

Coeff:

	Dates	2023-01-03	2023-01-04	2023-01-05	2023-01-06	2023-01-09	2023-01-10	2023-01-11	2023-01-12	2023-01-13	2023-01-17	2023-01-18	2023-01-19	2023-01-20	2023-01-23	2023-01-24	2023-01-25	2023-01-26	2023-01-27	2023-01-30
	Const	-0.002	0.008	-0.015	0.011	0.002	-0.004	0.012	-0.011	0.002	-0.006	-0.009	-0.001	0.007	-0.006	-0.001	0.003	-0.002	-0.011	0.003
	Momentum	-0.013	-0.025	0.013	-0.002	-0.021	-0.006	-0.013	-0.002	-0.002	-0.009	-0.001	0.005	-0.023	-0.020	0.015	0.004	-0.005	-0.021	0.016
	DivYield	0.750	-0.376	0.338	0.029	-0.178	-0.101	-0.485	0.113	-0.122	-0.054	-0.160	-0.045	-0.241	-0.020	0.006	0.015	-0.382	0.050	0.154
	Value	0.000	0.047	0.047	0.013	-0.038	0.006	-0.014	0.018	-0.050	-0.015	-0.027	0.024	-0.006	0.035	-0.001	0.065	0.008	0.016	-0.009
	Size	0.002	-0.004	-0.001	0.003	-0.002	0.002	-0.000	0.002	0.001	0.000	-0.002	-0.001	0.002	0.001	0.002	-0.002	0.002	0.002	-0.002
	Trading Activity	-0.013	0.014	0.011	0.003	0.005	0.009	0.000	0.012	0.004	0.004	0.002	-0.007	0.003	0.012	-0.007	0.001	0.007	0.002	-0.010
	Leverage	-0.021	0.000	0.000	-0.000	-0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	-0.000	0.000	0.000	0.000	-0.000	-0.000	0.016	0.022
	Profitability	0.025	0.000	-0.000	-0.000	-0.000	-0.000	0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.000	-0.000	-0.040	0.025
	Earnings Variability	-0.078	-0.093	-0.021	0.005	0.035	-0.003	0.028	0.036	0.024	0.035	0.114	-0.081	-0.005	0.015	0.035	0.017	0.056	0.008	-0.024
	Volatility	0.000	0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	0.000	0.000	0.000	0.000	-0.000	0.000	0.000	0.000	0.000	0.000	-0.000
	Energy	-0.027	-0.006	0.012	0.000	0.017	-0.001	0.000	0.014	0.001	0.005	-0.003	0.021	0.005	-0.001	-0.016	-0.006	0.015	-0.005	-0.021
	Materials	0.007	0.006	-0.003	0.010	0.004	0.002	0.004	0.001	0.004	-0.008	0.001	-0.002	0.006	-0.006	-0.002	-0.003	0.003	-0.003	0.002
	Industrials	0.003	0.000	-0.002	0.004	0.000	-0.000	0.001	0.002	-0.001	-0.007	0.000	-0.014	0.001	0.003	0.006	-0.007	-0.004	0.004	-0.000
	Consumer Discretionary	0.003	0.011	0.009	-0.003	-0.010	0.004	0.001	-0.002	0.001	-0.001	-0.001	-0.006	-0.002	-0.000	0.005	0.003	-0.003	0.001	0.005
