EMPYRIAL

Report

Start date: 2020-03-18

End date: 2021-10-12

Annual return: 90.25%

Cumulative return: 173.34%

Annual volatility: 27.28 %

Winning day ratio: 58.38

Sharpe ratio: 2.5

Calmar ratio: 7.04

Information ratio: 0.01

Stability: 0.93

Max drawdown: -12.82 %

Sortino ratio: 4.07

Skew: 0.42

Kurtosis: 4.09

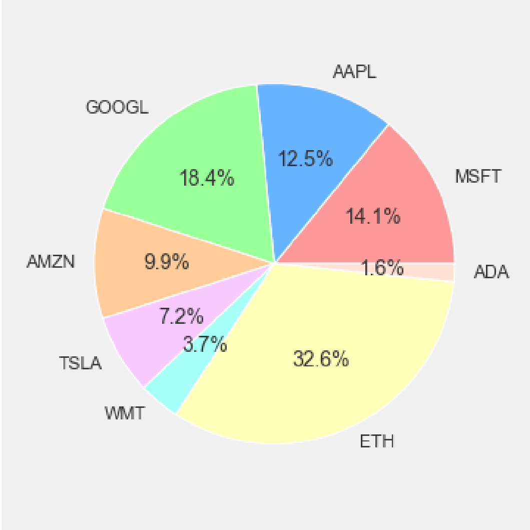
Tail ratio: 1.2

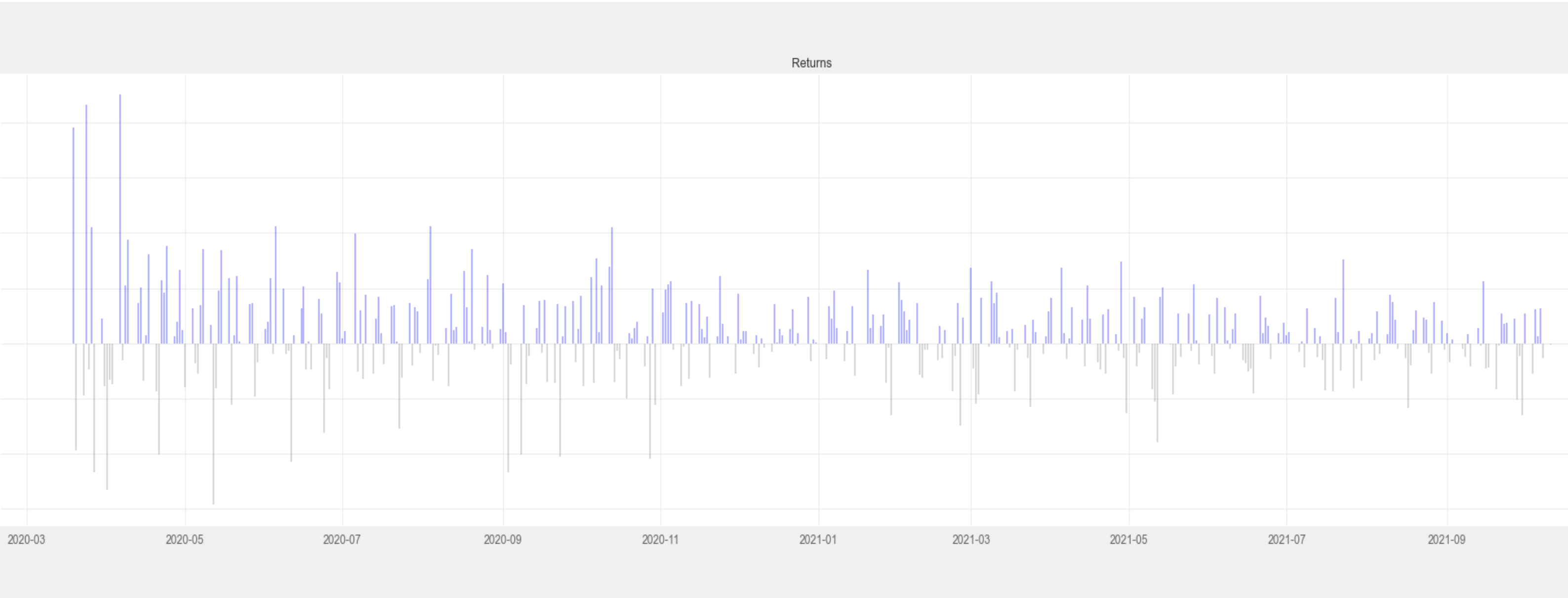
