source data

	Intercept	Mkt-Rf	SMB	HML	RMW	CMA	Sec
1	-0.011	0.010	0.002	-0.002	0.003	0.004	I
2	-0.012	0.010	-0.003	-0.007	0.001	0.003	H
3	-0.008	0.011	-0.004	-0.003	-0.005	0.000	IT
4	-0.001	0.010	-0.008	-0.009	-0.010	0.000	IT
5	-0.005	0.012	0.010	-0.009	-0.014	0.010	I

df.melt

	Sec	variable	value
1	I	Intercept	-0.011
2	H	Intercept	-0.012
3	IT	Intercept	-0.008
	...		
464	I	Mkt-Rf	0.010
465	H	Mkt-Rf	0.010
466	IT	Mkt-Rf	0.011
	...		
2776	CD	CMA	0.001
2777	H	CMA	0.012
2778	FI	CMA	-0.006