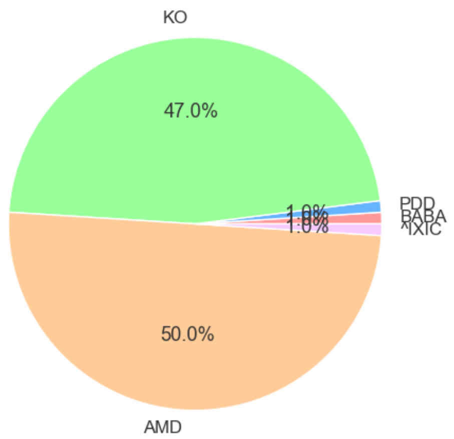
EMPYRIAL

Report



Start date: 2018-01-01

End date: 2022-11-05

Annual return: 32.19%

Cumulative return: 284.38%

Annual volatility: 34.08 %

Winning day ratio: 53.78

Sharpe ratio: 0.99

Calmar ratio: 0.81

Information ratio: 0.0

Stability: 0.92

Max drawdown: -39.78 %

Sortino ratio: 1.46

Skew: -0.04

Kurtosis: 3.58

Tail ratio: 1.0

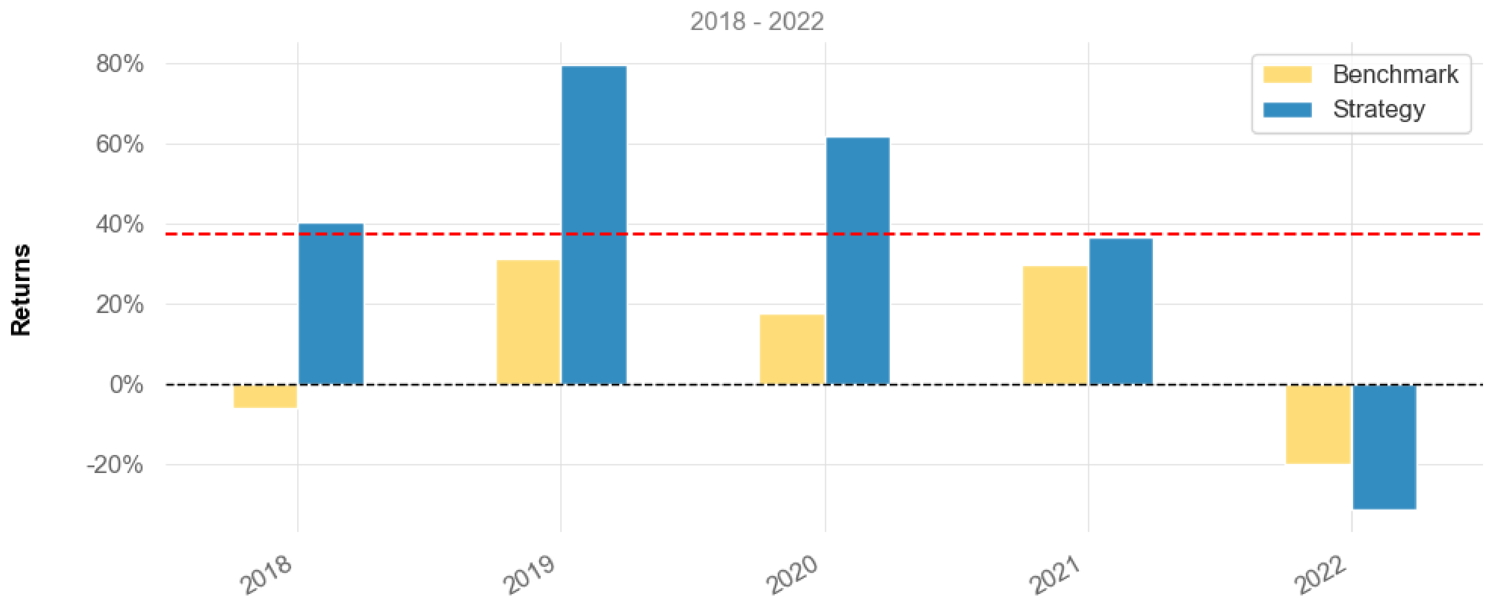