	Consumer Staples	-0.001	-0.003	0.002	0.002	-0.007	-0.006	-0.007	-0.010	0.003	0.004	-0.013	-0.001	-0.004	-0.002	0.000	0.003	-0.011	-0.002	0.009
	Health Care	0.001	0.002	0.002	-0.014	-0.011	0.006	-0.005	-0.010	0.003	-0.000	0.003	0.009	-0.006	-0.000	-0.011	0.000	-0.003	-0.004	0.001
	Financials	0.005	-0.000	-0.003	0.004	-0.001	-0.001	-0.001	-0.001	0.005	-0.001	0.002	-0.006	0.004	0.001	-0.000	0.004	-0.001	-0.000	0.003
	Information Technology	-0.003	-0.003	-0.007	0.008	0.007	-0.002	-0.001	-0.002	-0.002	0.001	0.004	-0.007	0.003	0.013	-0.002	0.000	0.003	-0.006	-0.001
	Communication Services	0.006	0.007	0.014	-0.008	-0.006	0.006	-0.010	0.001	0.001	-0.006	0.001	0.007	0.007	0.001	0.005	0.015	-0.001	-0.006	0.005
	Utilities	0.002	-0.004	-0.019	0.001	0.013	-0.005	0.003	-0.010	-0.005	0.001	-0.006	-0.005	-0.001	-0.008	0.004	-0.006	-0.000	0.002	0.002
	Real Estate	0.003	-0.002	-0.021	0.007	-0.006	-0.006	0.026	0.006	-0.009	0.005	0.001	0.002	-0.006	-0.007	0.009	-0.000	0.001	0.009	-0.001
	Dates	2023-06-27	2023-06-28	2023-06-29	2023-06-30	2023-07-03	2023-07-05	2023-07-06	2023-07-07	2023-07-10	2023-07-11	2023-07-12	2023-07-13	2023-07-14	2023-07-17	2023-07-18	2023-07-19	2023-07-20	2023-07-21	2023-07-24
	Const	0.009	-0.003	0.016	0.003	-0.013	-0.007	0.010	0.006	0.011	0.004	0.006	-0.003	-0.005	-0.004	-0.006	-0.006	0.010	-0.003	-0.009
	Momentum	0.002	0.002	-0.005	0.003	-0.011	0.001	-0.002	-0.008	0.002	-0.015	-0.004	-0.003	0.004	0.012	-0.002	-0.026	-0.006	-0.005	-0.009
	DivYield	0.011	0.262	-0.030	0.499	-0.150	-0.174	-0.101	-0.282	-0.377	0.071	-0.259	-0.150	-0.408	-0.424	0.186	0.223	0.208	-0.290	0.156
	Value	-0.000	-0.026	0.007	-0.023	0.020	0.001	-0.005	0.040	-0.028	0.024	-0.020	-0.005	-0.081	-0.023	0.055	0.070	0.012	-0.020	0.026
	Size	-0.002	0.000	-0.003	0.001	0.002	0.002	-0.004	-0.004	-0.003	0.000	0.000	0.003	0.004	-0.000	0.002	0.002	-0.002	0.003	0.004
	Trading Activity	0.011	0.000	-0.006	0.003	0.011	-0.008	-0.006	0.008	0.010	0.004	0.002	0.005	-0.007	0.014	0.003	-0.005	-0.011	-0.003	-0.002
