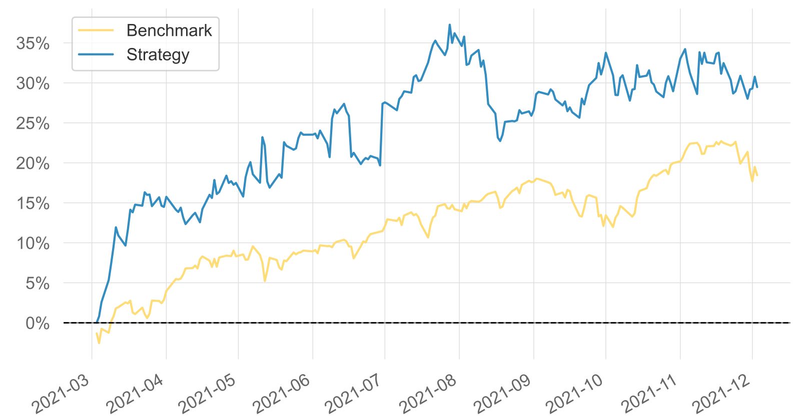
Passenger AI - Model Performance

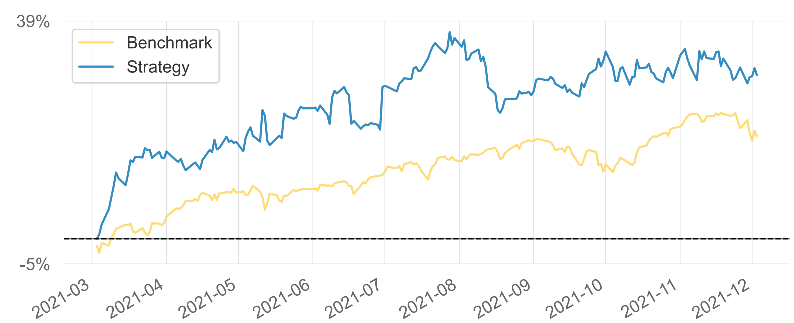
3 Mar, 2021 - 3 Dec, 2021

Generated by QuantStats (v. 0.0.25)

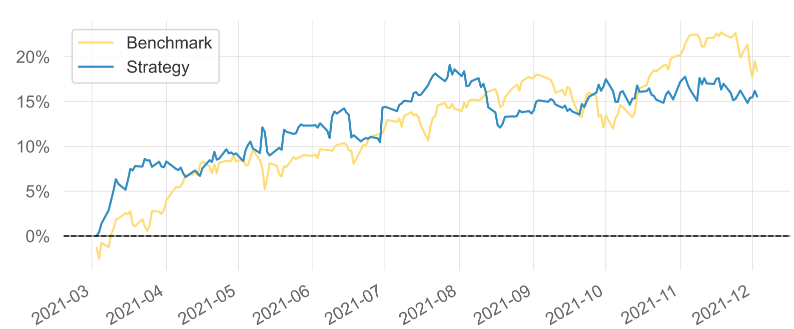
Cumulative Returns vs SPY



Cumulative Returns vs SPY (Log Scaled)



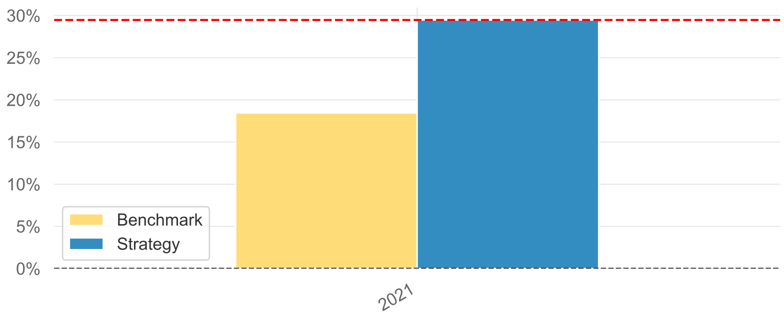
Cumulative Returns vs SPY (Volatility Matched)