Common sense ratio: 1.85

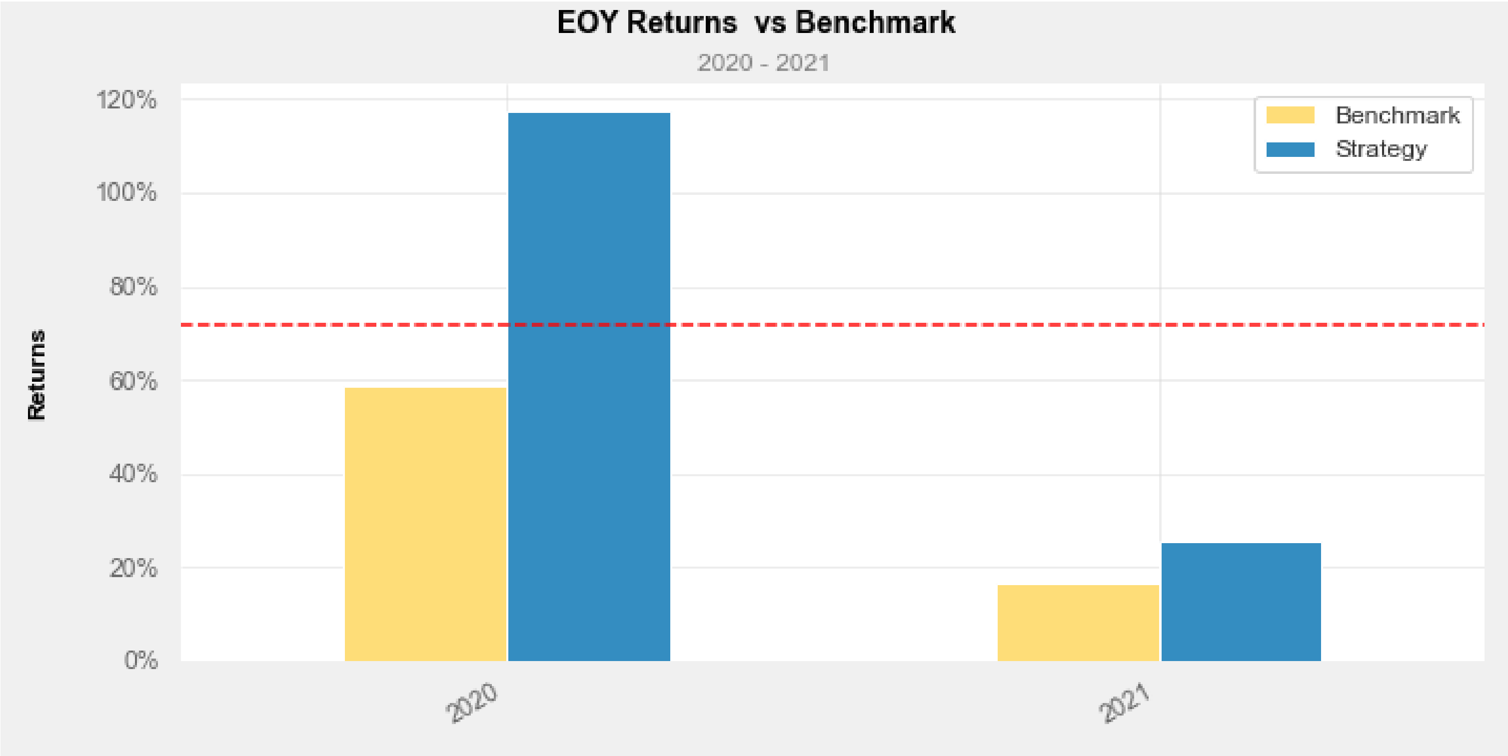
Daily value at risk: -3.0 %

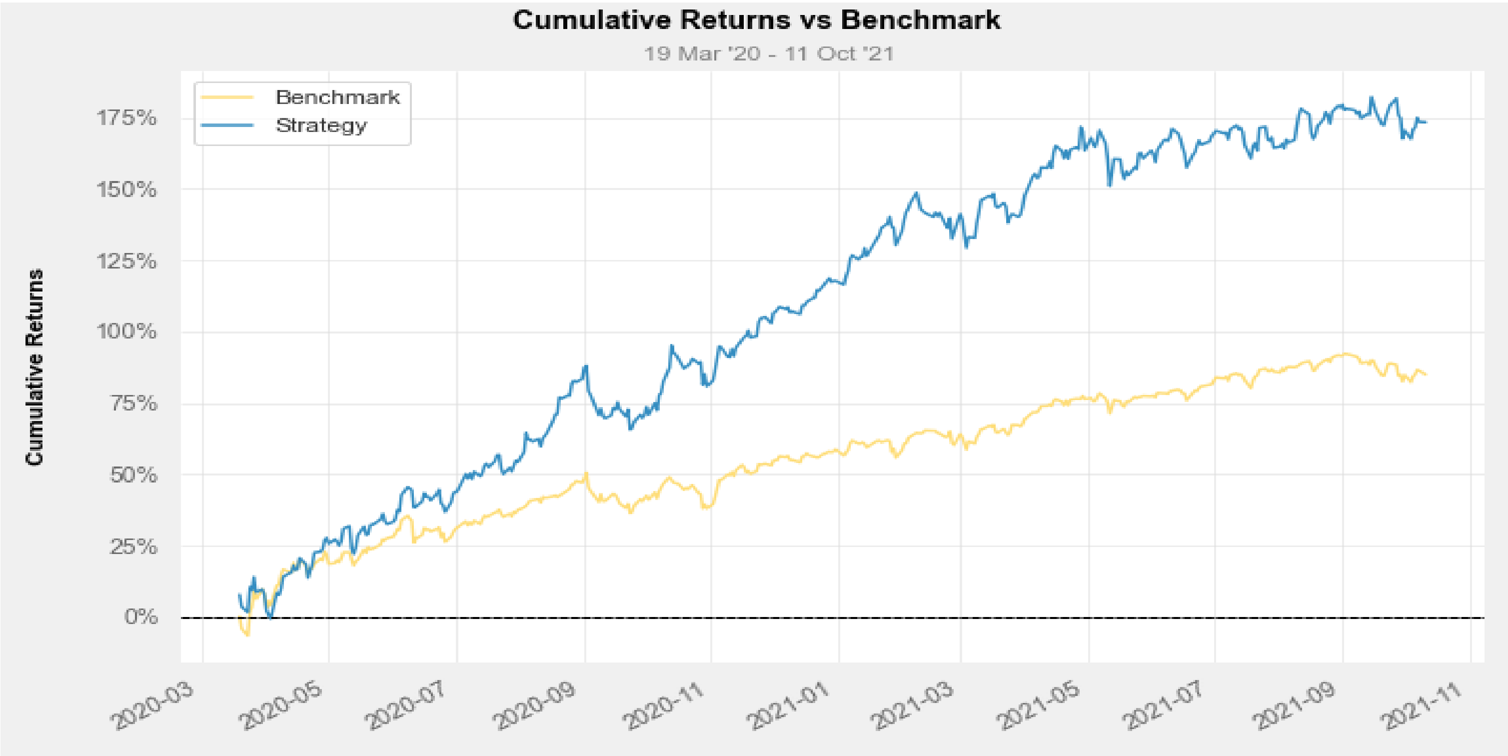
Alpha: 0.28