	Leverage	0.000	0.000	0.000	-0.002	-0.007	-0.000	-0.000	-0.000	-0.000	-0.000	-0.000	-0.000	0.000	0.000	0.000	-0.000	0.000	-0.000	0.000
	Profitability	-0.000	0.000	0.000	0.001	-0.003	0.000	0.000	0.000	0.000	-0.000	0.000	-0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	-0.000
	Earnings Variability	0.029	0.062	-0.025	-0.027	0.039	0.074	-0.116	-0.004	0.004	0.023	-0.012	-0.047	-0.039	0.068	0.028	0.074	-0.099	-0.008	-0.045
	Volatility	-0.000	-0.000	-0.000	0.000	-0.000	0.000	0.000	-0.000	-0.000	0.000	0.000	-0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.000	-0.000
	Energy	-0.007	0.011	0.009	0.000	-0.009	-0.002	-0.006	0.024	0.002	0.009	0.005	-0.003	-0.014	-0.001	0.008	-0.008	0.013	0.007	0.011
	Materials	0.002	-0.006	0.006	0.002	-0.000	-0.020	0.002	0.011	-0.011	0.000	0.005	0.002	0.001	0.001	0.004	-0.008	-0.002	-0.002	0.001
	Industrials	0.007	0.001	0.004	-0.001	-0.002	-0.003	0.000	0.004	0.010	0.004	-0.006	-0.004	-0.001	0.003	0.003	0.001	-0.000	-0.006	-0.001
	Consumer Discretionary	0.010	0.003	0.001	0.001	-0.001	-0.002	-0.001	0.001	0.010	0.002	0.001	-0.005	0.000	-0.006	0.001	0.003	-0.010	0.001	0.002
	Consumer Staples	-0.008	-0.009	-0.006	-0.000	0.008	-0.000	0.006	-0.008	-0.006	-0.007	-0.004	-0.003	0.005	-0.002	-0.006	0.006	0.007	-0.002	-0.001
	Health Care	-0.012	0.001	0.003	0.002	-0.011	0.001	0.001	-0.007	0.007	-0.006	-0.004	-0.004	0.009	-0.005	-0.002	0.002	0.010	0.005	-0.007
	Financials	0.001	0.002	0.005	-0.001	0.002	-0.001	-0.001	0.003	0.002	0.002	0.001	0.002	-0.003	0.014	0.007	0.000	0.005	-0.006	0.003
	Information Technology	0.010	-0.001	0.002	0.003	-0.002	-0.007	0.003	-0.001	0.010	-0.006	0.001	0.008	-0.007	0.009	-0.001	-0.001	-0.017	0.003	-0.003
	Communication Services	0.008	0.007	-0.007	-0.005	0.001	0.001	0.004	-0.005	-0.006	0.004	-0.002	0.004	-0.005	-0.006	0.004	-0.011	-0.008	-0.017	-0.005
	Utilities	-0.006	-0.014	-0.005	0.004	-0.000	0.017	-0.002	-0.009	-0.007	0.001	0.010	-0.001	0.005	-0.007	-0.014	0.004	0.015	0.011	-0.009
	Real Estate	0.004	0.001	0.003	-0.002	0.001	0.008	0.003	-0.005	0.001	0.001	-0.002	0.001	0.006	-0.003	-0.011	0.005	-0.004	0.003	0.000