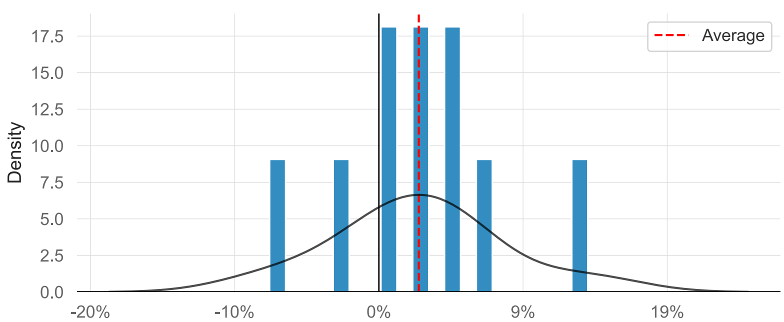
EOY Returns vs Benchmark

Key Performance Metrics

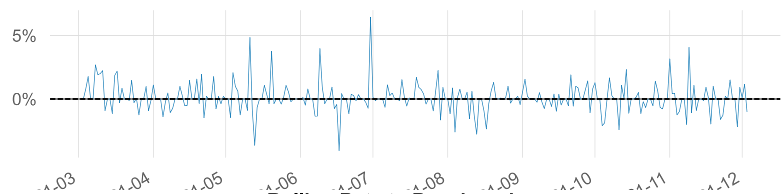
Metric	Strategy	Benchmark
Risk-Free Rate	0.0%	0.0%
Time in Market	100.0%	100.0%
Cumulative Return	29.47%	18.07%
CAGR%	40.89%	24.67%
Sharpe	1.65	1.88
Sortino	2.75	2.75
Max Drawdown	-10.6%	-5.42%
Longest DD Days	127	48
Volatility (ann.)	21.85%	11.9%
R^2	0.0	0.0
Calmar	3.86	4.55
Skew	0.69	-0.43
Kurtosis	2.95	0.57
Expected Daily %	0.13%	0.09%
Expected Monthly %	2.62%	1.68%
Expected Yearly %	29.47%	18.07%
Kelly Criterion	11.82%	15.39%
Risk of Ruin	0.0%	0.0%
Daily Value-at-Risk	-2.12%	-1.14%
Expected Shortfall (cVaR)	-2.12%	-1.14%
Payoff Ratio	1.08	0.96
Profit Factor	1.33	1.36
Common Sense Ratio	1.53	1.29
CPC Index	0.78	0.77
Tail Ratio	1.15	0.95
Outlier Win Ratio	2.71	5.05
Outlier Loss Ratio	2.56	4.13
MTD	0.22%	-0.47%
3M	2.26%	0.36%



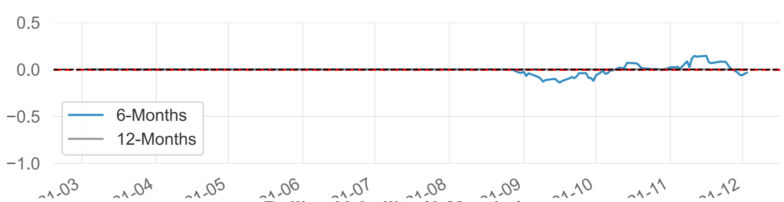
Distribution of Monthly Returns



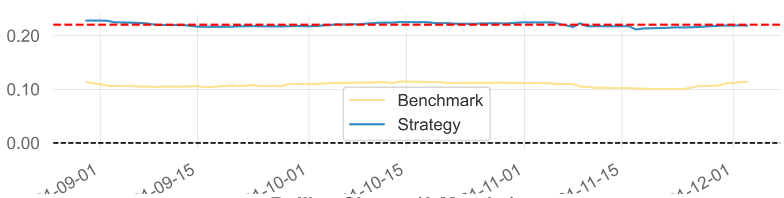
Daily Returns



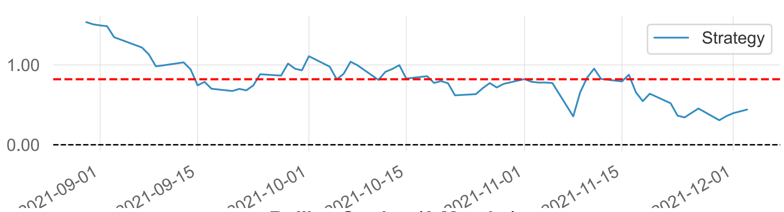
Rolling Beta to Benchmark



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Sortino (6-Months)

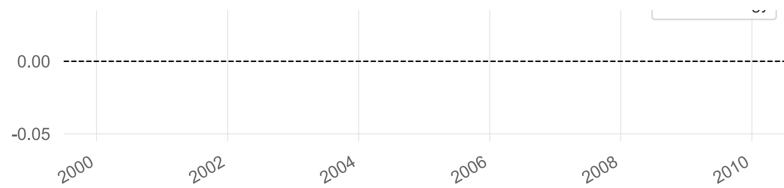
Metric	Strategy	Benchmark
6M	4.7%	8.23%
YTD	29.47%	18.07%
1Y	29.47%	18.07%
3Y (ann.)	40.89%	24.67%
5Y (ann.)	40.89%	24.67%
10Y (ann.)	40.89%	24.67%
All-time (ann.)	40.89%	24.67%
Best Day	6.45%	1.84%
Worst Day	-4.07%	-2.23%
Best Month	14.49%	7.02%
Worst Month	-7.58%	-4.97%
Best Year	29.47%	18.07%
Worst Year	29.47%	18.07%
Avg. Drawdown	-2.35%	-1.16%
Avg. Drawdown Days	14	6
Recovery Factor	2.78	3.34
Ulcer Index	1.01	1.02
Avg. Up Month	6.46%	2.7%
Avg. Down Month	nan%	nan%
Win Days %	54.17%	58.55%
Win Month %	80.0%	70.0%
Win Quarter %	75.0%	100.0%
Win Year %	100.0%	100.0%
Beta	-0.03	-
Alpha	0.37	-