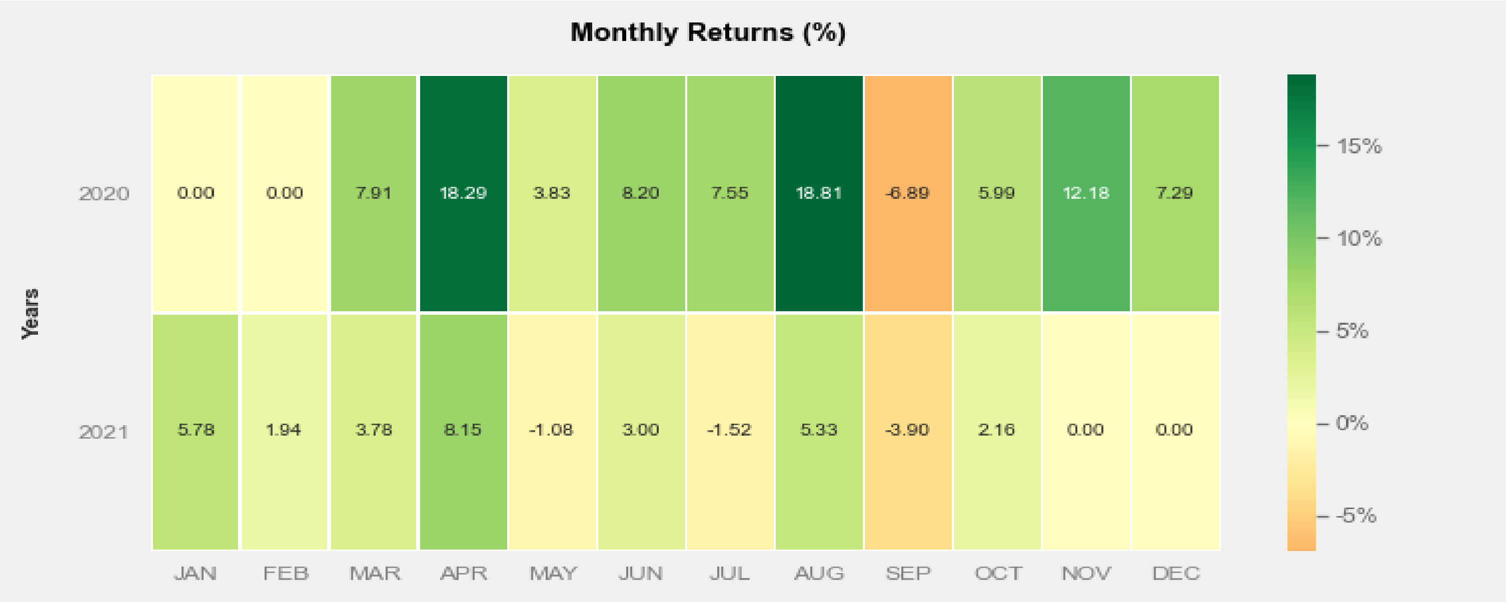
Beta: 1.05

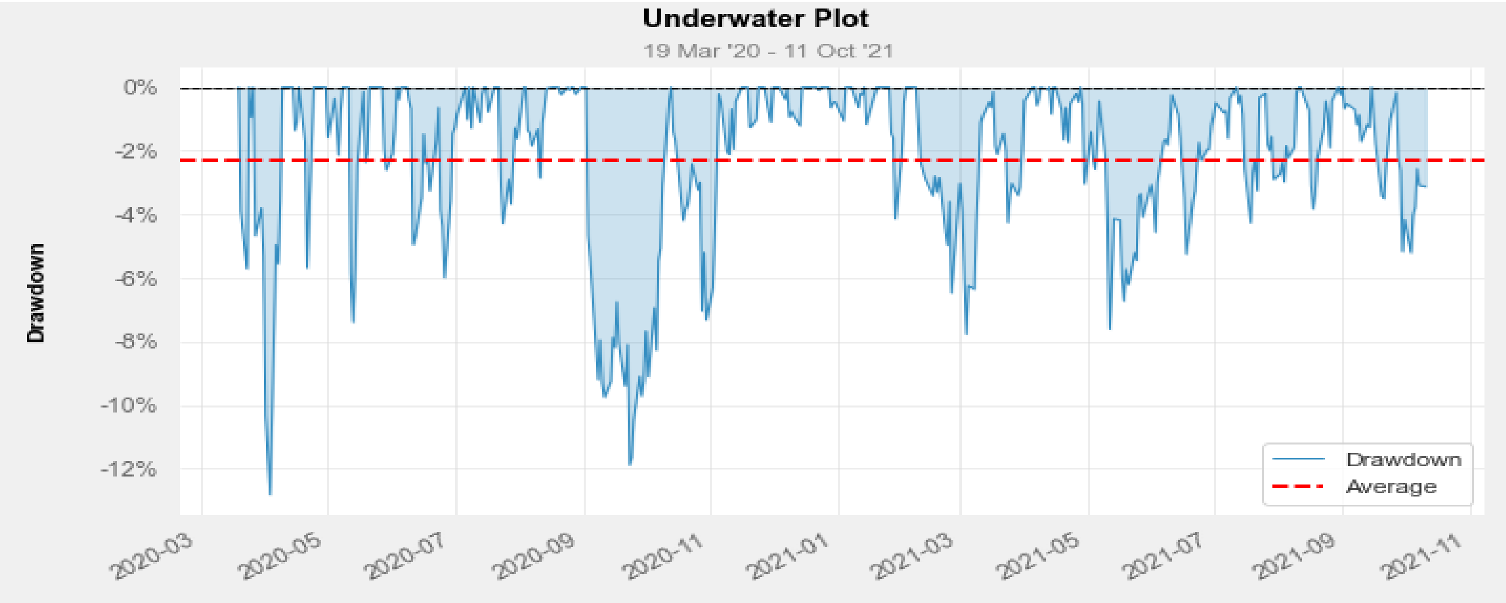


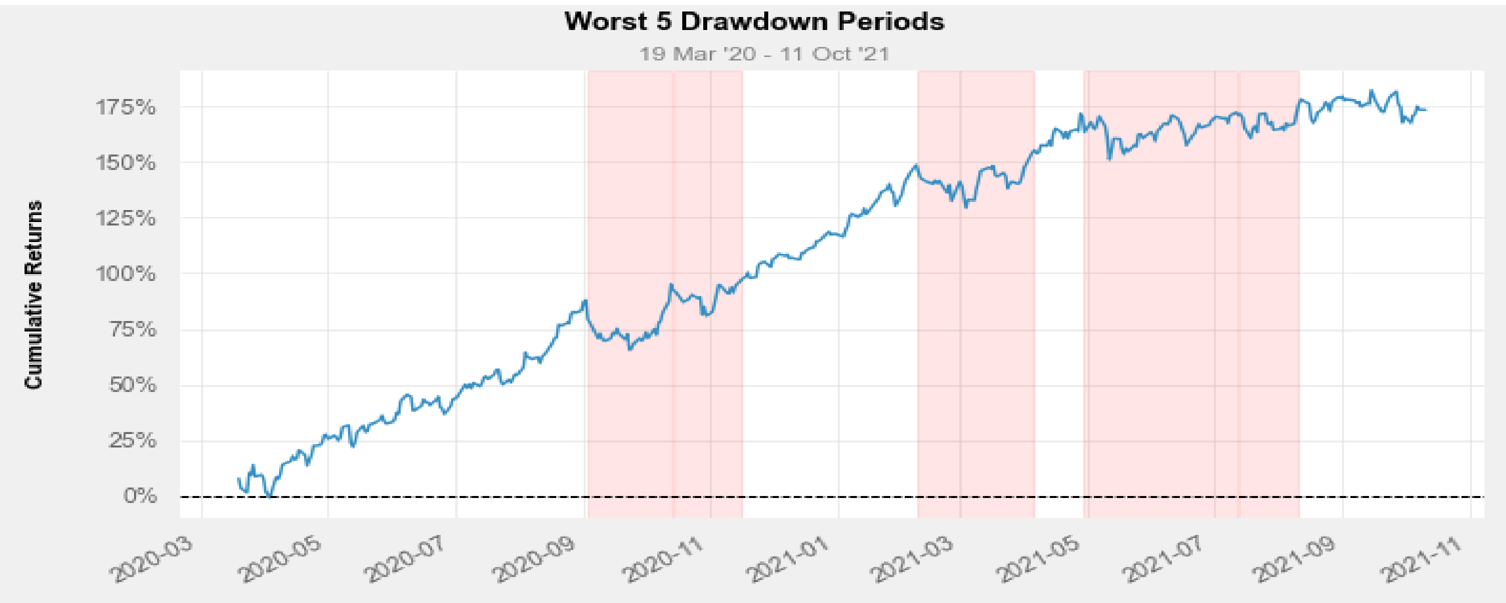


