All Cap Smart Beta Model

	Model	S&P 500
Sharpe	1.24	0.70
Skew	-0.64	-0.81
Kurtosis	2.04	2.60
Max drawdown	-34.67	-50.95
Up Capture	0.86	
Down Capture	0.33	
Alpha	11.30	
Beta	0.61	
Up Beta	0.61	
Down Beta	0.69	
Correlation	0.65	
Up Correlation	0.48	
Down Correlation	0.55	
Positive months	391	368
Negative months	177	199
Win rate	68.84	64.79
Positive quarters	142	136
Negative quarters	47	53
Win rate	75.13	71.96
Positive years	42	38
Negative years	5	9
Win Rate	89.36	80.85
Positive positions	1283	
Average gain	10.78	
Negative positions	604	
Average loss	-7.91	
Trades	3068	
... per month	5.42	

Range of Historical Rolling CAGRs:

	Model	S&P 500
Best 1-year	78.10	61.18
Worst 1-year	-23.15	-43.32
Best 3-year	47.21	33.30
Worst 3-year	-7.86	-16.08
Best 5-year	42.84	29.63
Worst 5-year	0.38	-6.64
Best 10-year	32.93	19.49
Worst 10-year	8.79	-3.43

Annual Returns	Model	S&P 500
1977	23.18	-7.39
1978	14.67	6.53
1979	36.84	18.47
1980	23.68	32.44
1981	26.93	-4.95
1982	61.12	21.55
1983	28.90	22.55
1984	23.65	6.25
1985	38.18	31.74
1986	47.47	18.67
1987	-1.15	5.25
1988	24.98	16.62
1989	44.22	31.68
1990	4.50	-3.10
1991	34.16	30.46
1992	22.64	7.62
1993	18.10	10.07
1994	-4.52	1.32
1995	33.35	37.59
1996	28.43	22.96
1997	49.77	33.38
1998	3.96	28.57
1999	7.94	21.06
2000	46.16	-9.09
2001	1.37	-11.86
2002	2.03	-22.10
2003	33.92	28.69
2004	33.86	10.88
2005	16.10	4.91
2006	11.54	15.79
2007	21.48	5.49
2008	-19.83	-37.00
2009	18.56	26.47
2010	18.39	15.06
2011	25.93	2.11
2012	12.68	16.00
2013	24.19	32.39
2014	17.02	13.69
2015	12.64	1.38
2016	21.26	11.96
2017	27.34	21.83
2018	-22.61	-4.38
2019	20.60	31.49
2020	-12.99	18.40
2021	25.16	28.71
2022	2.94	-18.11
2023	16.18	26.29
2024-04	11.31	6.04

Compound Annual Growth	Model	S&P 500
Inception	18.94	11.46
40 Year	17.32	11.53
30 Year	14.94	10.46
25 Year	13.11	7.44
20 Year	12.73	10.01
15 Year	14.54	14.61
10 Year	9.87	12.41
5 Year	8.49	13.19
3 Year	14.07	8.06

Standard Deviation History	Model	S&P 500
Inception	15.21	16.45
40 Year	15.40	16.67
30 Year	15.93	16.49
25 Year	15.94	16.70
20 Year	15.73	16.19
15 Year	15.34	15.70
10 Year	16.40	16.35
5 Year	18.88	20.10
3 Year	14.60	18.96

Average Monthly Returns	Model	S&P 500
January	0.84	0.86
February	1.06	0.22
March	1.64	1.19
April	1.82	1.76
May	1.85	0.97
June	1.06	0.56
July	1.37	1.36
August	1.42	0.35
September	0.63	-0.84
October	1.41	0.75
November	2.83	2.25
December	1.41	1.42
May-Oct	6.34	2.38
Nov-Apr	11.02	8.46

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