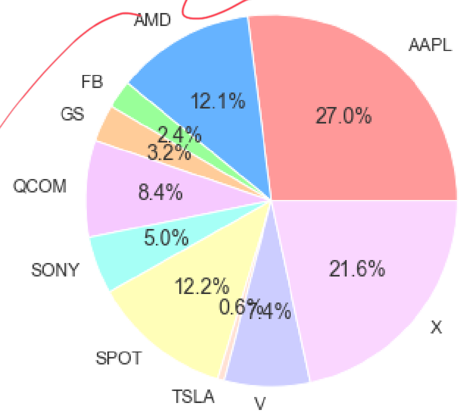
EMPYRIAL

Report

Start date: 2021-10-02

End date: 2022-03-03



Annual return: 30.87%

Cumulative return: 11.62%

Annual volatility: 29.68 %

Winning day ratio: 54.37

Sharpe ratio: 1.05

Calmar ratio: 1.62

Information ratio: 0.0

Stability: 0.0

Max drawdown: -19.27 %

Sortino ratio: 1.59

Skew: 0.12

Kurtosis: 0.21

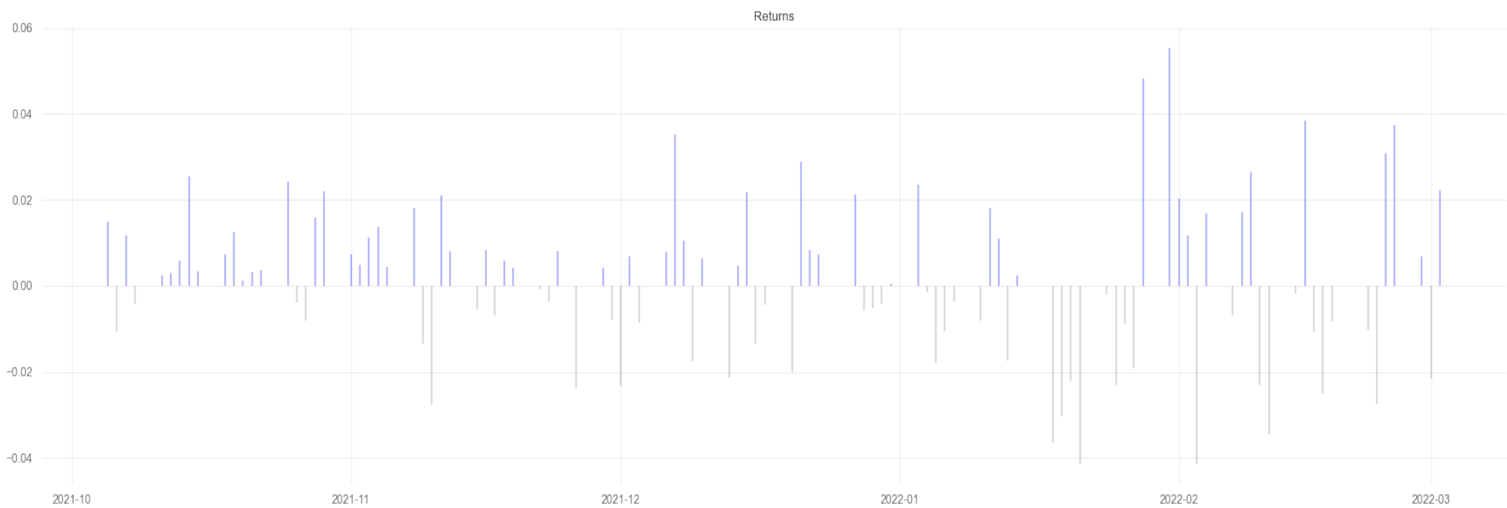
Tail ratio: 1.11

Common sense ratio: 1.32

