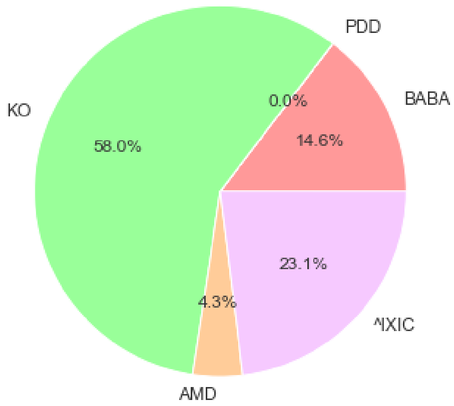
EMPYRIAL

Report



Start date: 2018-01-01

End date: 2021-09-27

Annual return: 14.14%

Cumulative return: 63.41%

Annual volatility: 20.21 %

Winning day ratio: 55.34

Sharpe ratio: 0.76

Calmar ratio: 0.43

Information ratio: -0.0

Stability: 0.93

Max drawdown: -32.56 %

Sortino ratio: 1.04

Skew: -0.8

Kurtosis: 10.4

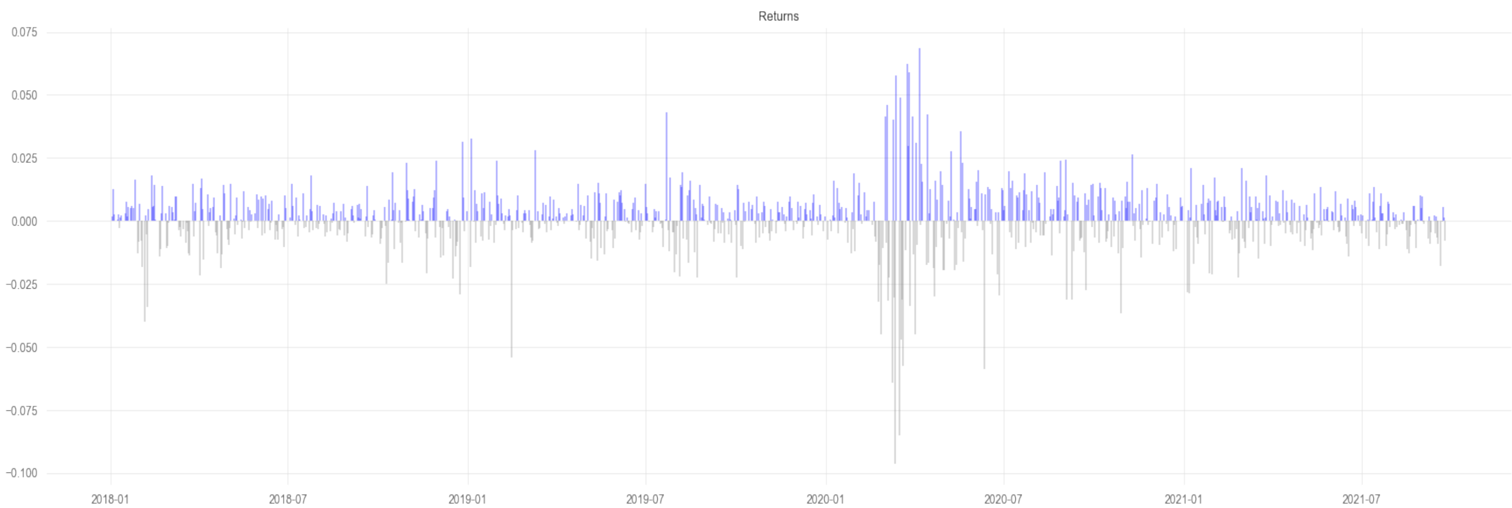
Tail ratio: 0.9

Common sense ratio: 1.05

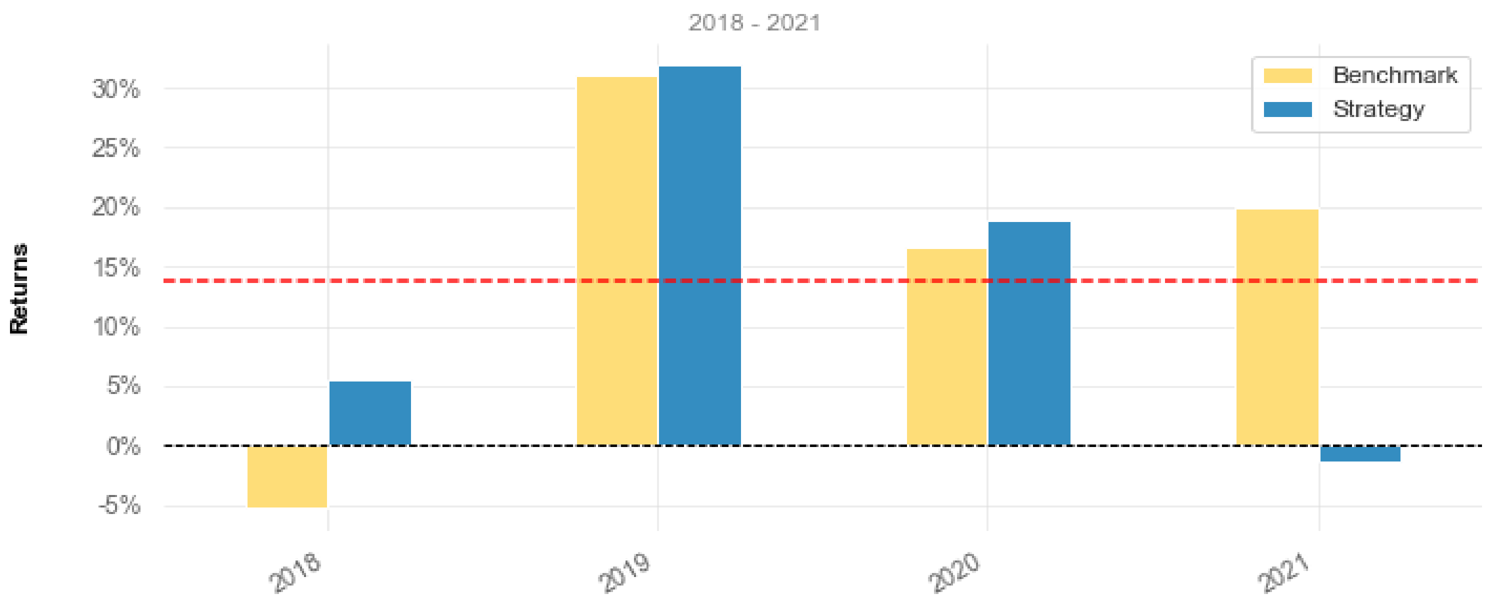
