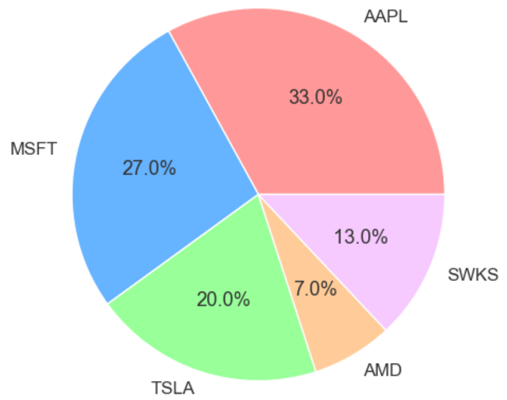
EMPYRIAL

Report



Start date: 2022-01-01

End date: 2023-01-01

Annual return: -41.37%

Cumulative return: -41.12%

Annual volatility: 38.53 %

Winning day ratio: 45.2

Sharpe ratio: -1.19

Calmar ratio: -0.98

Information ratio: -0.0

Stability: 0.68

Max drawdown: -43.58 %

Sortino ratio: -1.62

Skew: 0.15

Kurtosis: 0.12

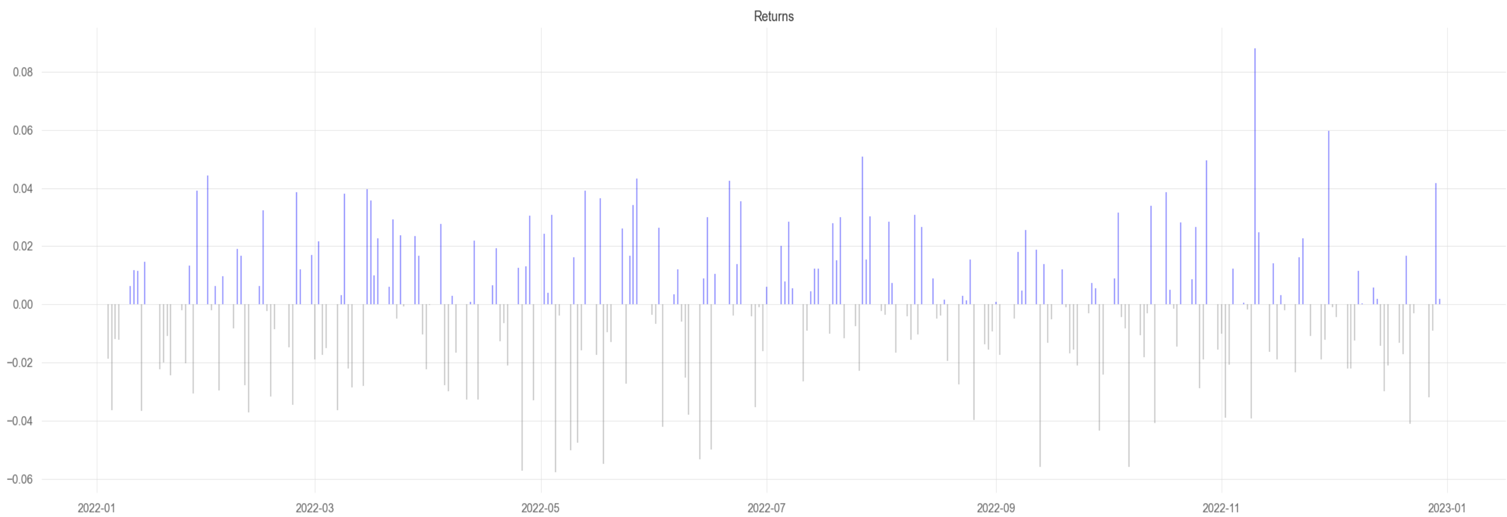
Tail ratio: 0.95

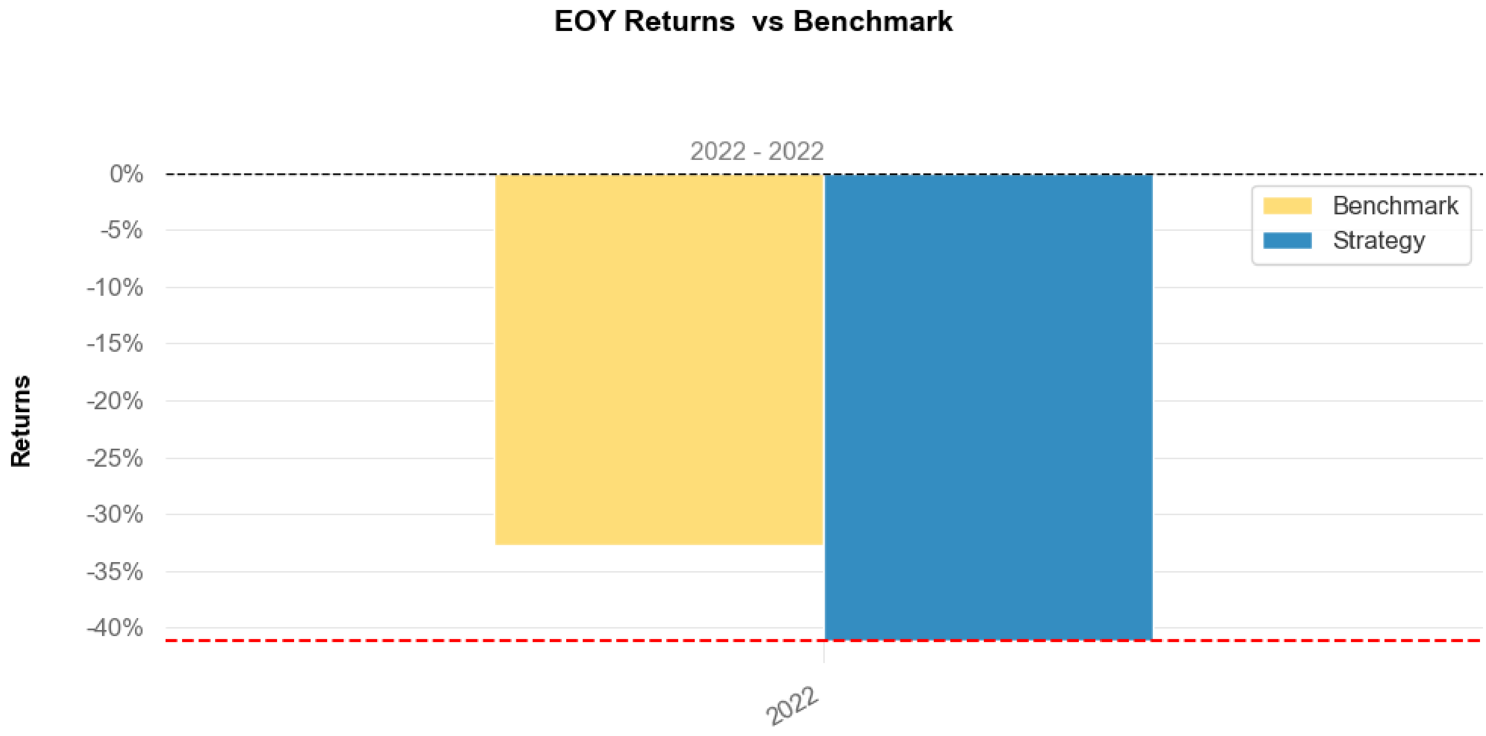
Common sense ratio: 0.79

