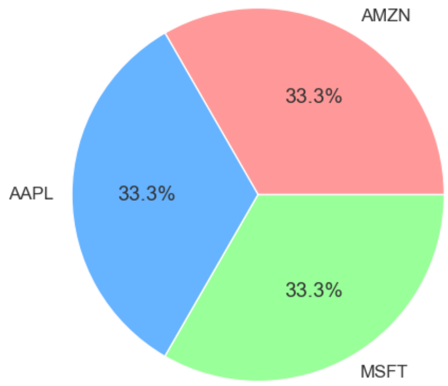
EMPYRIAL

Report



Start date: 2018-03-18

End date: 2022-03-21

Annual return: 30.15%

Cumulative return: 185.77%

Annual volatility: 25.84 %

Winning day ratio: 56.08

Sharpe ratio: 1.15

Calmar ratio: 1.14

Information ratio: 0.0

Stability: 0.94

Max drawdown: -26.31 %

Sortino ratio: 1.67

Skew: -0.13

Kurtosis: 4.67

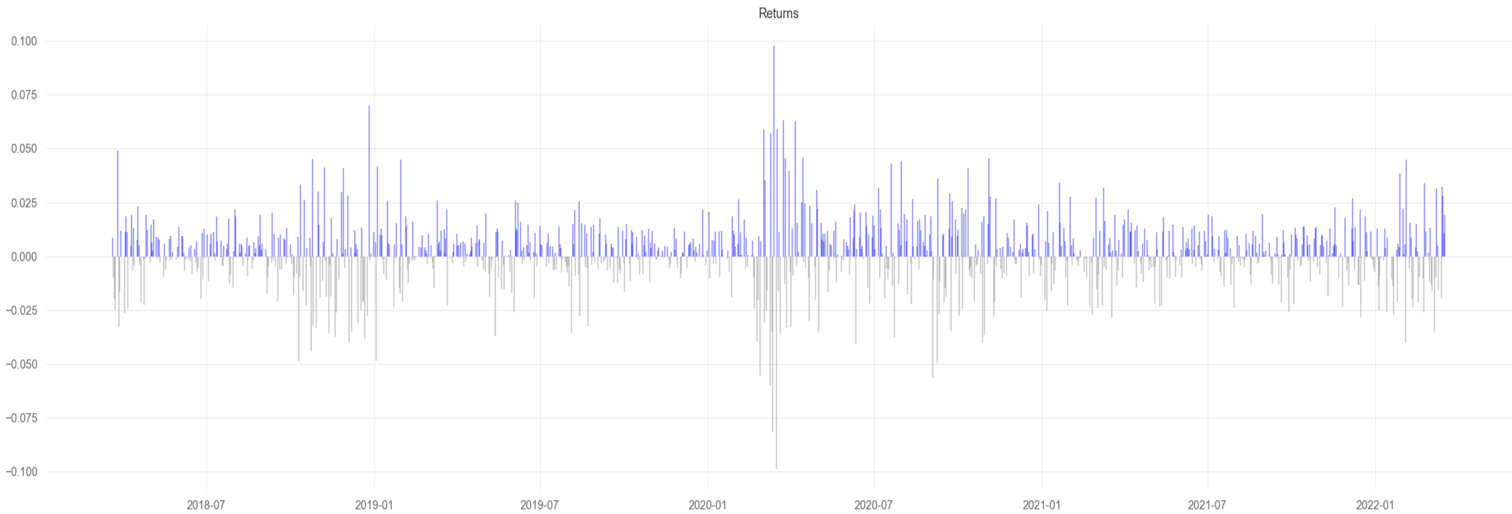
Tail ratio: 0.98

Common sense ratio: 1.2

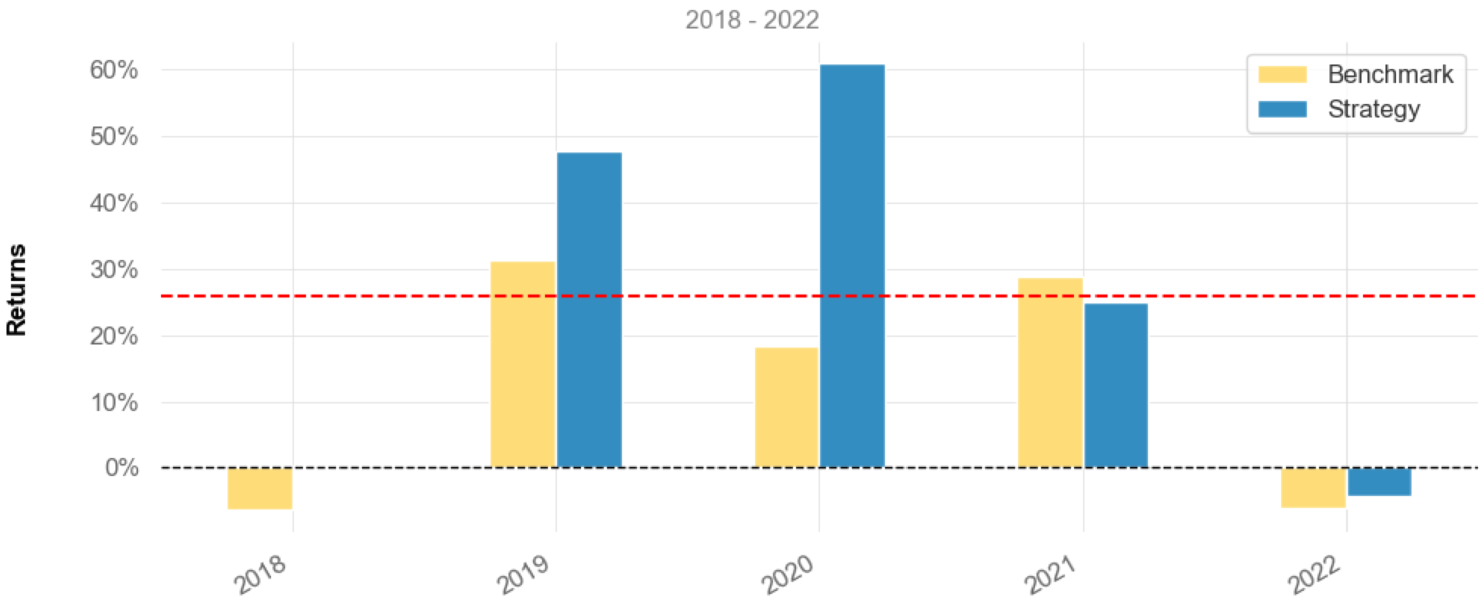
Daily value at risk: -3.0 %

Alpha: 0.14

Beta: 1.03



EOY Returns vs Benchmark

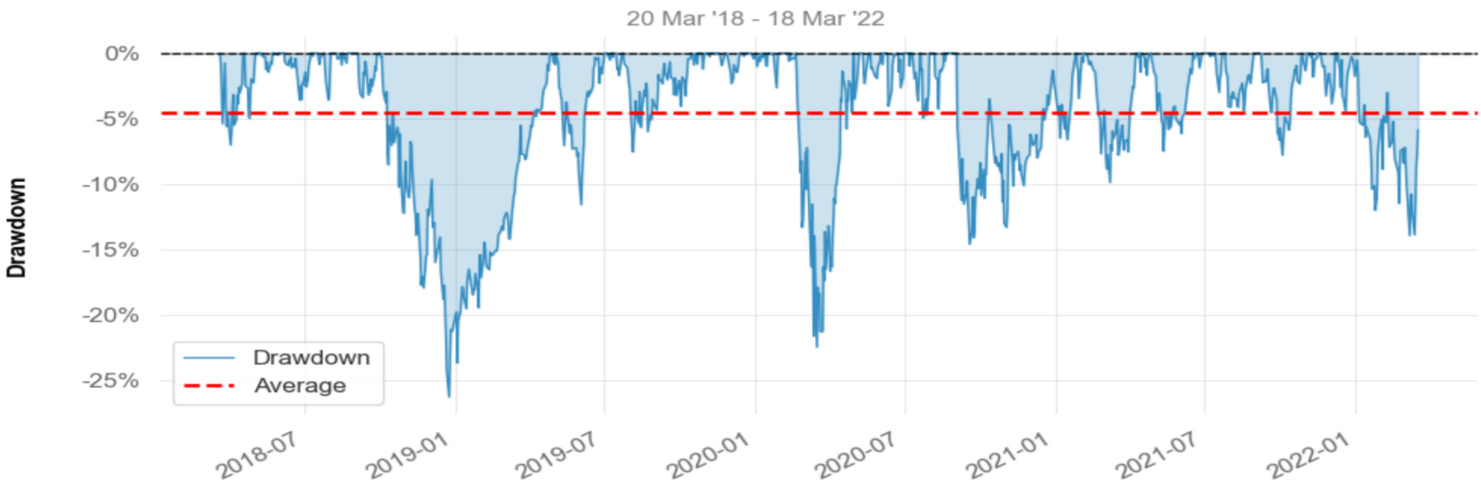


Cumulative Returns vs Benchmark

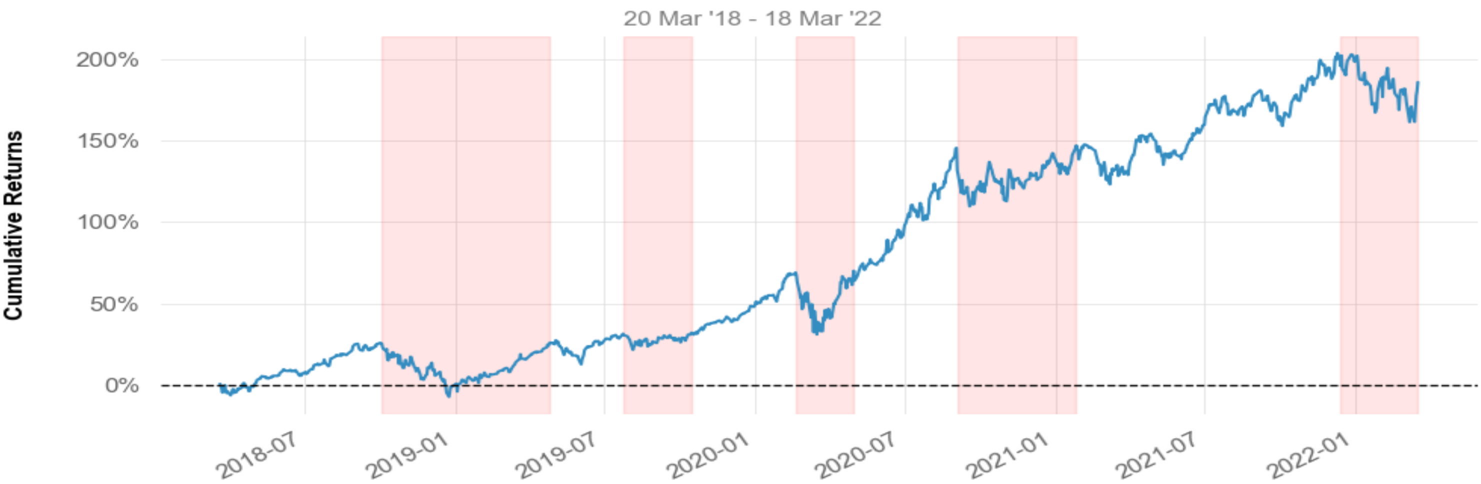
Monthly Returns (%)

Years	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC
2018	0.00	0.00	-3.66	2.82	7.08	0.95	4.51	11.75	0.20	-9.12	-2.82	-9.29
2019	6.16	2.23	7.08	7.37	-7.55	8.40	2.38	-1.47	1.75	4.95	4.51	4.99
2020	6.62	-6.65	-1.29	16.75	2.93	11.62	9.56	12.29	-7.62	-3.89	6.02	5.46
2021	-0.13	-3.33	0.75	7.99	-3.85	7.55	2.56	4.44	-5.61	7.74	4.31	1.23
2022	-3.96	-1.74	1.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00

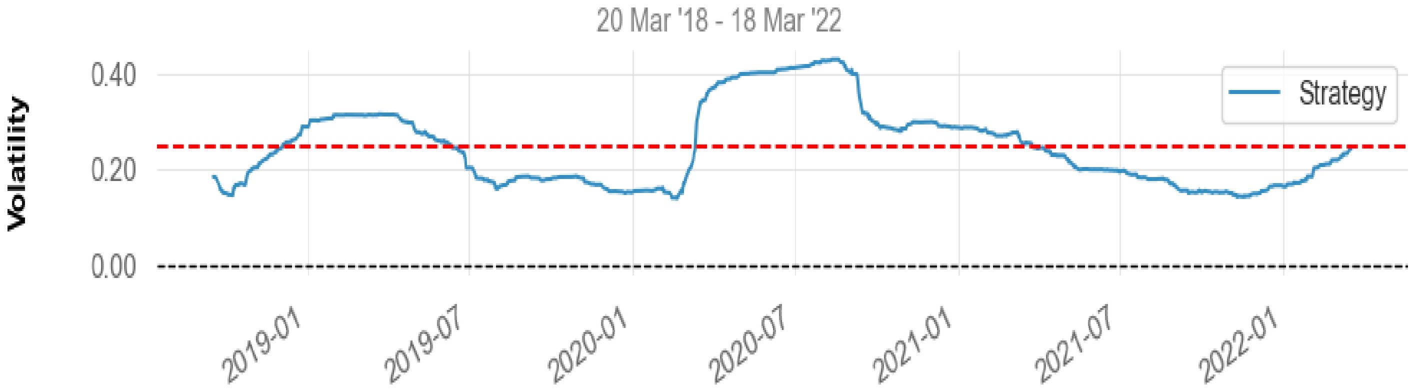
Underwater Plot



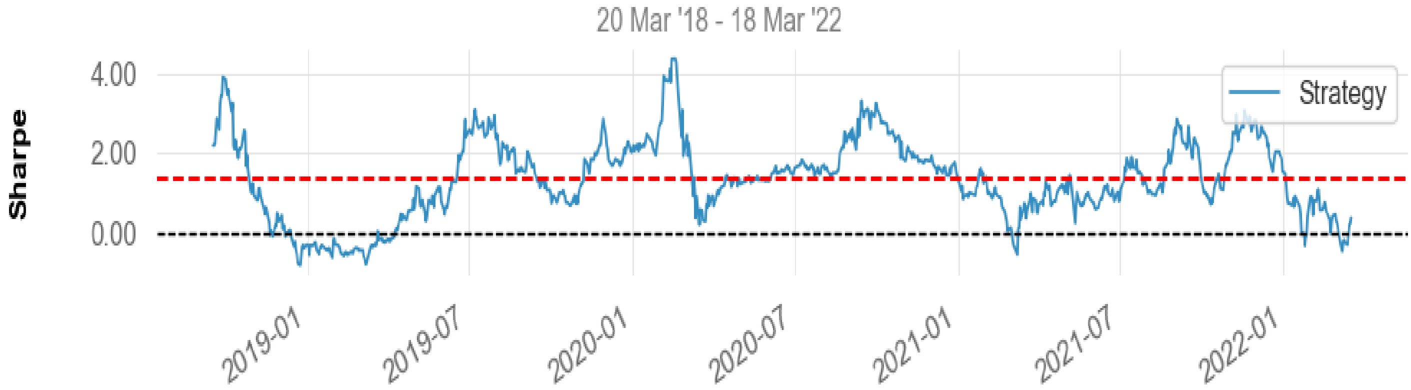
Worst 5 Drawdown Periods



Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)



Rolling Beta to Benchmark