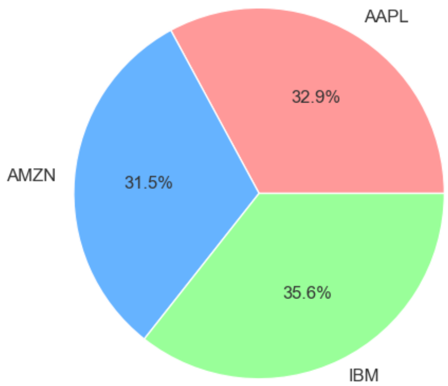
EMPYRIAL

Report

Start date: 2022-02-18

End date: 2022-04-10



Annual return: 16.86%

Cumulative return: 2.12%

Annual volatility: 23.82 %

Winning day ratio: 50.0

Sharpe ratio: 0.77

Calmar ratio: 3.36

Information ratio: -0.0

Stability: 0.58

Max drawdown: -5.56 %

Sortino ratio: 1.16

Skew: 0.01

Kurtosis: -1.1

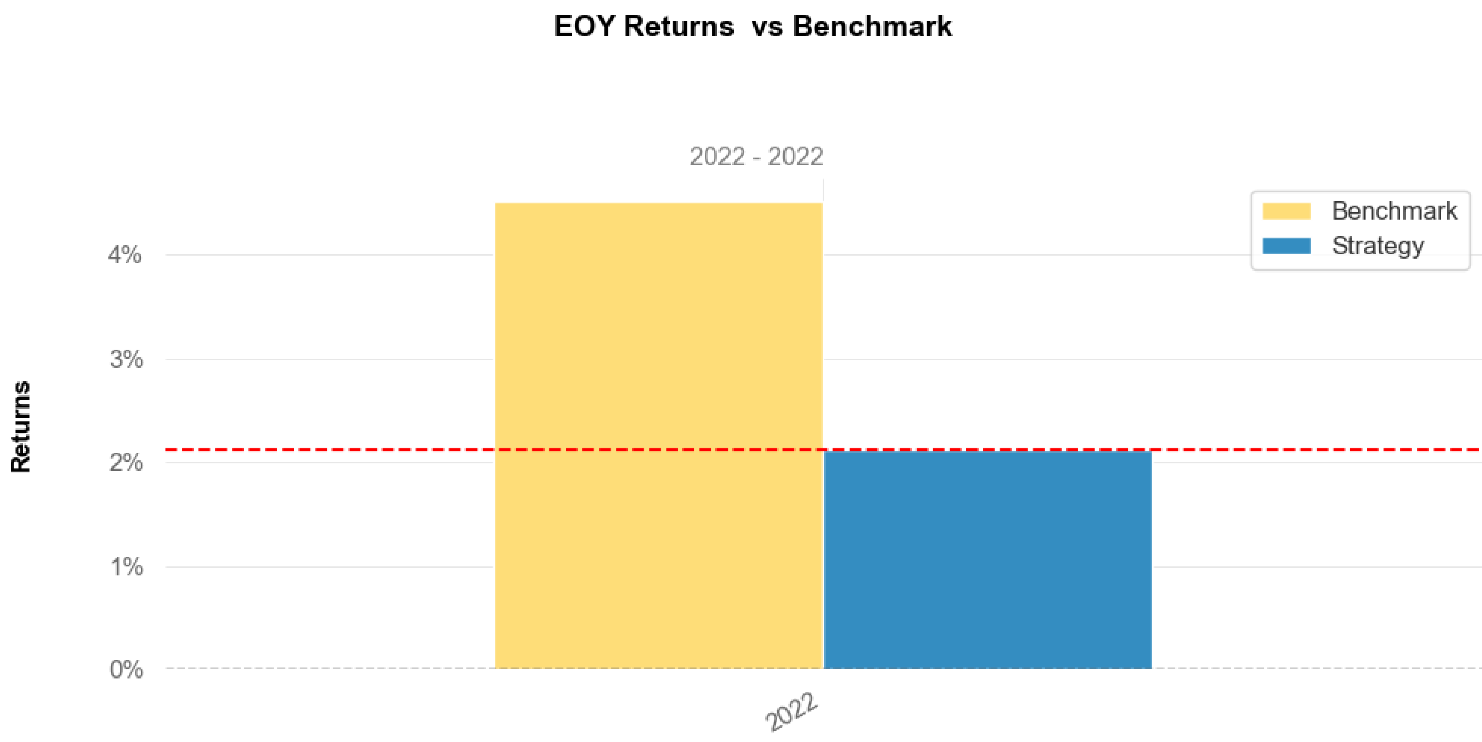
Tail ratio: 1.09

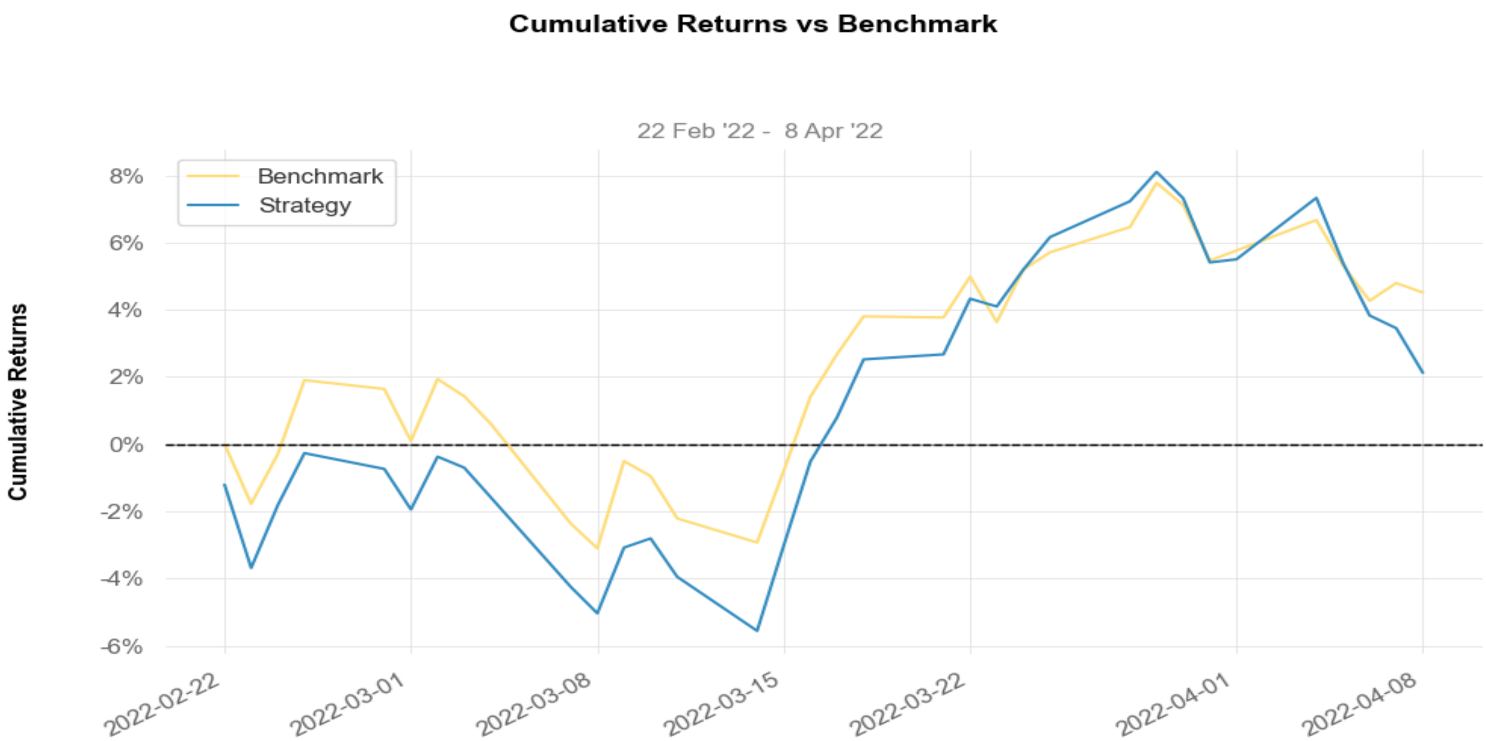
Common sense ratio: 1.22

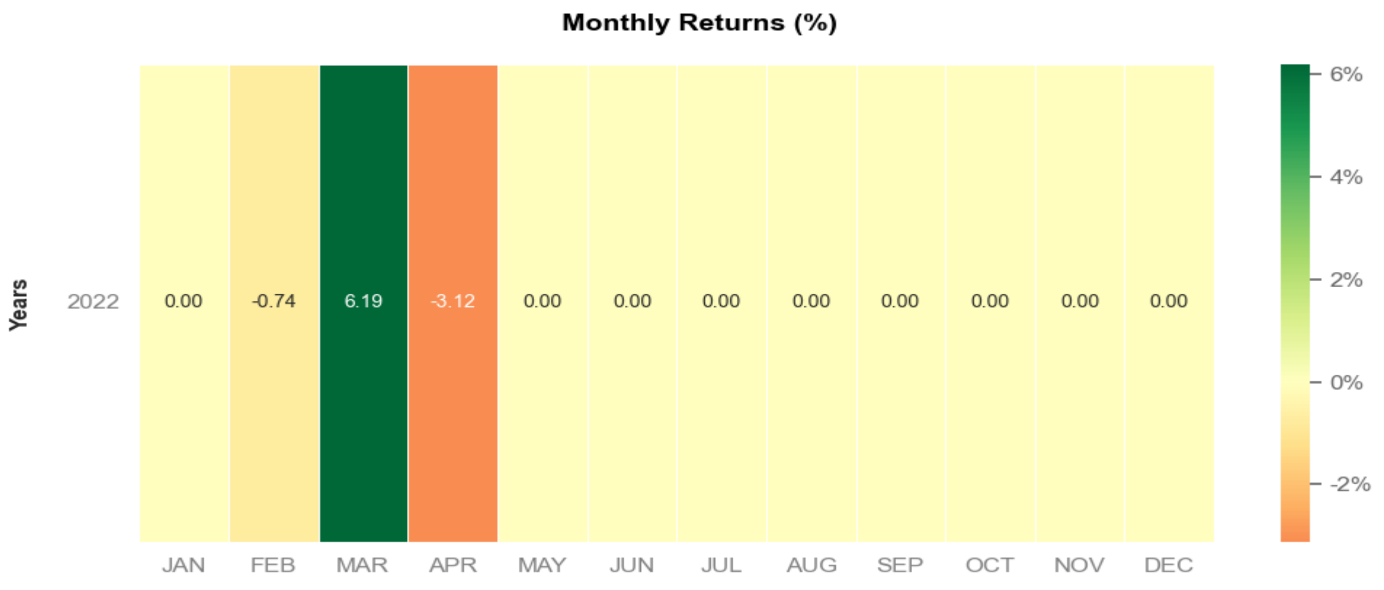
Daily value at risk: -2.0 %