Daily value at risk: -2.0 %

Alpha: 0.01

Beta: 0.83

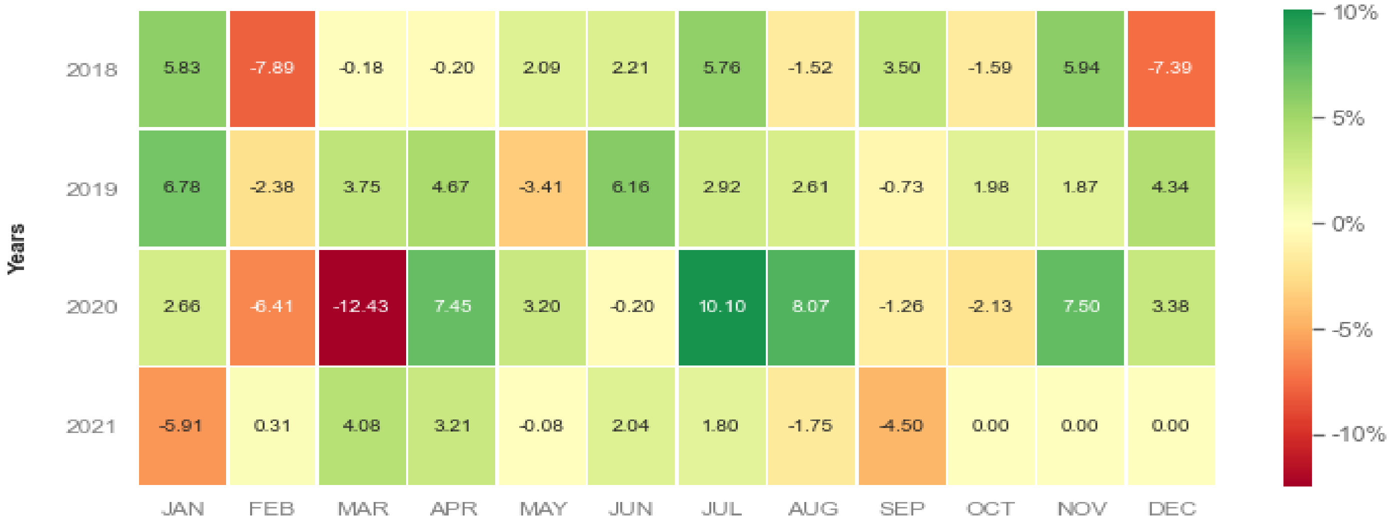


EOY Returns vs Benchmark

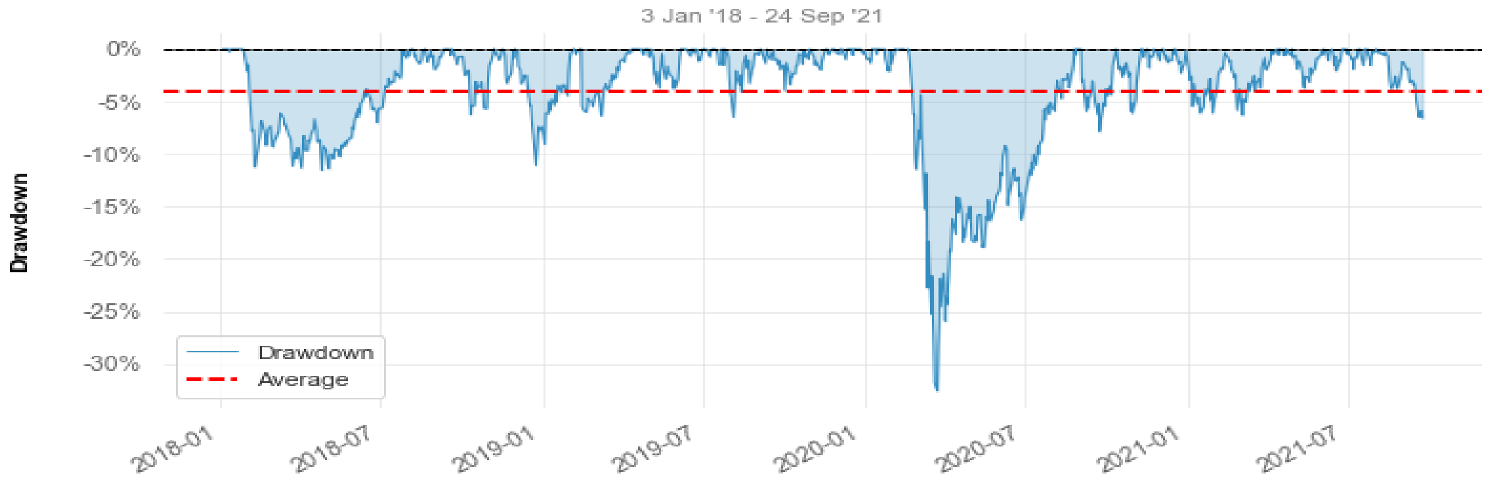


Cumulative Returns vs Benchmark

Monthly Returns (%)

