Regression Table

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
|  | (1) | (2) | (3) | (4) |
|  | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 | std\_return\_1\_5 |
| std\_LTG | -0.3233\*\*\* | -0.5291\*\*\* | -0.5238\*\*\* | -0.5791\*\*\* |
|  | (0.0905) | (0.0980) | (0.1128) | (0.0967) |
| X | 0.4784\*\*\* | -0.2088 | 0.2767 | 0.0684 |
|  | (0.1099) | (0.1453) | (0.2231) | (0.0684) |
| N | 409 | 409 | 193 | 409 |
| Adj. R2 | 48% | 32% | 38% | 28% |
| X | std\_dp | std\_pe | std\_SVIX | std\_e\_1\_e\_0 |