J. Hancock All Cap Growth Model

	Model	S&P 500		Model	S&P 500		Model	S&P 500
			Annual			Compound Annua		
			Returns			Growth		
Sharpe	0.85	0.48	1999	74.64	21.06	Inception	16.36	7.91
Skew	-0.36	-0.66	2000	13.28	-9.09	25 Year	15.92	7.78
Kurtosis	1.20	1.09	2001	7.54	-11.86	20 Year	14.29	10.15
Max drawdown	-46.88	-50.95	2002	-9.03	-22.10	15 Year	19.30	15.63
Up Capture	1.22		2003	54.24	28.69	10 Year	16.51	12.96
Down Capture	0.88		2004	16.00	10.88	5 Year	19.39	15.05
Alpha	7.91		2005	11.27	4.91	3 Year	8.28	11.49
Beta	0.99		2006	14.25	15.79			
Up Beta	0.93		2007	26.27	5.49	Standard Deviation	n	
Down Beta	0.91		2008	-35.39	-37.00	History		
Correlation	0.86		2009	36.91	26.47	Inception	19.30	16.65
Up Correlation	0.69		2010	24.45	15.06	25 Year	19.23	16.68
Down Correlation	0.71		2011	1.23	2.11	20 Year	18.42	16.16
			2012	14.43	16.00	15 Year	18.04	15.79
Positive months	196	195	2013	38.68	32.39	10 Year	17.81	16.25
Negative months	107	108	2014	8.95	13.69	5 Year	21.44	19.97
Win rate	64.69	64.36	2015	7.33	1.38	3 Year	20.10	18.90
			2016	15.94	11.96			
Positive quarters	71	71	2017	22.39	21.83	Average Monthly Returns		
Negative quarters		30	2018	1.68	-4.38			
Win rate	70.30	70.30	2019	29.42	31.49	January	0.72	-0.01
D :::	00	4.0	2020	55.77	18.40	February	1.48	-0.46
Positive years	22	19	2021	17.50	28.71	March	1.14	1.46
Negative years	3	6	2022	-15.01	-18.11	April	1.73	1.95
Win Rate	88.00	76.00	2023	18.39	26.29	May	1.27	0.33
Docitive positions	257		2024-03	15.93	10.56	June	0.57	-0.10
Positive positions						July	0.91	1.34
Average gain	8.83					August	0.83	0.12
Negative position						September	-0.86	-1.70
Average loss	-6.41					October	1.37	1.57
Trades	767					November December	3.75 2.26	2.13 1.02
	2.54					December	2.20	1.02
per month	2.54					May-Oct	2.72	-0.01
Range of Histori	cal					Nov-Apr	12.44	7.66
Rolling CAGRs:	Cai					Νον-Αρι	12.44	7.00
Best 1-year	96.15	56.35						
Worst 1-year	-39.58	-43.32						
Worst i year	33.30	40.02						
Best 3-year	33.30	26.07						
Worst 3-year	-9.60	-16.08						
Worst o year	0.00	10.00						
Best 5-year	27.70	23.00						
Worst 5-year	-1.25	-6.64						
. ro.o. o you	0	0.01						
Best 10-year	21.18	16.67					NI IANI	г
Worst 10-year	9.11	-3.43					MAU?	ı.pro
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