Regression Table

|  |  |  |  |
| --- | --- | --- | --- |
|  | (1) | (2) | (3) |
|  | std\_return\_1 | std\_return\_1\_3 | std\_return\_1\_5 |
| std\_LTG | -0.3422\*\* | -0.5351\*\*\* | -0.5782\*\*\* |
|  | (0.1357) | (0.1379) | (0.0991) |
| N | 409 | 409 | 409 |
| Adj. R2 | 9% | 23% | 28% |