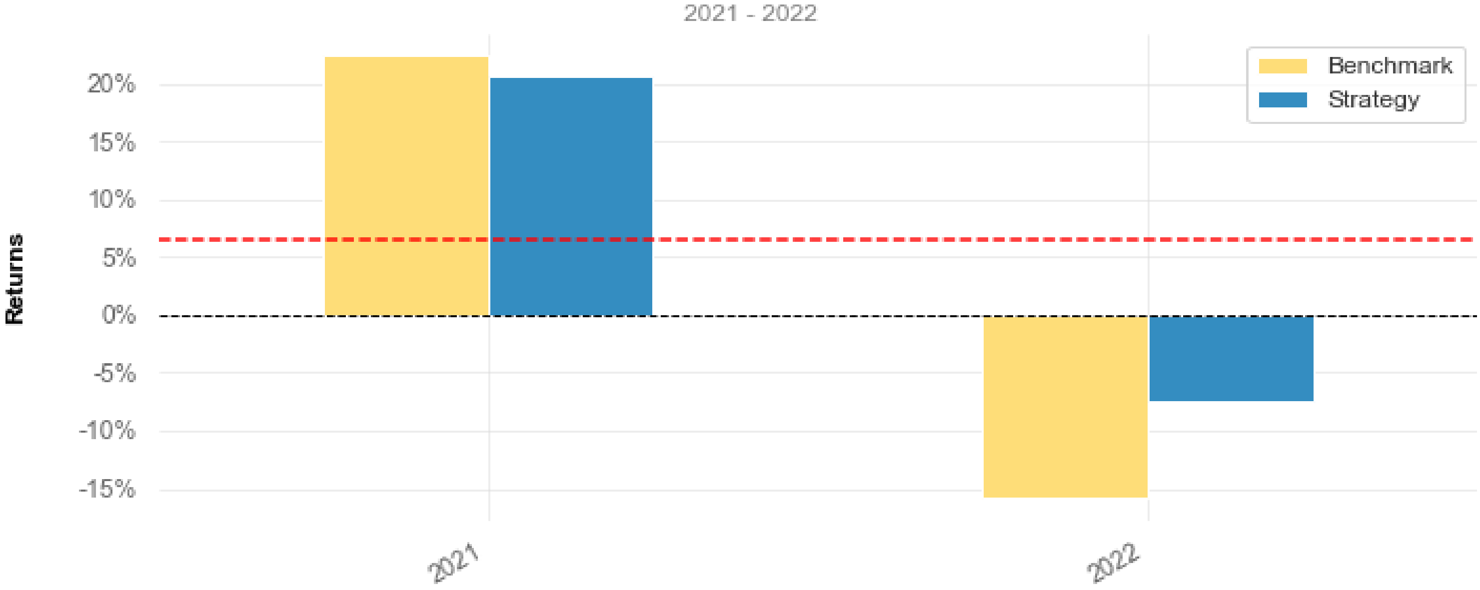
Daily value at risk: -3.0 %

Alpha: 0.23

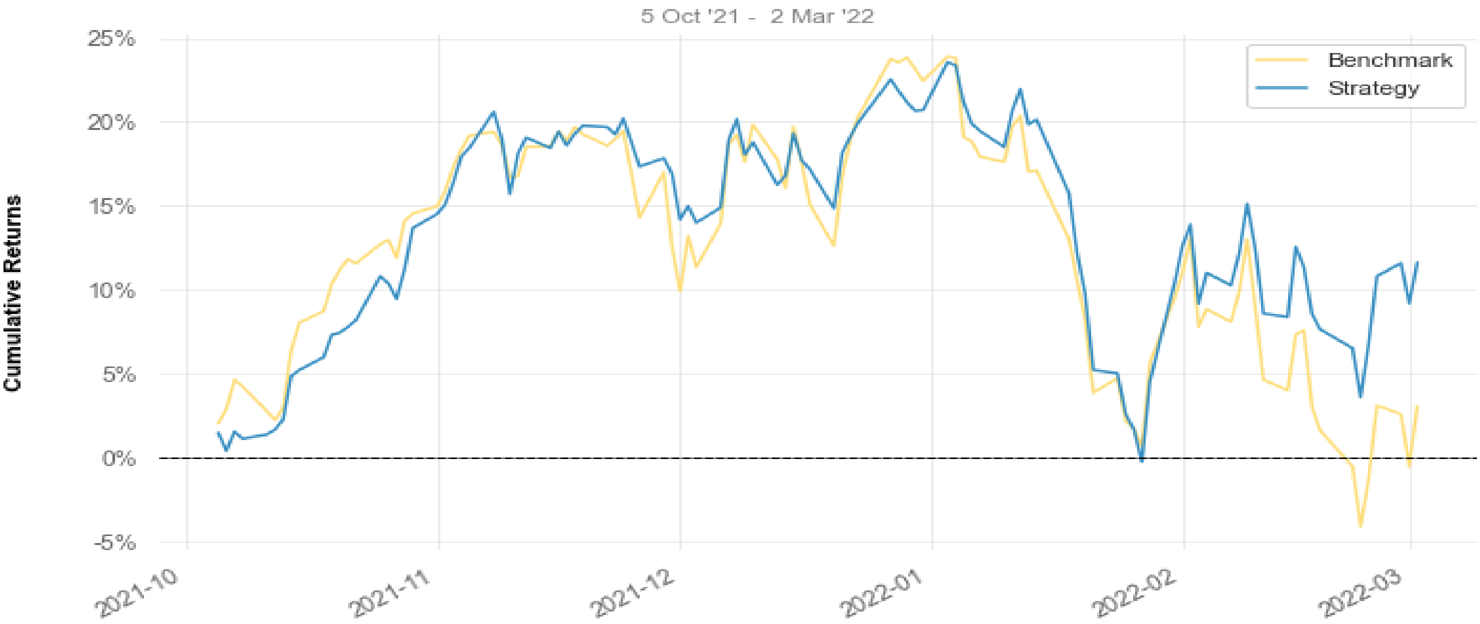
Beta: 0.78



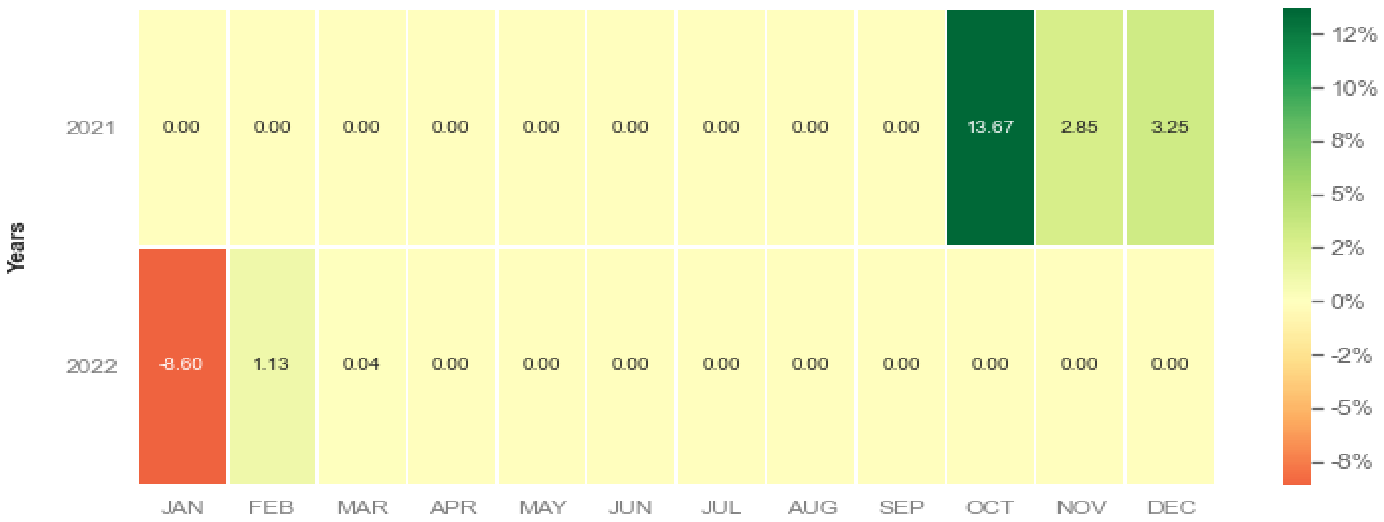
EOY Returns vs Benchmark



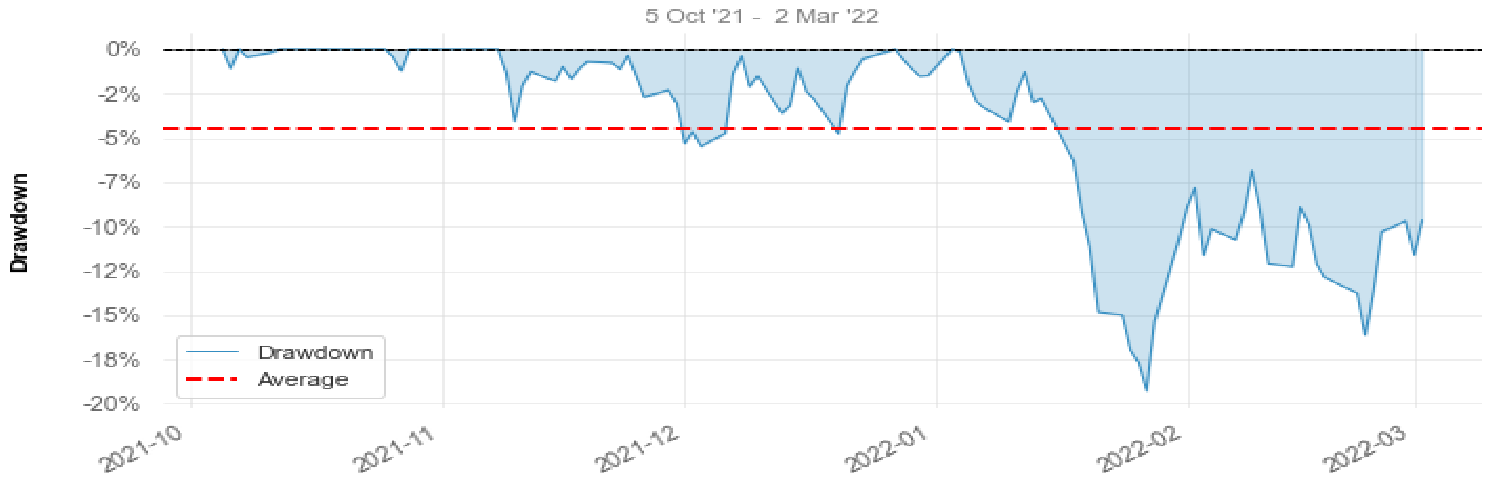
