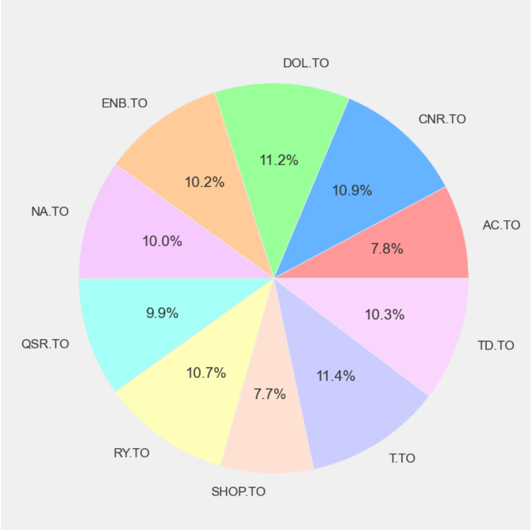
EMPYRIAL

Report



Start date: 2018-08-08

End date: 2023-07-29

Annual return: 11.9%

Cumulative return: 74.55%

Annual volatility: 22.91 %

Winning day ratio: 54.57

Sharpe ratio: 0.61

Calmar ratio: 0.22

Information ratio: 0.0

Stability: 0.57

Max drawdown: -36.61 %

Sortino ratio: 0.86

