

# J. Hancock All Funds Model

	<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>		<u>Model</u>	<u>S&amp;P 500</u>
			<b>Annual Returns</b>			<b>Compound Annual Growth</b>		
Sharpe	0.93	0.48	1999	73.58	21.06	Inception	16.47	7.91
Skew	-0.07	-0.66	2000	10.86	-9.09	25 Year	16.27	7.78
Kurtosis	1.93	1.09	2001	-10.13	-11.86	20 Year	14.08	10.15
Max drawdown	-32.84	-50.95	2002	26.81	-22.10	15 Year	15.59	15.63
Up Capture	1.00		2003	40.81	28.69	10 Year	12.75	12.96
Down Capture	0.55		2004	23.33	10.88	5 Year	18.17	15.05
Alpha	10.49		2005	27.65	4.91	3 Year	12.23	11.49
Beta	0.69		2006	24.63	15.79			
Up Beta	0.60		2007	26.62	5.49	<b>Standard Deviation History</b>		
Down Beta	0.60		2008	-30.05	-37.00	Inception	17.69	16.65
Correlation	0.65		2009	40.04	26.47	25 Year	17.61	16.68
Up Correlation	0.43		2010	25.55	15.06	20 Year	16.61	16.16
Down Correlation	0.42		2011	-2.04	2.11	15 Year	16.32	15.79
Positive months	200	195	2012	15.03	16.00	10 Year	16.32	16.25
Negative months	103	108	2013	32.56	32.39	5 Year	19.89	19.97
Win rate	66.01	64.36	2014	10.34	13.69	3 Year	18.28	18.90
			2015	-1.22	1.38			
Positive quarters	76	71	2016	-6.50	11.96	<b>Average Monthly Returns</b>		
Negative quarters	25	30	2017	25.84	21.83	January	1.36	-0.01
Win rate	75.25	70.30	2018	4.56	-4.38	February	2.07	-0.46
			2019	21.52	31.49	March	0.66	1.46
Positive years	20	19	2020	36.58	18.40	April	1.13	1.95
Negative years	5	6	2021	15.64	28.71	May	1.19	0.33
Win Rate	80.00	76.00	2022	11.13	-18.11	June	0.65	-0.10
			2023	4.09	26.29	July	1.33	1.34
Positive positions	351		2024-03	11.97	10.56	August	0.75	0.12
Average gain	8.56					September	-0.76	-1.70
Negative positions	154					October	1.54	1.57
Average loss	-5.72					November	2.51	2.13
Trades	765					December	2.79	1.02
... per month	2.53							
						May-Oct	3.17	-0.01
<b>Range of Historical Rolling CAGRs:</b>						Nov-Apr	12.07	7.66
Best 1-year	116.70	56.35						
Worst 1-year	-32.84	-43.32						
Best 3-year	36.34	26.07						
Worst 3-year	-1.03	-16.08						
Best 5-year	31.17	23.00						
Worst 5-year	3.28	-6.64						
Best 10-year	19.49	16.67						
Worst 10-year	8.66	-3.43						

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