|  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- |
|  |  |  |  |  |  |  |  |  |
|  | **INDEX, full sample** | | | | | | |  |
|  | **DJIA** | **sp500** | **Russell1000** | **disvw** | **ff\_mkt** | **dsiew** | **Russell3000** | **Russell2000** |
| **alpha** | 0.001523686 | -0.001427211 | 0.002443866 | 0.004501288 | 0.004456177 | 0.014518949 | 0.001901157 | -0.00154 |
| **t\_alpha** | 1.006129768 | -1.307050216 | 1.340797119 | 3.437010354 | 3.419218894 | 7.488845749 | 1.115506787 | -0.62911 |
|  |  |  |  |  |  |  |  |  |
|  | **INDEX, 2000** | | | | | | |  |
|  | **DJIA** | **sp500** | **Russell1000** | **disvw** | **ff\_mkt** | **dsiew** | **Russell3000** | **Russell2000** |
| **alpha** | 0.000923962 | 0.000790394 | 0.001116325 | 0.001688325 | 0.001637131 | 0.003571708 | 0.001059001 | -0.00038 |
| **t\_alpha** | 0.515124445 | 0.700028506 | 0.700240575 | 1.277091762 | 1.311125415 | 1.914963625 | 0.667292886 | -0.38449 |