Skew: -0.4

Kurtosis: 17.37

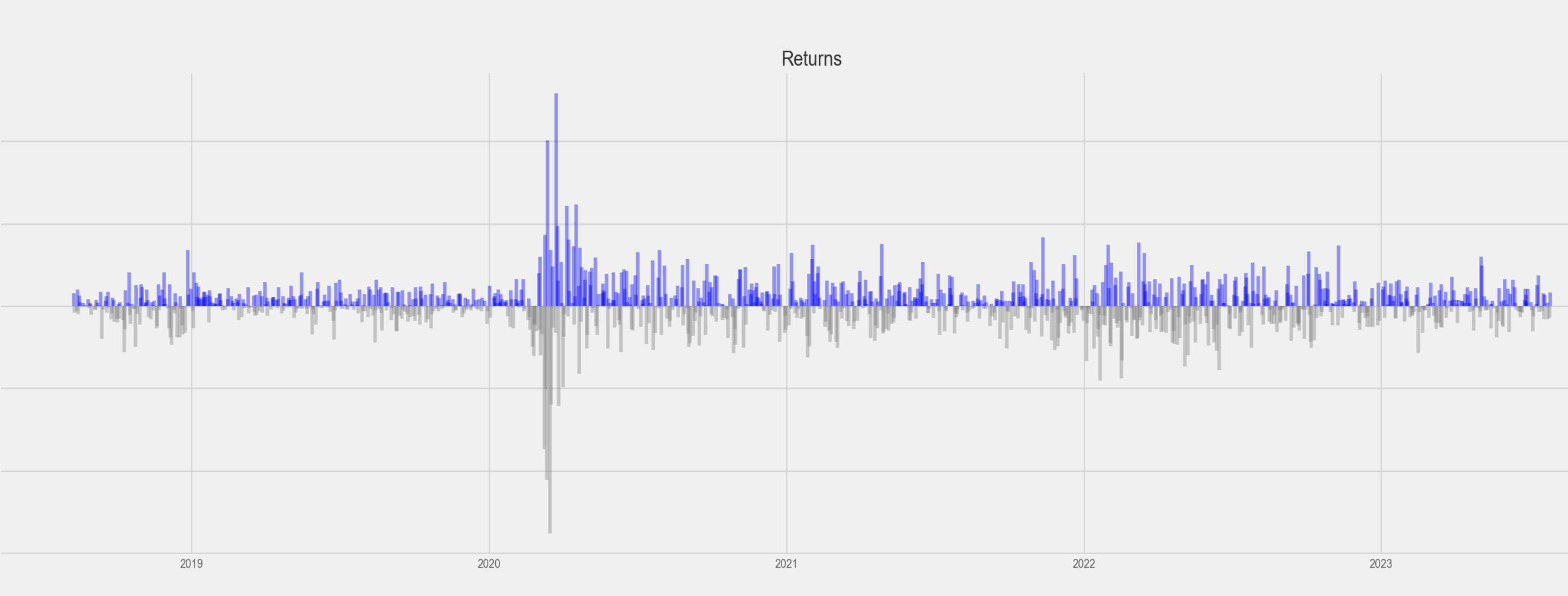
Tail ratio: 1.03

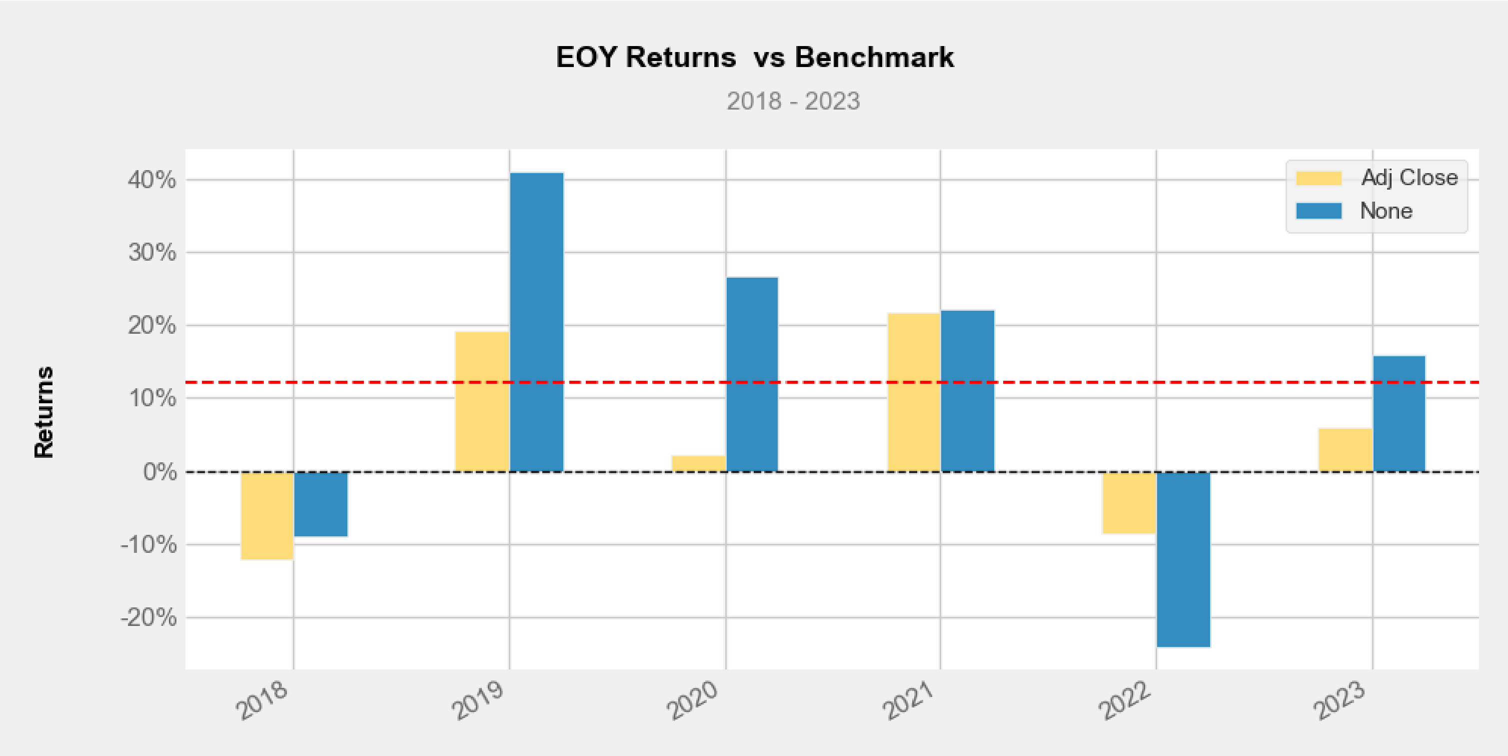
Common sense ratio: 1.15