Dates	2023-12-08	2023-12-11	2023-12-12	2023-12-13	2023-12-14	2023-12-15	2023-12-18	2023-12-19	2023-12-20	2023-12-21	2023-12-22	2023-12-26	2023-12-27	2023-12-28	2023-12-29	2024-01-02
Const	0.001	0.015	0.009	0.021	0.001	-0.039	0.009	-0.011	0.000	0.001	0.011	0.003	0.002	0.010	0.004	-0.011
Momentum	0.010	0.001	0.013	-0.028	-0.043	0.003	0.008	-0.017	0.004	-0.005	-0.003	-0.005	0.001	-0.001	0.005	-0.027
DivYield	0.015	-0.442	-0.214	-0.327	-0.003	-0.148	-0.341	-0.233	0.016	0.040	-0.019	0.014	-0.137	0.066	0.079	0.976
Value	0.047	-0.029	-0.037	0.015	0.107	-0.022	-0.051	0.014	-0.016	-0.020	-0.007	0.002	-0.009	0.002	-0.018	0.074
Size	-0.001	-0.002	-0.002	-0.002	-0.003	0.011	0.000	0.004	-0.003	0.001	-0.003	0.000	-0.000	-0.003	-0.001	0.001
Trading Activity	0.002	0.000	-0.001	0.010	0.009	0.004	-0.002	0.010	-0.012	0.013	-0.004	0.003	-0.002	-0.002	-0.009	-0.013
Leverage	-0.000	-0.000	0.000	-0.000	0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	0.362	-0.000	-0.000	0.011	0.001
Profitability	-0.000	-0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.000	-0.000	0.000	-0.000	-0.472	-0.000	-0.000	0.008	-0.001
Earnings Variability	-0.008	-0.006	-0.005	-0.101	0.168	0.066	-0.024	0.032	-0.033	0.024	0.038	0.002	0.046	-0.040	0.009	0.098
Volatility	0.000	-0.000	-0.000	-0.000	0.000	-0.000	0.000	-0.000	-0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
Energy	0.007	-0.002	-0.010	-0.006	0.003	-0.002	0.013	-0.002	0.010	-0.005	-0.001	0.005	-0.006	-0.013	0.003	-0.002
Materials	-0.001	-0.001	-0.004	0.004	0.004	0.003	-0.000	0.001	0.001	0.000	0.004	-0.000	0.001	-0.005	-0.002	-0.003
Industrials	0.000	0.001	0.004	-0.006	0.010	-0.002	-0.002	-0.000	-0.000	0.002	0.003	0.001	0.000	0.001	0.000	-0.009
Consumer Discretionary	0.002	0.004	0.000	-0.000	0.010	-0.007	0.000	0.001	-0.001	0.005	-0.007	-0.004	0.000	0.003	0.002	-0.006
Consumer Staples	-0.008	0.004	0.005	-0.001	-0.027	-0.003	0.006	-0.004	-0.004	-0.003	0.004	-0.002	0.002	0.003	0.006	0.007
Health Care	-0.001	0.003	0.008	0.005	-0.006	-0.007	-0.001	0.001	0.000	0.007	0.001	-0.001	0.002	0.002	0.002	0.007
Financials	0.001	0.002	0.008	-0.000	-0.001	-0.002	0.001	-0.001	-0.004	0.002	0.002	-0.001	0.003	0.003	0.001	-0.002
Information Technology	0.004	0.011	-0.000	-0.005	0.013	0.004	-0.005	-0.004	-0.002	0.005	0.005	0.003	-0.002	0.001	-0.001	-0.015
Communication Services	0.005	-0.007	-0.004	-0.002	0.007	-0.004	-0.000	0.001	0.003	-0.003	-0.002	-0.000	-0.000	0.006	-0.000	-0.003
Utilities	-0.006	0.003	-0.000	0.015	-0.030	-0.010	-0.001	-0.002	-0.003	-0.007	0.002	0.001	-0.001	0.006	0.004	0.006
Real Estate	-0.002	-0.002	0.002	0.017	0.019	-0.009	-0.002	-0.002	0.001	-0.001	0.001	0.002	0.005	0.004	-0.010	0.010

