

J. Hancock Large Cap Growth Model

	<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>		<u>Model</u>	<u>S&P 500</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.79	0.48	1999	39.63	21.06	Inception	13.26	7.91
Skew	-0.48	-0.66	2000	11.57	-9.09	25 Year	13.00	7.78
Kurtosis	1.01	1.09	2001	3.96	-11.86	20 Year	13.39	10.15
Max drawdown	-42.63	-50.95	2002	-11.96	-22.10	15 Year	18.03	15.63
Up Capture	1.08		2003	29.80	28.69	10 Year	16.35	12.96
Down Capture	0.84		2004	13.21	10.88	5 Year	18.93	15.05
Alpha	5.50		2005	6.52	4.91	3 Year	13.58	11.49
Beta	0.93		2006	13.10	15.79			
Up Beta	0.95		2007	19.14	5.49	Standard Deviation History		
Down Beta	0.87		2008	-30.30	-37.00	Inception	16.82	16.65
Correlation	0.92		2009	33.73	26.47	25 Year	16.80	16.68
Up Correlation	0.82		2010	12.65	15.06	20 Year	16.75	16.16
Down Correlation	0.82		2011	1.43	2.11	15 Year	16.52	15.79
Positive months	190	195	2012	16.91	16.00	10 Year	16.74	16.25
Negative months	113	108	2013	36.85	32.39	5 Year	19.91	19.97
Win rate	62.71	64.36	2014	9.35	13.69	3 Year	18.30	18.90
			2015	6.02	1.38			
Positive quarters	75	71	2016	12.43	11.96	Average Monthly Returns		
Negative quarters	26	30	2017	24.70	21.83	January	0.40	-0.01
Win rate	74.26	70.30	2018	3.16	-4.38	February	1.04	-0.46
			2019	29.28	31.49	March	1.18	1.46
Positive years	22	19	2020	39.10	18.40	April	2.01	1.95
Negative years	3	6	2021	21.89	28.71	May	1.07	0.33
Win Rate	88.00	76.00	2022	-12.62	-18.11	June	0.02	-0.10
			2023	22.33	26.29	July	1.42	1.34
Positive positions	350		2024-03	15.27	10.56	August	0.61	0.12
Average gain	7.34					September	-1.59	-1.70
Negative positions	155					October	1.67	1.57
Average loss	-5.27					November	2.98	2.13
Trades	813					December	1.67	1.02
... per month	2.69							
						May-Oct	1.53	-0.01
						Nov-Apr	10.94	7.66
Range of Historical Rolling CAGRs:								
Best 1-year	66.29	56.35						
Worst 1-year	-35.81	-43.32						
Best 3-year	29.90	26.07						
Worst 3-year	-7.46	-16.08						
Best 5-year	24.96	23.00						
Worst 5-year	-1.42	-6.64						
Best 10-year	19.54	16.67						
Worst 10-year	5.54	-3.43						

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