	Size-to-Book 1	Size-to-Book 2	Size-to-Book 3	Size-to-Momentum 1	Size-to-Momentum 2	Size-to-Momentum 3	Size-to-STR 1	Size-to-STR 2	Size-to-STR 3	Size-to-LTR 1	Size-to-STR 2	Size-to-STR 3
l_0	1.435	1.412	1.3	1.093	0.9	1.178	0.846	0.917	0.884	1.045	1.021	0.625
	0.786	0.848	0.295	0.821	0.647	0.406	0.6	0.621	0.259	0.568	0.535	0.29
l_MKT	−0.394	−0.439	−0.356	−0.034	0.084	−0.2	0.173	0.091	0.032	0.045	0.032	0.299
	−0.356	−0.374	−0.034	−0.241	−0.168	−0.091	−0.093	−0.1	0.05	−0.106	−0.077	0.005
l_HML			0.063			−0.108			0.269			0.136
			0.019			0.068			0.214			0.048
l_SMB			0.145			0.252			0.074			0.247
			−0.045			0.172			−0.038			0.099
l_MOM			0.426			0.327			−0.201			0.486
			0.06			0.587			−0.012			0.089
l_COSK		−3.564	−3.775		−9.53	−1.736			−5.067	7.452	−7.598	−3.773
		0.006	−0.027		−0.051	−0.041			−0.098	0.029	−0.145	−0.078
$Adj.R.sq$	0.155	0.266	0.478	0.181	0.287	0.591	0.16	0.294	0.519	0.143	0.255	0.48