Daily value at risk: -2.0 %

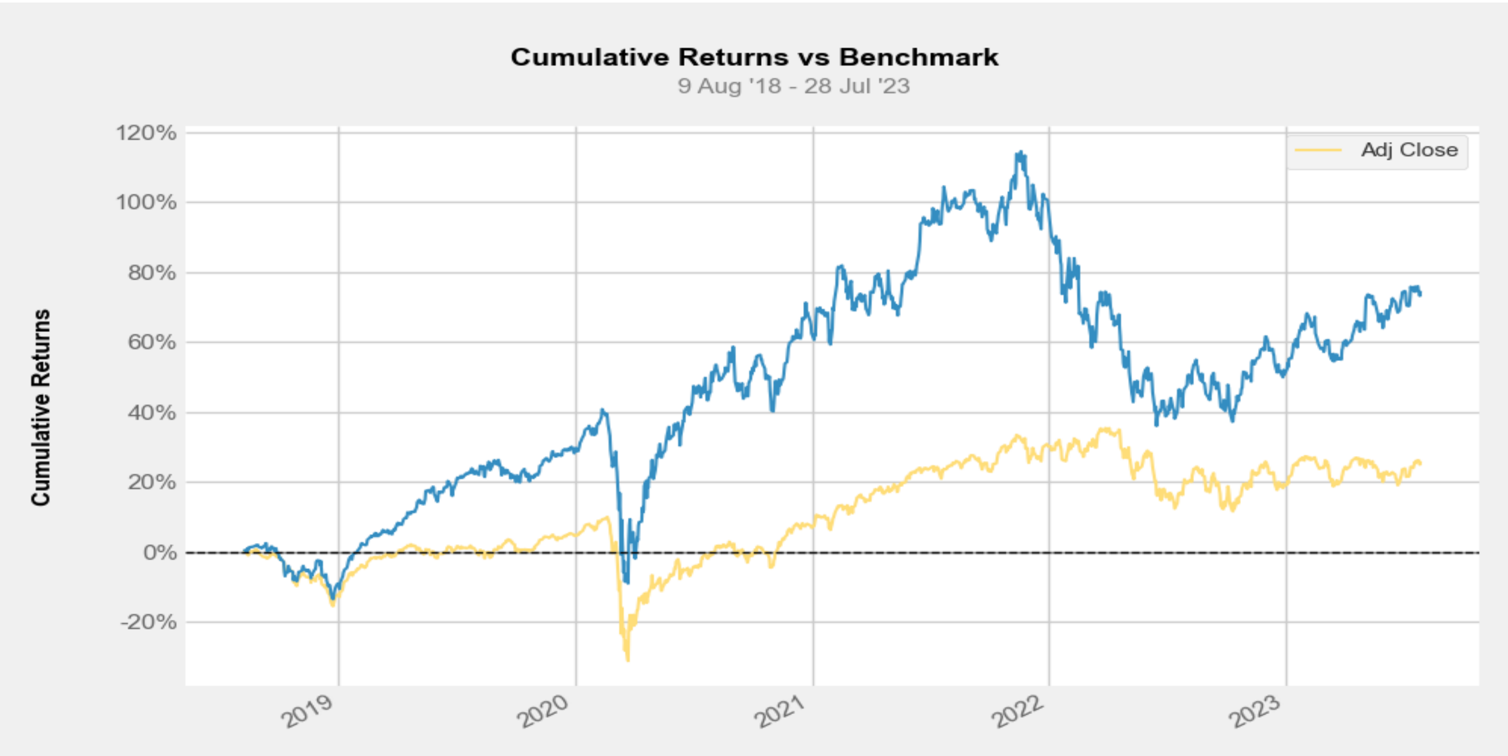
Alpha: 0.08

Beta: 1.05

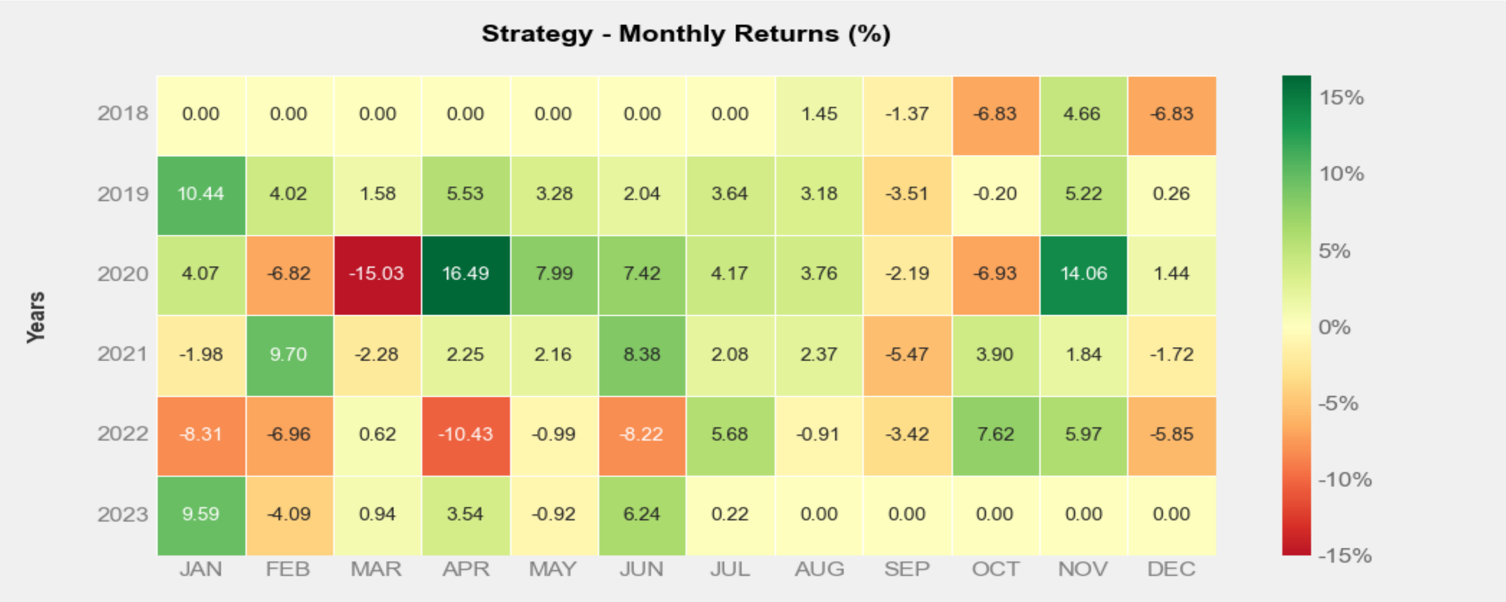


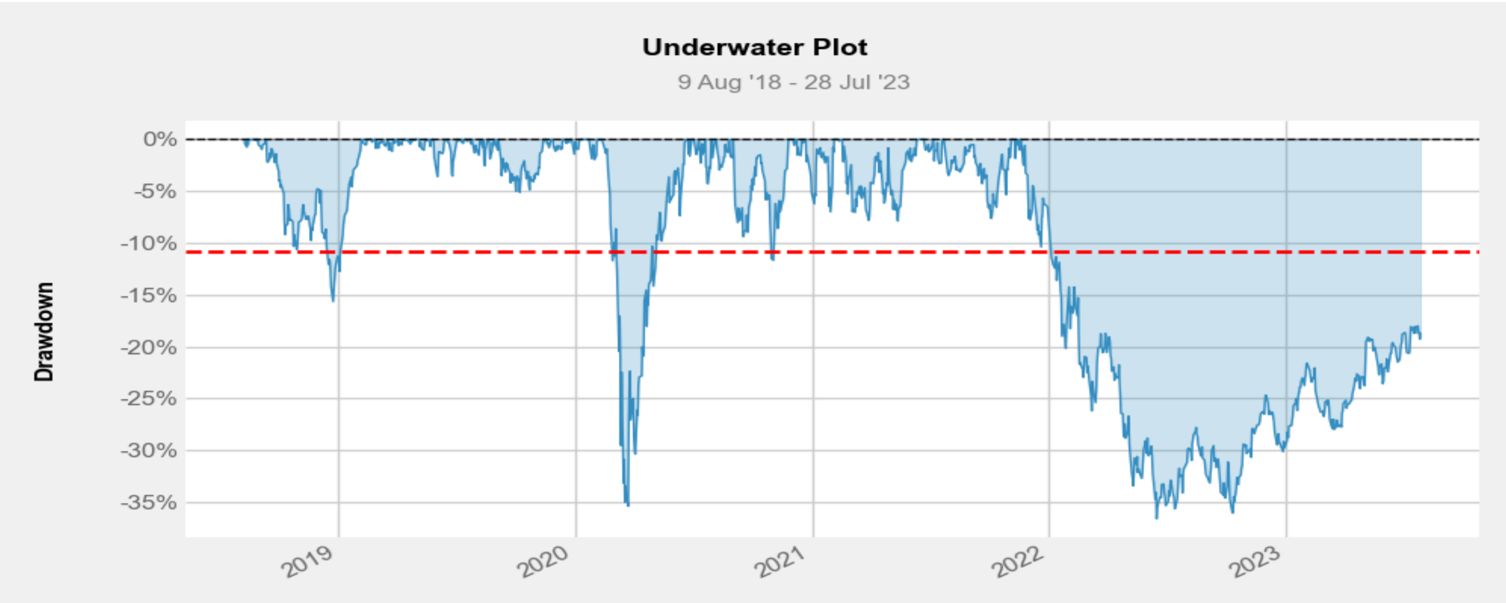


