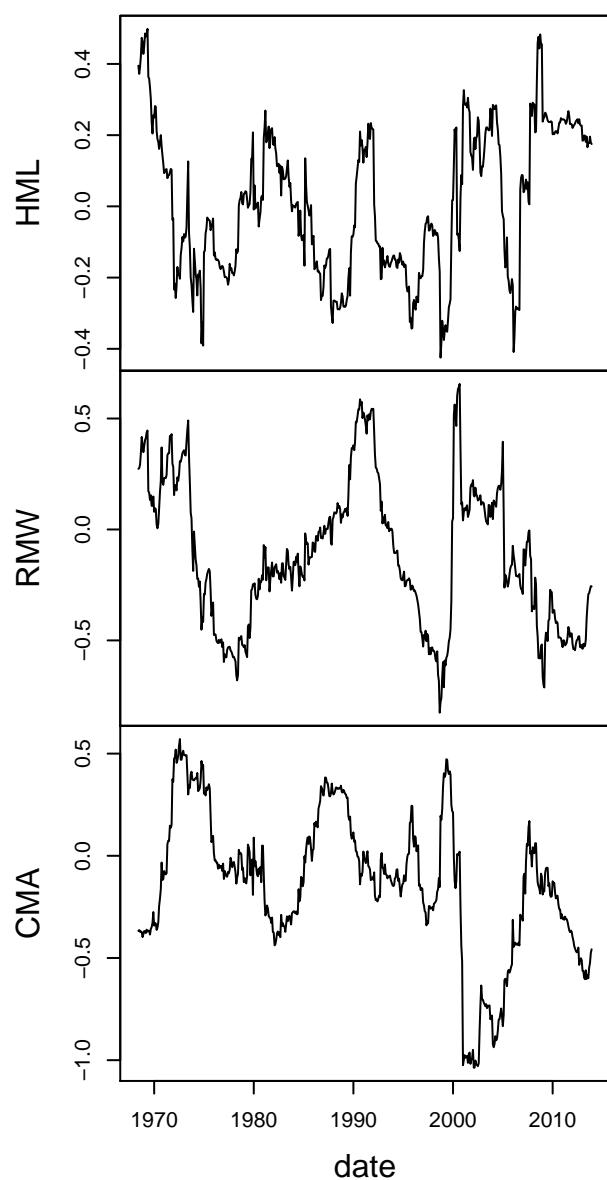
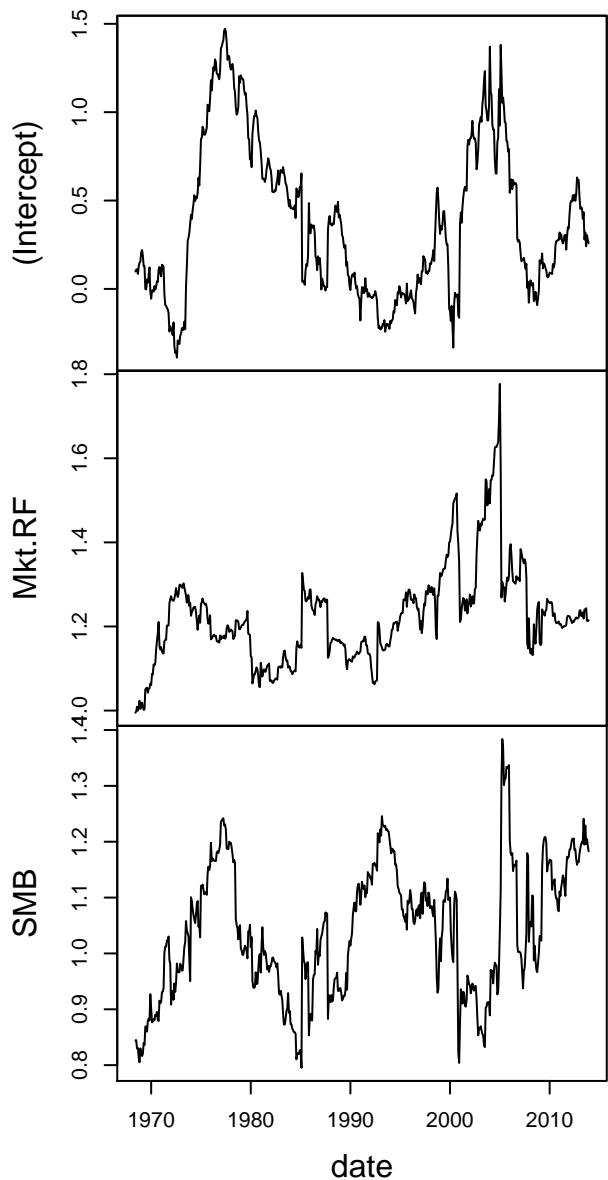
5 Factor Rolling Regression on ME1.PRIOR4 from the portfolio 25_SIZE_STR



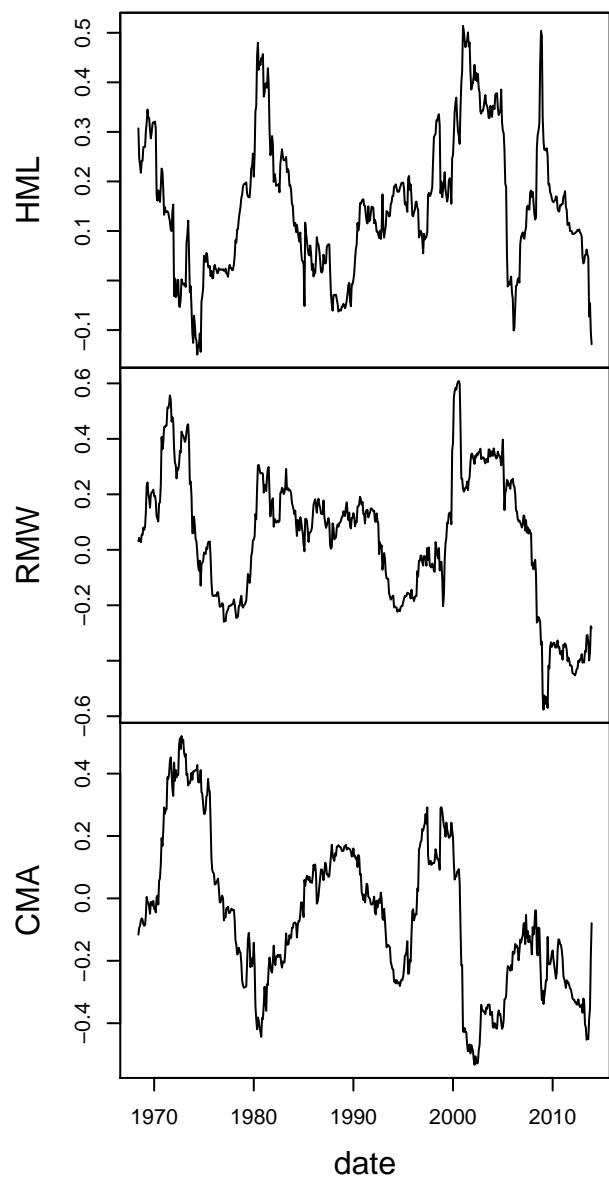
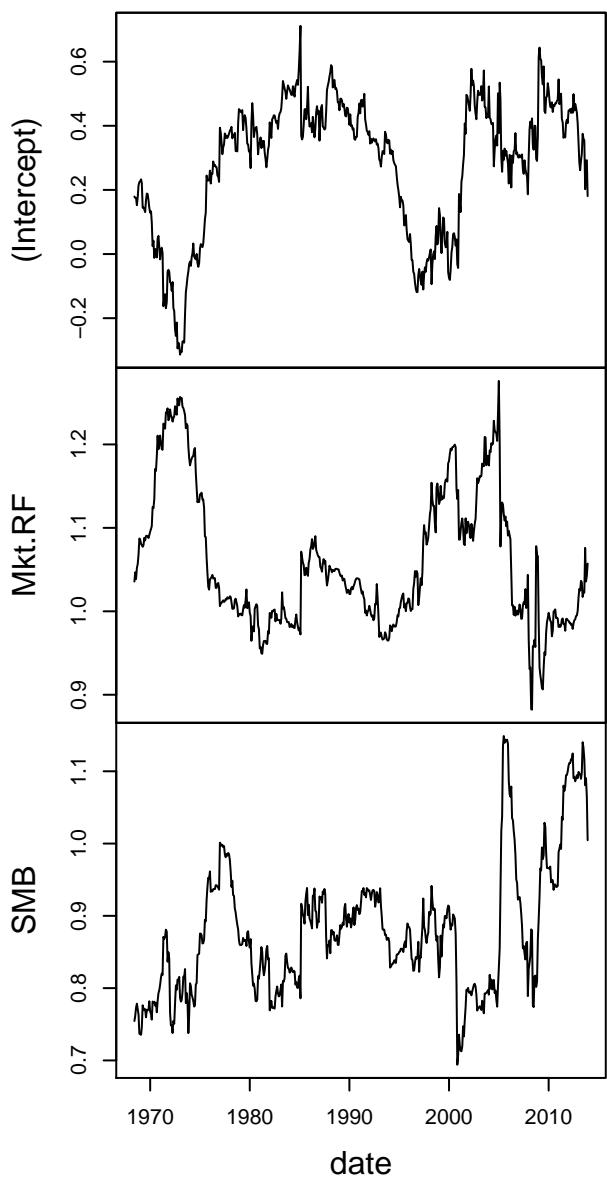
5 Factor Rolling Regression on SMALL.HiPRIOR from the portfolio 25_SIZE_STR



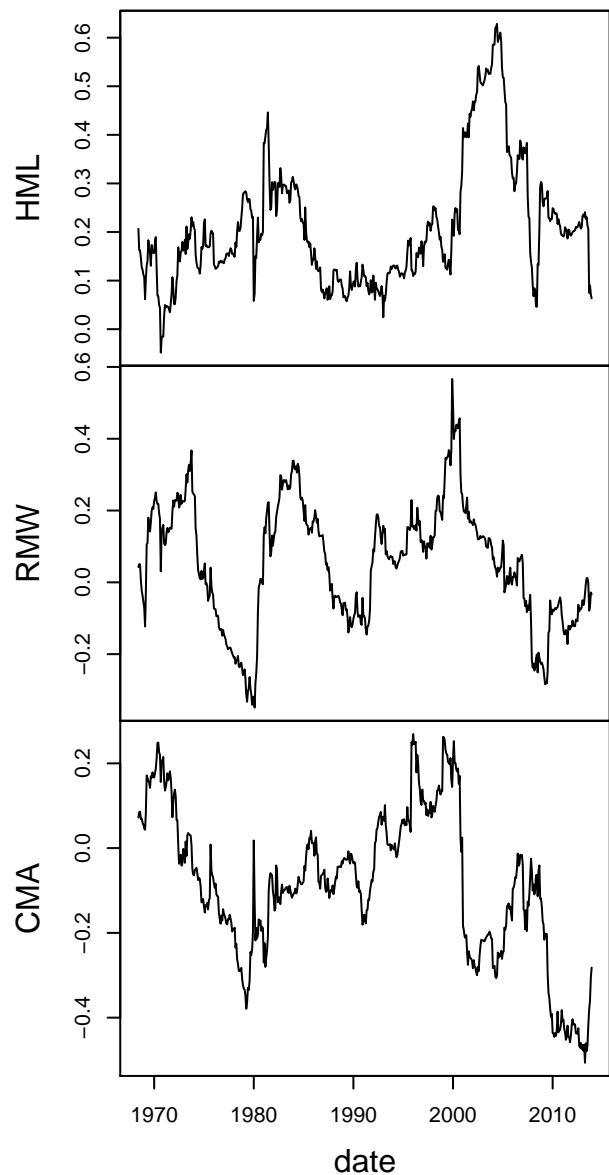
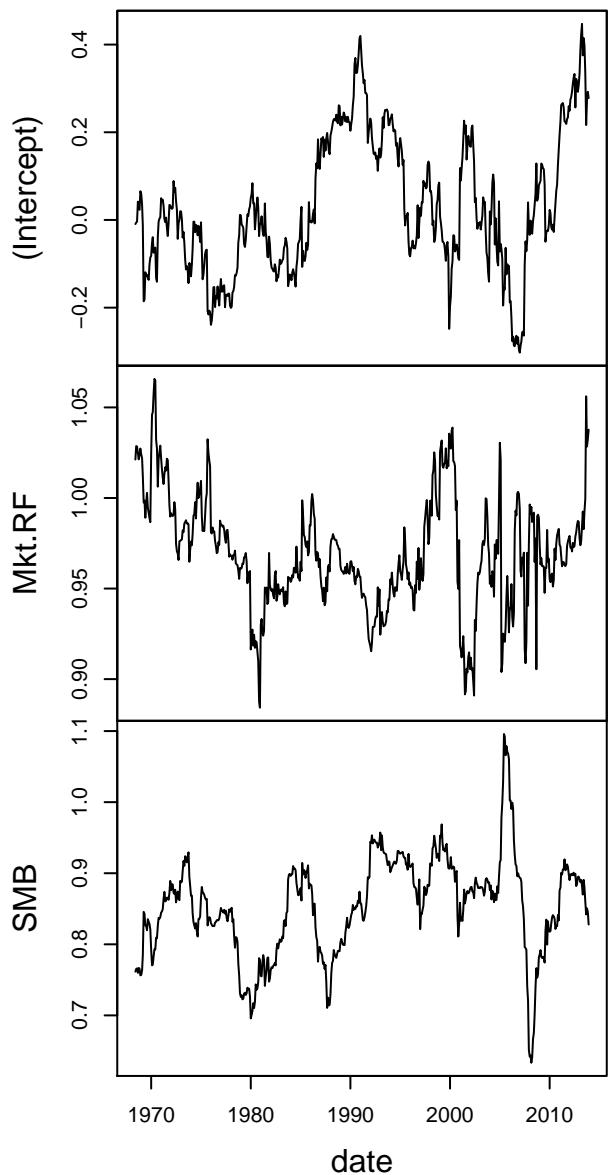
5 Factor Rolling Regression on ME2.PRIOR1 from the portfolio 25_SIZE_STR



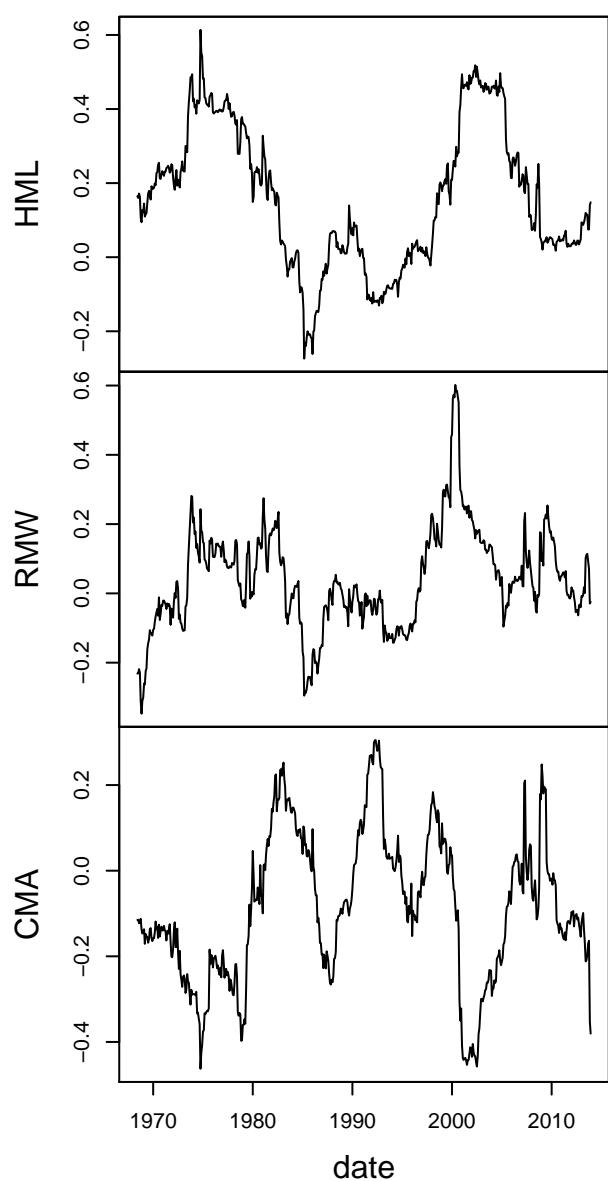
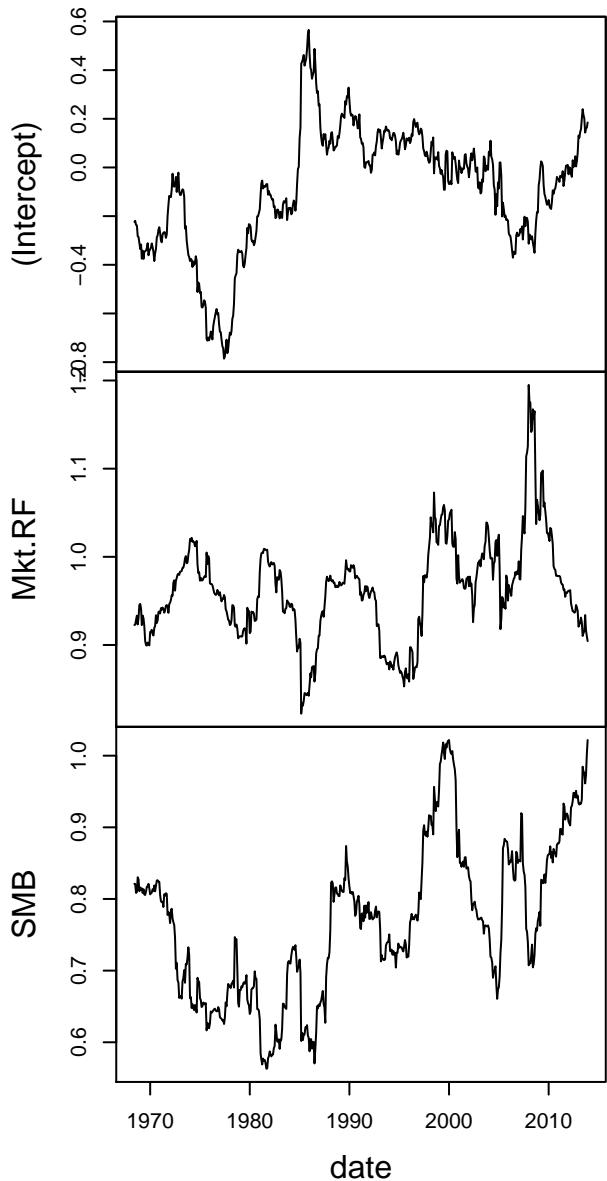
5 Factor Rolling Regression on ME2.PRIOR2 from the portfolio 25_SIZE_STR



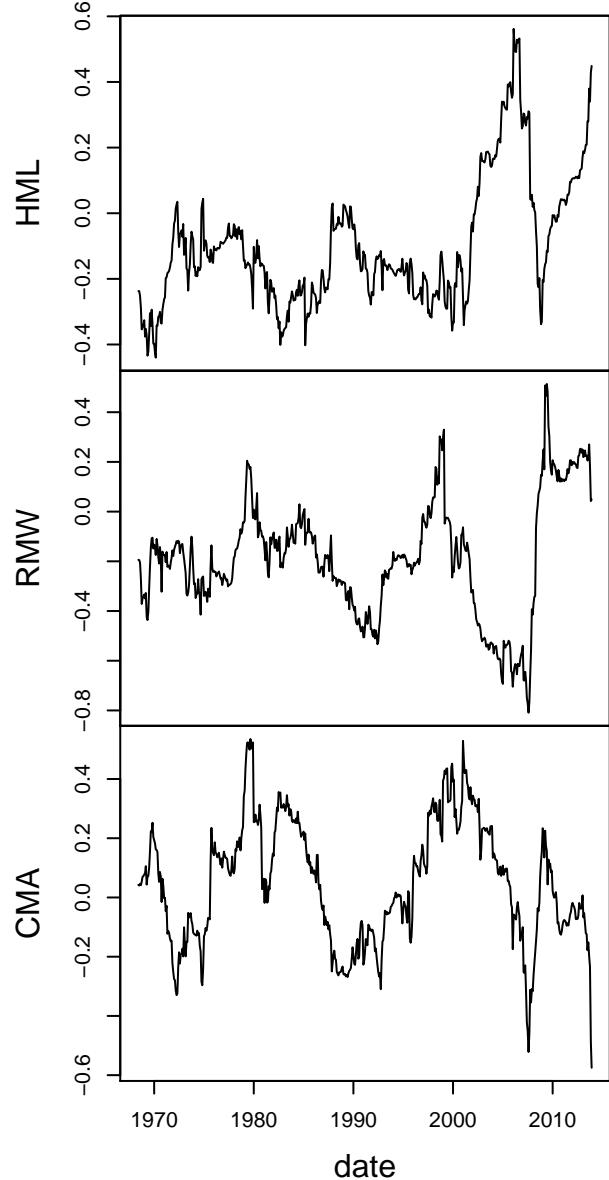
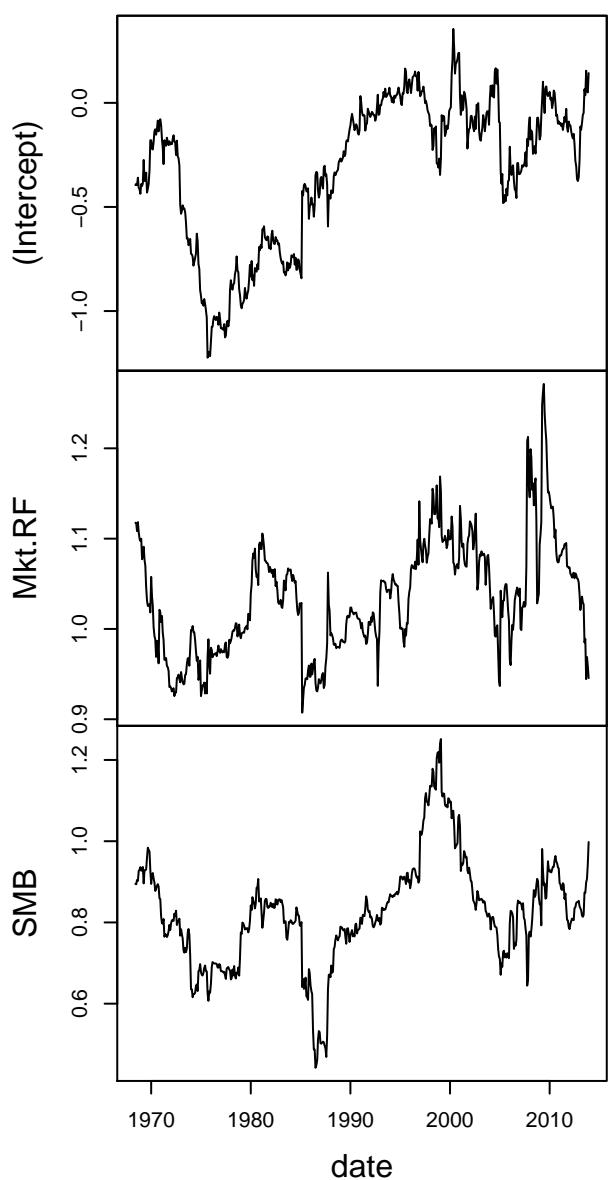
5 Factor Rolling Regression on ME2.PRIOR3 from the portfolio 25_SIZE_STR



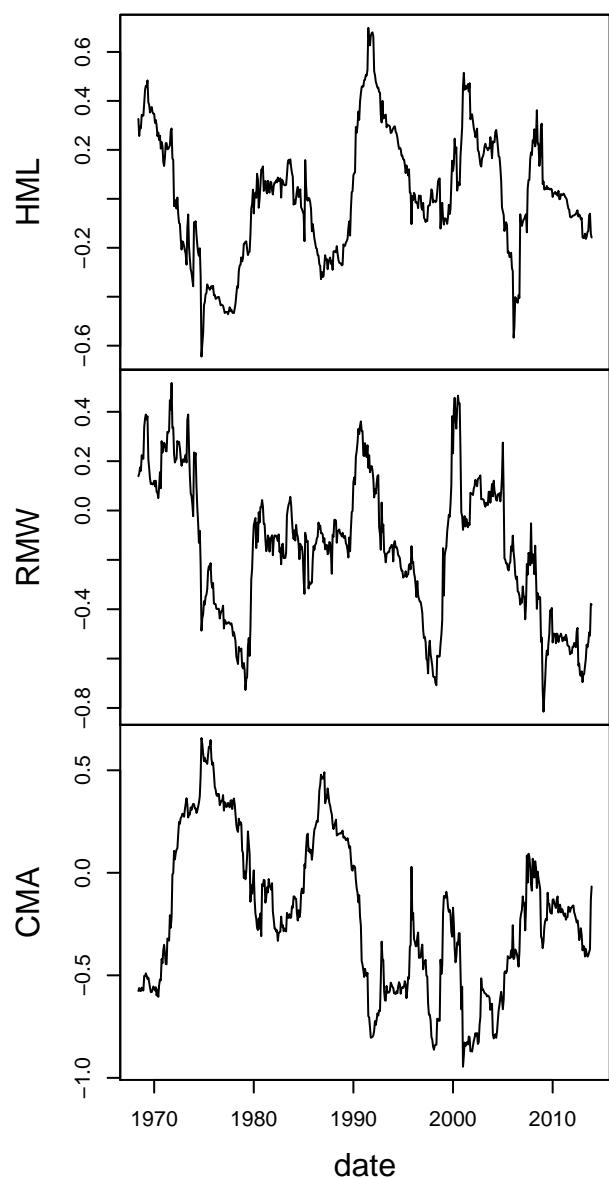
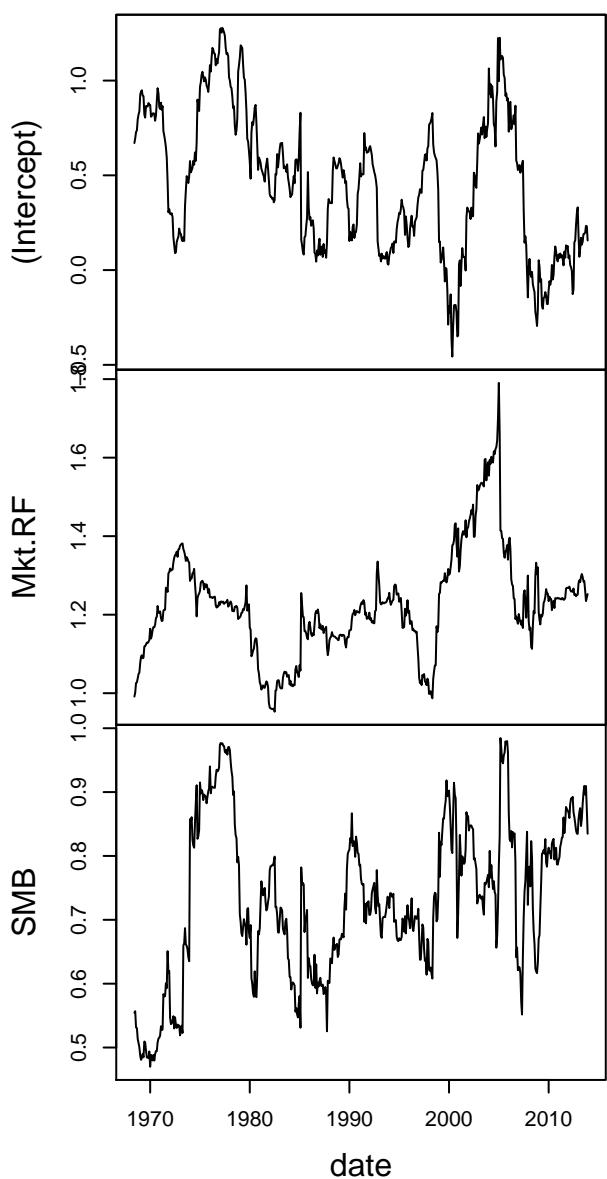
5 Factor Rolling Regression on ME2.PRIOR4 from the portfolio 25_SIZE_STR