Common sense ratio: 1.19

Daily value at risk: -3.0 %

Alpha: 0.24

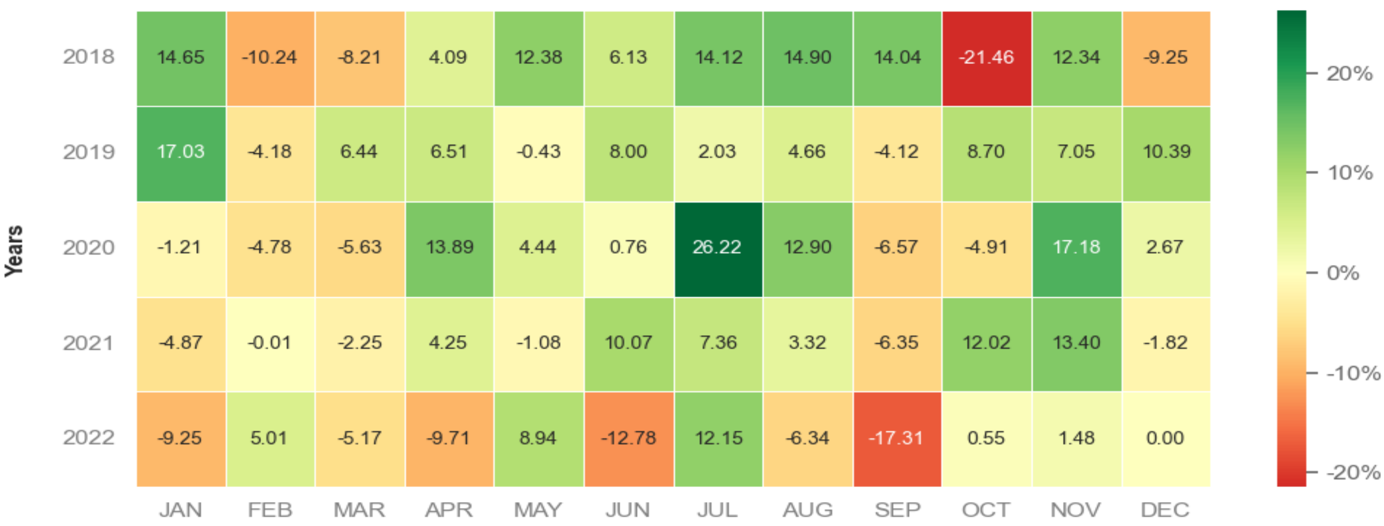
Beta: 1.18

EOY Returns vs Benchmark

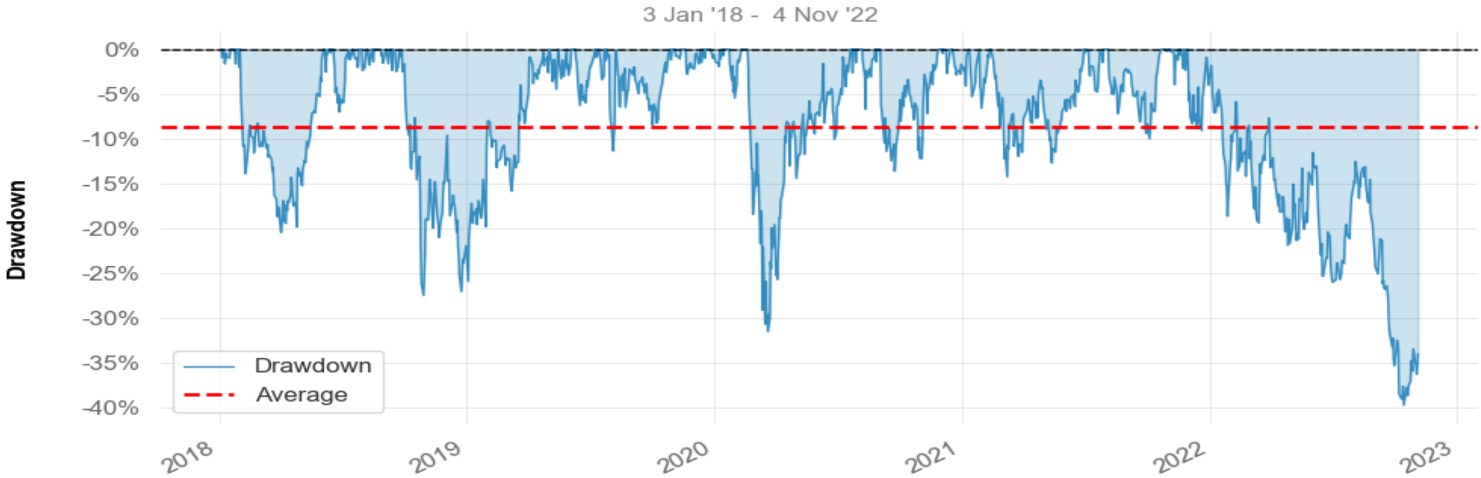


Cumulative Returns vs Benchmark

Monthly Returns (%)

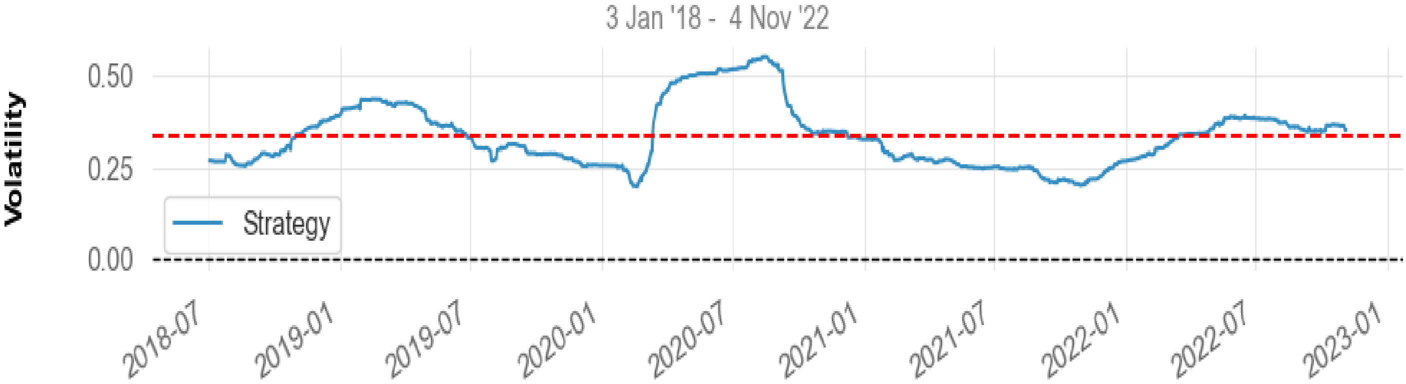


Underwater Plot



Worst 5 Drawdown Periods

Rolling Volatility (6-Months)



Rolling Sharpe (6-Months)

Rolling Beta to Benchmark