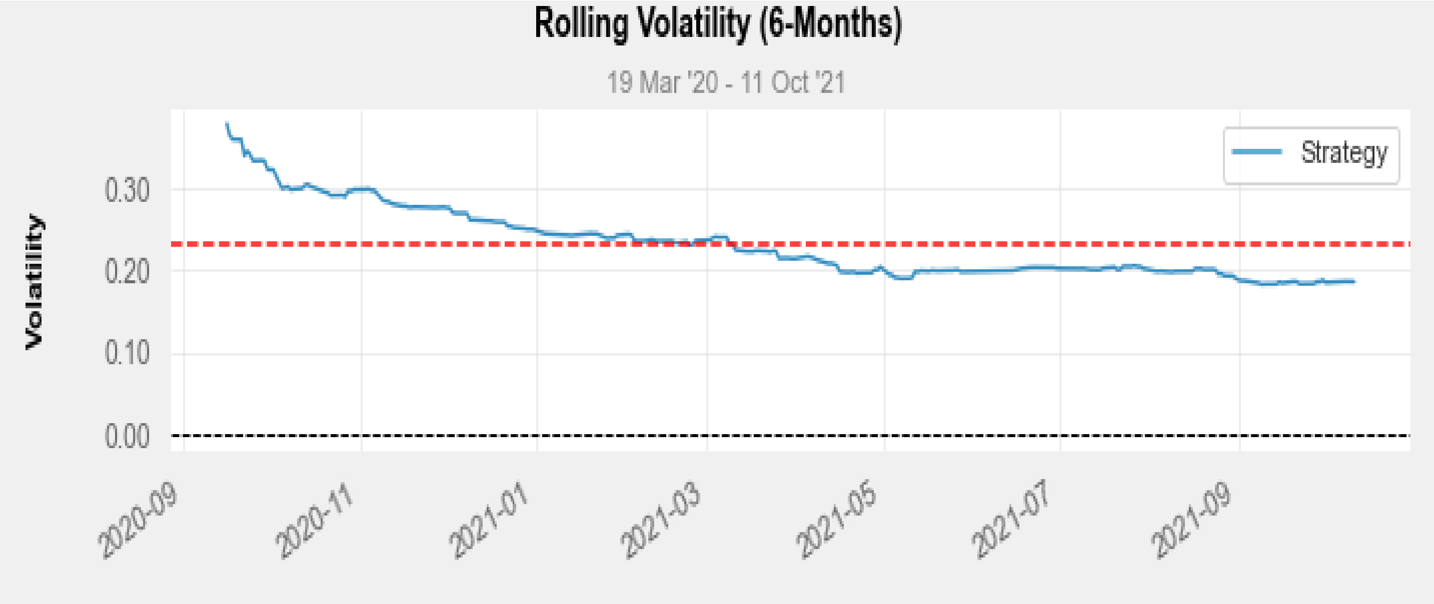

EOY Returns vs Benchmark
2020 - 2021
Returns
120%
100%
80%
60%
40%
20%
0%
2020
2021
Benchmark
Strategy


Cumulative Returns vs Benchmark
19 Mar '20 - 11 Oct '21
Cumulative Returns
175%
150%
125%
100%
75%
50%
25%
0%
2020-03
2020-05
2020-07
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09
2021-11
Benchmark
Strategy

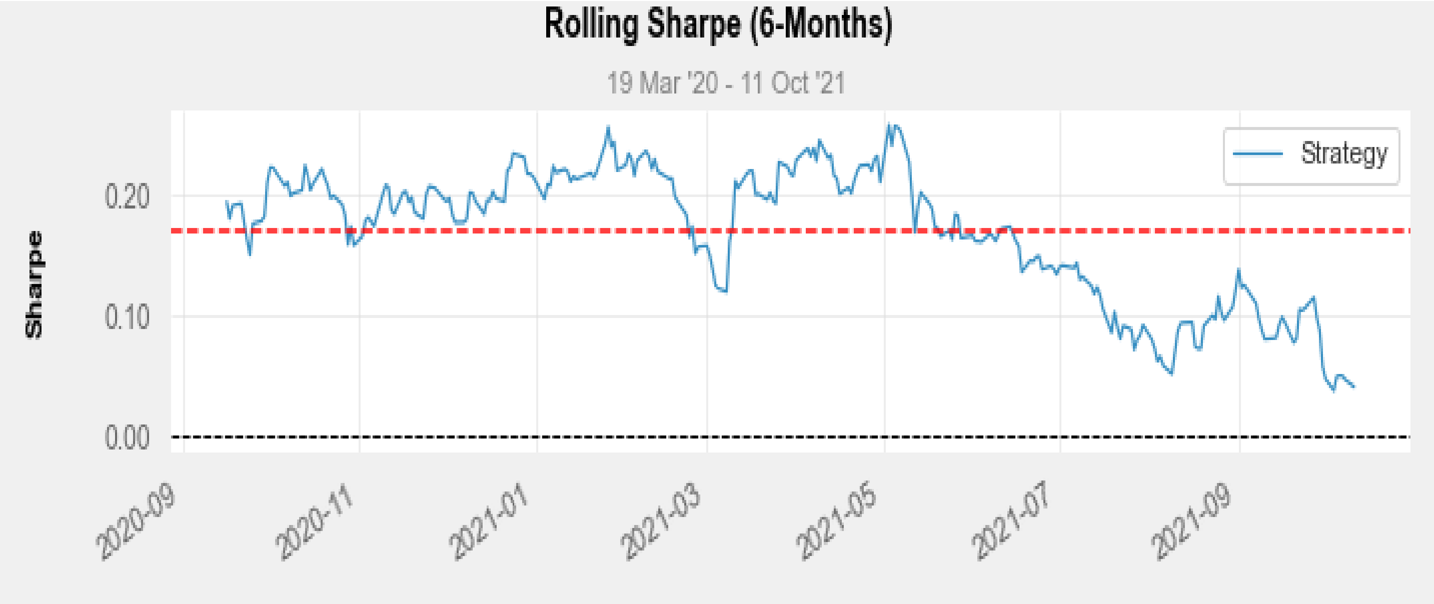

Monthly Returns (%)
Years
2020
2021
0.00
0.00
7.91
18.29
3.83
8.20
7.55
18.81
-6.89
5.99
12.18
7.29
5.78
1.94
3.78
8.15
-1.08
3.00
-1.52
5.33
-3.90
2.16
0.00
0.00
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC
15%
10%
5%
0%
-5%


