|  |  |  |  |
| --- | --- | --- | --- |
|  | MOM | MOM+value | MOM+size |
| mean | 0.142 | 0.132 | 0.166 |
| sd | 0.263 | 0.216 | 0.289 |
| Sharpe | 0.356 | 0.384 | 0.407 |