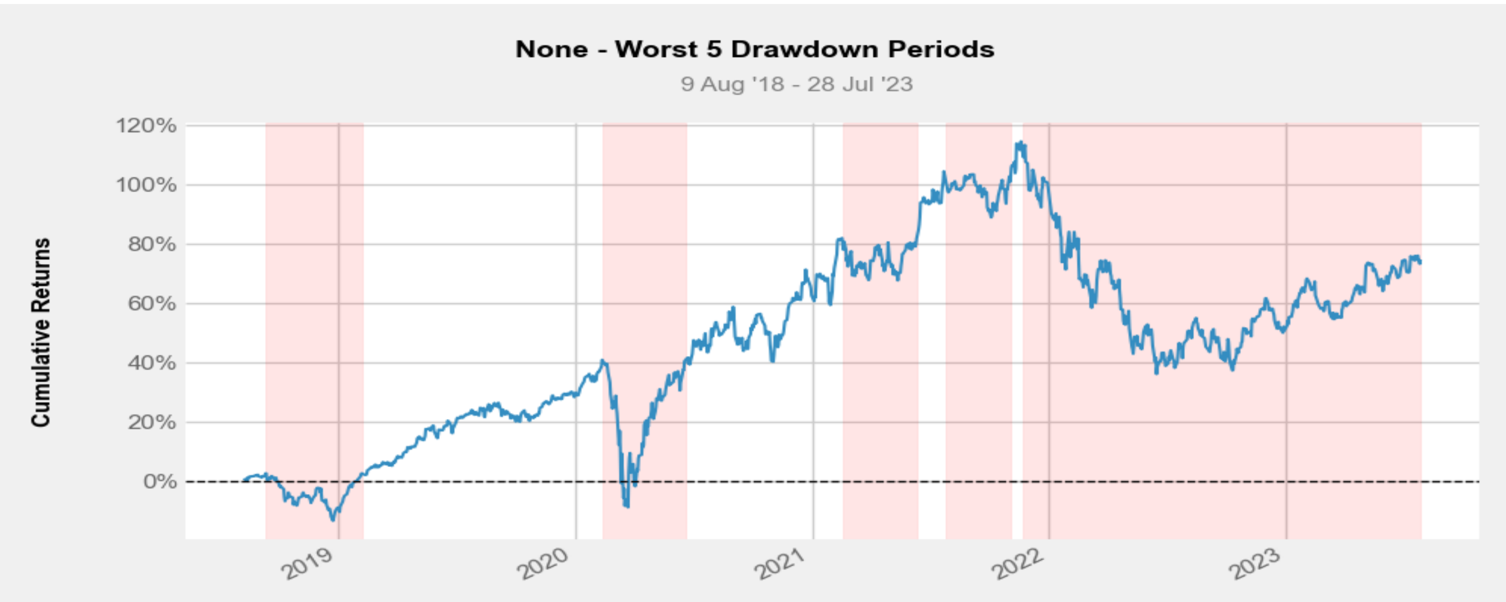
EOY Returns vs Benchmark
2018 - 2023
Returns
40%
30%
20%
10%
0%
-10%
-20%
2018
2019
2020
2021
2022
2023
Adj Close
None