Cumulative Returns vs Benchmark



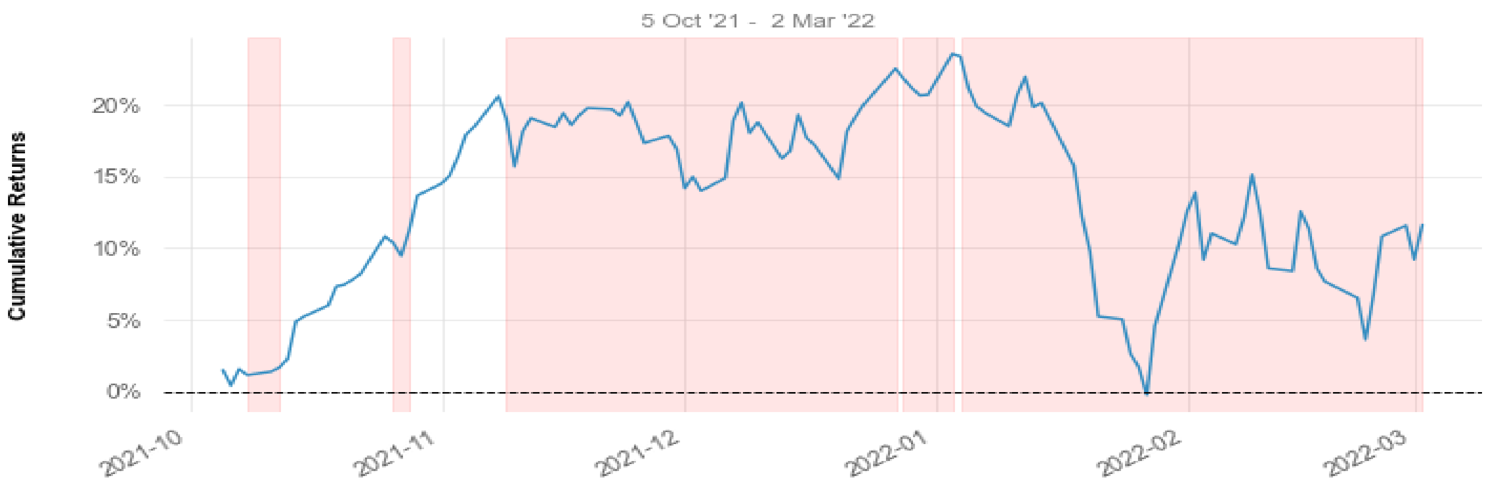
Monthly Returns (%)



Underwater Plot



Top 5 Drawdown Periods



Rolling Volatility (6-Months)

Rolling Sharpe (6-Months)

Rolling Beta to Benchmark