Underwater Plot
19 Mar '20 - 11 Oct '21
Drawdown
0%
-2%
-4%
-6%
-8%
-10%
-12%
Drawdown
Average
2020-03
2020-05
2020-07
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09
2021-11

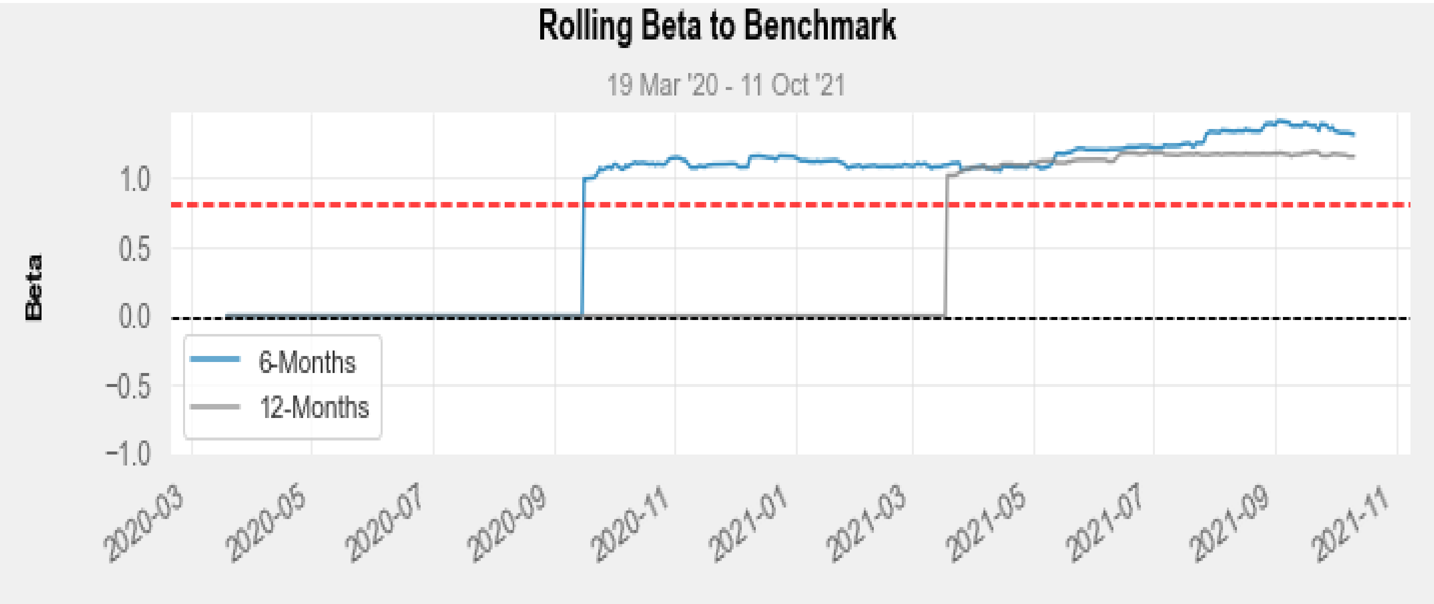

Worst 5 Drawdown Periods
19 Mar '20 - 11 Oct '21
Cumulative Returns
175%
150%
125%
100%
75%
50%
25%
0%
2020-03
2020-05
2020-07
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09
2021-11



Rolling Volatility (6-Months)
19 Mar '20 - 11 Oct '21
Volatility
0.30
0.20
0.10
0.00
Strategy
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09



Rolling Sharpe (6-Months)
19 Mar '20 - 11 Oct '21
Sharpe
0.20
0.10
0.00
Strategy
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09



Rolling Beta to Benchmark
19 Mar '20 - 11 Oct '21
Beta
1.0
0.5
0.0
−0.5
−1.0
6-Months
12-Months
2020-03
2020-05
2020-07
2020-09
2020-11
2021-01
2021-03
2021-05
2021-07
2021-09
2021-11