EOY Returns vs Benchmark

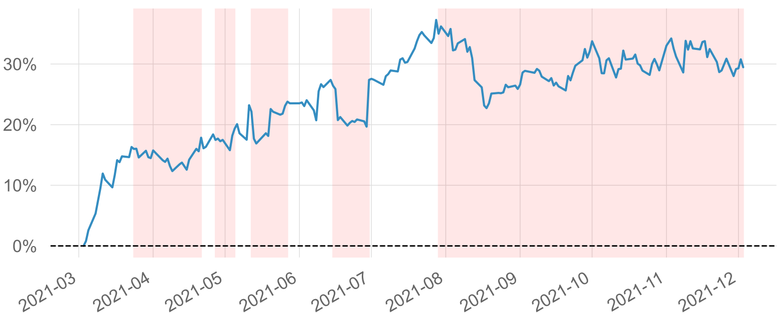
Year	Benchmark	Strategy	Multiplier	Won
2021	18.07%	29.47%	1.63	+

Worst 10 Drawdowns

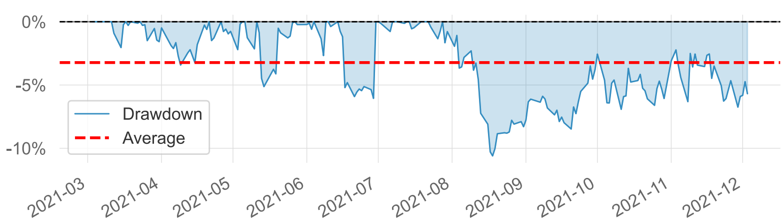
Started	Recovered	Drawdown	Days
2021-07-29	2021-12-03	-10.60%	127

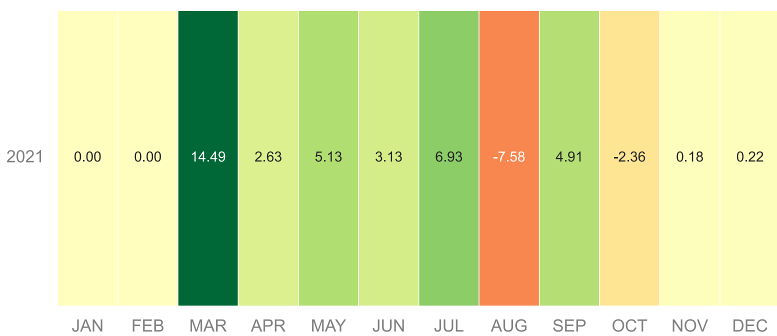


Top 5 Drawdown Periods

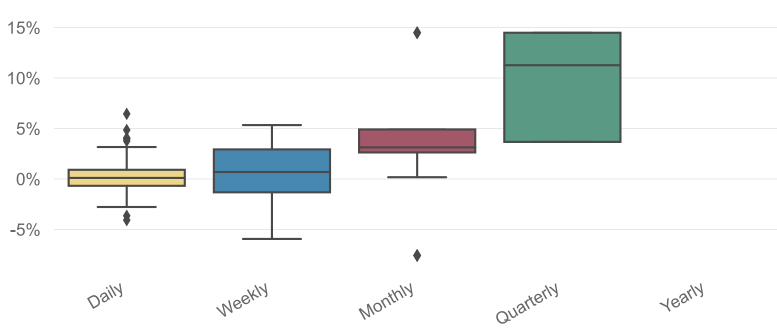


Underwater Plot





Return Quantiles



Started	Recovered	Drawdown	Days
2021-06-15	2021-06-30	-6.06%	15
2021-05-12	2021-05-27	-5.13%	15
2021-03-24	2021-04-21	-3.42%	28
2021-06-07	2021-06-09	-2.68%	2
2021-04-27	2021-05-05	-2.21%	8
2021-05-07	2021-05-11	-2.15%	4
2021-03-12	2021-03-17	-2.04%	5
2021-04-22	2021-04-26	-1.49%	4
2021-07-23	2021-07-28	-1.35%	5