

	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
<i>I_0</i>	1.435	1.412	1.3	1.093	0.9	1.178	0.846	0.917	0.884	1.045	1.021	0.625
<i>I_MKT</i>	−0.394	−0.439	−0.356	−0.034	0.084	−0.2	0.173	0.091	0.032	0.045	0.032	0.299
<i>I_HML</i>			0.063			−0.108			0.269			0.136
<i>I_SMB</i>			0.145			0.252			0.074			0.247
<i>I_MOM</i>			0.426			0.327			−0.201			0.486
<i>I_COSK</i>		−3.564	−3.775		−9.53	−1.736		−5.067	7.452		−7.598	−3.773
<i>Adj.R.sq</i>	0.155	0.266	0.478	0.181	0.287	0.591	0.16	0.294	0.519	0.143	0.255	0.48