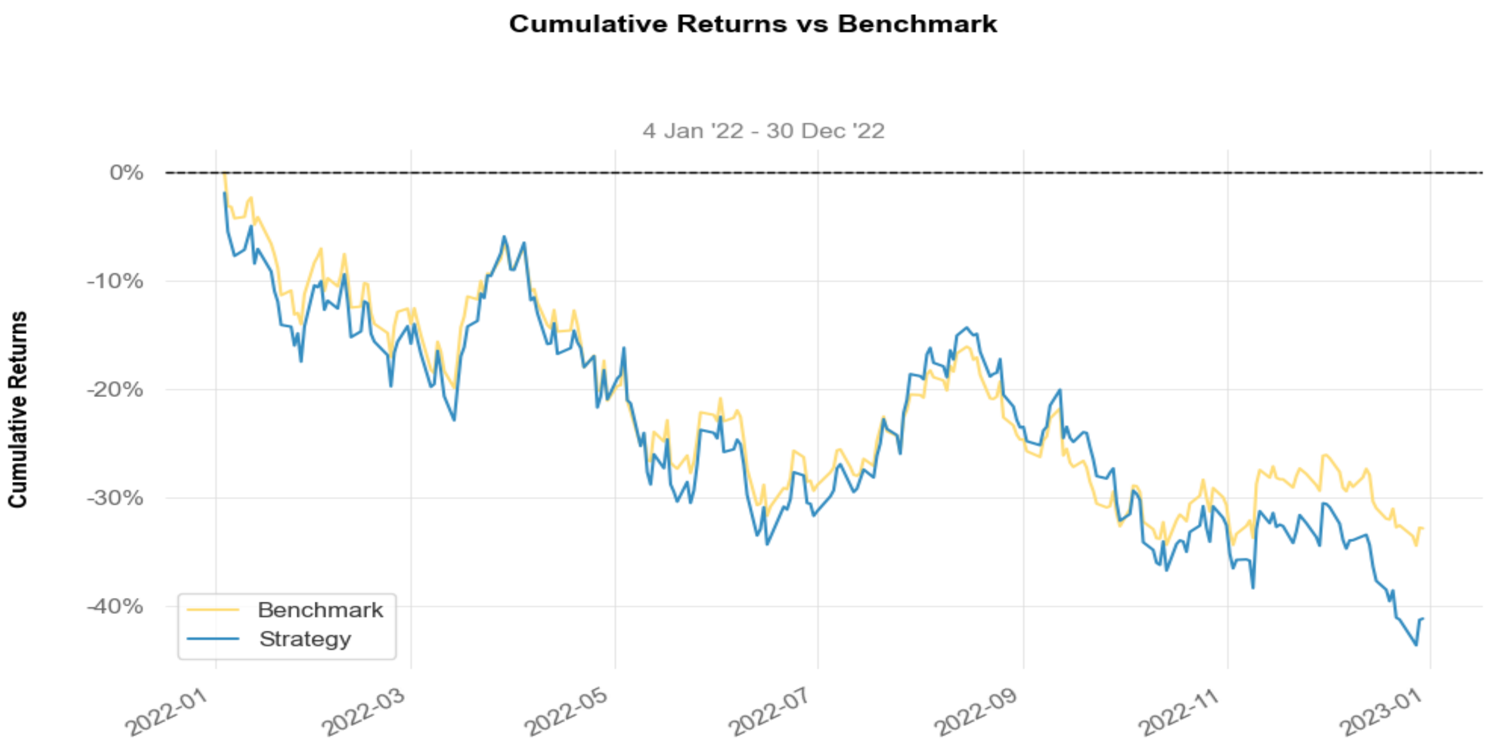
Daily value at risk: -4.0 %

Alpha: -0.05

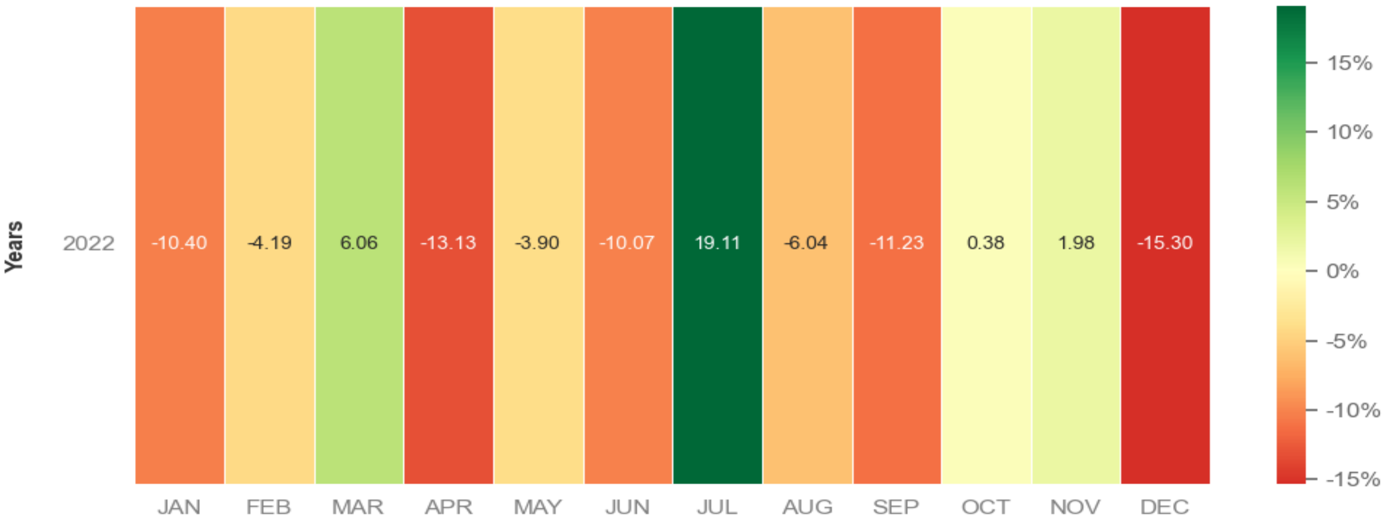
Beta: 1.14




EOY Returns vs Benchmark
2022 - 2022
0%
-5%
-10%
-15%
-20%
-25%
-30%
-35%
-40%
Returns
Benchmark
Strategy
2022