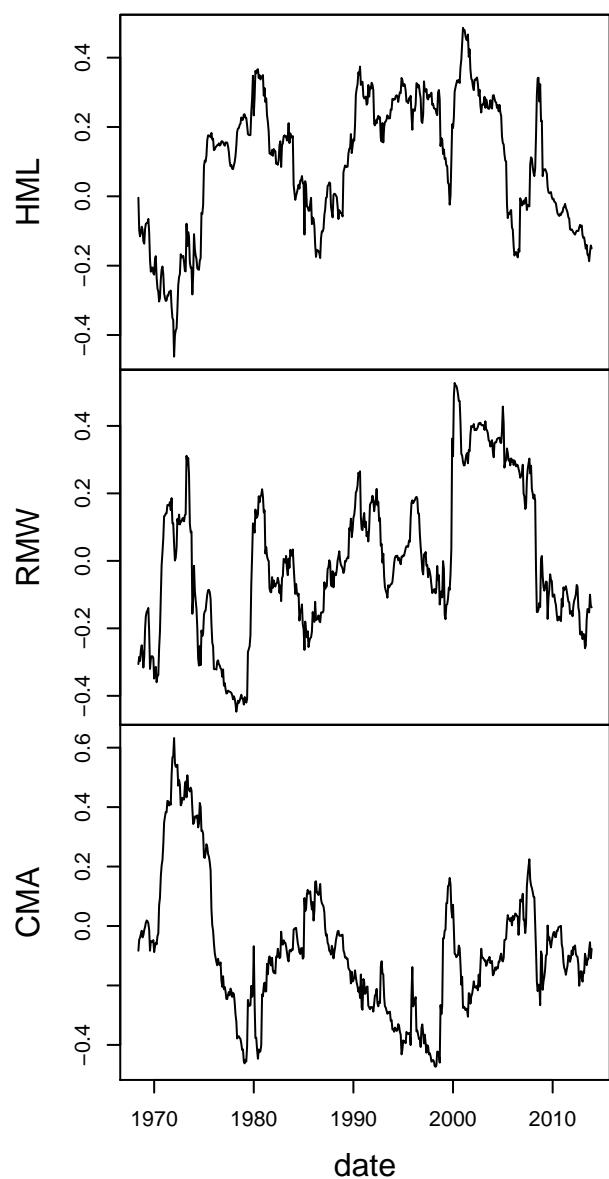
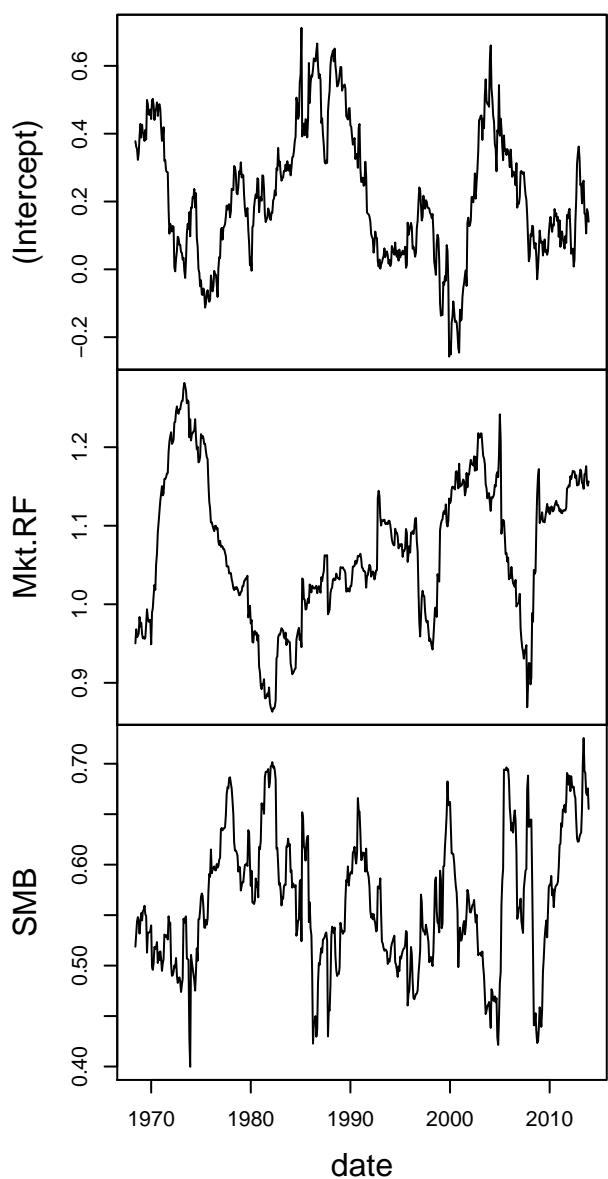
5 Factor Rolling Regression on ME2.PRIOR5 from the portfolio 25_SIZE_STR



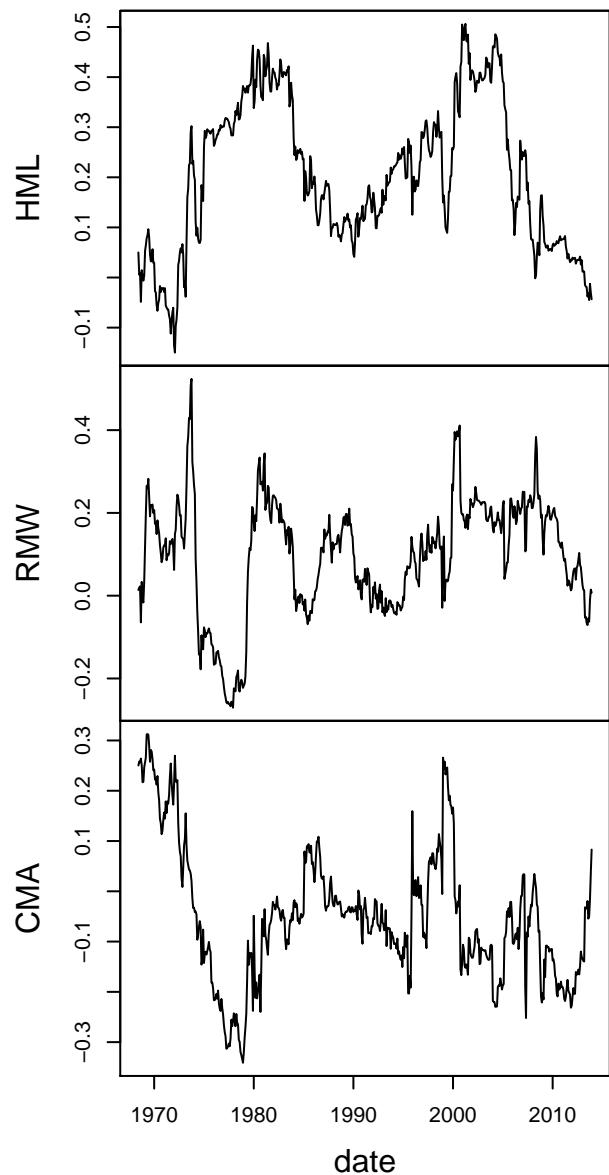
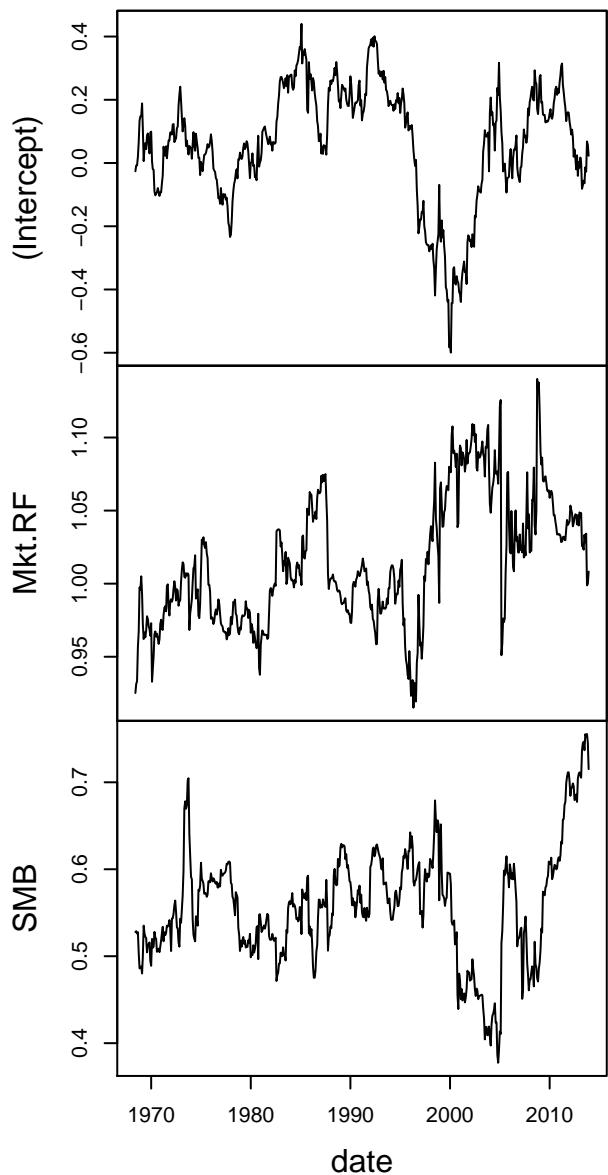
5 Factor Rolling Regression on ME3.PRIOR1 from the portfolio 25_SIZE_STR



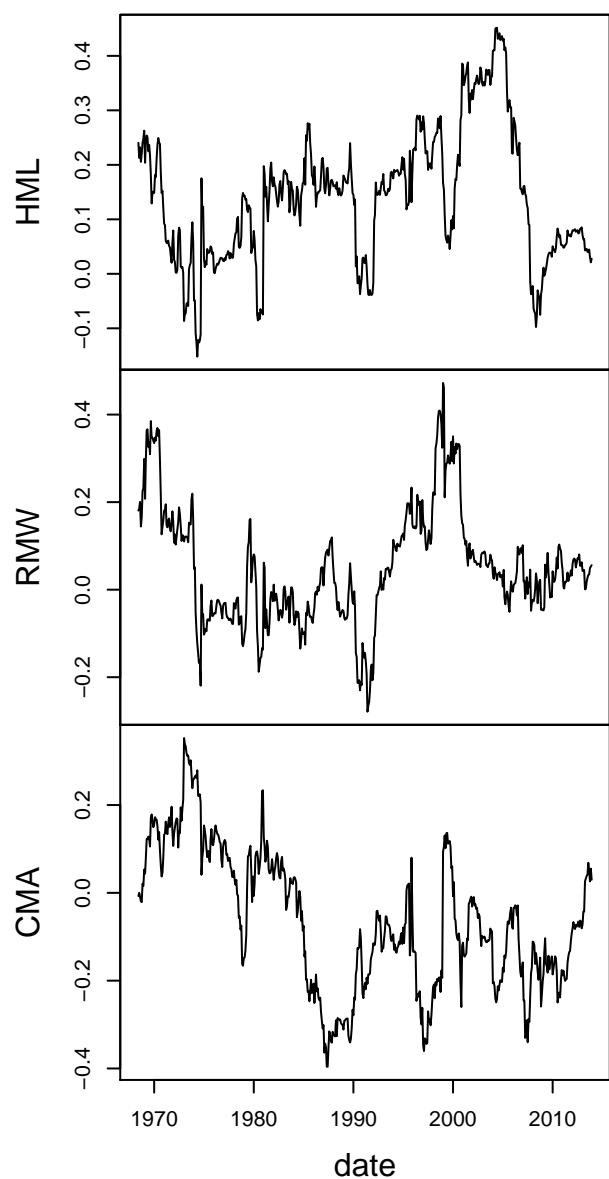
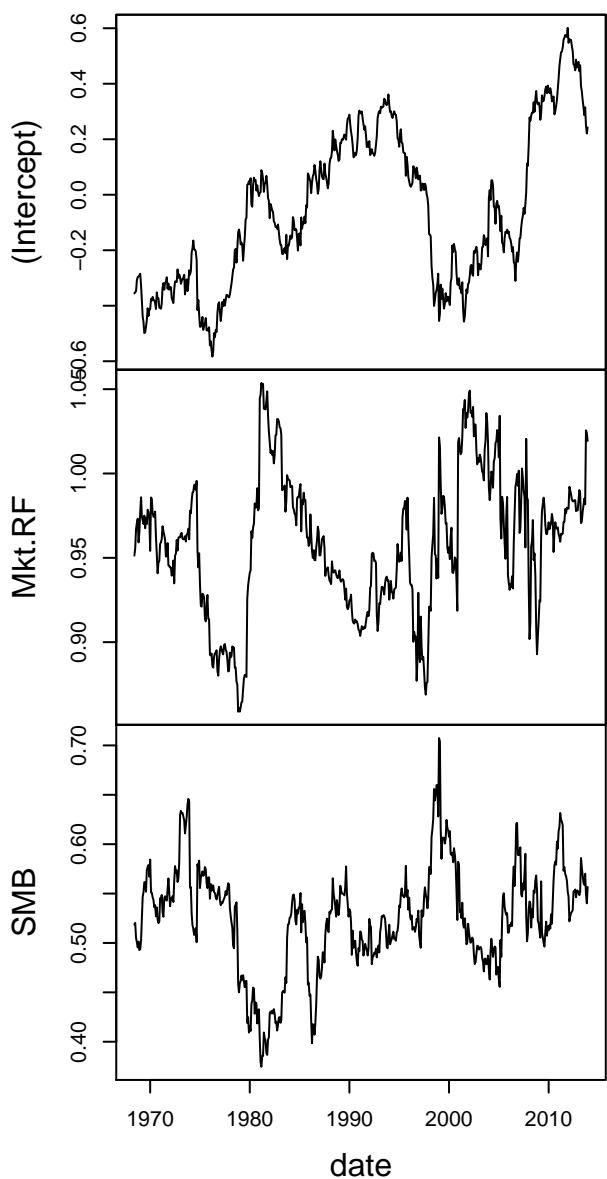
5 Factor Rolling Regression on ME3.PRIOR2 from the portfolio 25_SIZE_STR



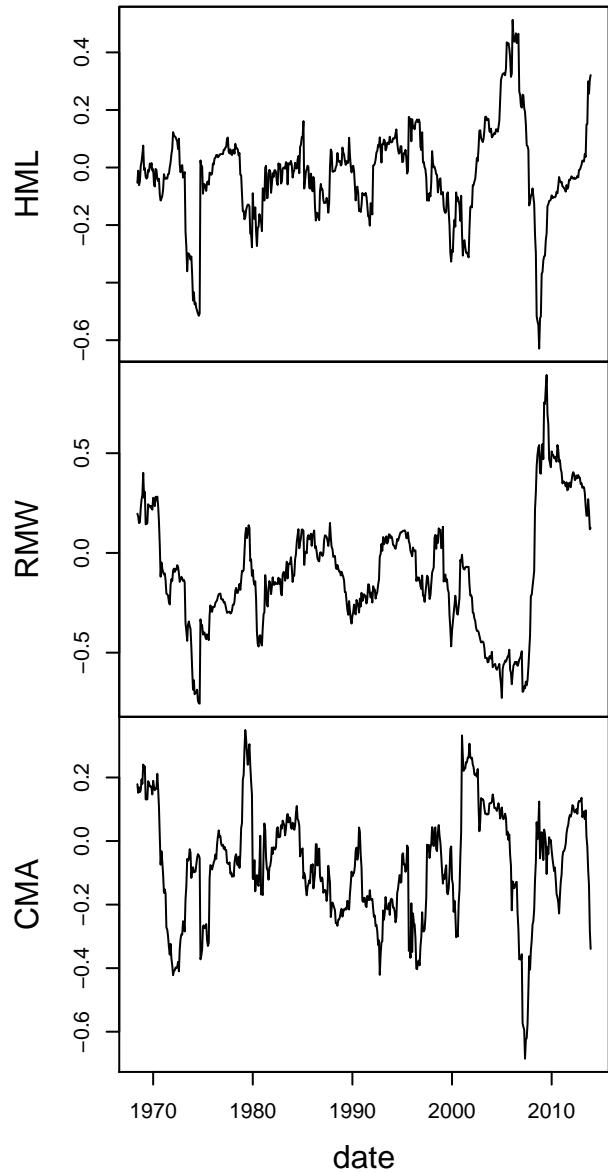
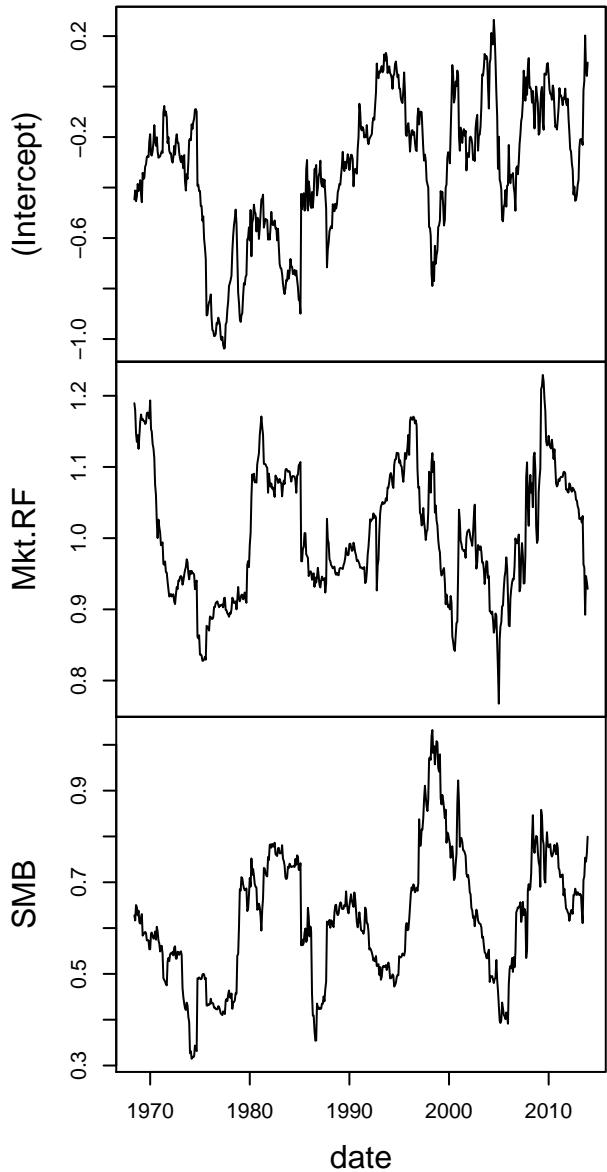
5 Factor Rolling Regression on ME3.PRIOR3 from the portfolio 25_SIZE_STR



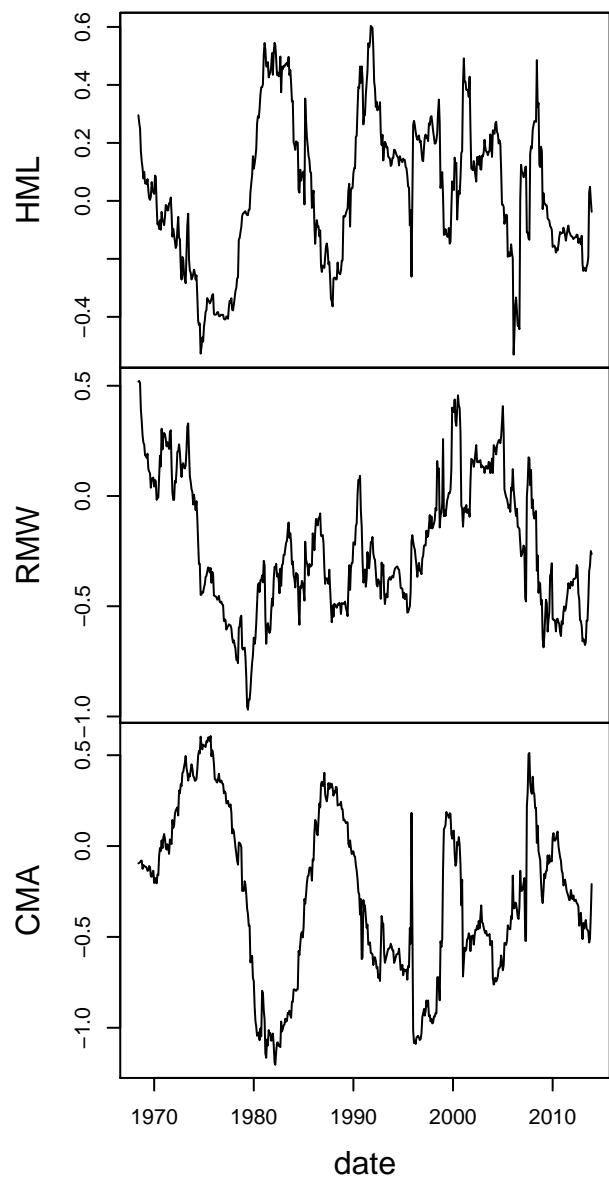
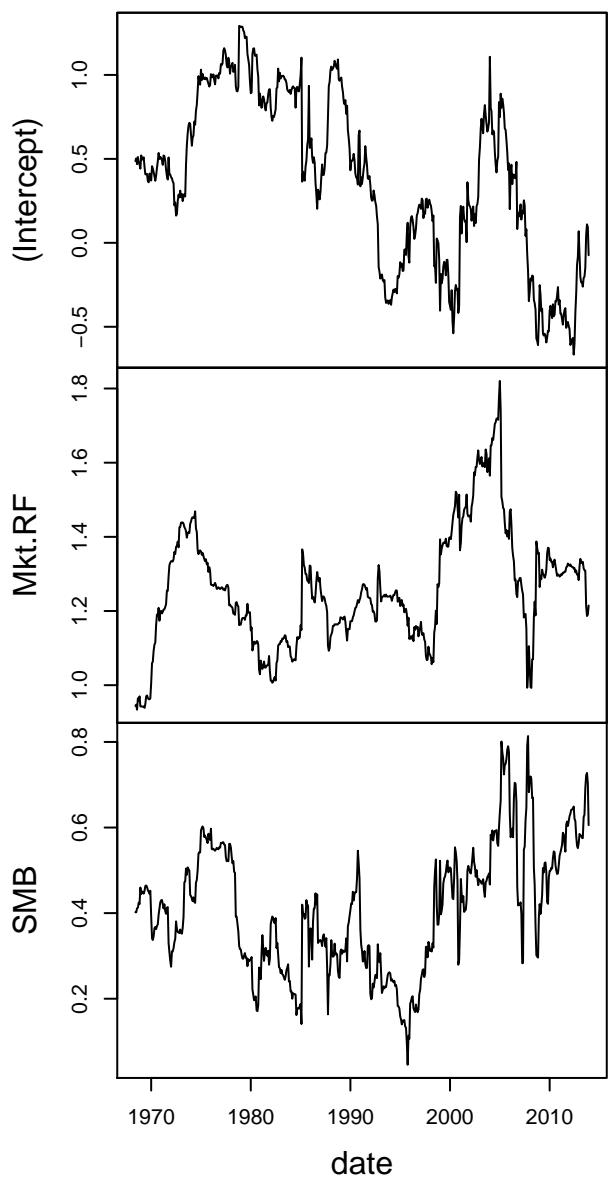
5 Factor Rolling Regression on ME3.PRIOR4 from the portfolio 25_SIZE_STR



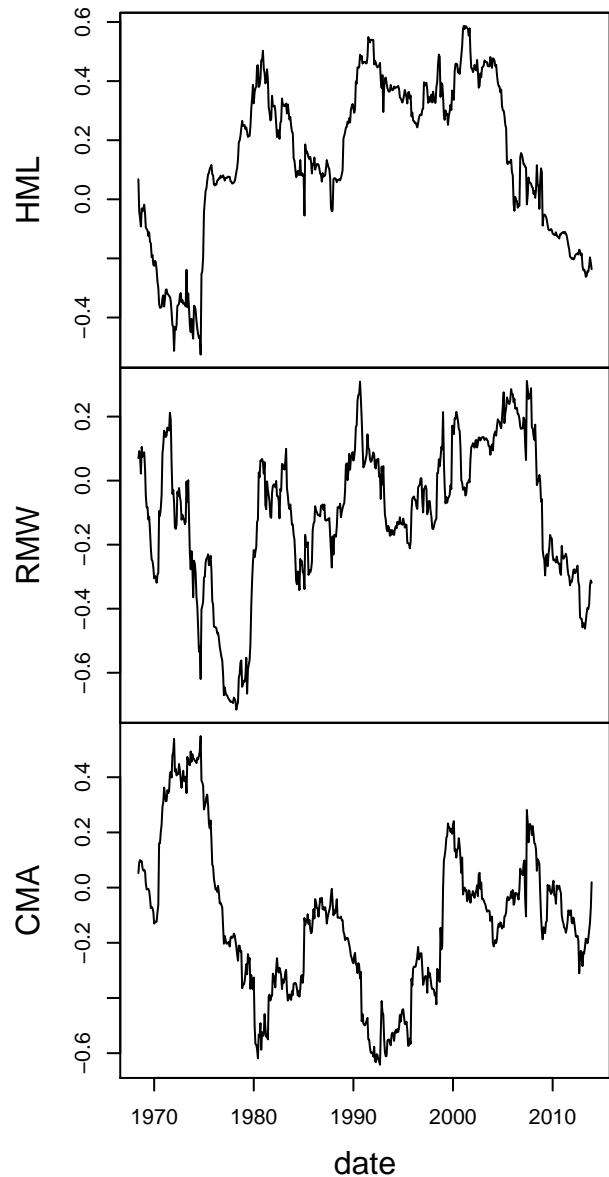
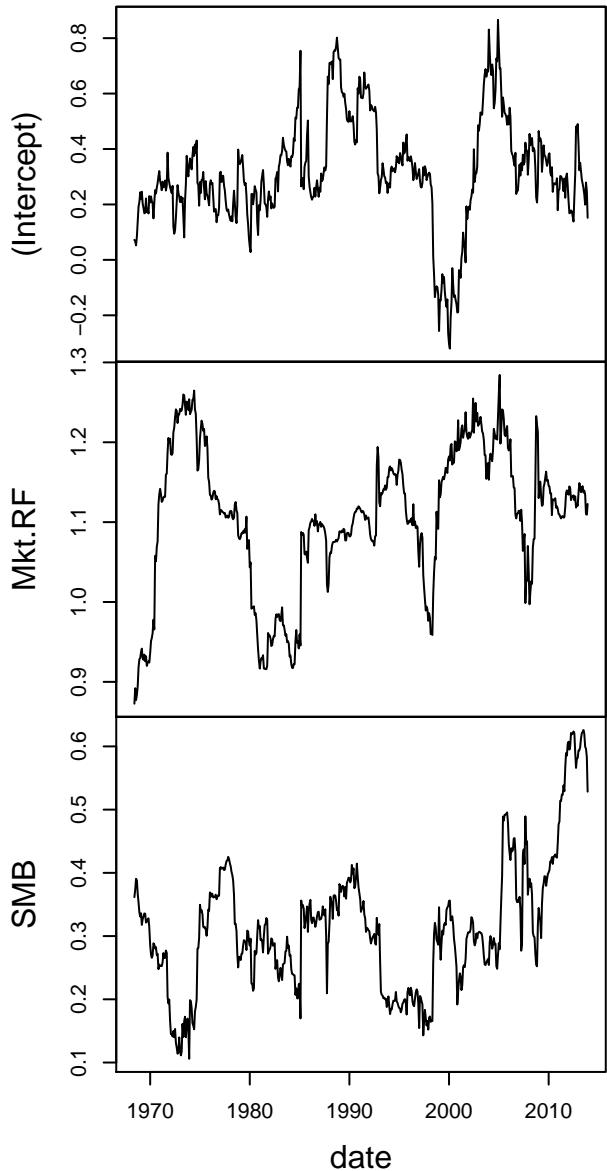
5 Factor Rolling Regression on ME3.PRIOR5 from the portfolio 25_SIZE_STR



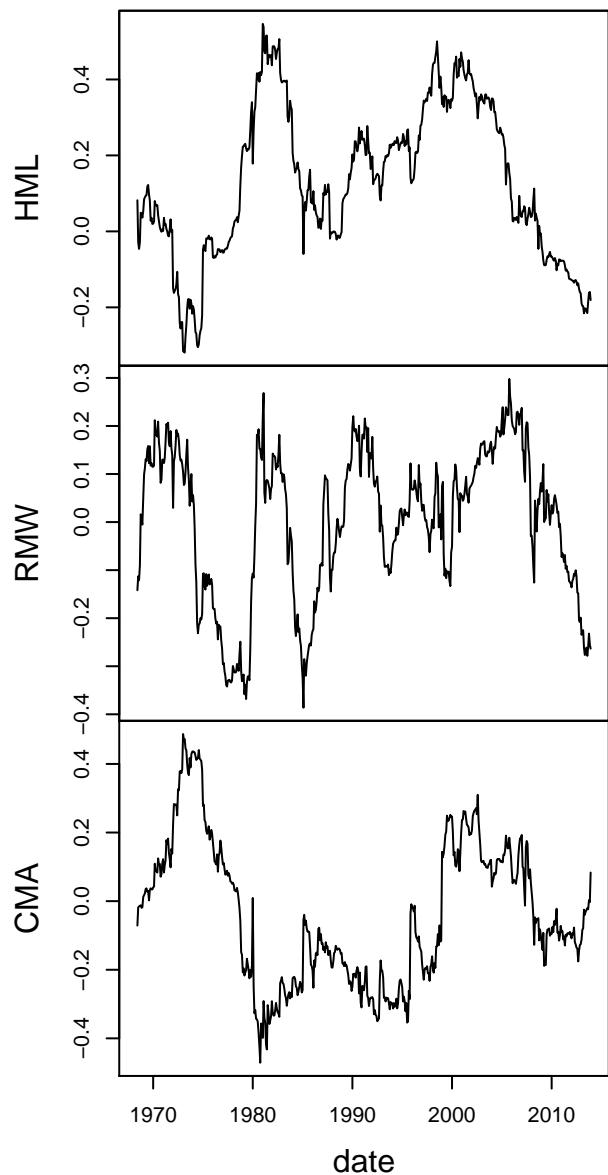
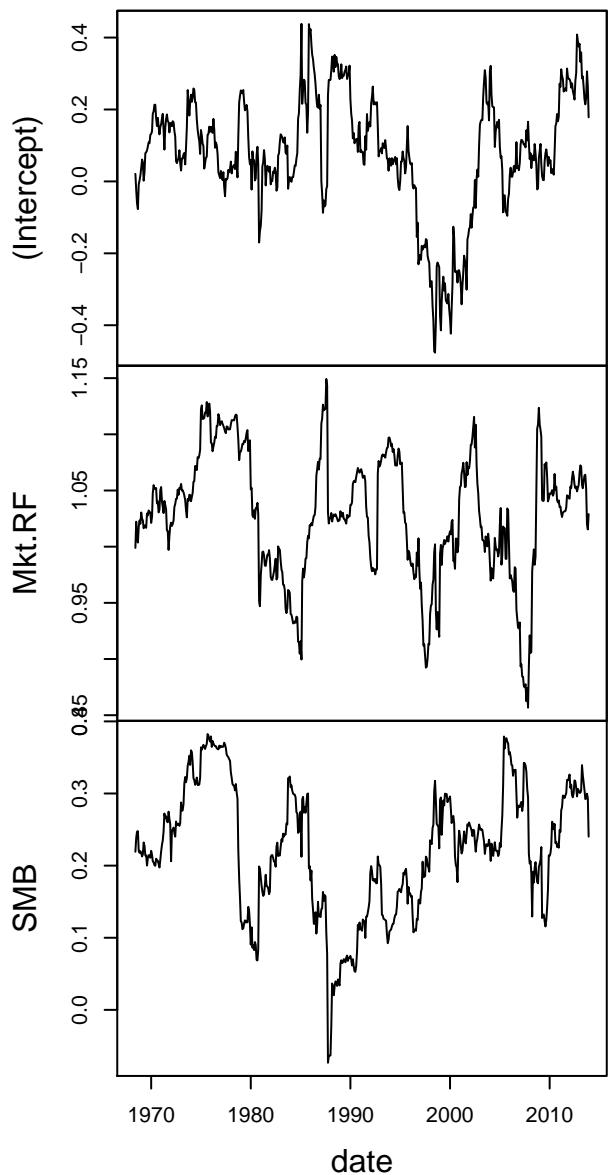
5 Factor Rolling Regression on ME4.PRIOR1 from the portfolio 25_SIZE_STR



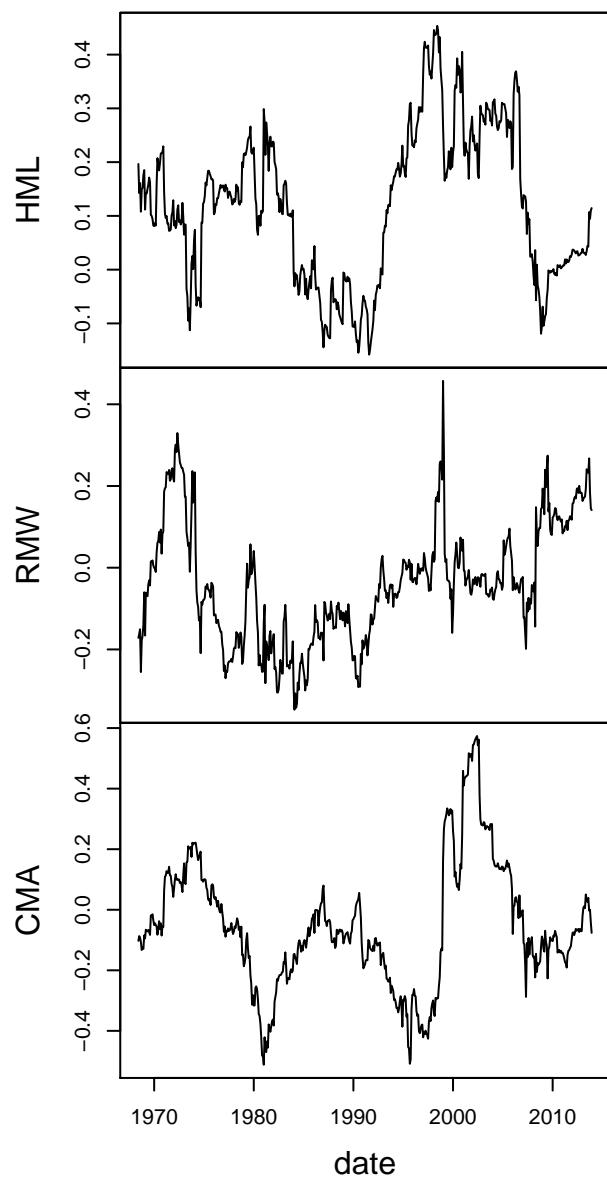
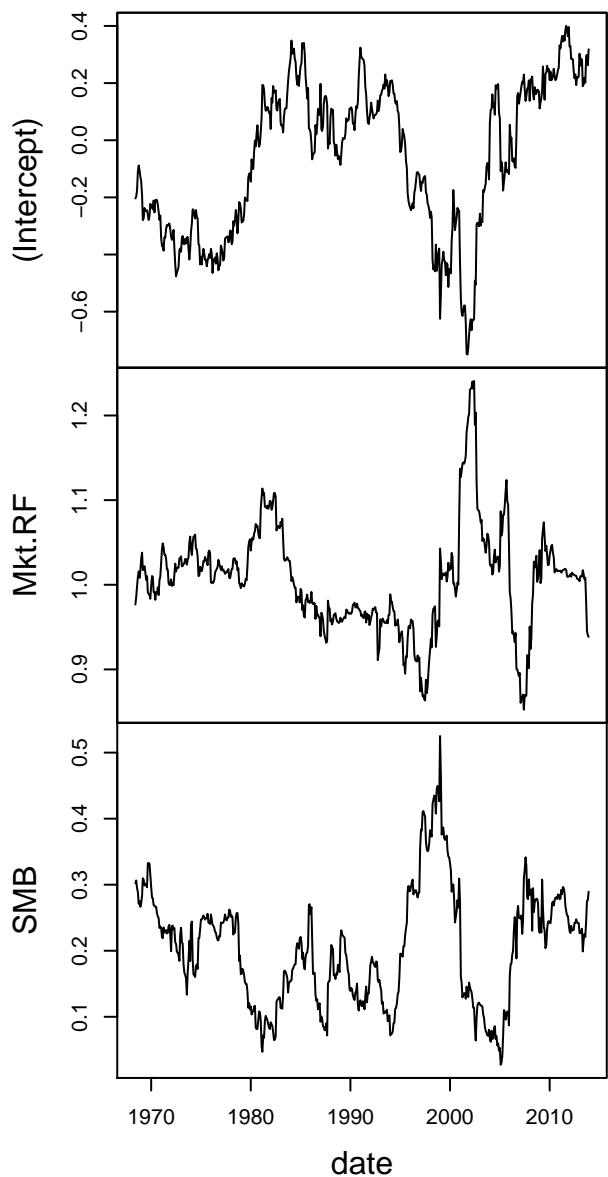
5 Factor Rolling Regression on ME4.PRIOR2 from the portfolio 25_SIZE_STR



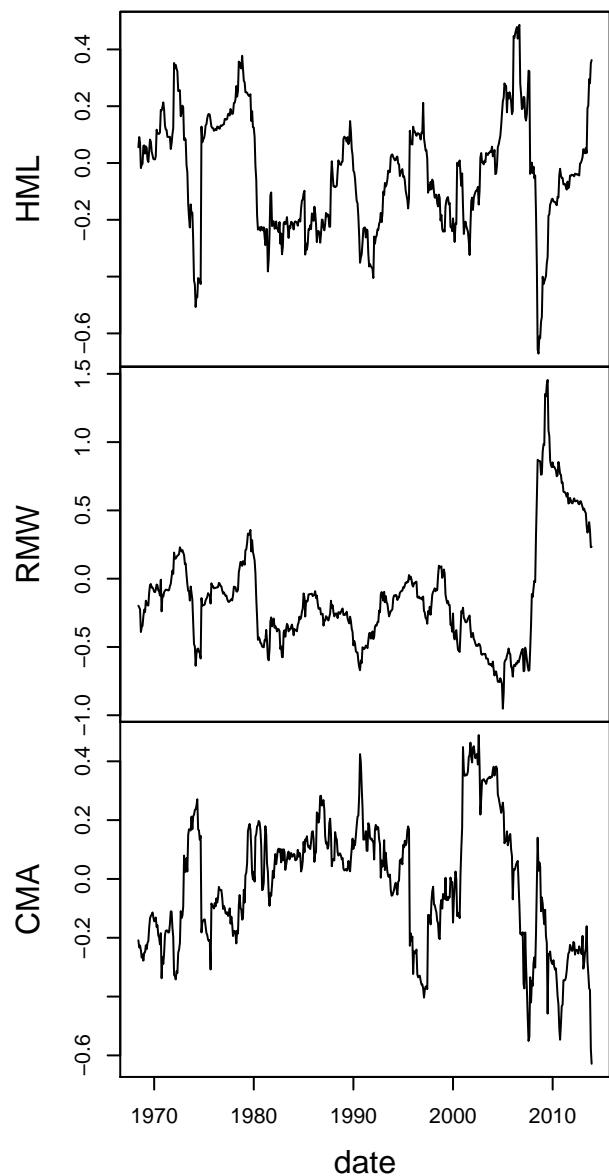
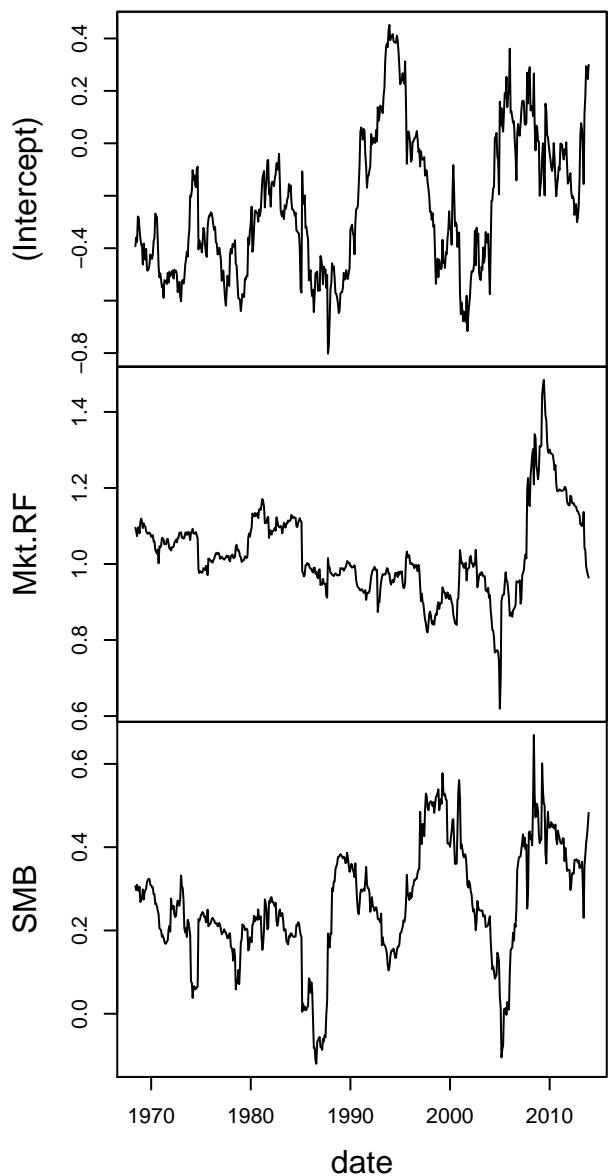
5 Factor Rolling Regression on ME4.PRIOR3 from the portfolio 25_SIZE_STR



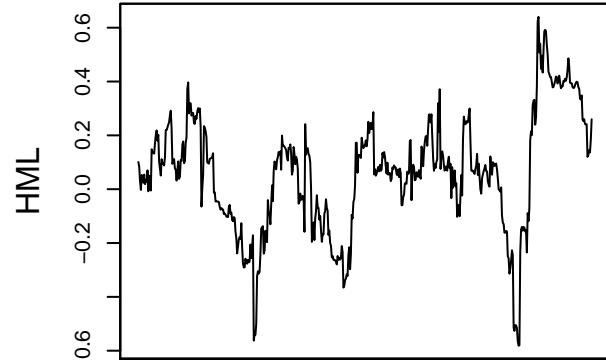
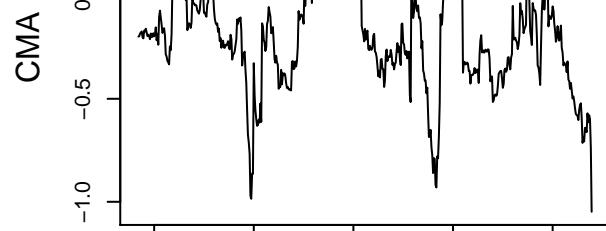
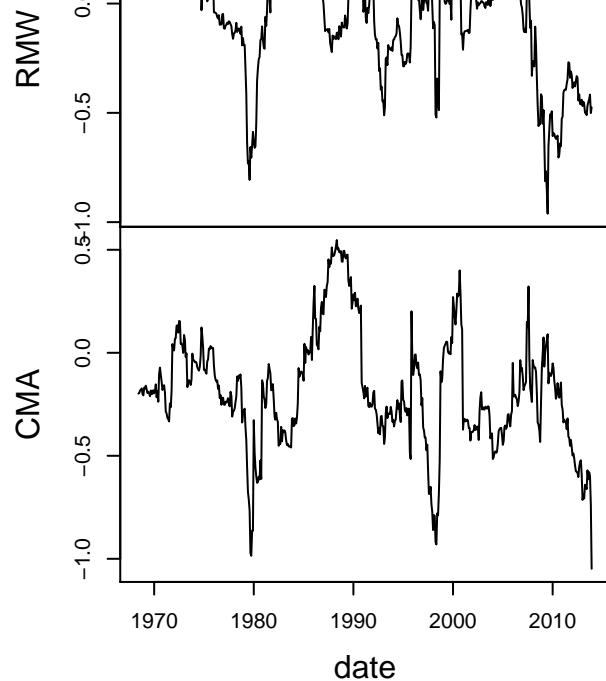
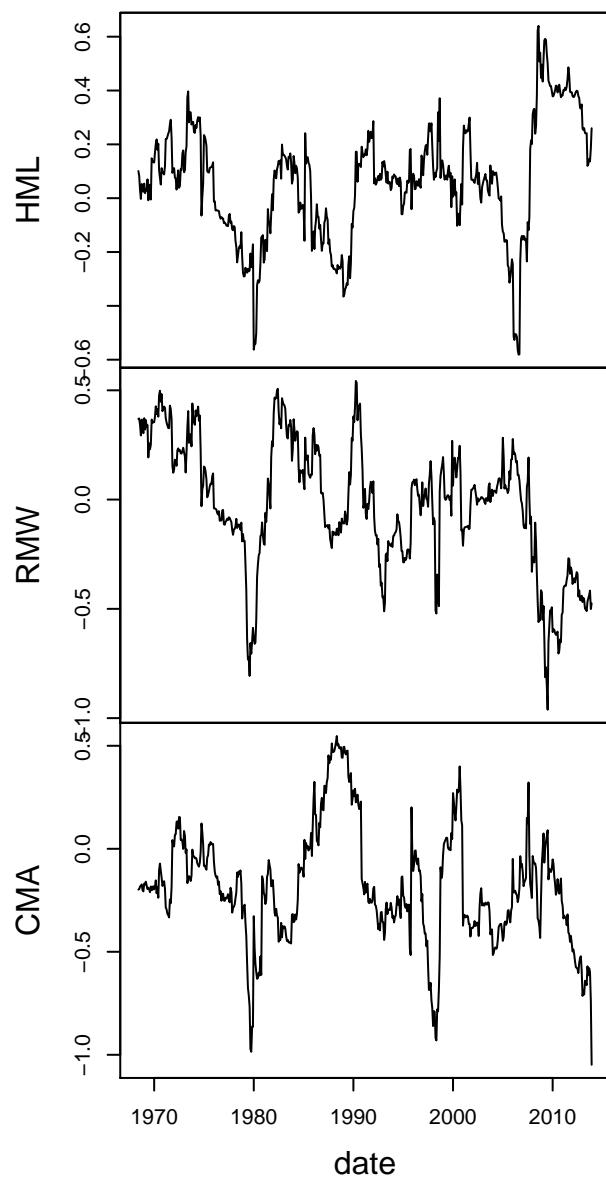
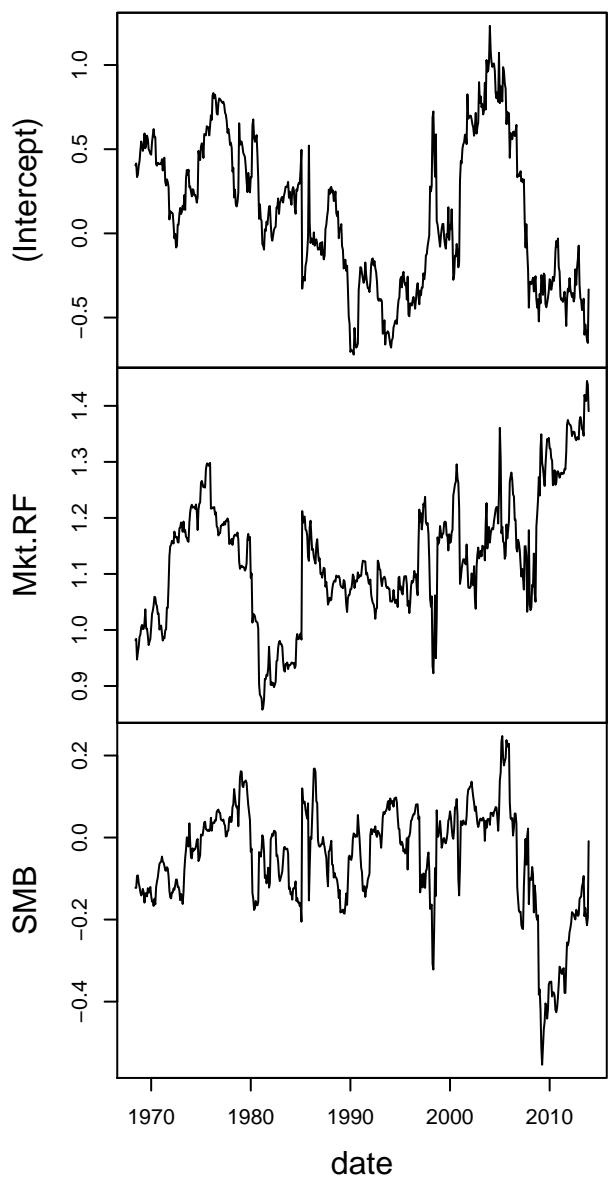
5 Factor Rolling Regression on ME4.PRIOR4 from the portfolio 25_SIZE_STR



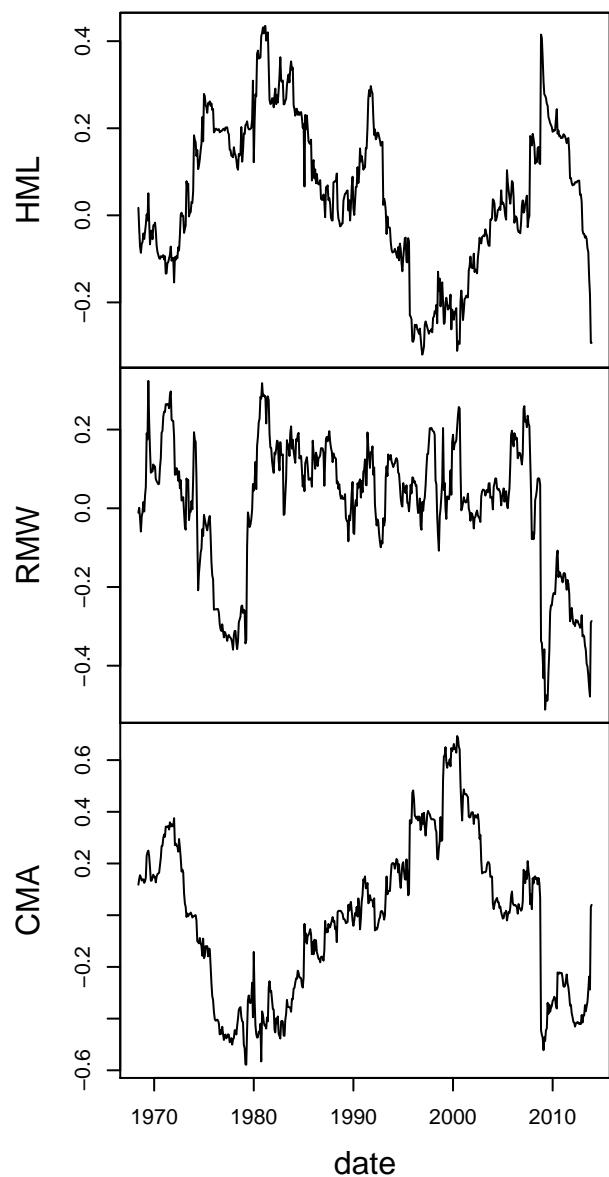
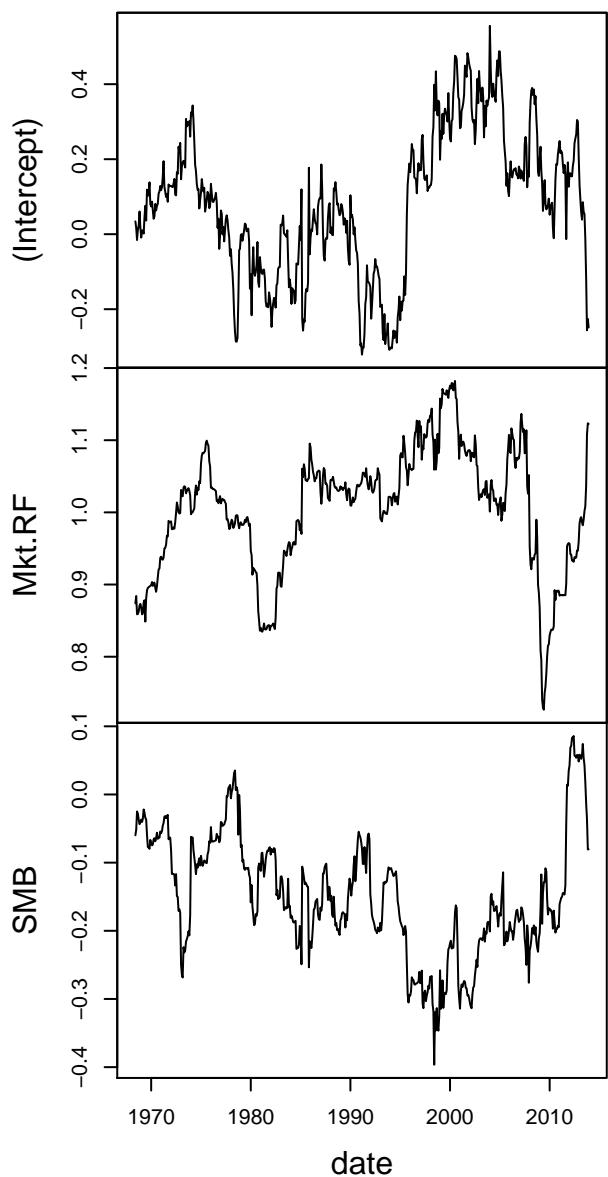
5 Factor Rolling Regression on ME4.PRIOR5 from the portfolio 25_SIZE_STR



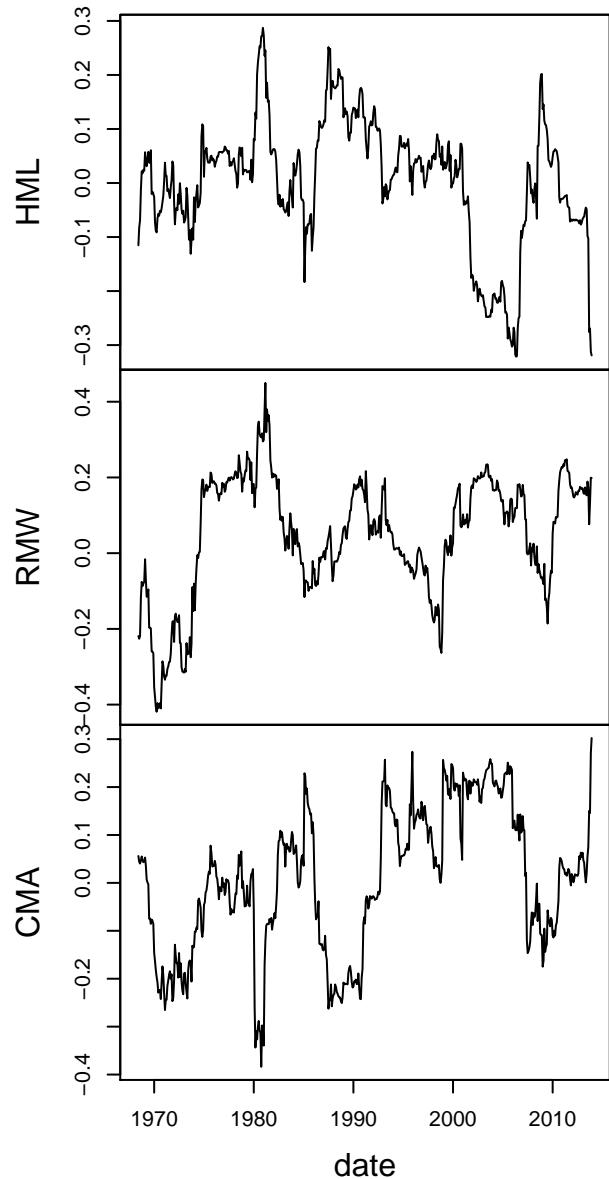
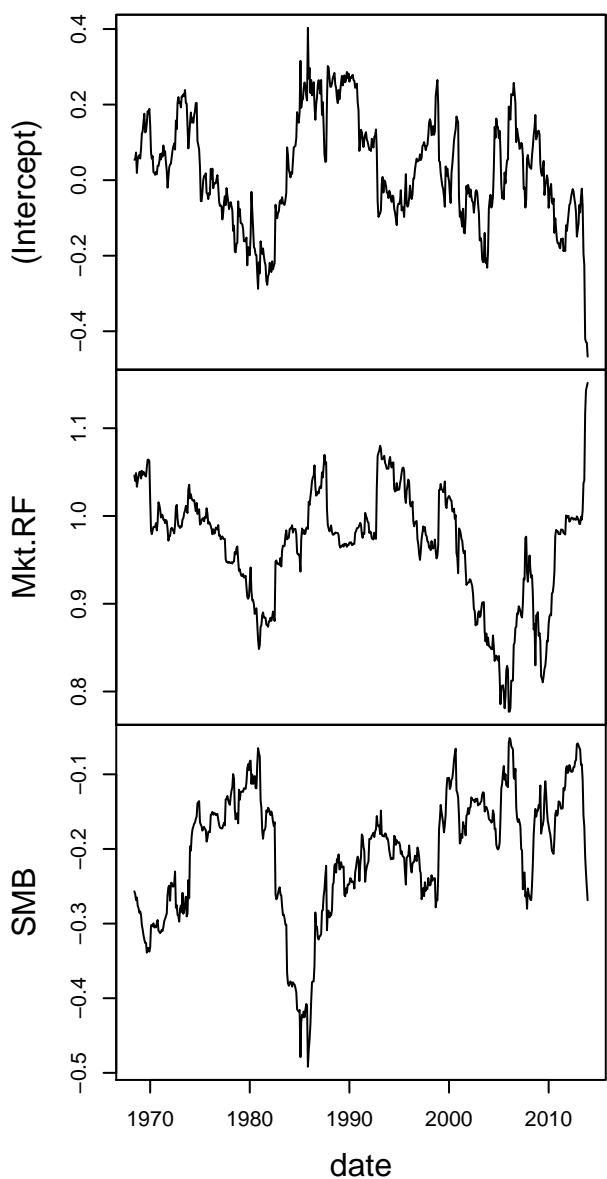
5 Factor Rolling Regression on BIG.LoPRIOR from the portfolio 25_SIZE_STR



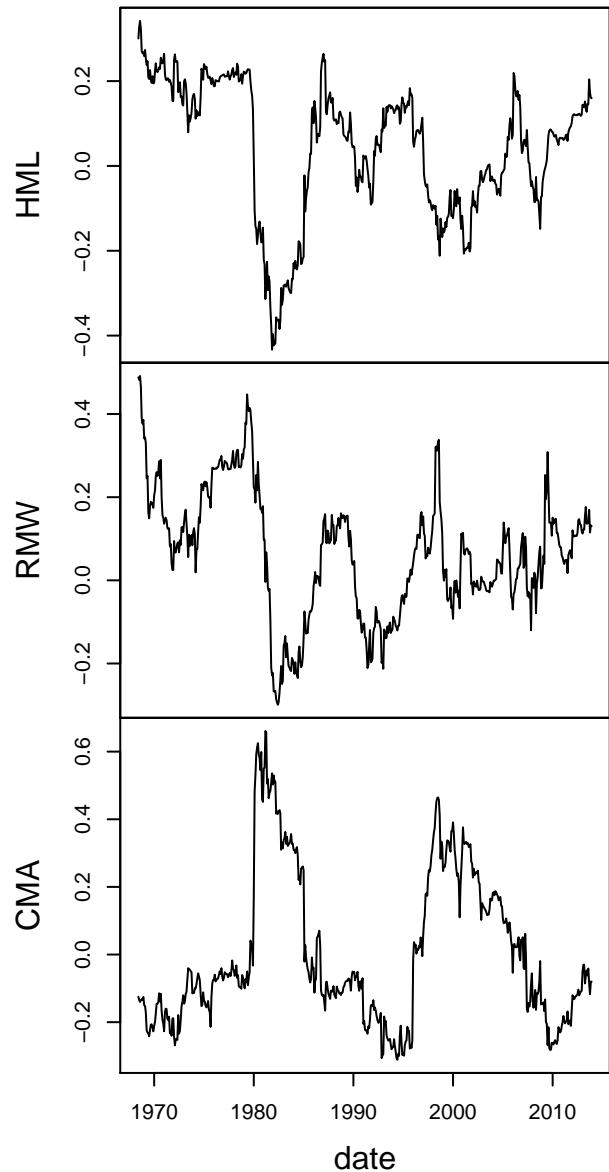
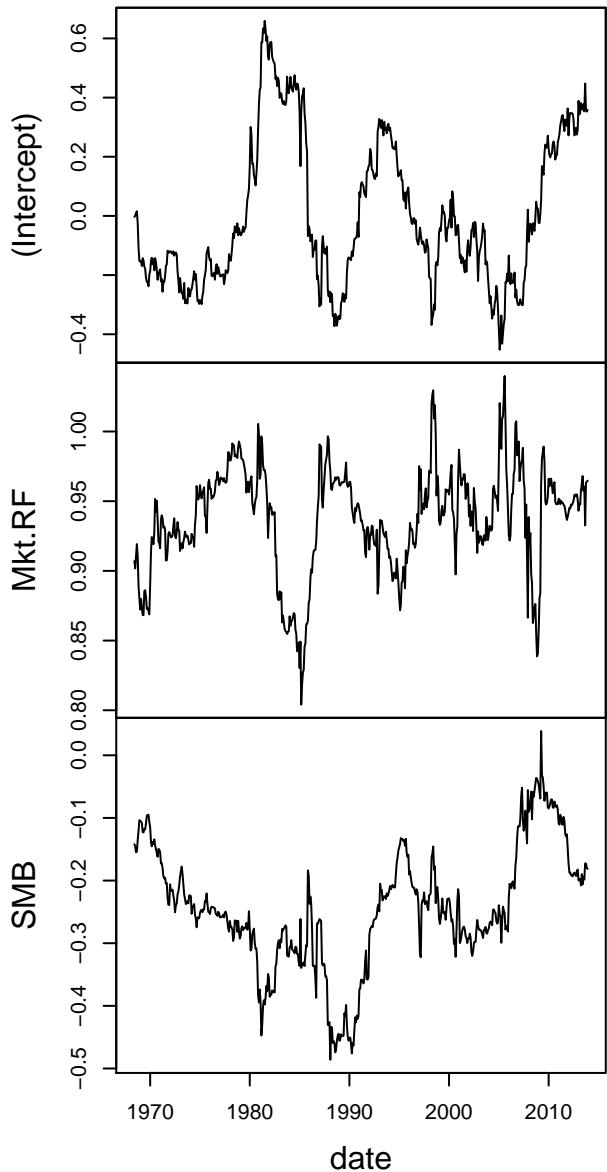
5 Factor Rolling Regression on ME5.PRIOR2 from the portfolio 25_SIZE_STR



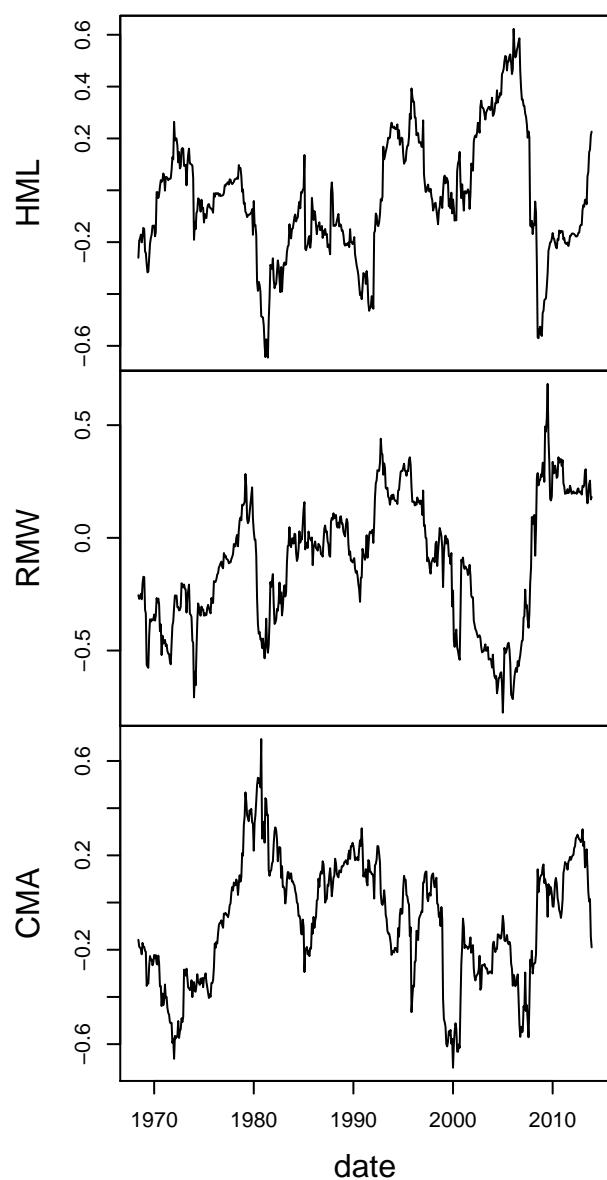
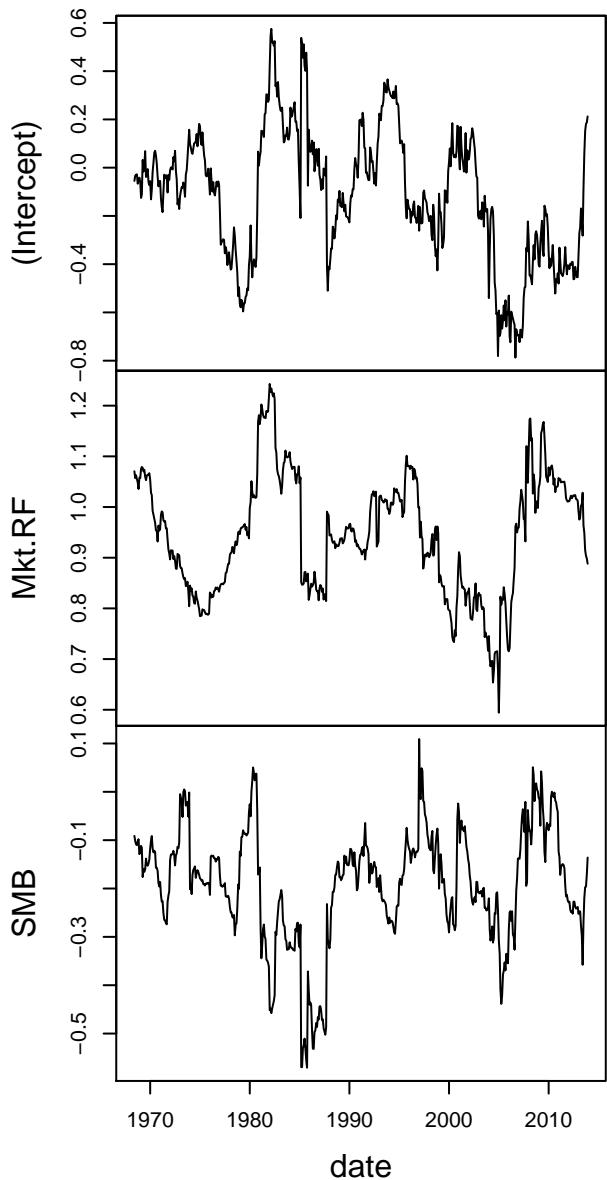
5 Factor Rolling Regression on ME5.PRIOR3 from the portfolio 25_SIZE_STR



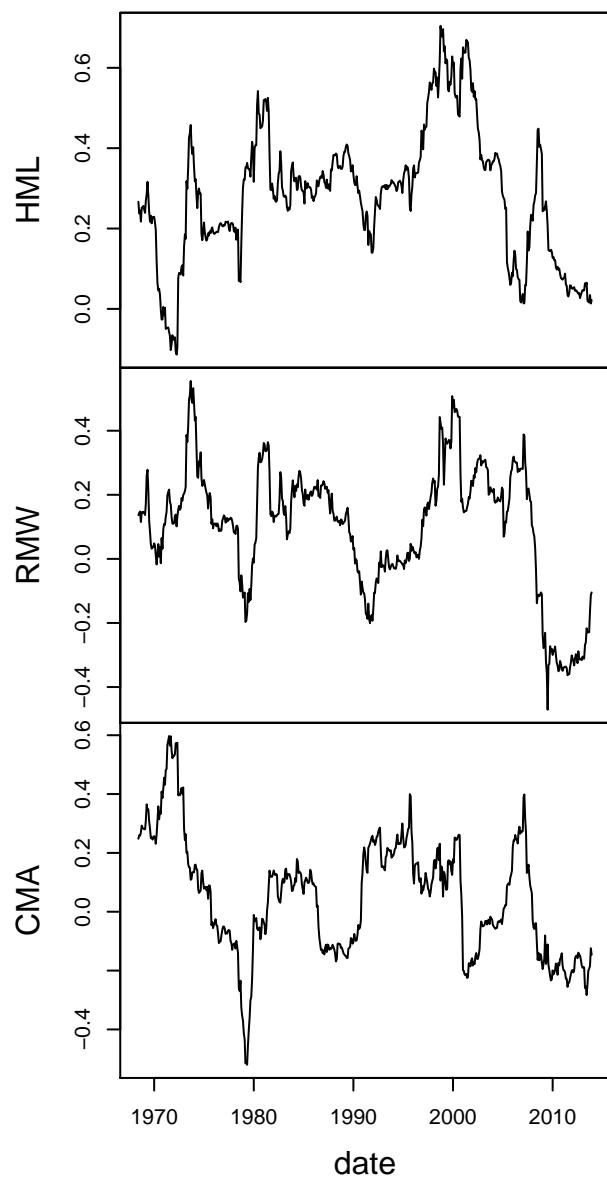
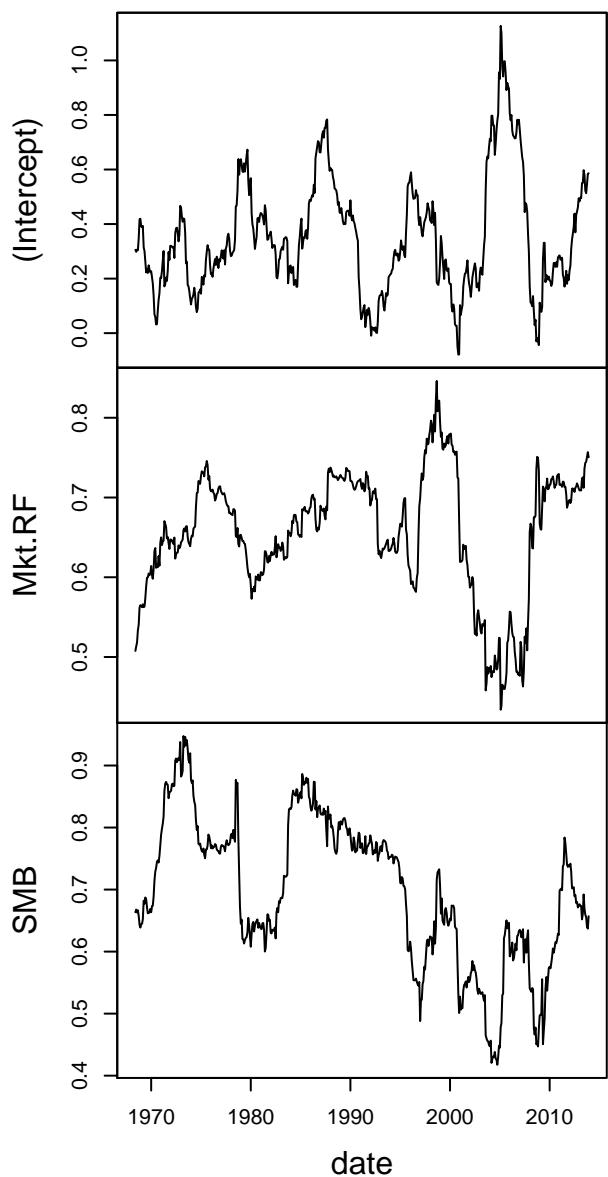
5 Factor Rolling Regression on ME5.PRIOR4 from the portfolio 25_SIZE_STR



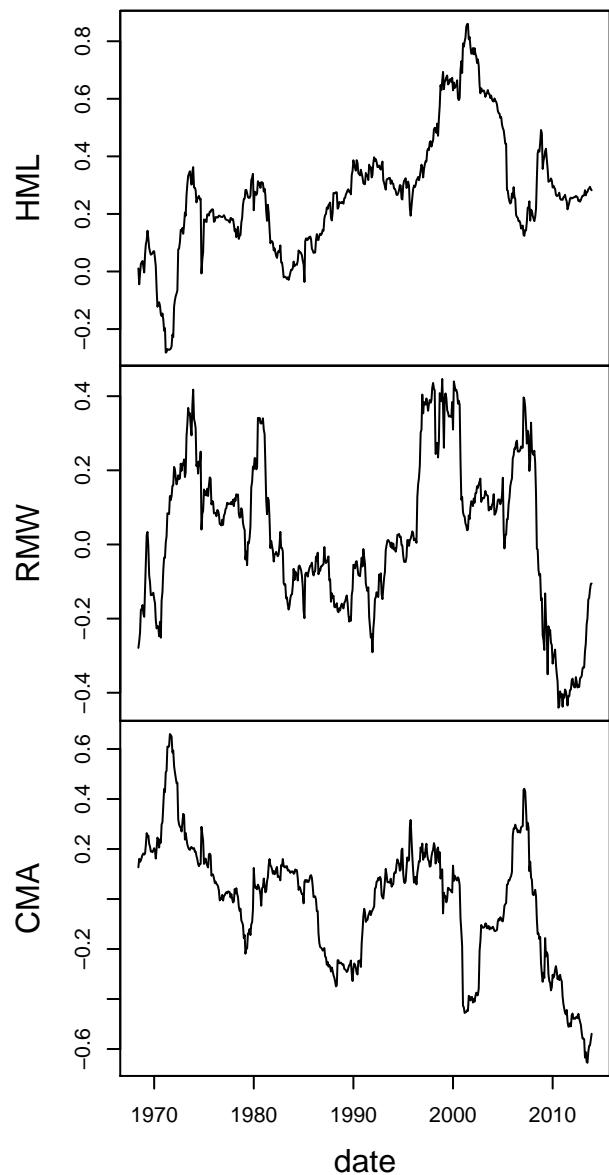
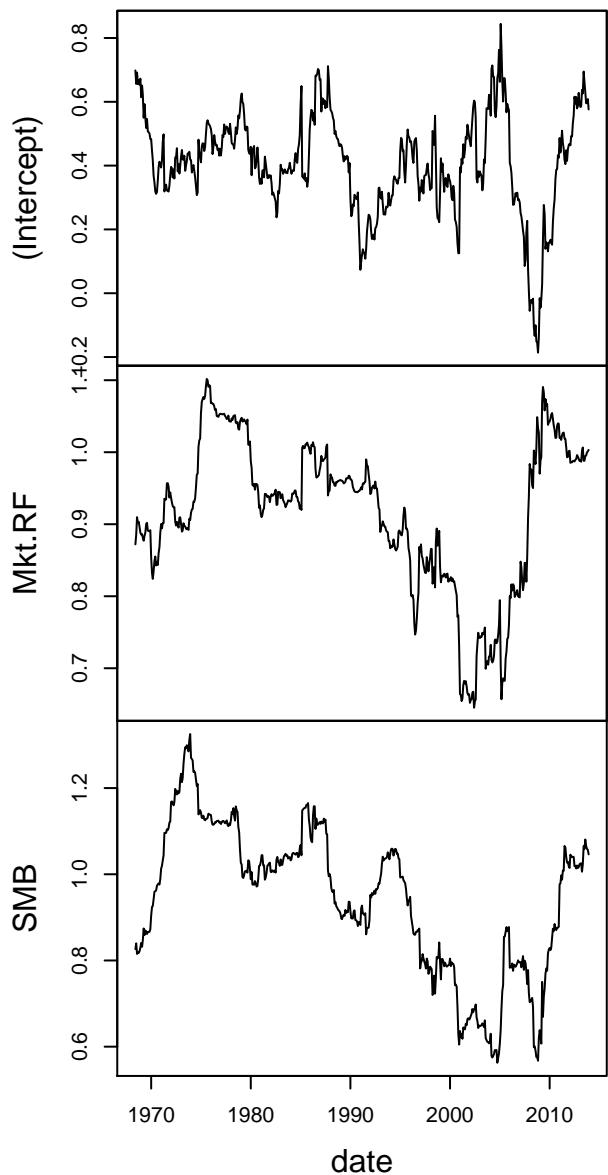
5 Factor Rolling Regression on BIG.HiPRIOR from the portfolio 25_SIZE_STR



