Table 1: Pre-COVID-19 Fama-French Regression

	Dependent variable:		
	TopPt1	pct99to999	pct90to99
	(1)	(2)	(3)
snp500	0.271***	0.322***	0.188***
	(0.033)	(0.022)	(0.018)
corelogic	0.211	0.325***	0.284***
	(0.145)	(0.098)	(0.077)
fedfunds_1qtrchange	0.300	−0.436	−0.809**
	(0.623)	(0.421)	(0.333)
tenyear_5yrchange	−1.089	−0.515	0.401
	(1.172)	(0.792)	(0.626)
unemp	−2.941***	−0.971	−0.887*
	(0.966)	(0.653)	(0.516)
Constant	0.135	0.219	0.577***
	(0.357)	(0.241)	(0.191)
Observations	103	103	103
R^2	0.560	0.745	0.631
Adjusted R^2	0.537	0.732	0.612
Residual Std. Error (df = 97)	2.330	1.575	1.245
F Statistic (df = 5; 97)	24.649***	56.615***	33.138***
Note:			*p<0.1; **p<0.05; ***p<0.01

Table 2: Pre-COVID-19 Fama-French Regression

	Dependent variable:		
	pct70to90	pct50to70	Bottom50
	(1)	(2)	(3)
snp500	0.139***	0.169***	0.067
	(0.014)	(0.022)	(0.135)
corelogic	0.423***	0.518***	0.510
	(0.061)	(0.098)	(0.596)
fedfunds_1qtrchange	−1.152***	−0.944**	−0.889
	(0.264)	(0.424)	(2.569)
tenyear_5yrchange	0.017	0.660	−9.379*
	(0.497)	(0.798)	(4.831)
unemp	−0.184	−0.912	−11.461***
	(0.410)	(0.658)	(3.982)
Constant	0.234	0.119	−2.298
	(0.151)	(0.243)	(1.471)
Observations	103	103	103
R^2	0.663	0.550	0.175
Adjusted R^2	0.646	0.527	0.133
Residual Std. Error (df = 97)	0.988	1.586	9.604
F Statistic (df = 5; 97)	38.173***	23.750***	4.121***
Note:			*p<0.1; **p<0.05; ***p<0.01