

# Question 1: Systematic AI Fund

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## Abstract

Insert abstract if necessary.

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##	Active Avg AI Implementer Benchmark	F1072	N170	V360
## Observations	240.000	249.000	260.000	121.000 154.000 117.000
## NAs	20.000	11.000	0.000	139.000 106.000 143.000
## Minimum	-0.084	-0.159	-0.167	-0.087 -0.077 -0.054
## Quartile 1	-0.003	-0.021	-0.017	-0.019 -0.009 -0.006
## Median	0.008	0.017	0.014	0.004 0.012 0.006
## Arithmetic Mean	0.008	0.013	0.011	0.006 0.009 0.005
## Geometric Mean	0.008	0.012	0.010	0.006 0.009 0.005
## Quartile 3	0.022	0.041	0.037	0.037 0.027 0.014
## Maximum	0.082	0.132	0.142	0.112 0.091 0.093
## SE Mean	0.001	0.003	0.003	0.004 0.002 0.002
## LCL Mean (0.95)	0.006	0.008	0.006	-0.001 0.005 0.001
## UCL Mean (0.95)	0.011	0.019	0.016	0.014 0.013 0.009
## Variance	0.000	0.002	0.002	0.002 0.001 0.000
## Stdev	0.020	0.046	0.044	0.041 0.025 0.020
## Skewness	-0.273	-0.208	-0.271	0.159 -0.161 0.710
## Kurtosis	1.922	0.575	1.148	-0.300 0.632 3.359
##	Y597			
## Observations	133.000			
## NAs	127.000			
## Minimum	-0.027			
## Quartile 1	0.003			
## Median	0.005			
## Arithmetic Mean	0.005			

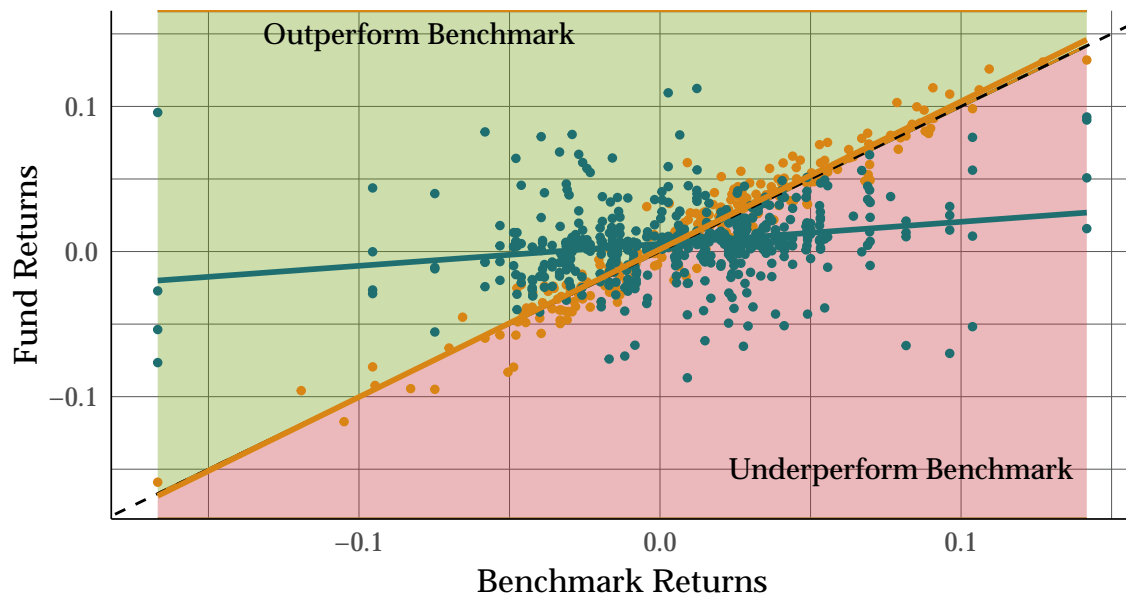
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## Geometric Mean	0.005
## Quartile 3	0.008
## Maximum	0.016
## SE Mean	0.000
## LCL Mean (0.95)	0.004
## UCL Mean (0.95)	0.006
## Variance	0.000
## Stdev	0.006
## Skewness	-2.061
## Kurtosis	8.491

### Comparison of Fund Returns\* vs. Benchmark

Dashed line represents a 45°-line, indicating a 1-to-1 correlation between fund returns and benchmark. Actively managed funds outperform the benchmark 44.57% of the time, while AI Implementer outperforms 57.43% of the time.



Fund Type ■ Actively Managed ■ AI Implementer

\*After fees (Management fee is 100bps)