

Large Cap Growth Model for J. Hancock 401k

	<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	0.78	0.46	1999	39.63	21.06	Inception	13.07	7.71
Skew	-0.48	-0.65	2000	11.57	-9.09	25 Year	12.88	7.44
Kurtosis	0.99	1.06	2001	3.96	-11.86	20 Year	13.29	10.01
Max drawdown	-42.63	-50.95	2002	-11.96	-22.10	15 Year	17.07	14.61
Up Capture	1.08		2003	29.80	28.69	10 Year	16.14	12.41
Down Capture	0.84		2004	13.21	10.88	5 Year	17.13	13.19
Alpha	5.50		2005	6.52	4.91	3 Year	10.24	8.06
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	16.82	16.70
Up Correlation	0.82		2010	12.65	15.06	20 Year	16.78	16.19
Down Correlation	0.82		2011	1.43	2.11	15 Year	16.43	15.70
			2012	16.91	16.00	10 Year	16.79	16.35
Positive months	190	195	2013	36.85	32.39	5 Year	20.01	20.10
Negative months	114	109	2014	9.35	13.69	3 Year	18.26	18.96
Win rate	62.50	64.14	2015	6.02	1.38			
			2016	12.43	11.96	Average Monthly Returns		
Positive quarters	75	71	2017	24.70	21.83	January	0.40	-0.01
Negative quarters	26	30	2018	3.16	-4.38	February	1.04	-0.46
Win rate	74.26	70.30	2019	29.28	31.49	March	1.18	1.46
			2020	39.10	18.40	April	1.80	1.72
Positive years	22	19	2021	21.89	28.71	May	1.07	0.33
Negative years	3	6	2022	-12.62	-18.11	June	0.02	-0.10
Win Rate	88.00	76.00	2023	22.33	26.29	July	1.42	1.34
			2024-04	11.48	6.04	August	0.61	0.12
Positive positions	350					September	-1.59	-1.70
Average gain	7.34					October	1.67	1.57
Negative positions	155					November	2.98	2.13
Average loss	-5.27					December	1.67	1.02
Trades	813					May-Oct	1.53	-0.01
... per month	2.69					Nov-Apr	10.74	7.43
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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