

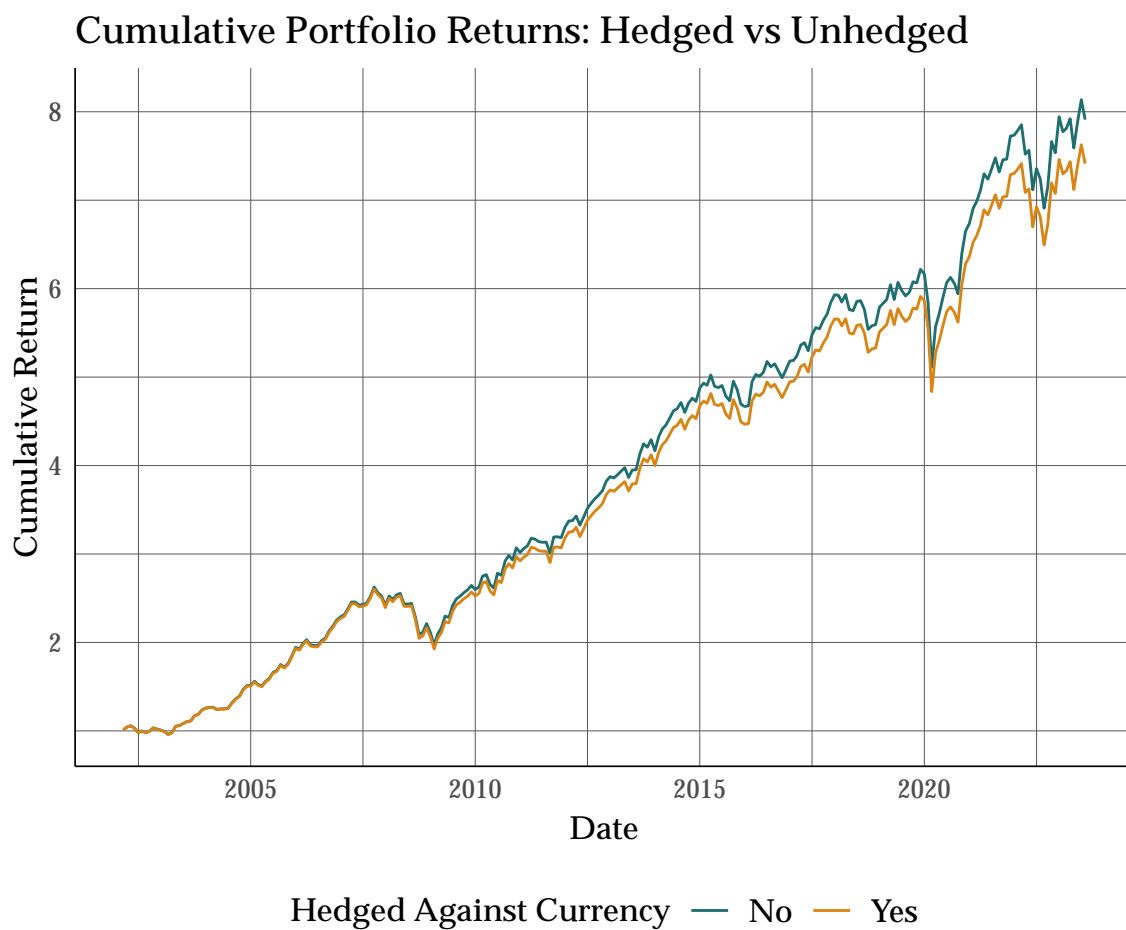
Question 1: Systematic AI Fund

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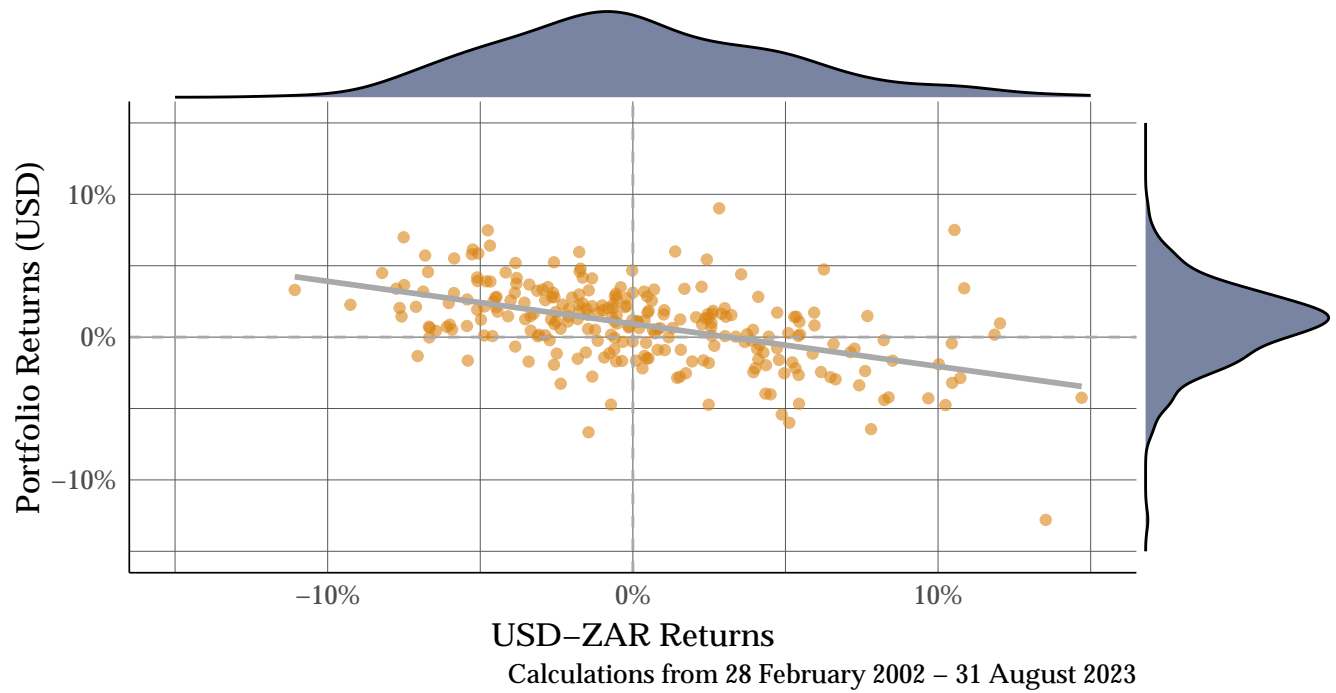
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Abstract

Insert abstract if necessary.



Scatter Plot with Marginal Distributions



1. Next create the downside risk table from Prac 2

Downside Risk Estimates

	Unhedged	Hedged
Semi Deviation	2.11%	2.14%
Downside Deviation ($R_f=0\%$)	1.72%	1.76%
Maximum Drawdown	24.96%	26.01%
Historical VaR (95%)	-3.99%	-4.22%
Historical ES (95%)	-5.88%	-6.04%
Modified VaR (95%)	-4.12%	-4.22%
Modified ES (95%)	-6.74%	-7.04%