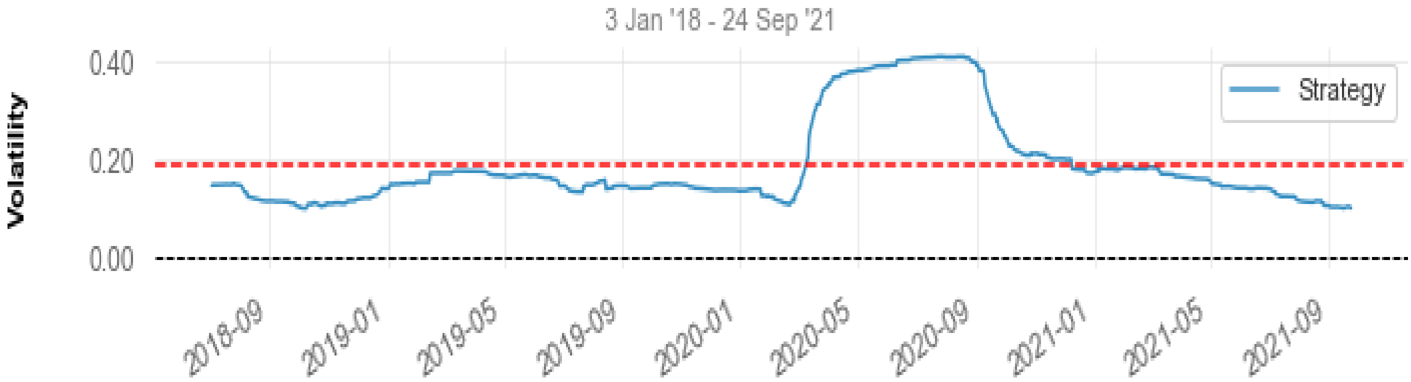


Underwater Plot

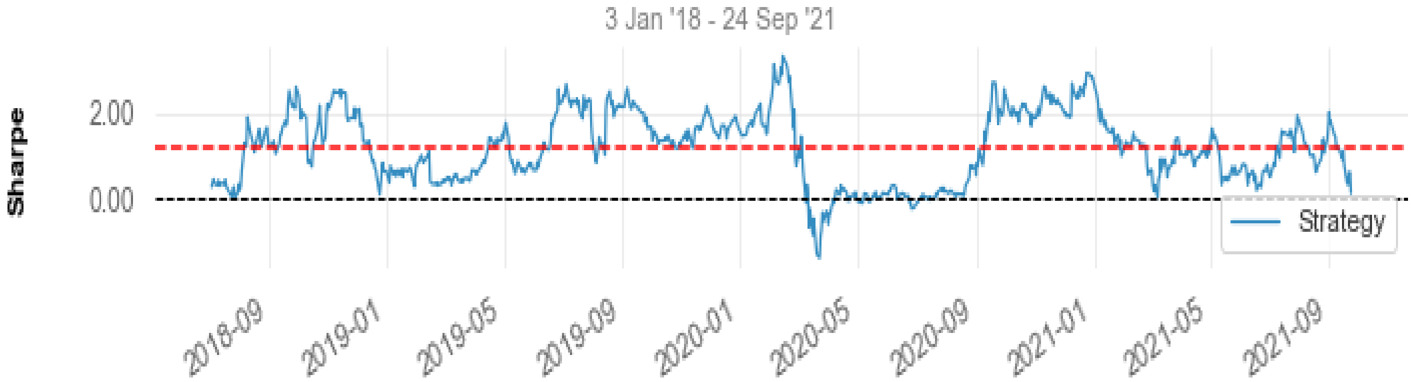


Top 5 Drawdown Periods

Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark