

J. Hancock International Growth Model

	<u>Model</u>	<u>MSCI ACWI ex USA</u>		<u>Model</u>	<u>MSCI ACWI ex USA</u>		<u>Model</u>	<u>MSCI ACWI ex USA</u>
			Annual Returns			Compound Annual Growth		
Sharpe	0.57	0.16	1999	49.68	26.96	Inception	10.02	2.87
Skew	-0.60	-0.74	2000	-4.88	-14.17	25 Year	9.95	2.85
Kurtosis	1.84	2.05	2001	-5.40	-21.45	20 Year	8.97	3.44
Max drawdown	-55.42	-55.73	2002	-7.67	-15.94	15 Year	12.32	5.38
Up Capture	1.09		2003	47.94	38.59	10 Year	8.98	1.73
Down Capture	0.78		2004	27.01	20.25	5 Year	13.65	3.39
Alpha	7.26		2005	19.75	13.54	3 Year	6.72	-0.84
Beta	0.90		2006	25.46	26.34			
Up Beta	0.82		2007	8.94	11.17	Standard Deviation History		
Down Beta	0.88		2008	-44.28	-45.25	Inception	17.68	18.21
Correlation	0.92		2009	32.97	39.60	25 Year	17.75	18.28
Up Correlation	0.75		2010	19.68	10.01	20 Year	17.22	18.39
Down Correlation	0.87		2011	-10.39	-16.66	15 Year	16.42	17.99
			2012	18.55	13.65	10 Year	16.07	16.54
Positive months	184	173	2013	28.25	12.82	5 Year	19.22	19.88
Negative months	119	130	2014	0.44	-6.26	3 Year	17.92	18.16
Win rate	60.73	57.10	2015	0.05	-6.90			
			2016	3.16	1.67	Average Monthly Returns		
Positive quarters	68	60	2017	25.40	24.75	January	0.76	-0.73
Negative quarters	33	41	2018	-13.65	-16.93	February	0.93	-0.14
Win rate	67.33	59.41	2019	30.42	18.32	March	0.62	0.38
			2020	34.09	8.73	April	2.16	2.42
Positive years	18	16	2021	7.82	6.20	May	0.07	-1.34
Negative years	7	9	2022	-7.91	-18.84	June	0.24	-0.21
Win Rate	72.00	64.00	2023	13.15	12.60	July	1.37	0.94
			2024-03	9.43	3.70	August	-0.04	-0.86
Positive positions	336					September	-1.26	-1.60
Average gain	7.34					October	0.35	0.58
Negative positions	169					November	1.92	1.30
Average loss	-6.30					December	2.43	2.15
Trades	483							
... per month	1.60					May-Oct	0.38	-3.08
						Nov-Apr	9.18	5.96
Range of Historical Rolling CAGRs:								
Best 1-year	74.85	59.05						
Worst 1-year	-46.35	-49.13						
Best 3-year	38.02	31.13						
Worst 3-year	-14.53	-19.55						
Best 5-year	28.02	23.55						
Worst 5-year	-4.65	-7.54						
Best 10-year	12.80	9.03						
Worst 10-year	2.99	-1.20						

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