All Cap Smart Beta Model

	Model	Wilshire 5000
Sharpe	1.03	0.56
Skew	-0.58	-0.80
Kurtosis	2.09	1.74
Max drawdown	-34.67	-52.31
Ulcer Index	7.48	14.32
Up Capture	0.80	
Down Capture	0.33	
Alpha	10.06	
Beta	0.59	
Up Beta	0.59	
Down Beta	0.69	
Correlation	0.61	
Up Correlation	0.42	
Down Correlation	0.53	
Positive months	303	290
Negative months	151	164
Win rate	66.74	63.88
Positive quarters	111	106
Negative quarters	40	45
Win rate	73.51	70.20
Positive years	33	27
Negative years	4	10
Win Rate	89.19	72.97
Positive positions	959	
Average gain	10.41	
Negative positions	485	
Average loss	-8.30	
Trades	2420	
... per month	5.40	

Range of Historical Rolling CAGRs:

Best 1-year	66.07	61.17
Worst 1-year	-23.15	-44.46
Best 3-year	37.17	28.72
Worst 3-year	-7.86	-17.42
Best 5-year	28.11	24.92
Worst 5-year	0.38	-7.73
Best 10-year	23.31	16.81
Worst 10-year	8.04	-4.04

Annual Returns

	Model	Wilshire 5000
1989	44.22	25.80
1990	4.50	-9.31
1991	34.16	30.30
1992	22.64	6.15
1993	18.10	8.58
1994	-4.52	-2.52
1995	33.35	33.40
1996	28.43	18.84
1997	49.77	29.17
1998	3.96	21.72
1999	7.94	22.05
2000	46.16	-11.85
2001	1.37	-12.06
2002	2.03	-22.08
2003	33.92	29.44
2004	33.86	10.85
2005	16.10	4.57
2006	11.54	13.90
2007	21.48	3.94
2008	-19.83	-38.68
2009	18.56	27.08
2010	18.39	15.69
2011	25.93	-1.28
2012	12.68	13.69
2013	24.19	31.42
2014	17.02	9.97
2015	12.64	-2.32
2016	21.26	10.67
2017	27.34	18.65
2018	-22.61	-7.36
2019	20.60	27.72
2020	-12.99	19.98
2021	25.16	22.82
2022	2.94	-21.43
2023	16.18	26.85
2024	19.02	22.10
2025	0.25	15.67
2026-10	30.22	8.36

Compound Annual Growth

	Model	Wilshire 5000
Inception	15.85	9.12
30 Year	14.60	8.25
25 Year	13.35	8.42
20 Year	12.19	8.74
15 Year	12.27	12.17
10 Year	9.64	12.85
5 Year	14.80	9.11
3 Year	18.88	20.67

Standard Deviation History

Inception	15.44	16.23
30 Year	16.26	17.12
25 Year	15.44	16.43
20 Year	16.38	17.08
15 Year	15.44	15.11
10 Year	17.63	16.88
5 Year	15.67	16.38
3 Year	15.14	11.66

Average Monthly Returns

January	0.21	0.61
February	1.14	0.07
March	1.34	0.68
April	1.56	1.42
May	1.48	1.27
June	0.09	0.12
July	1.64	1.36
August	1.35	-0.32
September	0.51	-0.79
October	1.42	0.97
November	2.76	2.03
December	1.27	1.36
May-Oct	5.07	1.64
Nov-Apr	9.69	7.14

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All Cap Smart Beta Model

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