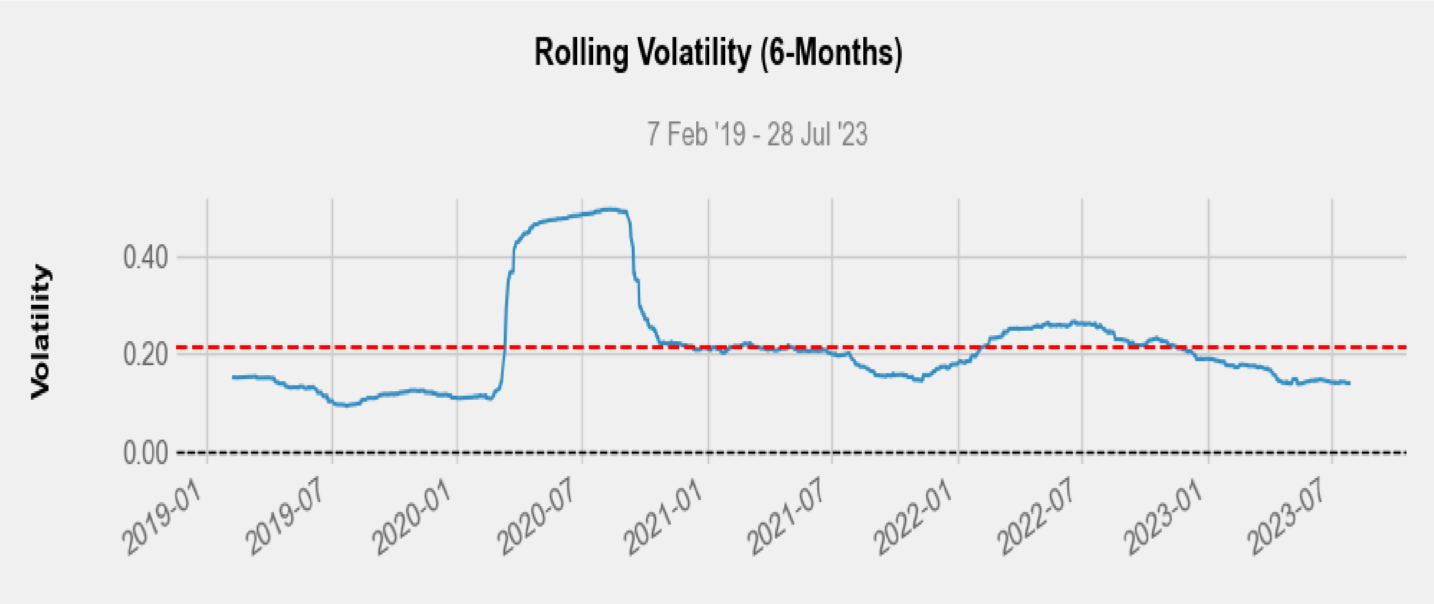


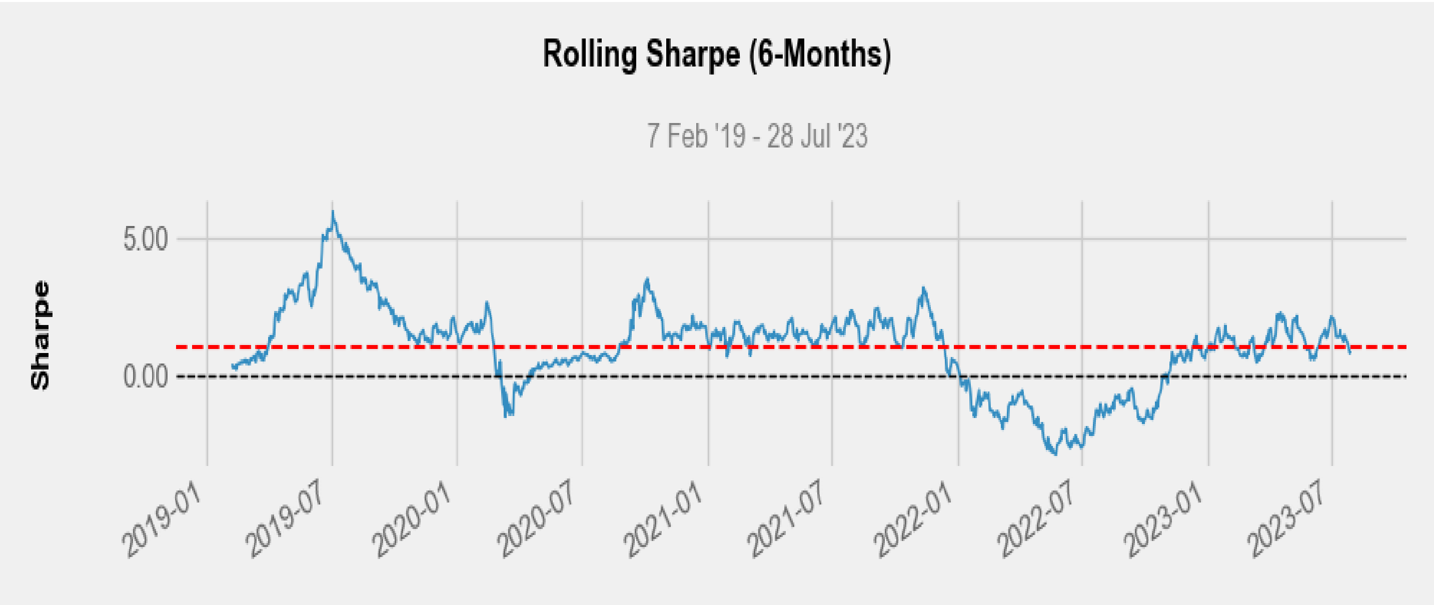
Cumulative Returns vs Benchmark
9 Aug '18 - 28 Jul '23
Cumulative Returns
120%
100%
80%
60%
40%
20%
0%
-20%
2019
2020
2021
2022
2023
Adj Close