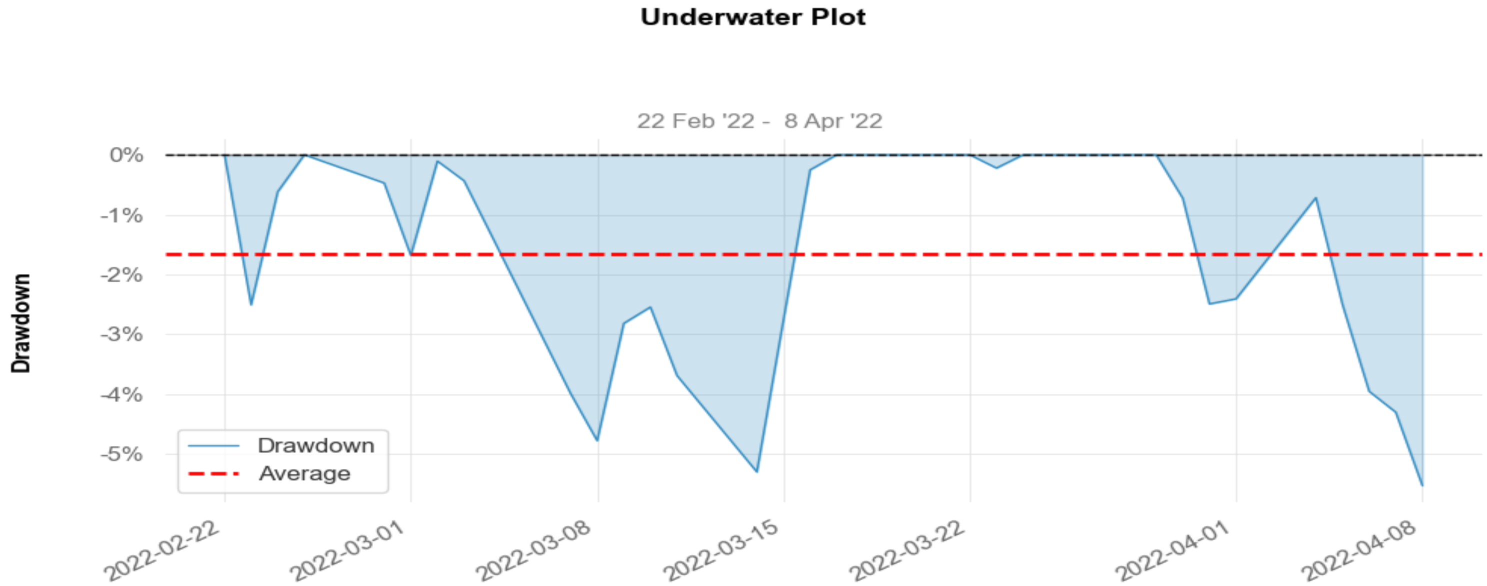
Alpha: -0.09

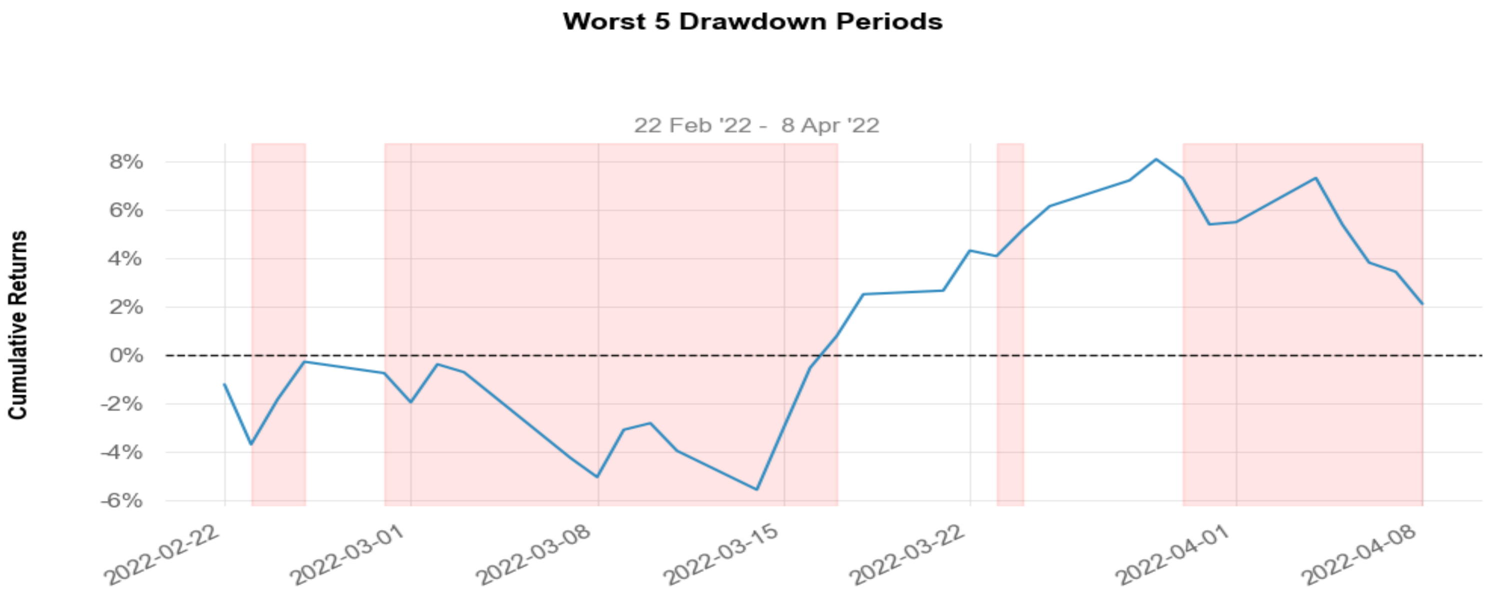
Beta: 1.02


EOY Returns vs Benchmark
2022 - 2022
Benchmark
Strategy
Returns
4%
3%
2%
1%
0%
2022