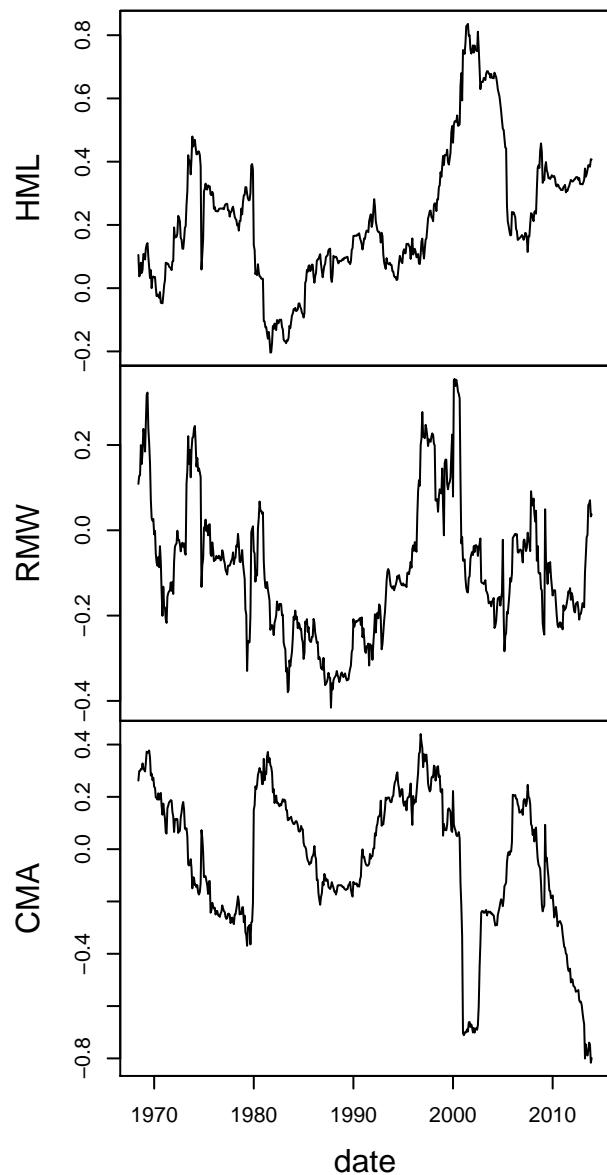
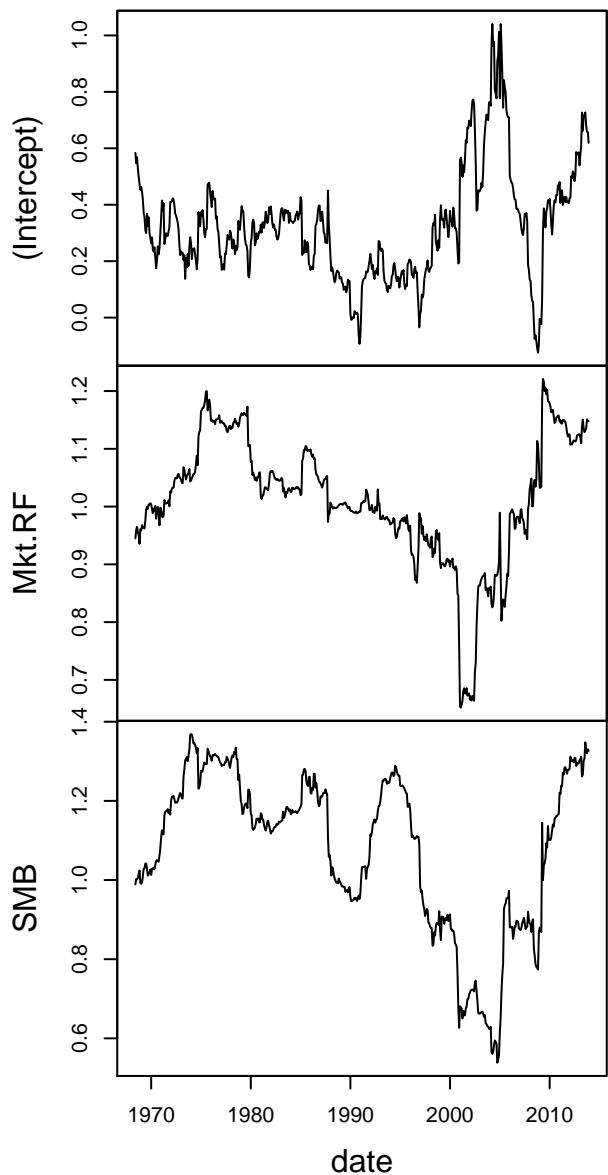
5 Factor Rolling Regression on SMALL.LoVAR from the portfolio 25_SIZE_VAR



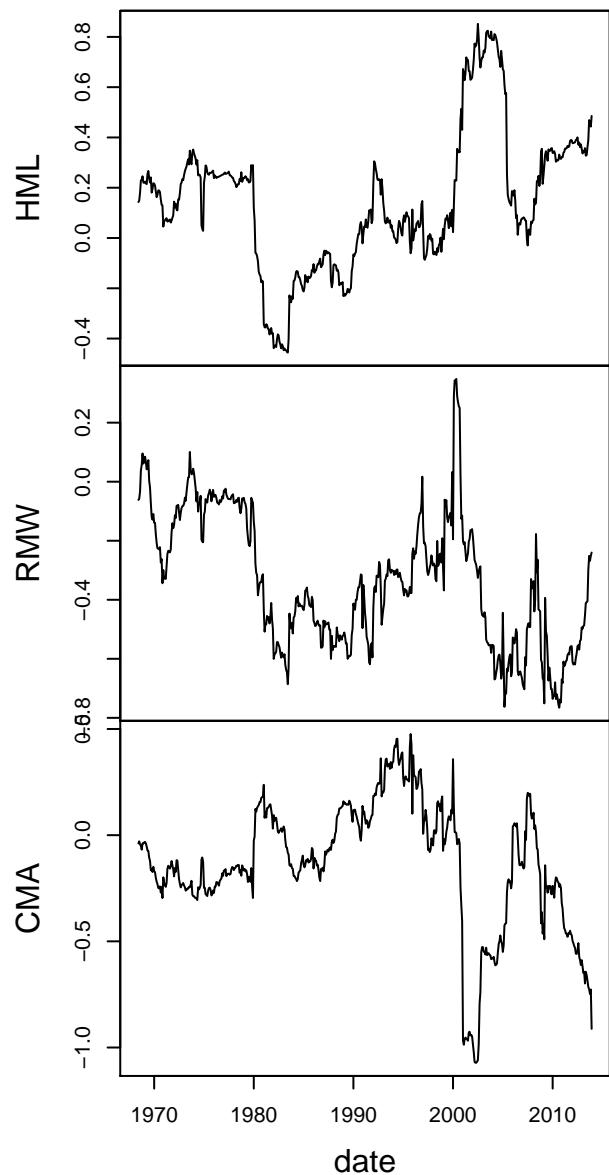
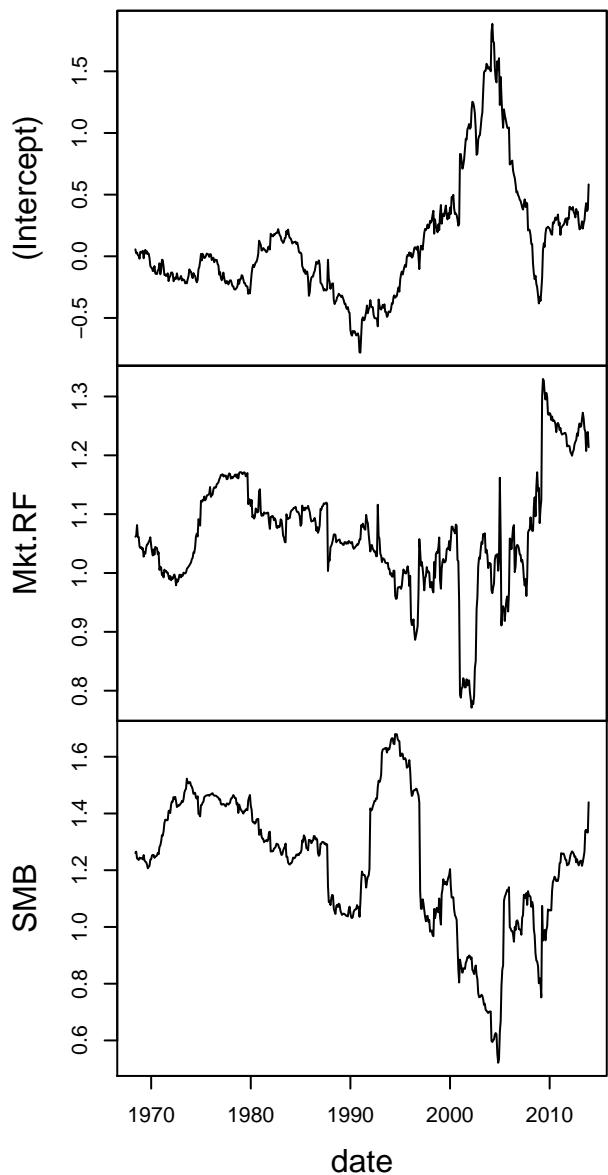
5 Factor Rolling Regression on ME1.VAR2 from the portfolio 25_SIZE_VAR



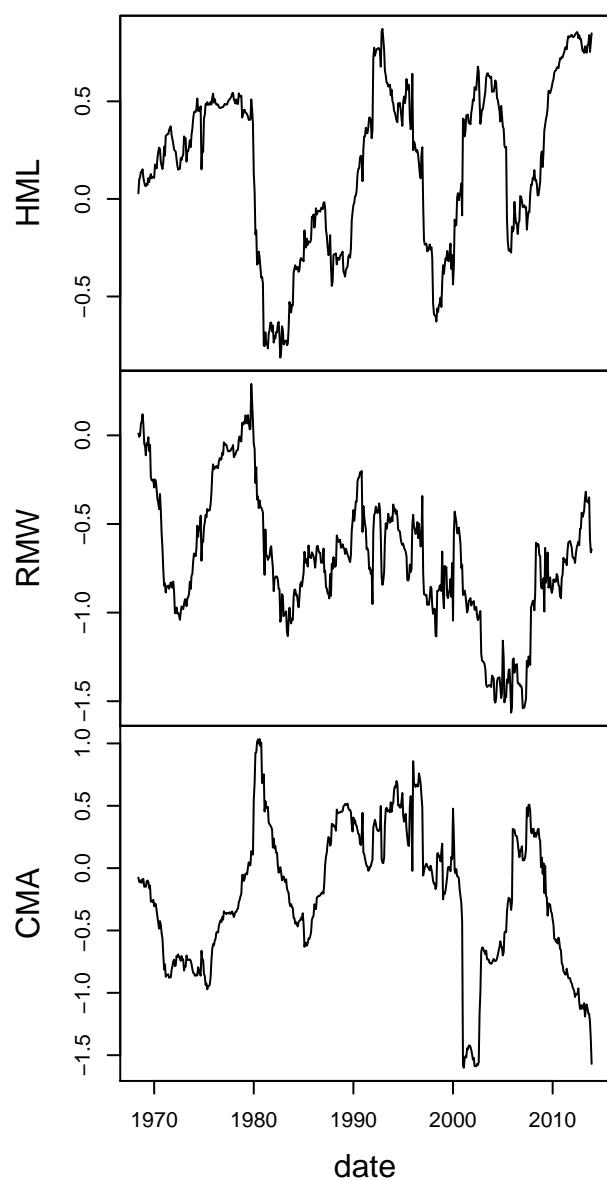
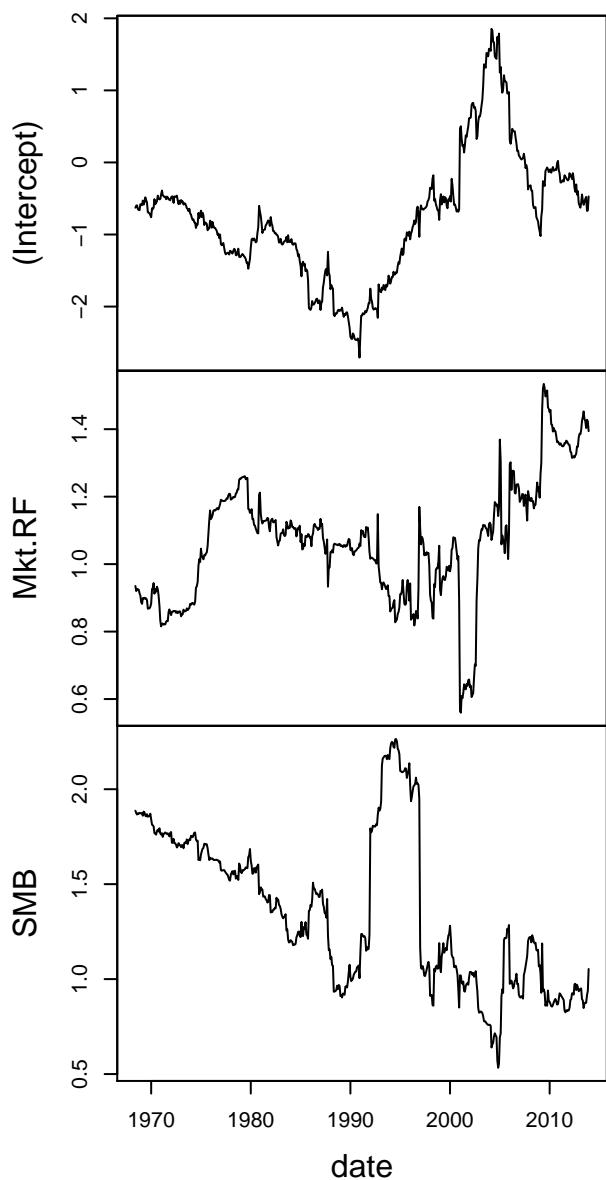
5 Factor Rolling Regression on ME1.VAR3 from the portfolio 25_SIZE_VAR



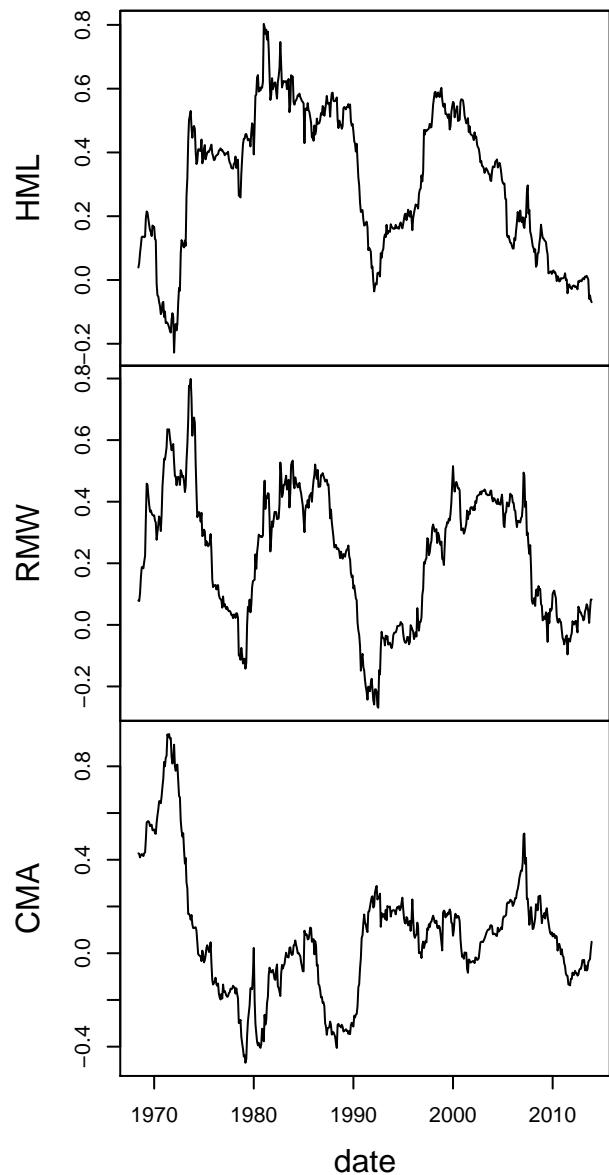
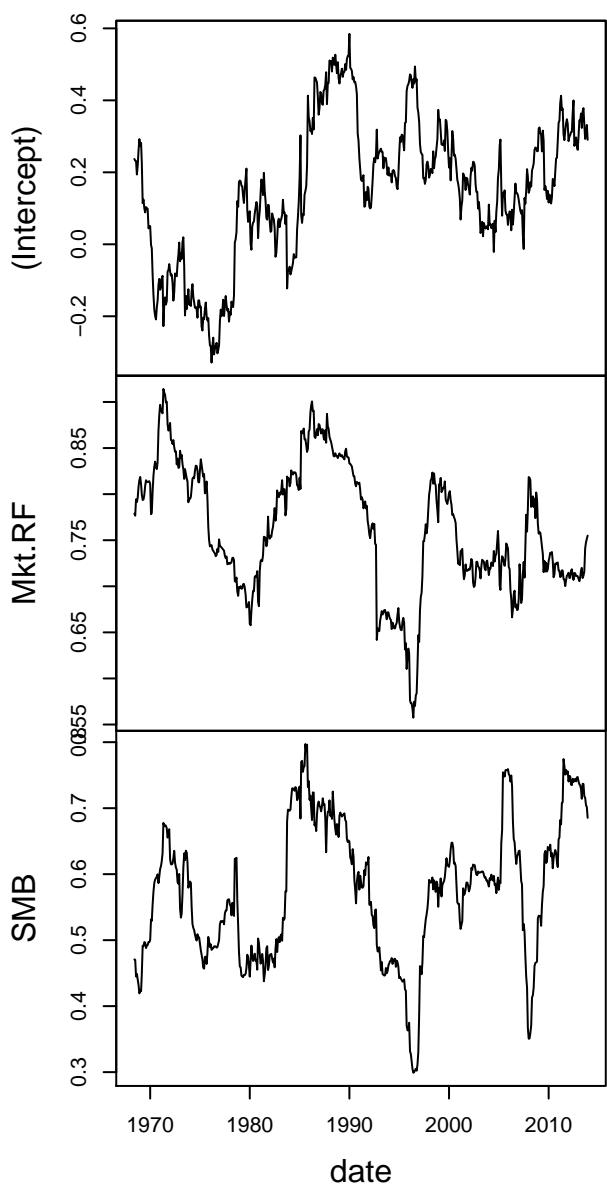
5 Factor Rolling Regression on ME1.VAR4 from the portfolio 25_SIZE_VAR



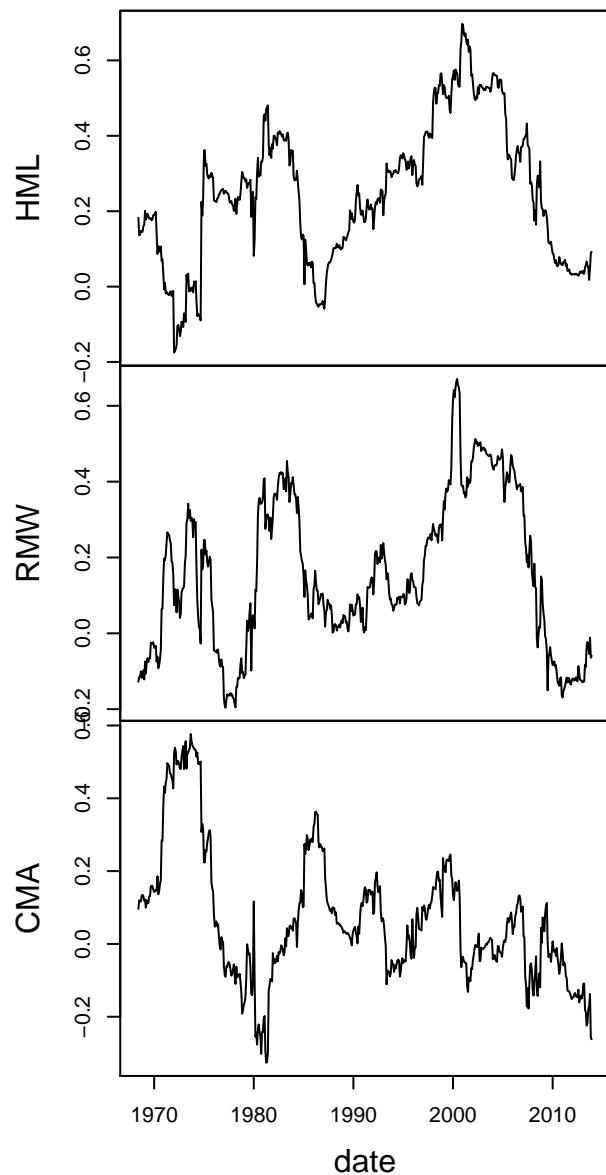
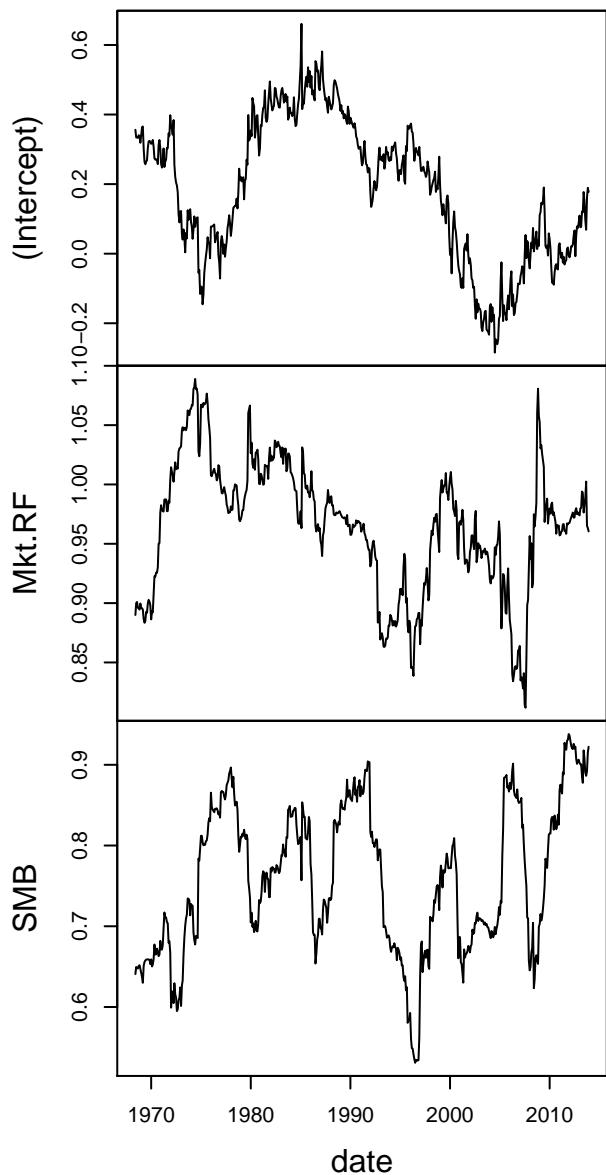
5 Factor Rolling Regression on SMALL.HiVar from the portfolio 25_SIZE_VAR



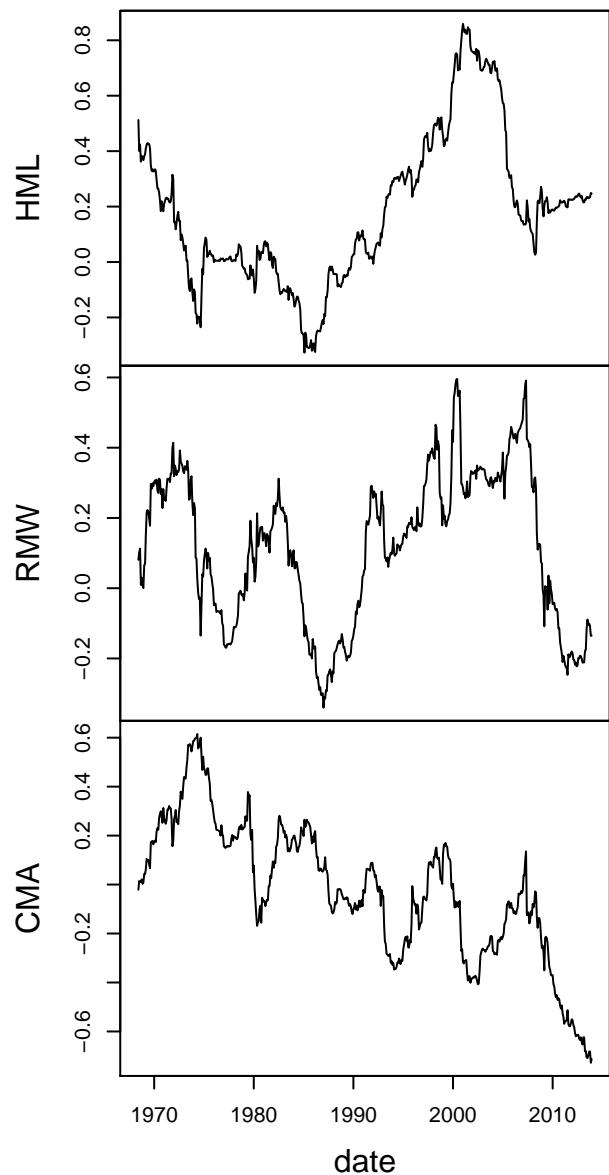
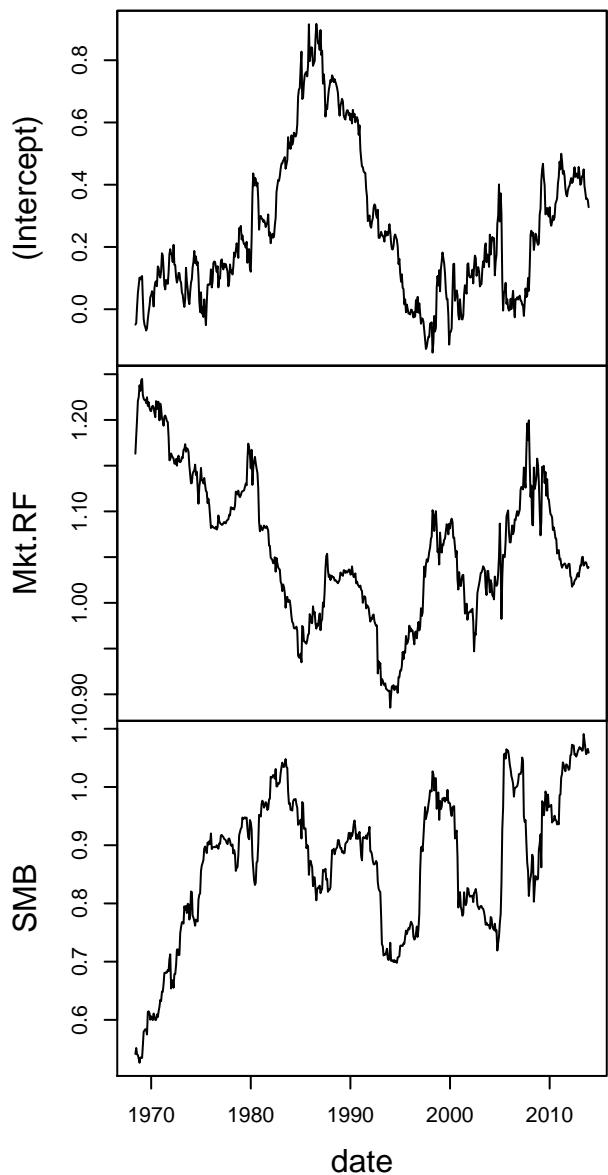
5 Factor Rolling Regression on ME2.VAR1 from the portfolio 25_SIZE_VAR



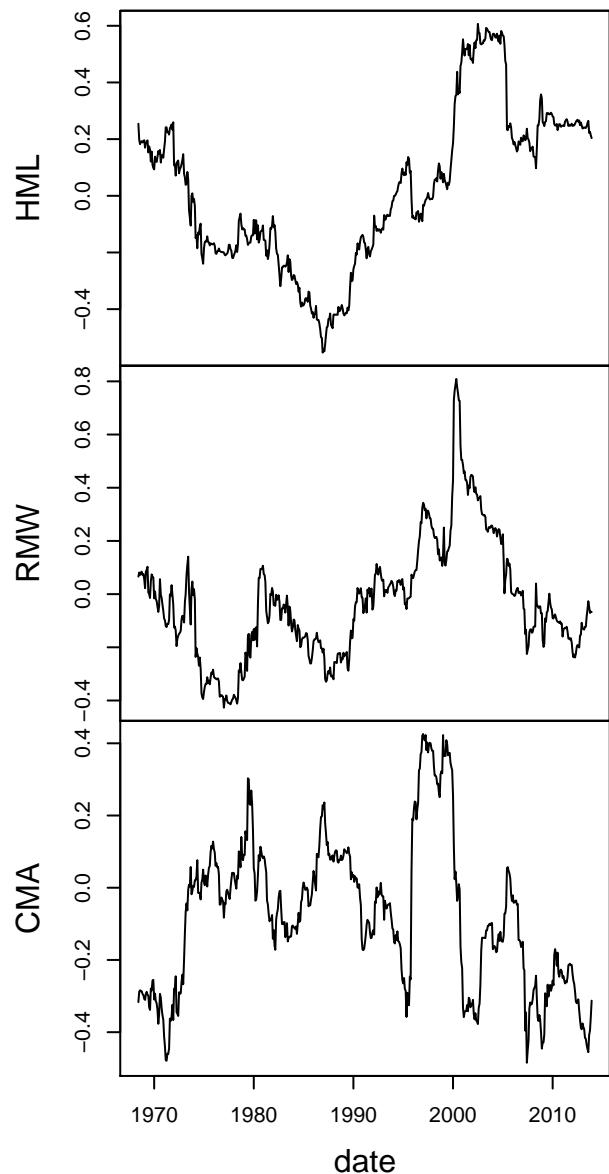
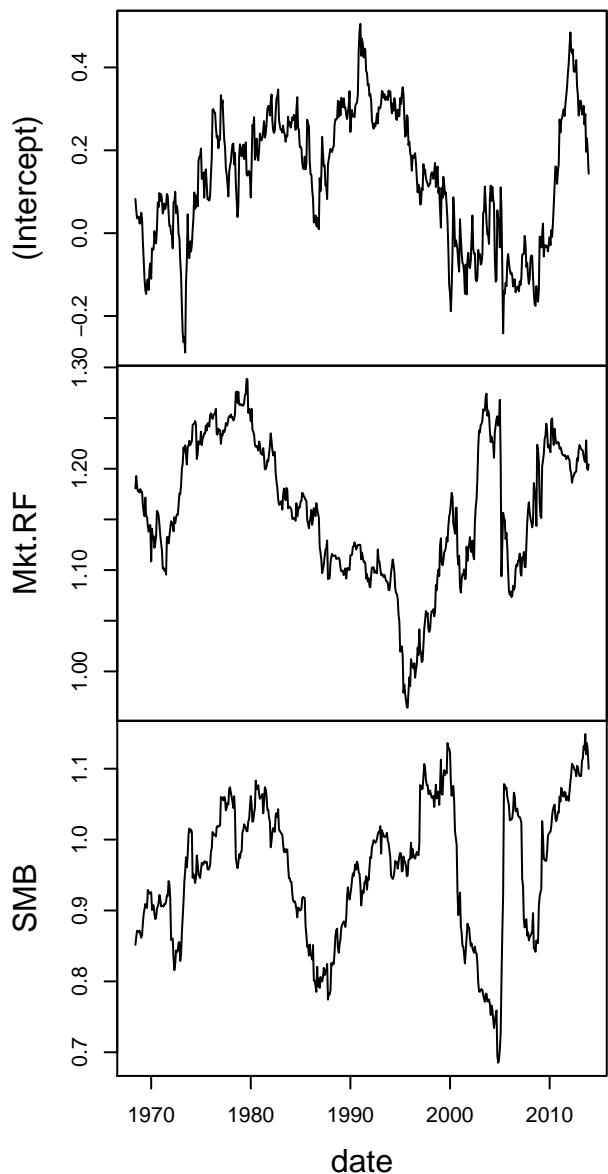
5 Factor Rolling Regression on ME2.VAR2 from the portfolio 25_SIZE_VAR



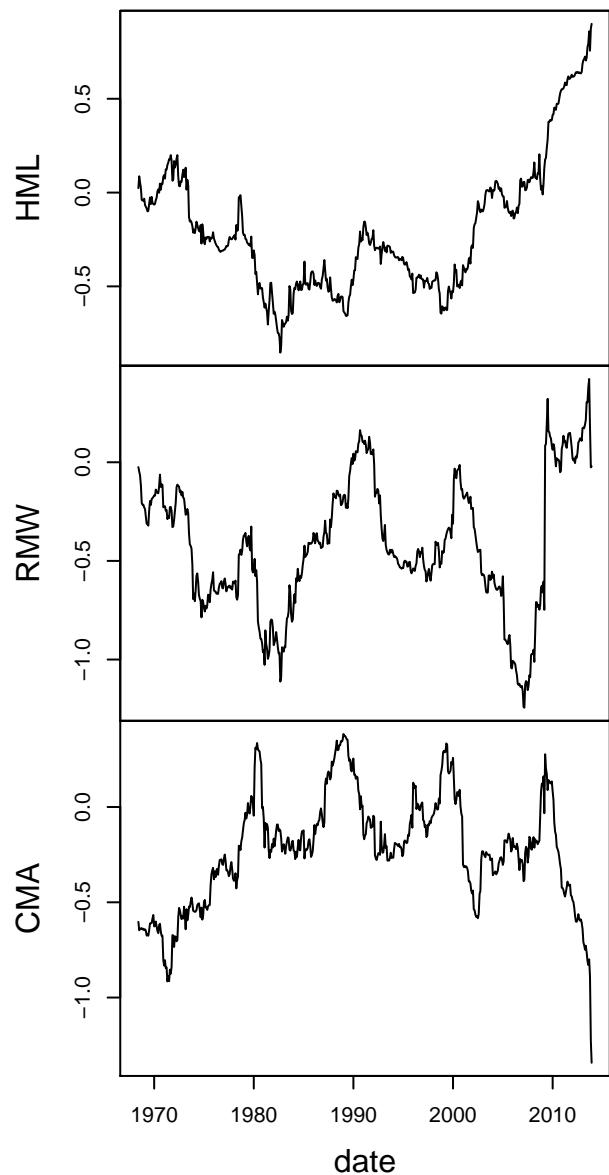
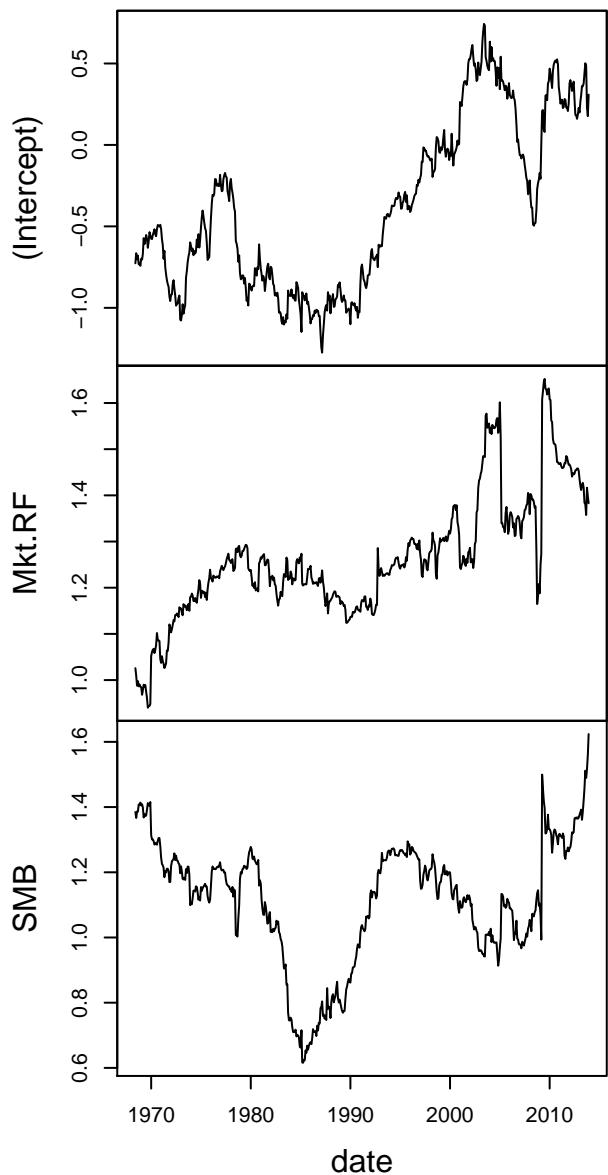
5 Factor Rolling Regression on ME2.VAR3 from the portfolio 25_SIZE_VAR



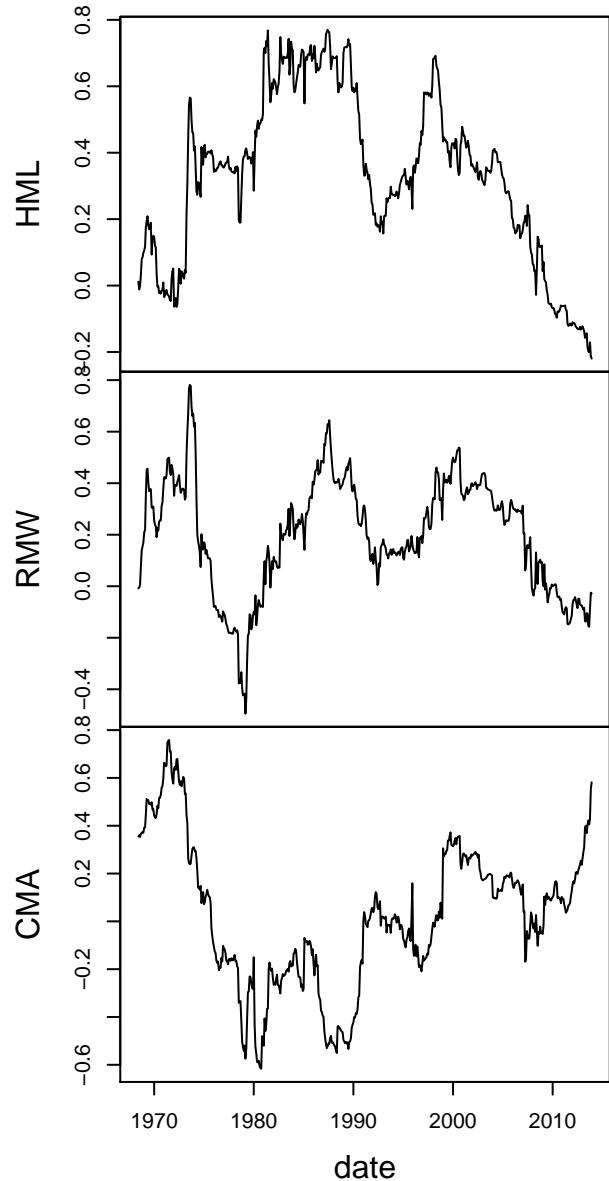
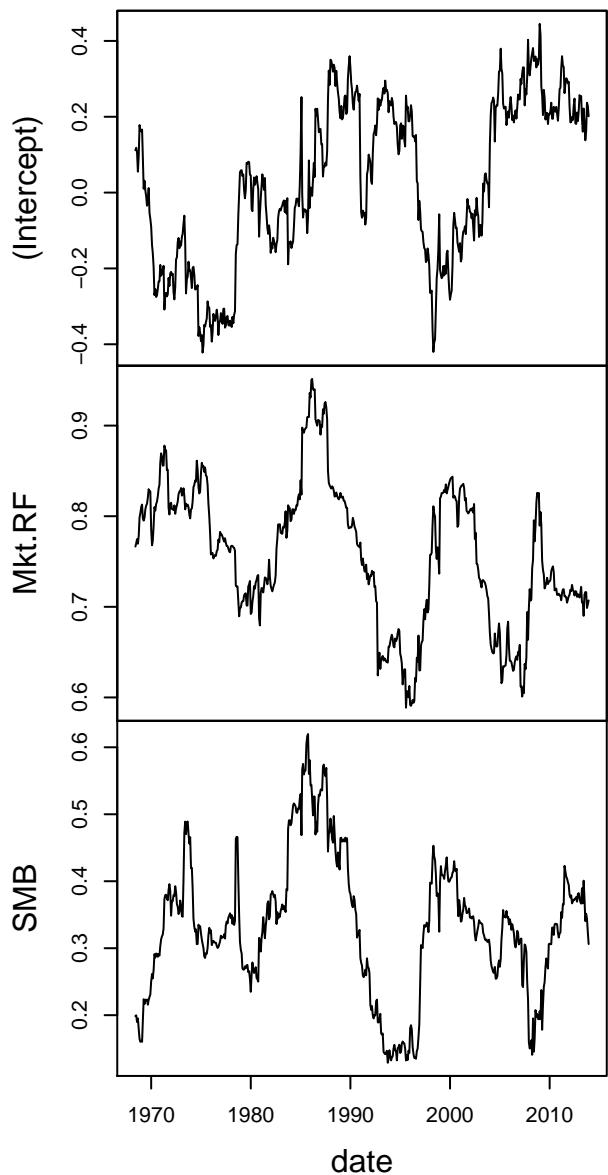
5 Factor Rolling Regression on ME2.VAR4 from the portfolio 25_SIZE_VAR



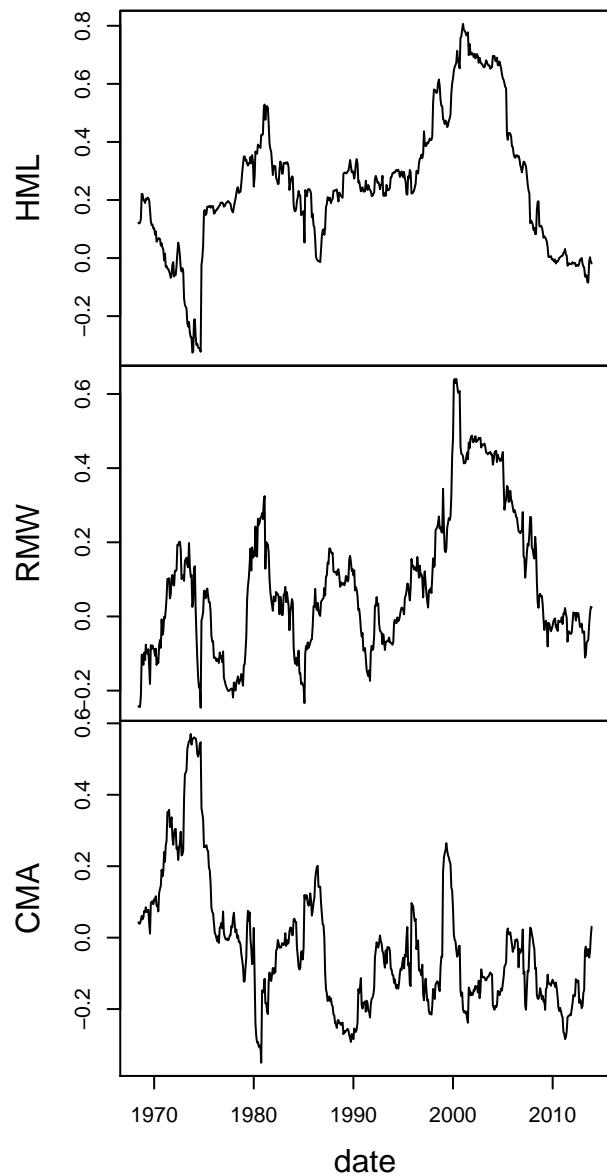
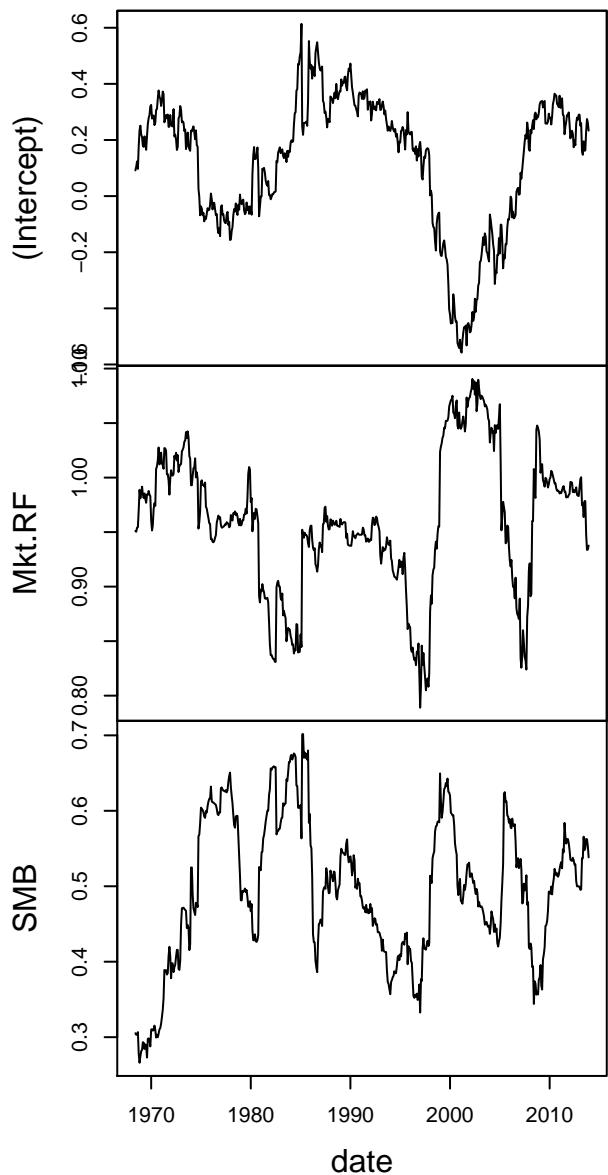
5 Factor Rolling Regression on ME2.VAR5 from the portfolio 25_SIZE_VAR



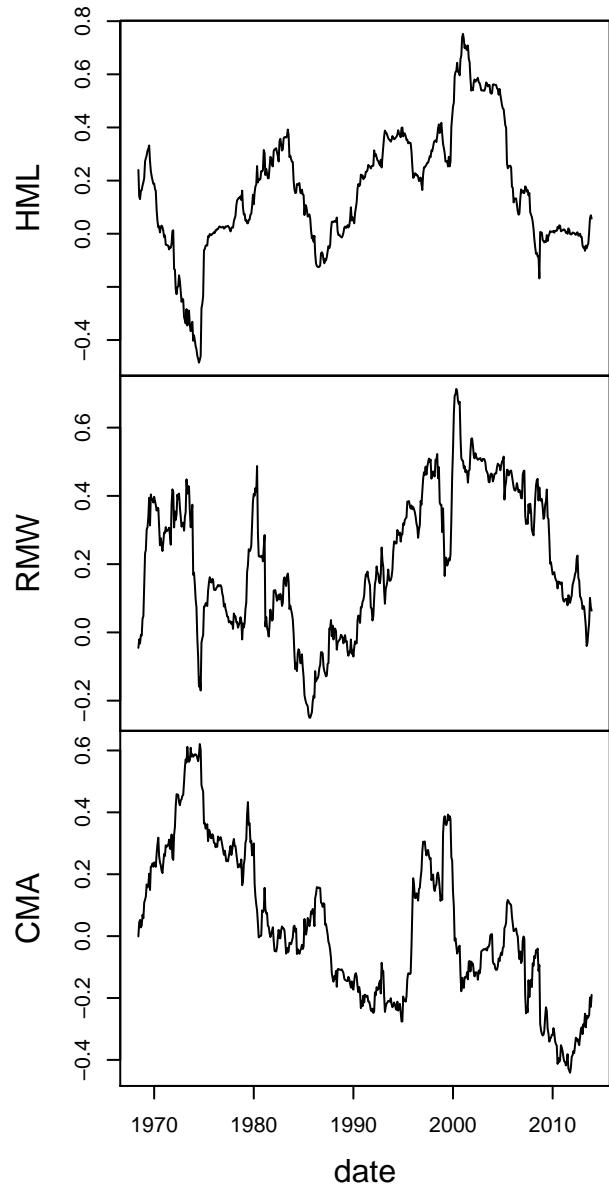
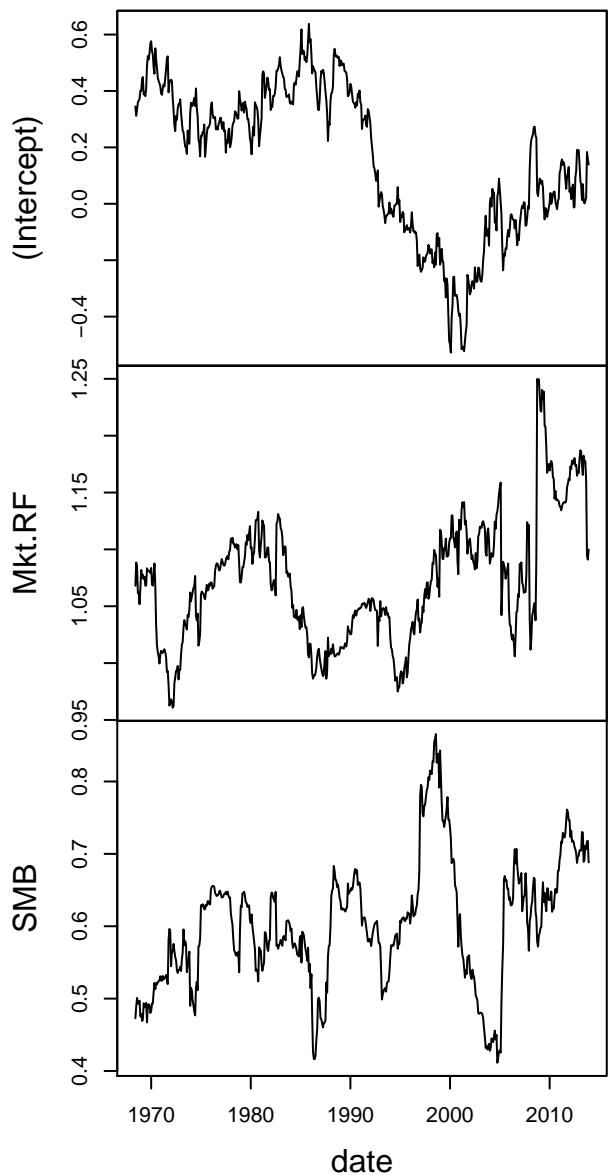
5 Factor Rolling Regression on ME3.VAR1 from the portfolio 25_SIZE_VAR



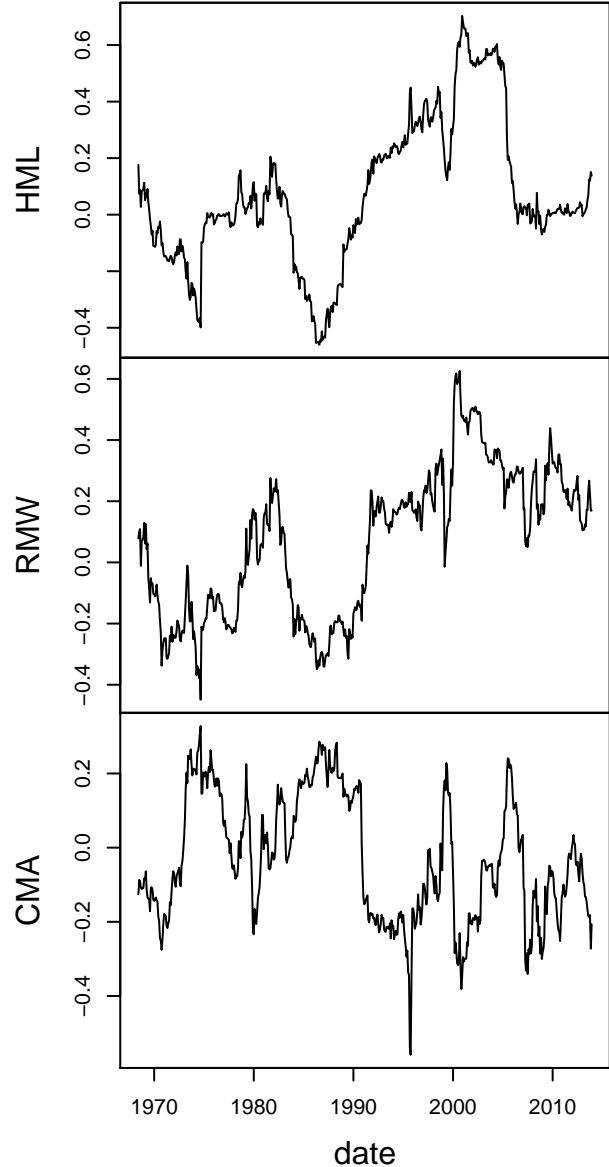
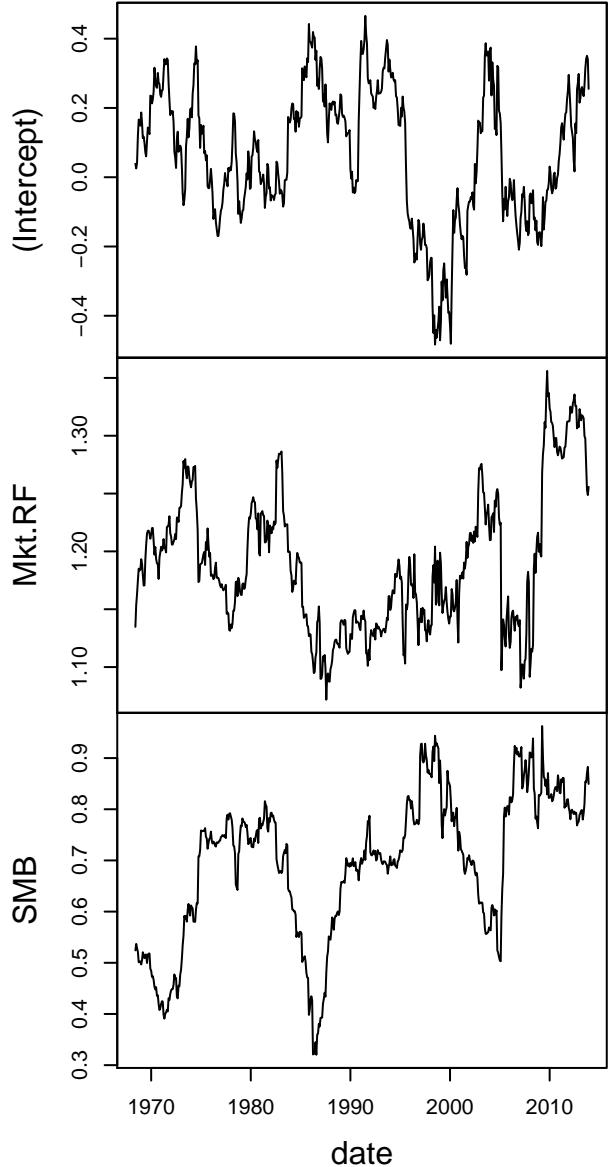
5 Factor Rolling Regression on ME3.VAR2 from the portfolio 25_SIZE_VAR



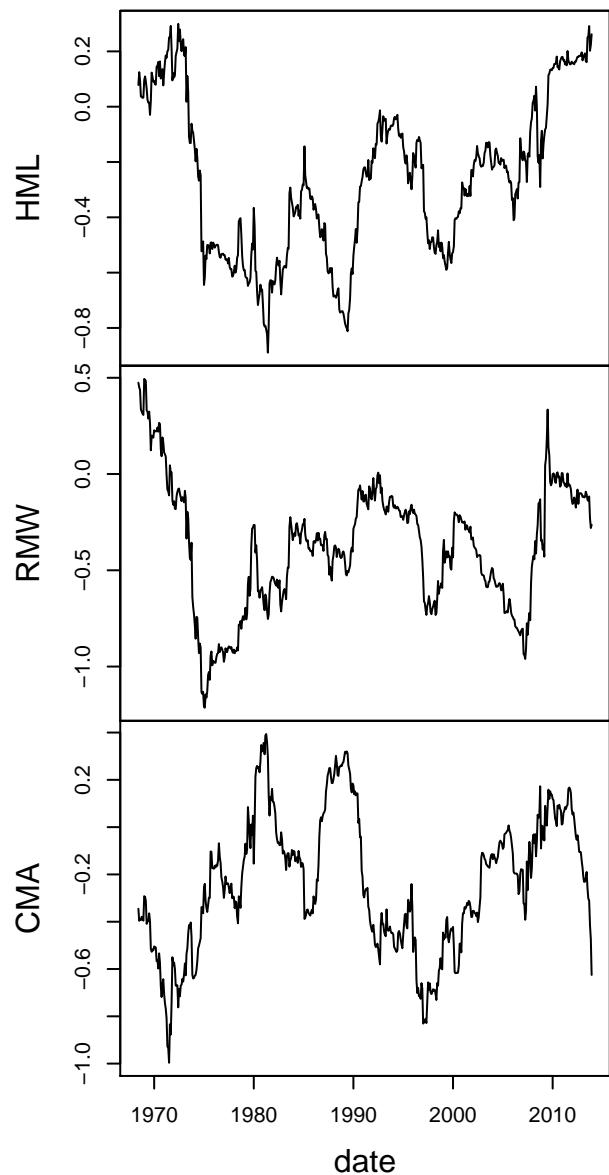
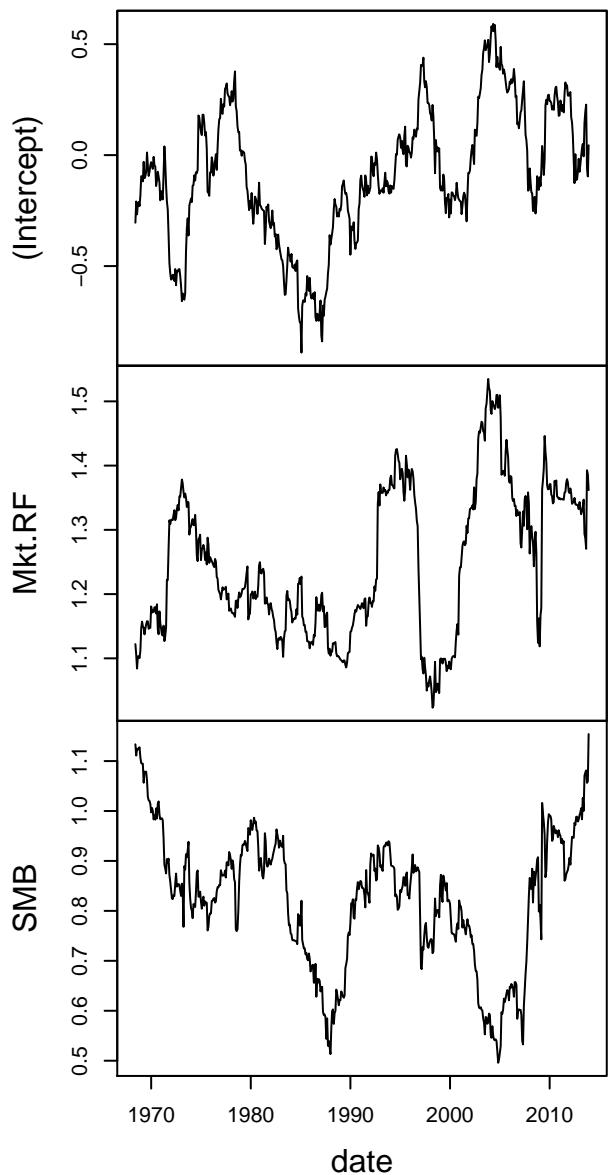
5 Factor Rolling Regression on ME3.VAR3 from the portfolio 25_SIZE_VAR



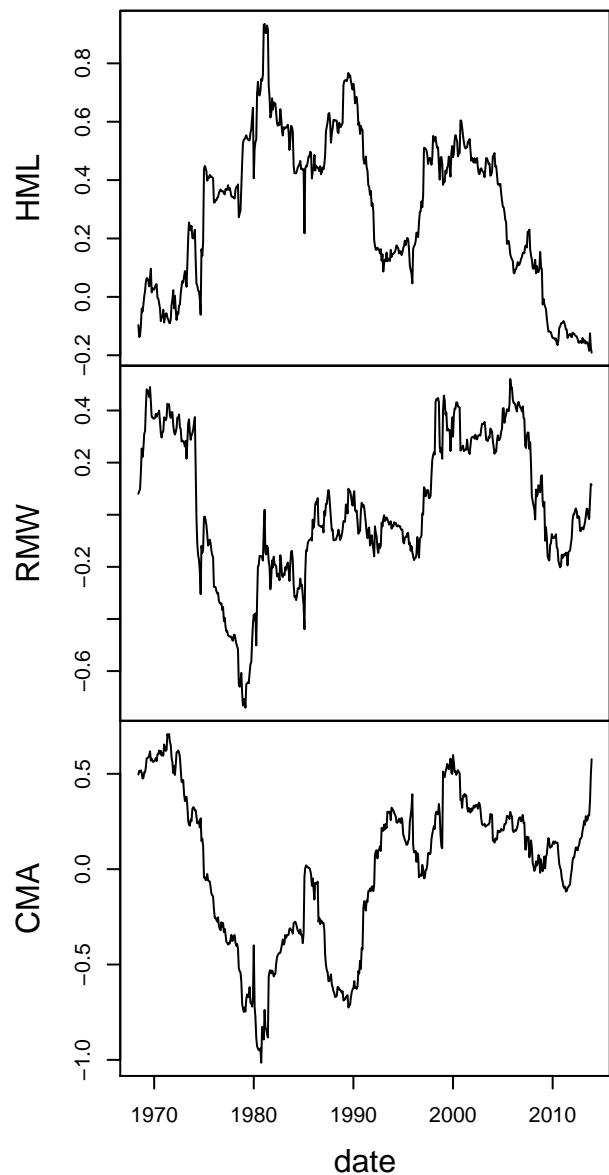
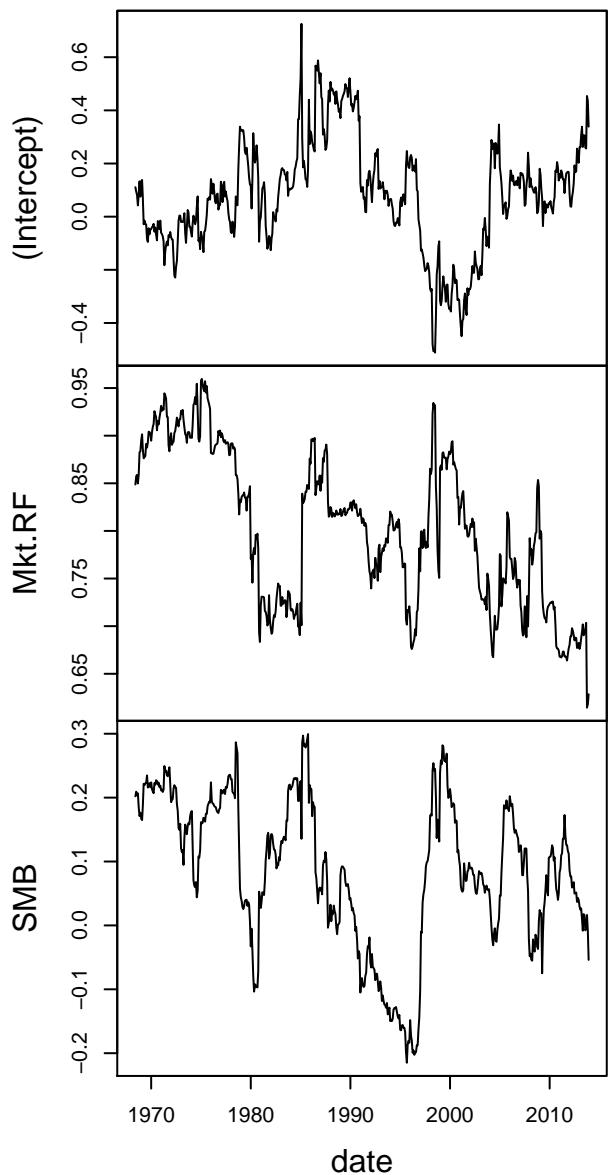
5 Factor Rolling Regression on ME3.VAR4 from the portfolio 25_SIZE_VAR



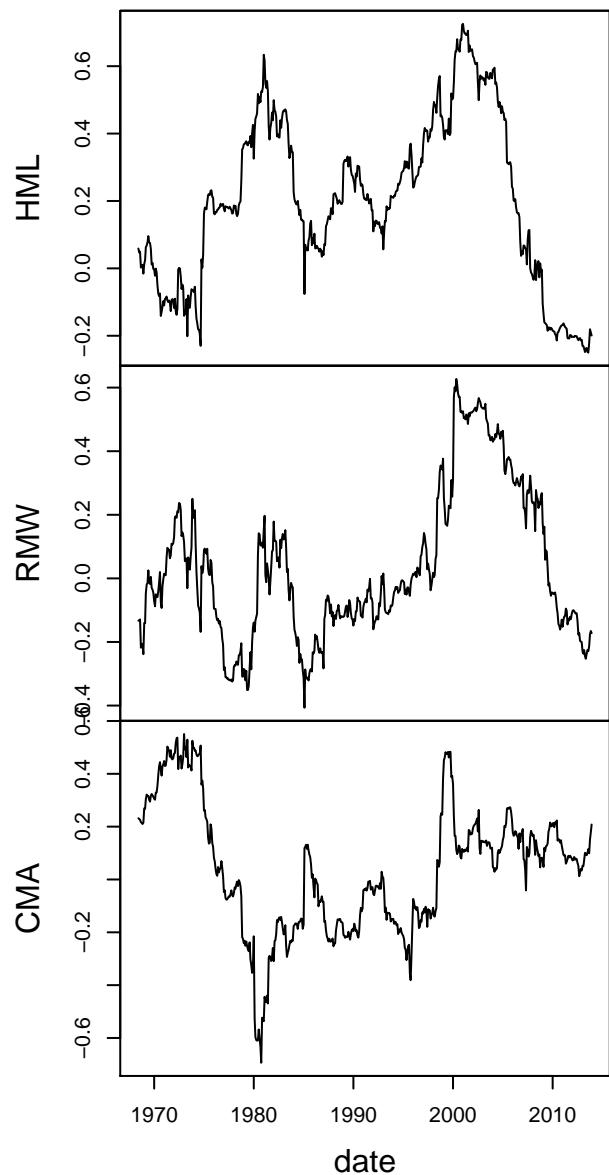
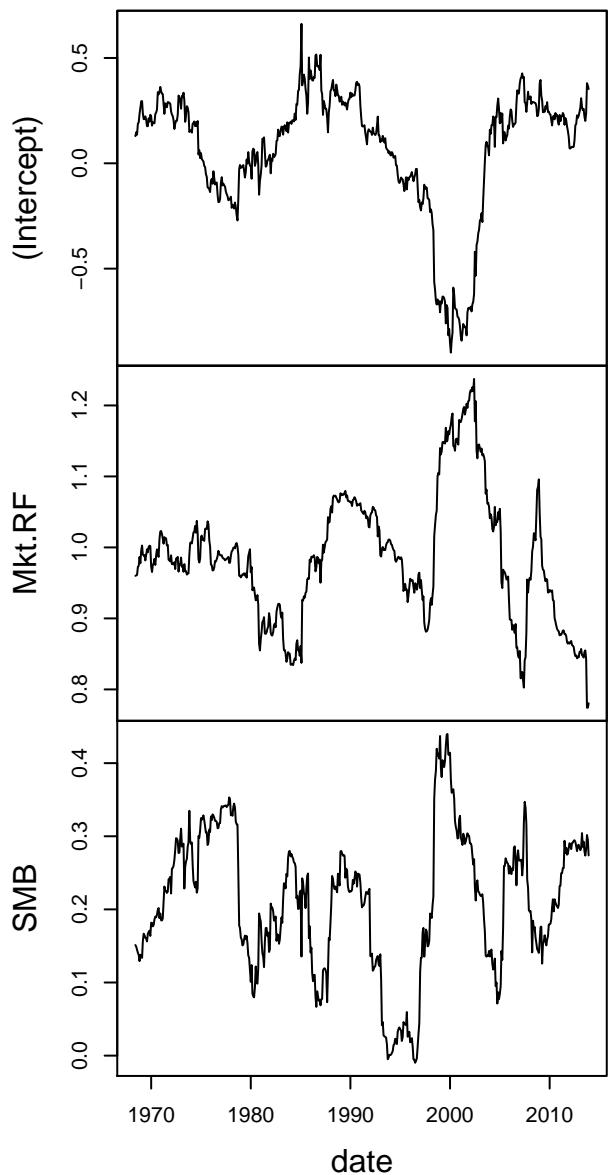
5 Factor Rolling Regression on ME3.VAR5 from the portfolio 25_SIZE_VAR



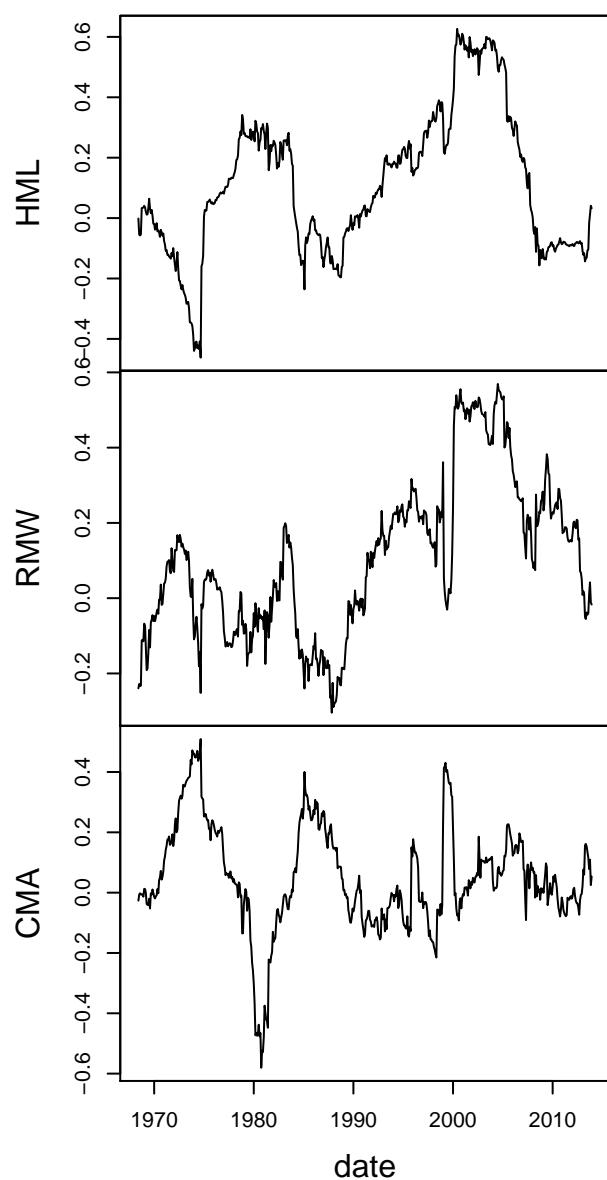
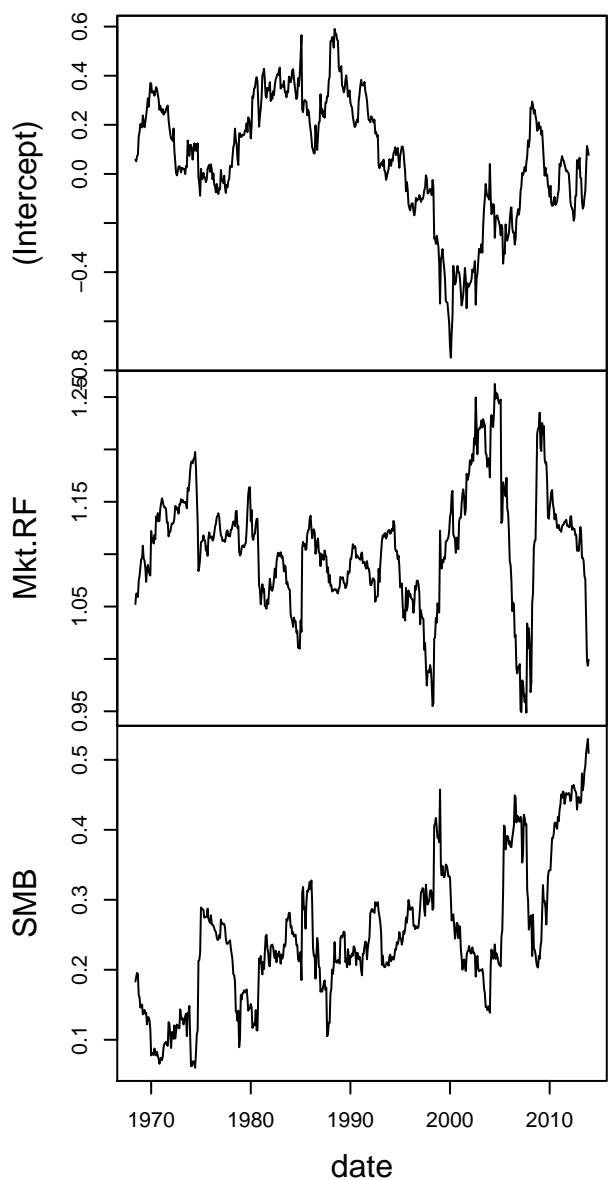
5 Factor Rolling Regression on ME4.VAR1 from the portfolio 25_SIZE_VAR