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Dates	2023-01-03	2023-01-04	2023-01-05	2023-01-06	2023-01-09	2023-01-10	2023-01-11	2023-01-12	2023-01-13	2023-01-17	2023-01-18	2023-01-19	2023-01-20	2023-01-23	2023-01-24	2023-01-25	2023-01-26	2023-01-27	2023-01-30	2023-01-31
Const	0.632	0.127	0.005	0.023	0.757	0.414	0.008	0.015	0.619	0.191	0.020	0.779	0.056	0.184	0.793	0.570	0.792	0.041	0.292	0.002
Momentum	0.000	0.000	0.000	0.328	0.000	0.003	0.000	0.251	0.289	0.000	0.790	0.045	0.000	0.000	0.000	0.080	0.089	0.000	0.000	0.000
DivYield	0.000	0.005	0.014	0.820	0.187	0.396	0.000	0.357	0.189	0.644	0.125	0.737	0.021	0.867	0.956	0.912	0.014	0.729	0.129	0.027
Value	0.987	0.002	0.002	0.361	0.010	0.645	0.291	0.191	0.000	0.237	0.016	0.112	0.574	0.010	0.950	0.000	0.663	0.333	0.426	0.016
Size	0.104	0.042	0.737	0.117	0.351	0.296	0.876	0.150	0.652	0.868	0.072	0.772	0.205	0.558	0.177	0.202	0.266	0.268	0.052	0.501
Trading Activity	0.000	0.000	0.000	0.201	0.058	0.000	0.906	0.000	0.029	0.084	0.371	0.018	0.164	0.000	0.002	0.597	0.030	0.592	0.000	0.291
Leverage	0.115	0.004	0.014	0.889	0.402	0.412	0.000	0.385	0.198	0.894	0.023	0.419	0.021	0.875	0.971	0.887	0.214	0.796	0.150	0.482
Profitability	0.506	0.004	0.035	0.812	0.178	0.446	0.000	0.323	0.178	0.566	0.406	0.438	0.021	0.919	0.993	0.973	0.003	0.641	0.147	0.985
Earnings Variability	0.006	0.002	0.529	0.874	0.282	0.928	0.339	0.205	0.269	0.200	0.000	0.012	0.827	0.587	0.175	0.604	0.120	0.807	0.305	0.494
Volatility	0.000	0.003	0.016	0.924	0.182	0.396	0.000	0.186	0.180	0.640	0.130	0.565	0.020	0.913	0.317	0.828	0.022	0.779	0.579	0.028
Energy	0.000	0.071	0.001	0.919	0.000	0.676	0.974	0.000	0.722	0.094	0.316	0.000	0.042	0.638	0.000	0.065	0.000	0.130	0.000	0.887
Materials	0.012	0.027	0.385	0.000	0.102	0.480	0.081	0.651	0.036	0.001	0.476	0.439	0.003	0.022	0.307	0.267	0.271	0.297	0.307	0.000
Industrials	0.057	0.849	0.249	0.012	0.966	0.993	0.373	0.261	0.367	0.000	0.837	0.000	0.322	0.032	0.000	0.000	0.037	0.018	0.719	0.000
Consumer Discretionary	0.188	0.000	0.000	0.204	0.000	0.071	0.475	0.370	0.636	0.547	0.748	0.014	0.300	0.872	0.004	0.207	0.193	0.716	0.004	0.013
Consumer Staples	0.685	0.256	0.514	0.393	0.007	0.009	0.003	0.000	0.037	0.036	0.000	0.797	0.025	0.386	0.814	0.208	0.000	0.378	0.000	0.470
Health Care	0.746	0.271	0.379	0.000	0.000	0.002	0.010	0.000	0.016	0.918	0.029	0.000	0.000	0.973	0.000	0.891	0.224	0.065	0.333	0.182
Financials	0.005	0.812	0.189	0.063	0.530	0.741	0.496	0.472	0.000	0.765	0.289	0.006	0.009	0.438	0.886	0.050	0.624	0.848	0.017	0.423
Information Technology	0.084	0.140	0.001	0.000	0.002	0.196	0.525	0.408	0.112	0.514	0.019	0.000	0.115	0.000	0.279	0.865	0.189	0.006	0.421	0.501
Communication Services	0.057	0.032	0.000	0.012	0.078	0.037	0.000	0.718	0.518	0.033	0.549	0.028	0.008	0.788	0.058	0.000	0.796	0.054	0.049	0.014
Utilities	0.512	0.200	0.000	0.846	0.000	0.043	0.178	0.000	0.011	0.610	0.008	0.087	0.690	0.002	0.084	0.027	0.900	0.410	0.321	0.443
Real Estate	0.252	0.473	0.000	0.012	0.030	0.017	0.000	0.022	0.000	0.041	0.724	0.534	0.007	0.002	0.000	0.904	0.800	0.001	0.450	0.133