Cumulative Returns vs Benchmark
4 Jan '22 - 30 Dec '22
0%
-10%
-20%
-30%
-40%
Cumulative Returns
Benchmark
Strategy
2022-01
2022-03
2022-05
2022-07
2022-09
2022-11
2023-01

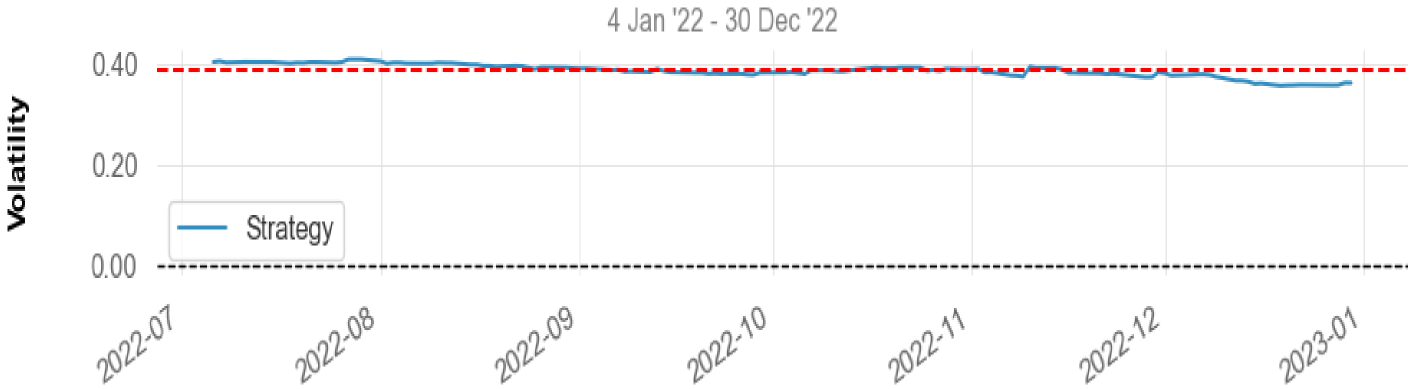
Monthly Returns (%)



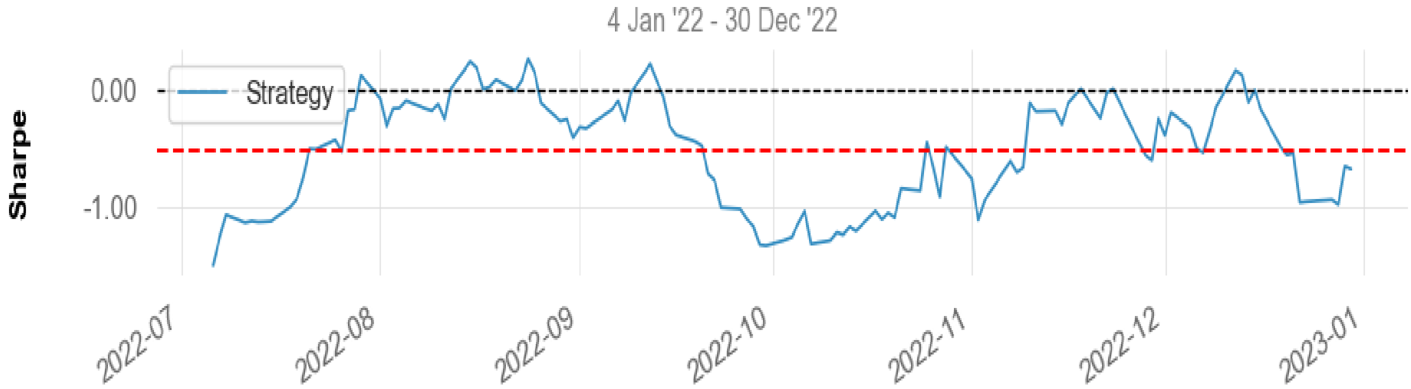
Underwater Plot

Worst 5 Drawdown Periods

Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark