Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 | std\_return\_1\_3 |
| std\_LTG | -0.3348\*\*\* | -0.4855\*\*\* | -0.5317\*\*\* | -0.5357\*\*\* |
|  | (0.1186) | (0.1297) | (0.1461) | (0.1372) |
| X | 0.3759\*\*\* | -0.2106\* | 0.1967 | 0.0468 |
|  | (0.1101) | (0.1192) | (0.2071) | (0.0420) |
| N | 409 | 409 | 193 | 409 |
| Adj. R2 | 34% | 27% | 27% | 23% |
| X | std\_dp | std\_pe | std\_SVIX | std\_e\_1\_e\_0 |