Dates	2023-06-27	2023-06-28	2023-06-29	2023-06-30	2023-07-03	2023-07-05	2023-07-06	2023-07-07	2023-07-10	2023-07-11	2023-07-12	2023-07-13	2023-07-14	2023-07-17	2023-07-18	2023-07-19	2023-07-20	2023-07-21	2023-07-24	2023-07-25
Const	0.080	0.439	0.000	0.081	0.000	0.078	0.007	0.113	0.021	0.350	0.273	0.512	0.329	0.346	0.213	0.281	0.214	0.614	0.021	0.243
Momentum	0.416	0.373	0.018	0.165	0.000	0.687	0.336	0.000	0.374	0.000	0.138	0.202	0.164	0.000	0.459	0.000	0.148	0.057	0.000	0.077
DivYield	0.935	0.022	0.771	0.000	0.169	0.207	0.366	0.024	0.015	0.605	0.136	0.351	0.012	0.004	0.251	0.195	0.404	0.083	0.202	0.030
Value	1.000	0.019	0.492	0.005	0.022	0.911	0.547	0.000	0.026	0.033	0.147	0.711	0.000	0.053	0.000	0.000	0.562	0.151	0.009	0.005
Size	0.269	0.902	0.047	0.001	0.025	0.094	0.000	0.003	0.111	0.860	0.851	0.110	0.013	0.955	0.365	0.276	0.549	0.063	0.003	0.979
Trading Activity	0.000	0.861	0.002	0.051	0.000	0.000	0.001	0.000	0.000	0.067	0.525	0.025	0.003	0.000	0.156	0.060	0.004	0.244	0.391	0.321
Leverage	0.972	0.002	0.760	0.659	0.457	0.614	0.318	0.023	0.022	0.632	0.137	0.334	0.000	0.308	0.394	0.298	0.402	0.083	0.324	0.036
Profitability	0.864	0.007	0.814	0.499	0.677	0.195	0.275	0.026	0.016	0.559	0.157	0.133	0.013	0.003	0.250	0.129	0.425	0.085	0.223	0.035
Earnings Variability	0.374	0.022	0.305	0.243	0.089	0.010	0.000	0.892	0.898	0.446	0.756	0.182	0.285	0.042	0.435	0.052	0.073	0.820	0.092	0.116
Volatility	0.936	0.017	0.771	0.000	0.064	0.274	0.232	0.276	0.015	0.844	0.196	0.315	0.012	0.183	0.232	0.191	0.578	0.105	0.192	0.030
Energy	0.022	0.000	0.000	0.829	0.000	0.451	0.003	0.000	0.373	0.000	0.105	0.357	0.000	0.677	0.003	0.008	0.002	0.009	0.000	0.043
Materials	0.355	0.002	0.001	0.184	0.950	0.000	0.239	0.000	0.000	0.934	0.036	0.475	0.804	0.795	0.087	0.001	0.500	0.375	0.692	0.000
Industrials	0.000	0.296	0.002	0.260	0.026	0.028	0.931	0.003	0.000	0.002	0.000	0.007	0.526	0.069	0.059	0.395	0.956	0.001	0.601	0.020
Consumer Discretionary	0.000	0.141	0.653	0.549	0.660	0.163	0.303	0.507	0.000	0.184	0.788	0.011	0.817	0.001	0.454	0.135	0.002	0.489	0.231	0.071
Consumer Staples	0.000	0.000	0.001	0.971	0.000	0.792	0.000	0.000	0.004	0.000	0.065	0.166	0.028	0.396	0.003	0.007	0.023	0.327	0.639	0.478
Health Care	0.000	0.360	0.040	0.138	0.000	0.342	0.231	0.000	0.000	0.000	0.047	0.037	0.000	0.001	0.199	0.231	0.000	0.010	0.000	0.117
Financials	0.638	0.171	0.000	0.320	0.145	0.580	0.346	0.018	0.258	0.267	0.449	0.266	0.056	0.000	0.000	0.901	0.063	0.001	0.045	0.003
Information Technology	0.000	0.664	0.102	0.037	0.071	0.000	0.009	0.435	0.000	0.000	0.582	0.000	0.000	0.000	0.707	0.553	0.000	0.132	0.052	0.002
Communication Services	0.006	0.004	0.003	0.016	0.417	0.590	0.030	0.015	0.016	0.105	0.526	0.191	0.086	0.015	0.165	0.000	0.071	0.000	0.011	0.334
Utilities	0.015	0.000	0.008	0.016	0.759	0.000	0.249	0.000	0.004	0.706	0.000	0.550	0.045	0.001	0.000	0.077	0.000	0.000	0.000	0.060
Real Estate	0.123	0.705	0.089	0.326	0.395	0.000	0.064	0.003	0.585	0.581	0.448	0.629	0.012	0.209	0.000	0.030	0.294	0.283	0.835	0.004

Dates	2023-12-08	2023-12-11	2023-12-12	2023-12-13	2023-12-14	2023-12-15	2023-12-18	2023-12-19	2023-12-20	2023-12-21	2023-12-22	2023-12-26	2023-12-27	2023-12-28	2023-12-29	2024-01-02
Const	0.853	0.046	0.220	0.026	0.939	0.000	0.180	0.064	0.948	0.853	0.102	0.484	0.474	0.002	0.160	0.000
Momentum	0.000	0.608	0.000	0.000	0.000	0.158	0.001	0.000	0.063	0.023	0.225	0.001	0.502	0.510	0.000	0.000
DivYield	0.914	0.005	0.154	0.099	0.993	0.280	0.012	0.057	0.904	0.769	0.895	0.876	0.045	0.311	0.235	0.000
Value	0.000	0.031	0.004	0.388	0.000	0.064	0.000	0.191	0.166	0.088	0.572	0.762	0.108	0.759	0.001	0.000
Size	0.627	0.538	0.532	0.512	0.486	0.000	0.991	0.020	0.196	0.702	0.246	0.869	0.894	0.005	0.386	0.031
Trading Activity	0.444	0.947	0.747	0.004	0.080	0.102	0.292	0.000	0.000	0.000	0.148	0.066	0.172	0.069	0.000	0.000
Leverage	0.867	0.005	0.160	0.081	0.801	0.248	0.024	0.072	0.864	0.767	0.902	0.563	0.031	0.854	0.288	0.813
Profitability	0.752	0.005	0.137	0.086	0.005	0.273	0.011	0.058	0.897	0.729	0.840	0.591	0.045	0.317	0.521	0.839
Earnings Variability	0.819	0.882	0.902	0.046	0.031	0.058	0.494	0.297	0.339	0.476	0.300	0.924	0.008	0.014	0.579	0.028
Volatility	0.917	0.006	0.161	0.090	0.727	0.085	0.013	0.087	0.925	0.642	0.508	0.577	0.040	0.247	0.241	0.000
Energy	0.005	0.405	0.000	0.105	0.538	0.431	0.000	0.455	0.000	0.043	0.786	0.001	0.000	0.000	0.017	0.524
Materials	0.484	0.661	0.131	0.178	0.441	0.150	0.868	0.550	0.734	0.862	0.103	0.847	0.202	0.000	0.082	0.179
Industrials	0.723	0.350	0.012	0.003	0.002	0.218	0.081	0.730	0.758	0.255	0.069	0.480	0.730	0.270	0.786	0.000
Consumer Discretionary	0.265	0.075	0.880	0.948	0.010	0.000	0.850	0.474	0.751	0.005	0.000	0.000	0.967	0.000	0.037	0.006
Consumer Staples	0.000	0.101	0.013	0.834	0.000	0.097	0.003	0.012	0.027	0.072	0.064	0.197	0.051	0.002	0.000	0.001
Health Care	0.433	0.080	0.000	0.023	0.096	0.000	0.713	0.314	0.899	0.000	0.381	0.235	0.044	0.018	0.006	0.000
Financials	0.364	0.270	0.000	0.909	0.675	0.114	0.500	0.503	0.025	0.171	0.205	0.511	0.001	0.000	0.470	0.206
Information Technology	0.029	0.000	0.960	0.071	0.001	0.036	0.009	0.012	0.176	0.005	0.011	0.015	0.007	0.079	0.156	0.000
Communication Services	0.035	0.016	0.200	0.563	0.233	0.144	0.859	0.728	0.222	0.193	0.389	0.859	0.859	0.000	0.955	0.260
Utilities	0.004	0.246	0.914	0.000	0.000	0.000	0.730	0.254	0.104	0.001	0.347	0.697	0.391	0.000	0.000	0.014
Real Estate	0.297	0.382	0.514	0.000	0.000	0.000	0.284	0.280	0.476	0.696	0.641	0.073	0.000	0.000	0.000	0.000