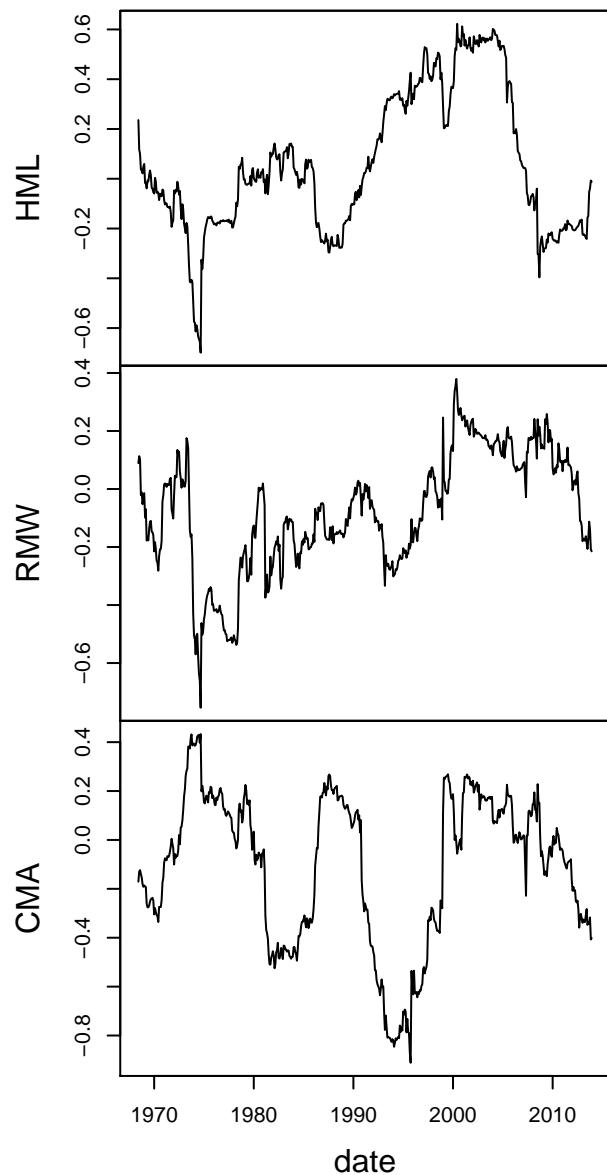
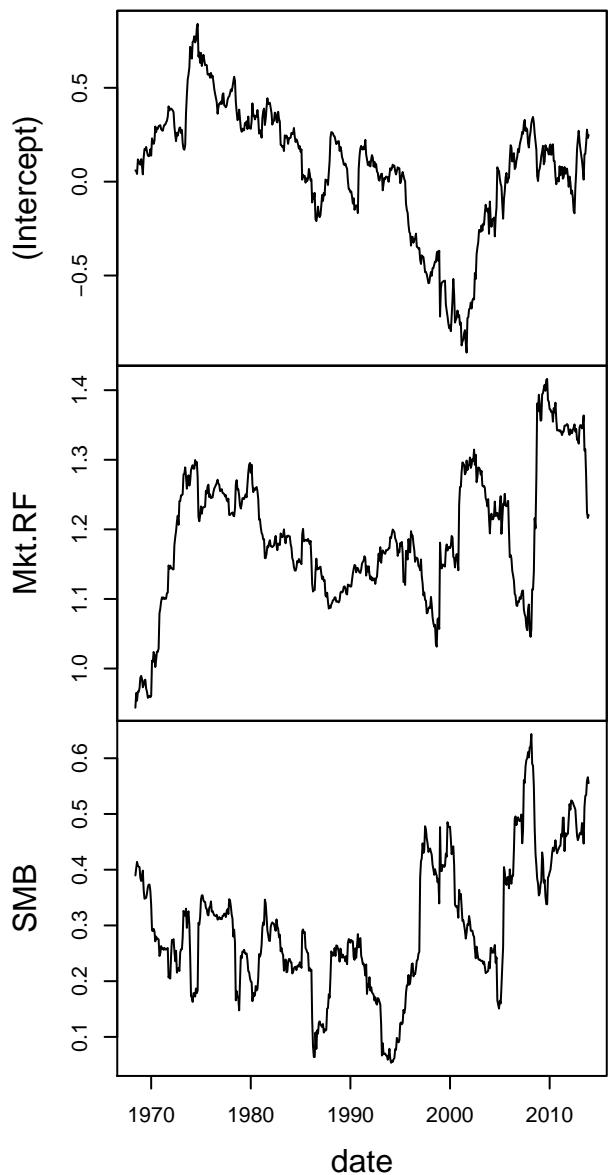
5 Factor Rolling Regression on ME4.VAR2 from the portfolio 25_SIZE_VAR



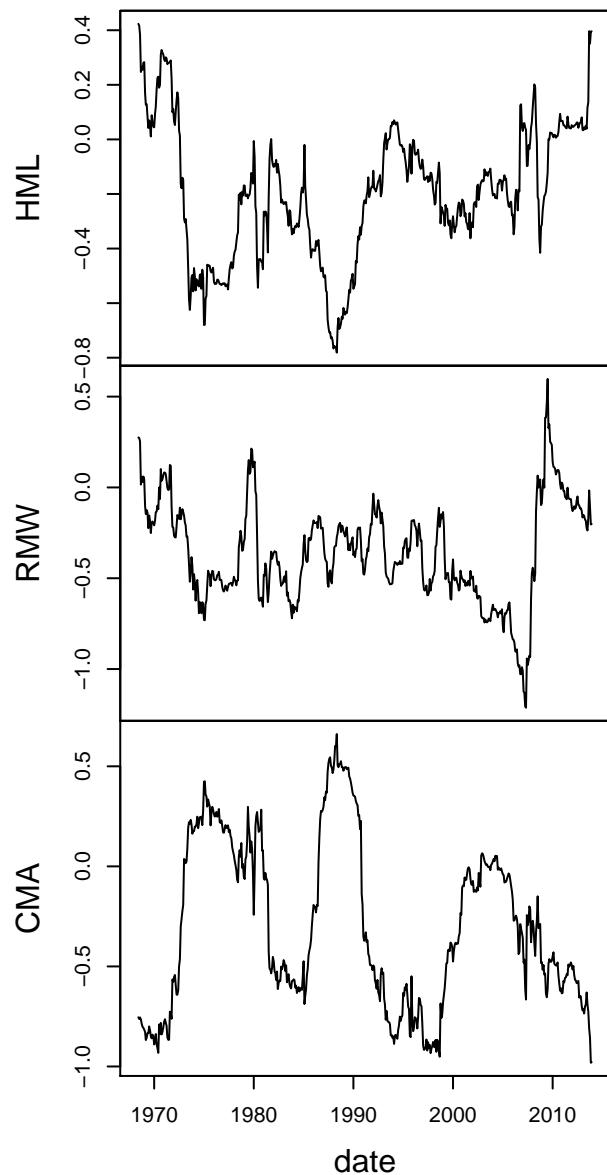
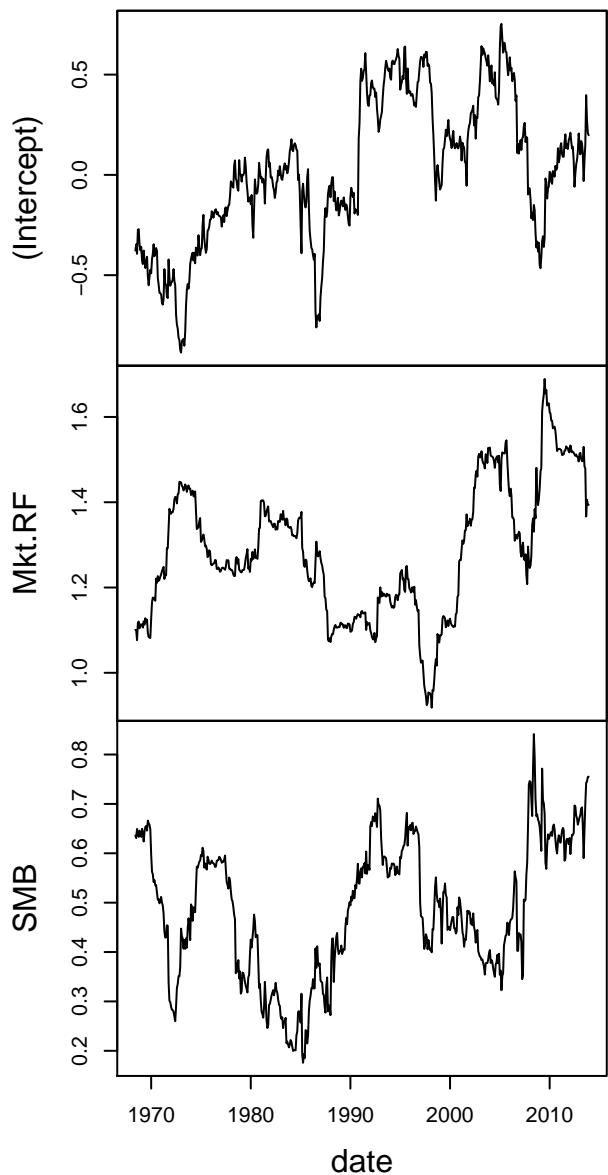
5 Factor Rolling Regression on ME4.VAR3 from the portfolio 25_SIZE_VAR



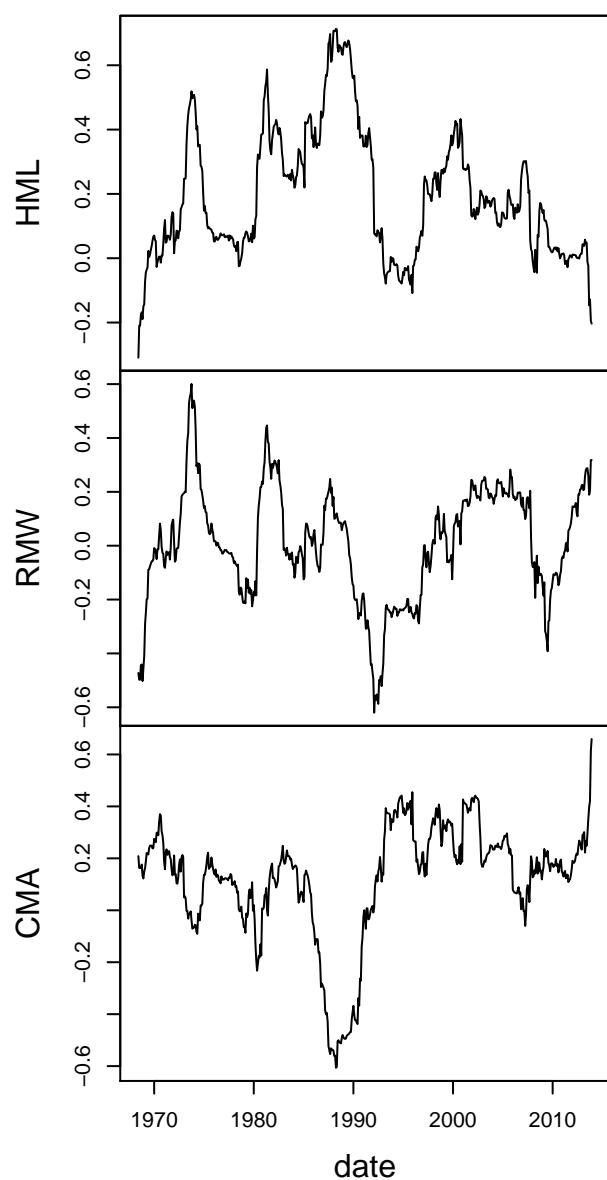
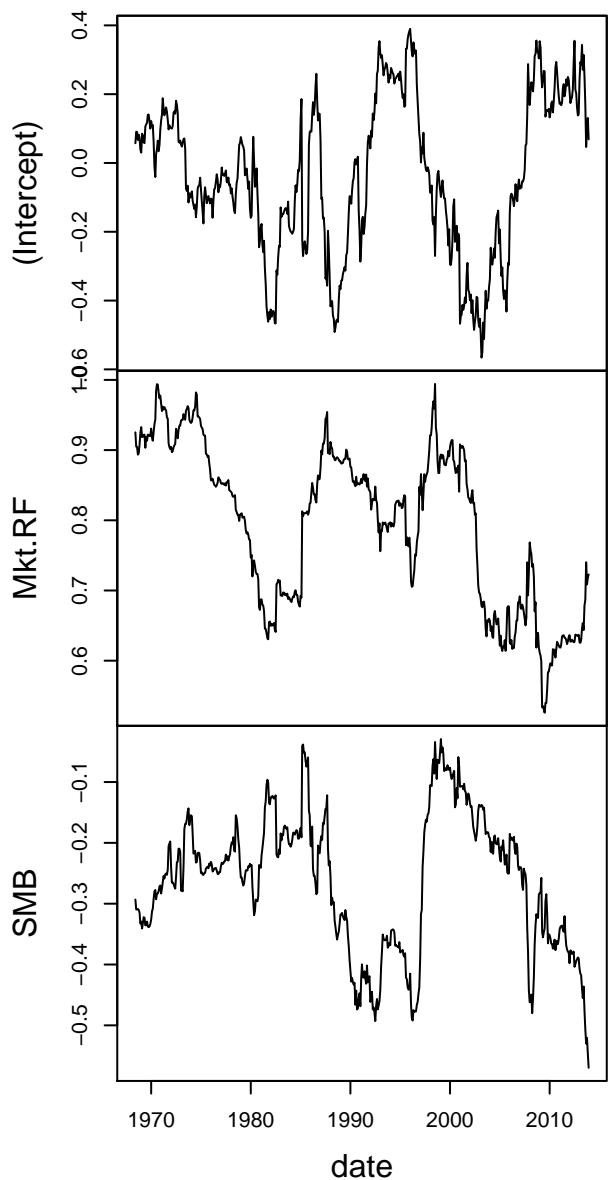
5 Factor Rolling Regression on ME4.VAR4 from the portfolio 25_SIZE_VAR



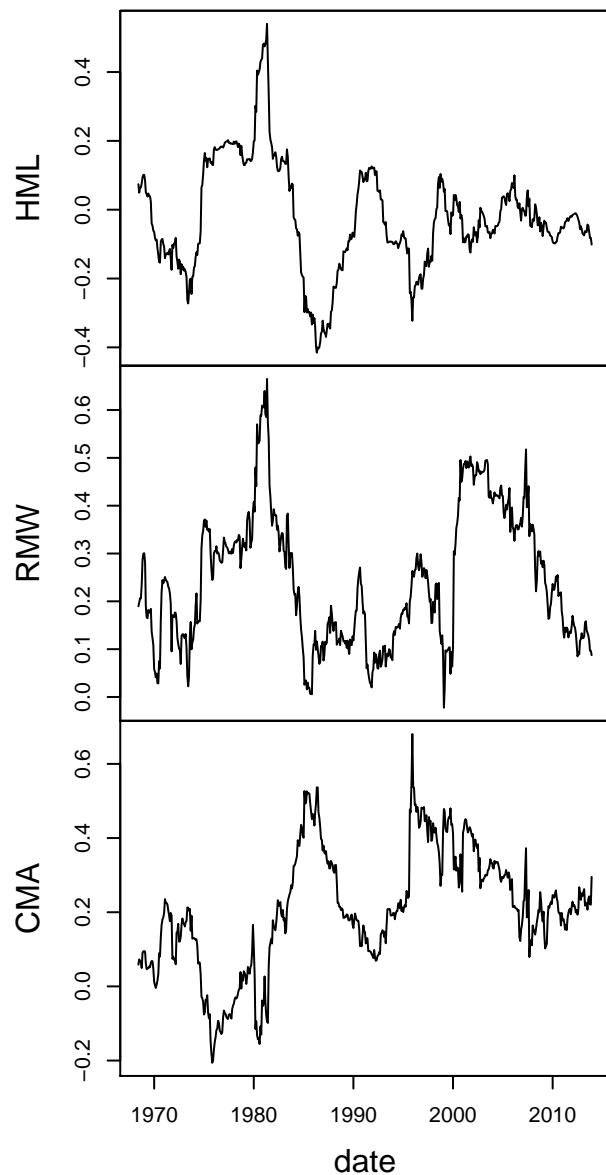
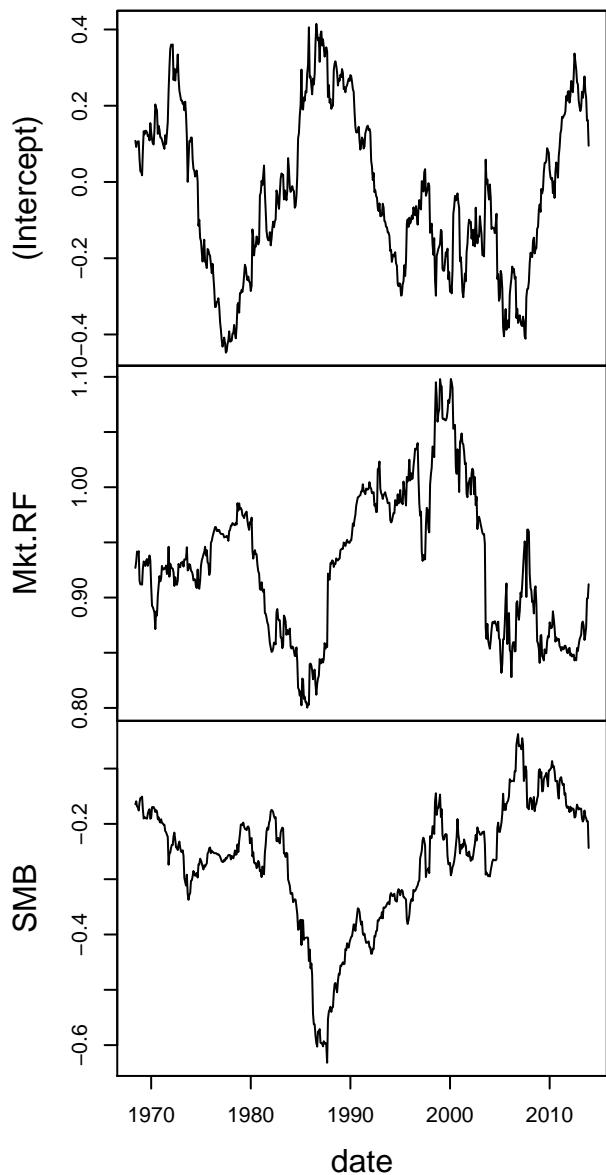
5 Factor Rolling Regression on ME4.VAR5 from the portfolio 25_SIZE_VAR



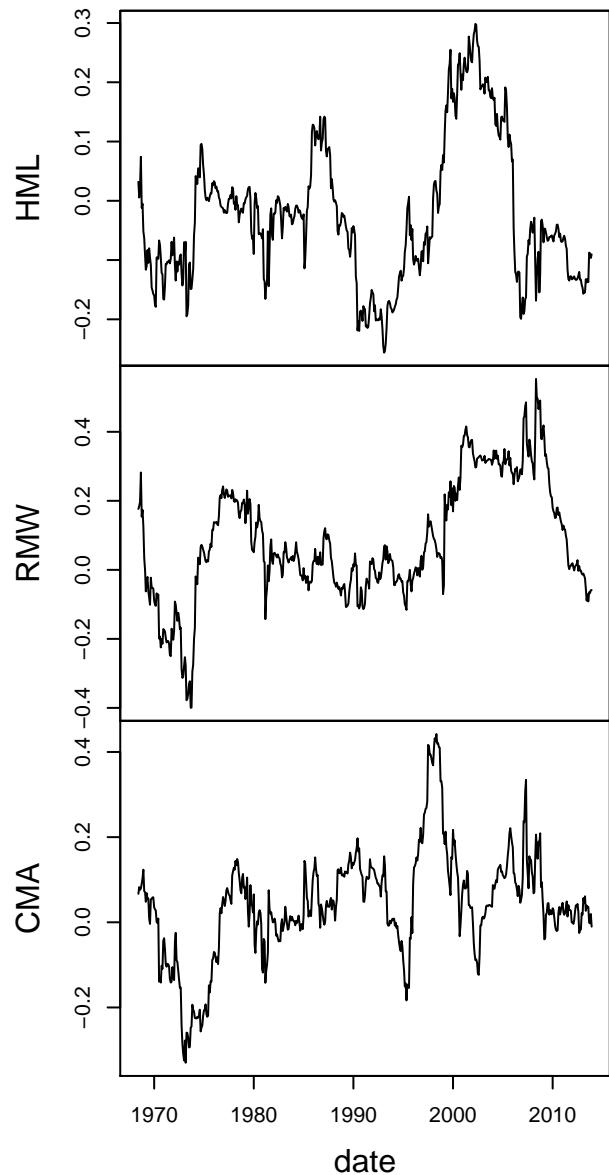
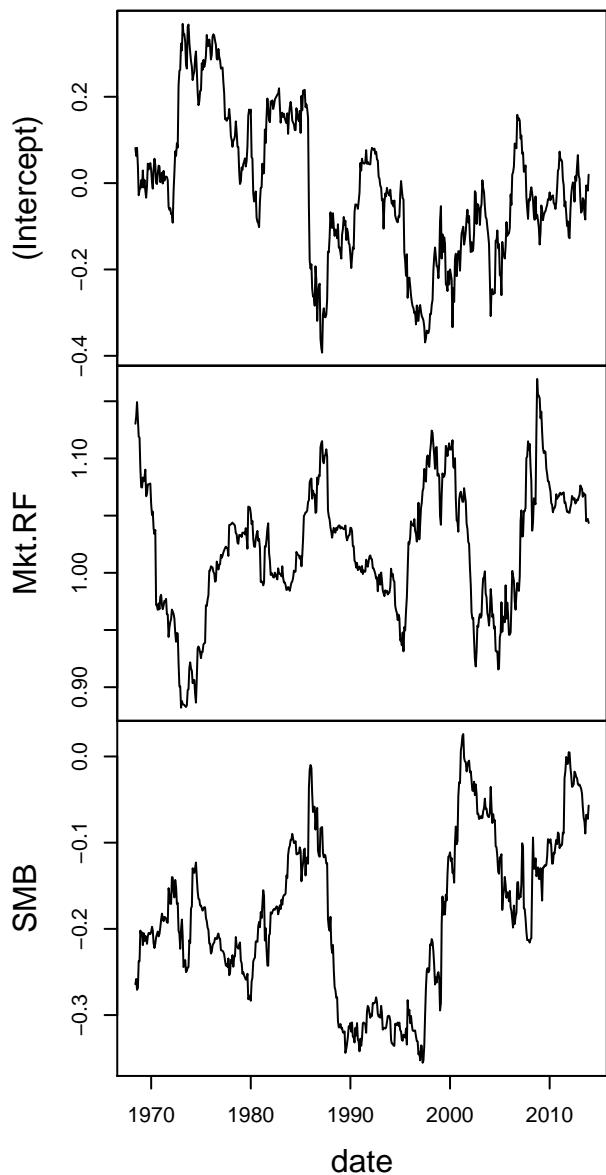
5 Factor Rolling Regression on BIG.LoVAR from the portfolio 25_SIZE_VAR



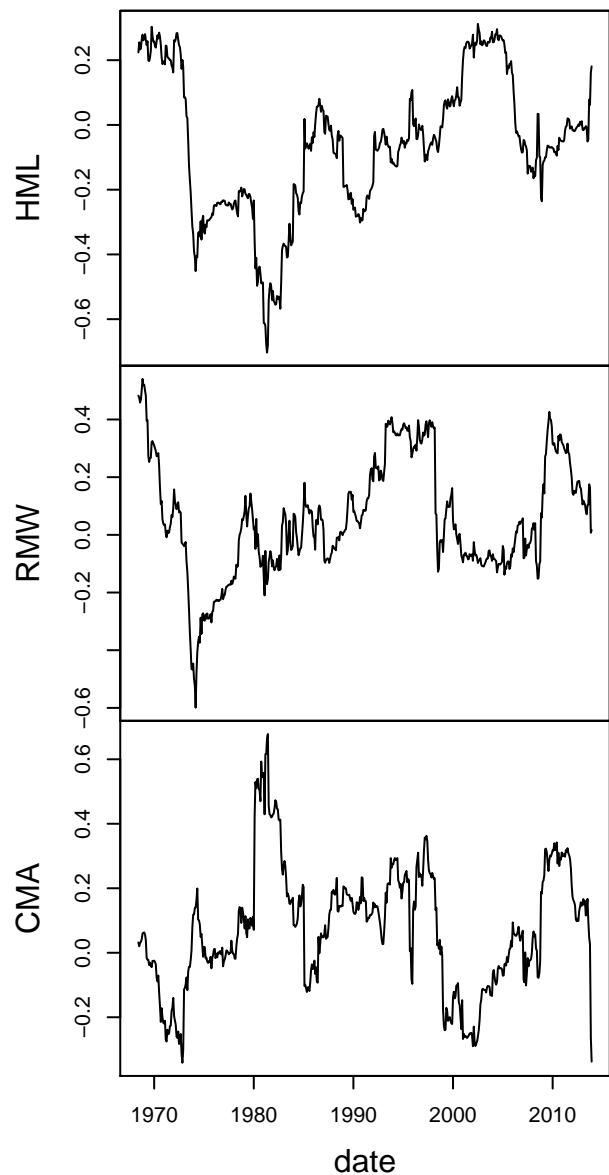
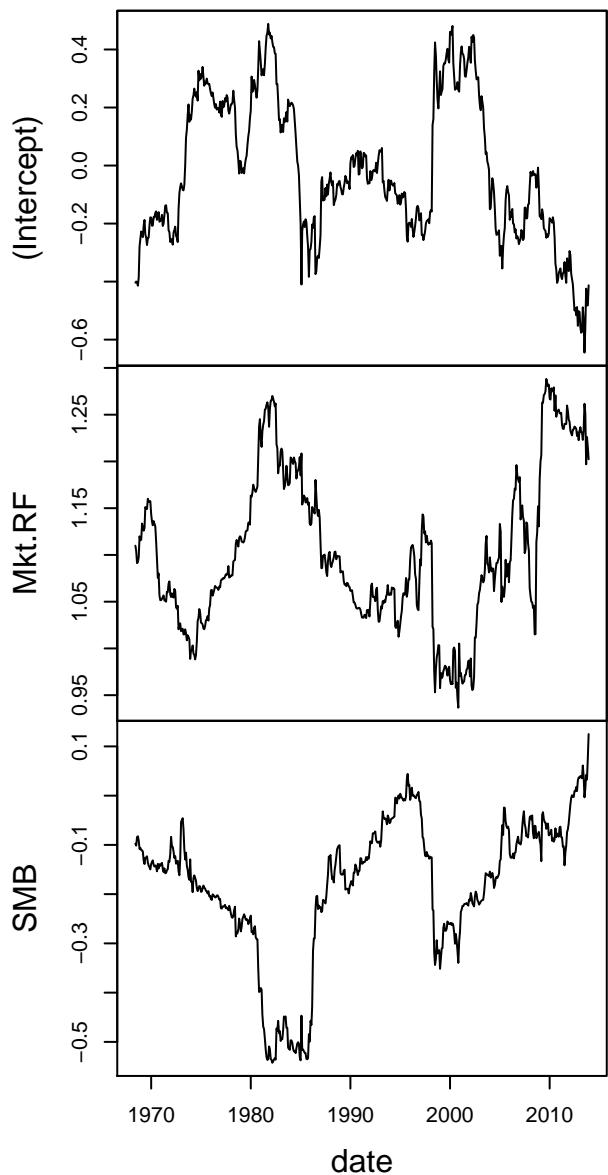
5 Factor Rolling Regression on ME5.VAR2 from the portfolio 25_SIZE_VAR



5 Factor Rolling Regression on ME5.VAR3 from the portfolio 25_SIZE_VAR



5 Factor Rolling Regression on ME5.VAR4 from the portfolio 25_SIZE_VAR



5 Factor Rolling Regression on BIG.HiVar from the portfolio 25_SIZE_VAR

