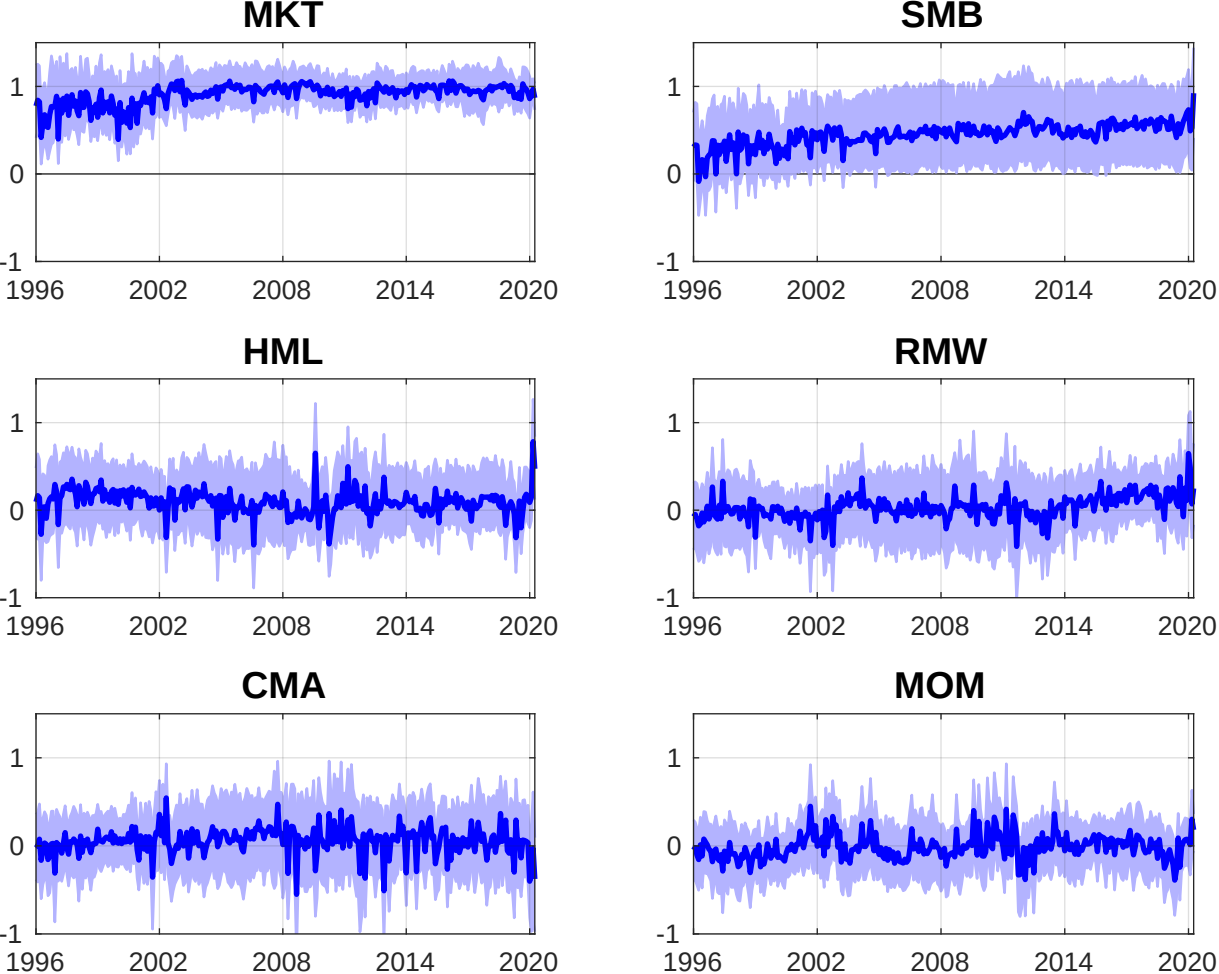
MKT
SMB
HML
RMW
CMA
MOM
1
0
-1
1996
2002
2008
2014
2020