R^2:

Dates	2023-01-03	2023-01-04	2023-01-05	2023-01-06	2023-01-09	2023-01-10	2023-01-11	2023-01-12	2023-01-13	2023-01-17	2023-01-18	2023-01-19	2023-01-20	2023-01-23	2023-01-24	2023-01-25	2023-01-26	2023-01-27	2023-01-30	2023-01-31
R^2	0.355	0.406	0.319	0.202	0.304	0.164	0.31	0.262	0.177	0.14	0.224	0.289	0.385	0.416	0.289	0.149	0.14	0.203	0.352	0.179

Dates	2023-06-27	2023-06-28	2023-06-29	2023-06-30	2023-07-03	2023-07-05	2023-07-06	2023-07-07	2023-07-10	2023-07-11	2023-07-12	2023-07-13	2023-07-14	2023-07-17	2023-07-18	2023-07-19	2023-07-20	2023-07-21	2023-07-24	2023-07-25
R^2	0.314	0.215	0.188	0.146	0.407	0.318	0.208	0.492	0.364	0.325	0.092	0.127	0.385	0.402	0.261	0.351	0.281	0.202	0.281	0.241

Dates	2023-12-08	2023-12-11	2023-12-12	2023-12-13	2023-12-14	2023-12-15	2023-12-18	2023-12-19	2023-12-20	2023-12-21	2023-12-22	2023-12-26	2023-12-27	2023-12-28	2023-12-29	2024-01-02
R^2	0.186	0.168	0.242	0.352	0.37	0.27	0.179	0.254	0.146	0.23	0.081	0.143	0.172	0.413	0.398	0.62

Korrigált R^2:

Dates	2023-01-03	2023-01-04	2023-01-05	2023-01-06	2023-01-09	2023-01-10	2023-01-11	2023-01-12	2023-01-13	2023-01-17	2023-01-18	2023-01-19	2023-01-20	2023-01-23	2023-01-24	2023-01-25	2023-01-26	2023-01-27	2023-01-30	2023-01-31
Adj R^2	0.329	0.381	0.29	0.169	0.275	0.13	0.281	0.232	0.143	0.104	0.192	0.259	0.36	0.392	0.26	0.113	0.104	0.17	0.325	0.145

Dates	2023-06-27	2023-06-28	2023-06-29	2023-06-30	2023-07-03	2023-07-05	2023-07-06	2023-07-07	2023-07-10	2023-07-11	2023-07-12	2023-07-13	2023-07-14	2023-07-17	2023-07-18	2023-07-19	2023-07-20	2023-07-21	2023-07-24	2023-07-25
Adj R^2	0.285	0.183	0.154	0.111	0.382	0.29	0.175	0.471	0.338	0.297	0.055	0.09	0.36	0.378	0.23	0.324	0.252	0.169	0.252	0.21

Dates	2023-12-08	2023-12-11	2023-12-12	2023-12-13	2023-12-14	2023-12-15	2023-12-18	2023-12-19	2023-12-20	2023-12-21	2023-12-22	2023-12-26	2023-12-27	2023-12-28	2023-12-29	2024-01-02
Adj R^2	0.152	0.134	0.211	0.325	0.344	0.24	0.145	0.223	0.11	0.198	0.043	0.108	0.137	0.389	0.373	0.605

F-statisztika:

Dates	2023-01-03	2023-01-04	2023-01-05	2023-01-06	2023-01-09	2023-01-10	2023-01-11	2023-01-12	2023-01-13	2023-01-17	2023-01-18	2023-01-19	2023-01-20	2023-01-23	2023-01-24	2023-01-25	2023-01-26	2023-01-27	2023-01-30	2023-01-31
F	14.83	20.74	14.21	7.68	13.29	5.97	13.62	10.8	6.55	4.94	8.79	12.34	19.04	21.63	12.35	5.3	4.94	6.85	14.61	5.88

Dates	2023-06-27	2023-06-28	2023-06-29	2023-06-30	2023-07-03	2023-07-05	2023-07-06	2023-07-07	2023-07-10	2023-07-11	2023-07-12	2023-07-13	2023-07-14	2023-07-17	2023-07-18	2023-07-19	2023-07-20	2023-07-21	2023-07-24	2023-07-25
F	13.89	8.34	7.01	4.6	18.42	14.15	7.99	29.47	17.41	14.64	3.09	4.4	19.04	20.46	10.7	16.42	11.9	7.69	11.9	9.65

Dates	2023-12-08	2023-12-11	2023-12-12	2023-12-13	2023-12-14	2023-12-15	2023-12-18	2023-12-19	2023-12-20	2023-12-21	2023-12-22	2023-12-26	2023-12-27	2023-12-28	2023-12-29	2024-01-02
F	6.92	6.15	9.72	16.52	17.87	11.24	6.64	10.34	5.18	9.07	2.67	4.5	6.3	21.39	17.8	43.95