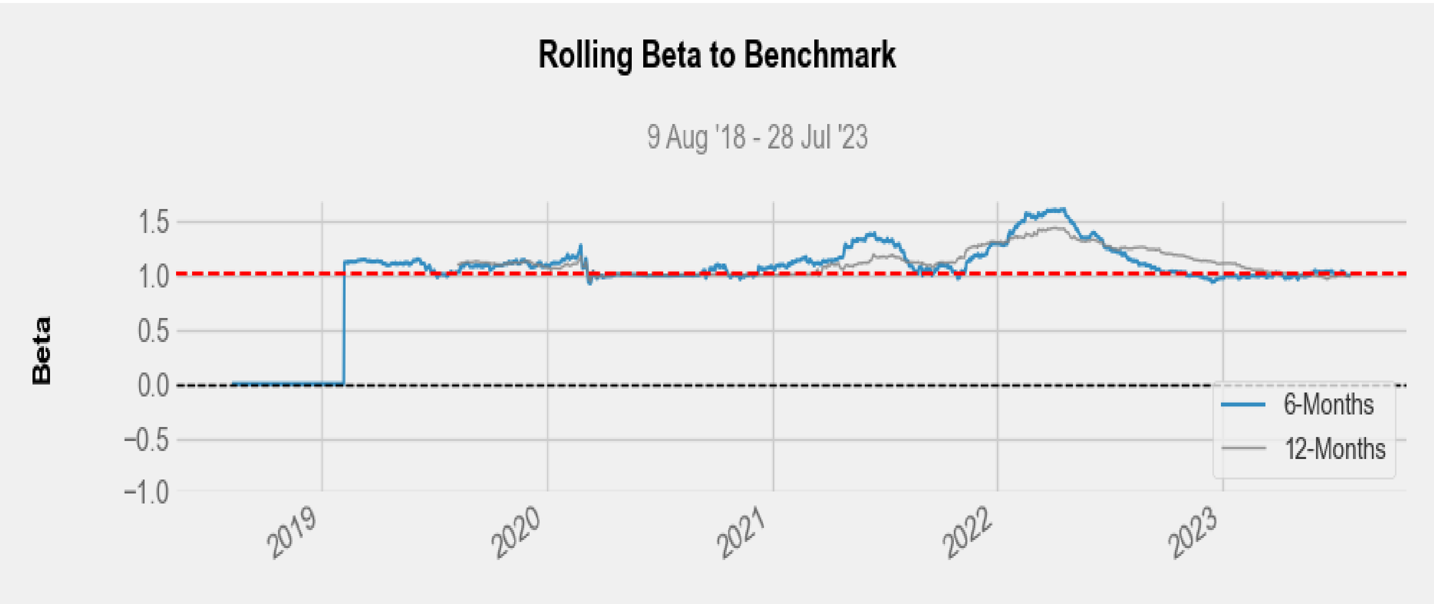

Strategy - Monthly Returns (%)
Years
2018 0.00 0.00 0.00 0.00 0.00 0.00 0.00 1.45 -1.37 -6.83 4.66 -6.83
2019 10.44 4.02 1.58 5.53 3.28 2.04 3.64 3.18 -3.51 -0.20 5.22 0.26
2020 4.07 -6.82 -15.03 16.49 7.99 7.42 4.17 3.76 -2.19 -6.93 14.06 1.44
2021 -1.98 9.70 -2.28 2.25 2.16 8.38 2.08 2.37 -5.47 3.90 1.84 -1.72
2022 -8.31 -6.96 0.62 -10.43 -0.99 -8.22 5.68 -0.91 -3.42 7.62 5.97 -5.85
2023 9.59 -4.09 0.94 3.54 -0.92 6.24 0.22 0.00 0.00 0.00 0.00 0.00
JAN FEB MAR APR MAY JUN JUL AUG SEP OCT NOV DEC
15%
10%
5%
0%
-5%
-10%
-15%


Underwater Plot
9 Aug '18 - 28 Jul '23
Drawdown
0%
-5%
-10%
-15%
-20%
-25%
-30%
-35%
2019
2020
2021
2022
2023


None - Worst 5 Drawdown Periods
9 Aug '18 - 28 Jul '23
Cumulative Returns
120%
100%
80%
60%
40%
20%
0%
2019
2020
2021
2022
2023


Rolling Volatility (6-Months)
7 Feb '19 - 28 Jul '23
Volatility
0.40
0.20
0.00
2019-01
2019-07
2020-01
2020-07
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07


Rolling Sharpe (6-Months)
7 Feb '19 - 28 Jul '23
Sharpe
5.00
0.00
2019-01
2019-07
2020-01
2020-07
2021-01
2021-07
2022-01
2022-07
2023-01
2023-07


Rolling Beta to Benchmark
9 Aug '18 - 28 Jul '23
Beta
1.5
1.0
0.5
0.0
−0.5
−1.0
2019
2020
2021
2022
2023
6-Months
12-Months