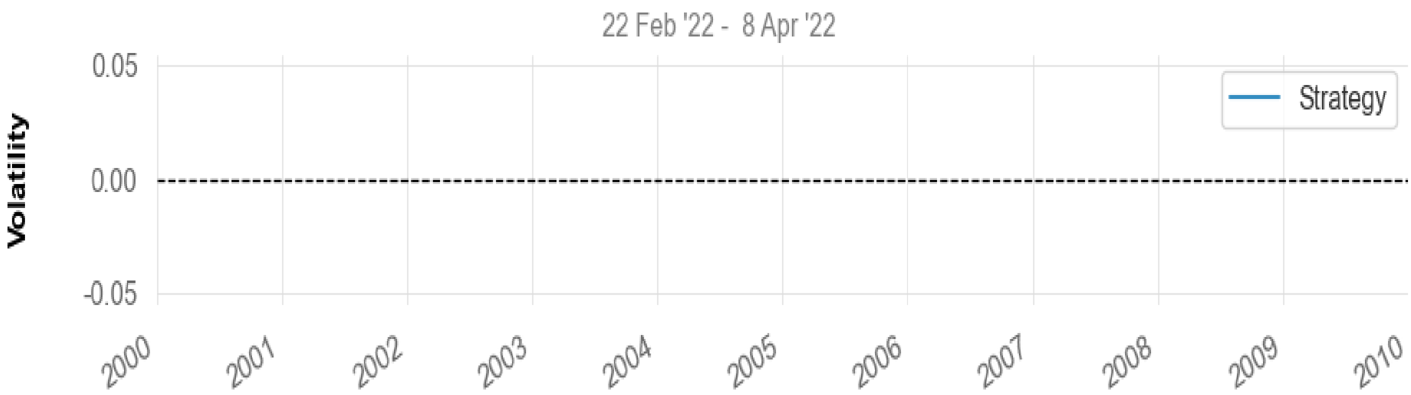

Cumulative Returns vs Benchmark
22 Feb '22 - 8 Apr '22
Benchmark
Strategy
Cumulative Returns
8%
6%
4%
2%
0%
-2%
-4%
-6%
2022-02-22
2022-03-01
2022-03-08
2022-03-15
2022-03-22
2022-04-01
2022-04-08


Monthly Returns (%)
Years
2022
0.00
-0.74
6.19
-3.12
0.00
0.00
0.00
0.00
0.00
0.00
0.00
0.00
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC
6%
4%
2%
0%
-2%

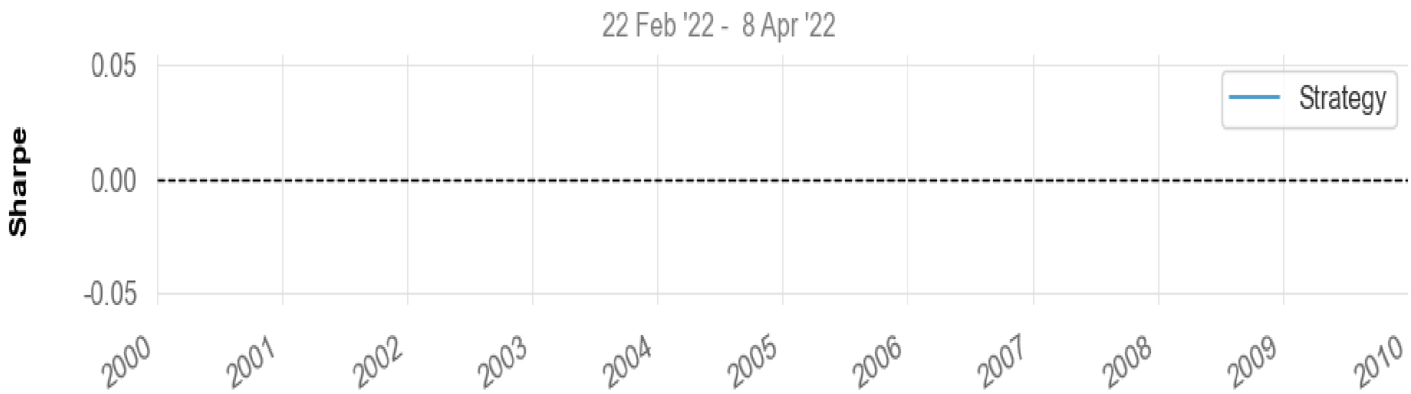

Underwater Plot
22 Feb '22 - 8 Apr '22
Drawdown
0%
-1%
-2%
-3%
-4%
-5%
Drawdown
Average
2022-02-22
2022-03-01
2022-03-08
2022-03-15
2022-03-22
2022-04-01
2022-04-08


Worst 5 Drawdown Periods
22 Feb '22 - 8 Apr '22
Cumulative Returns
8%
6%
4%
2%
0%
-2%
-4%
-6%
2022-02-22
2022-03-01
2022-03-08
2022-03-15
2022-03-22
2022-04-01
2022-04-08

Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark