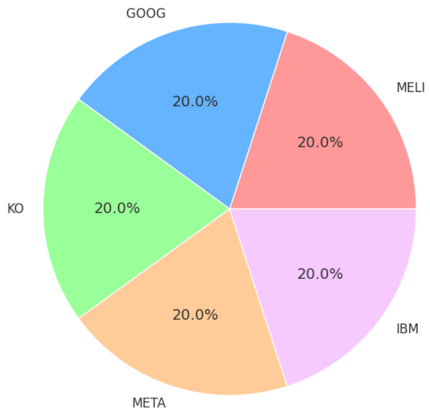
EMPYRIAL

Report



Start date: 2023-01-01

End date: 2024-05-14

Annual return: 66.85%

Cumulative return: 99.91%

Annual volatility: 21.97 %

Winning day ratio: 55.72

Sharpe ratio: 2.44

Calmar ratio: 4.56

Information ratio: 0.01

Stability: 0.95

Max drawdown: -9.28 %

Sortino ratio: 4.02

Skew: 0.36

Kurtosis: 3.37

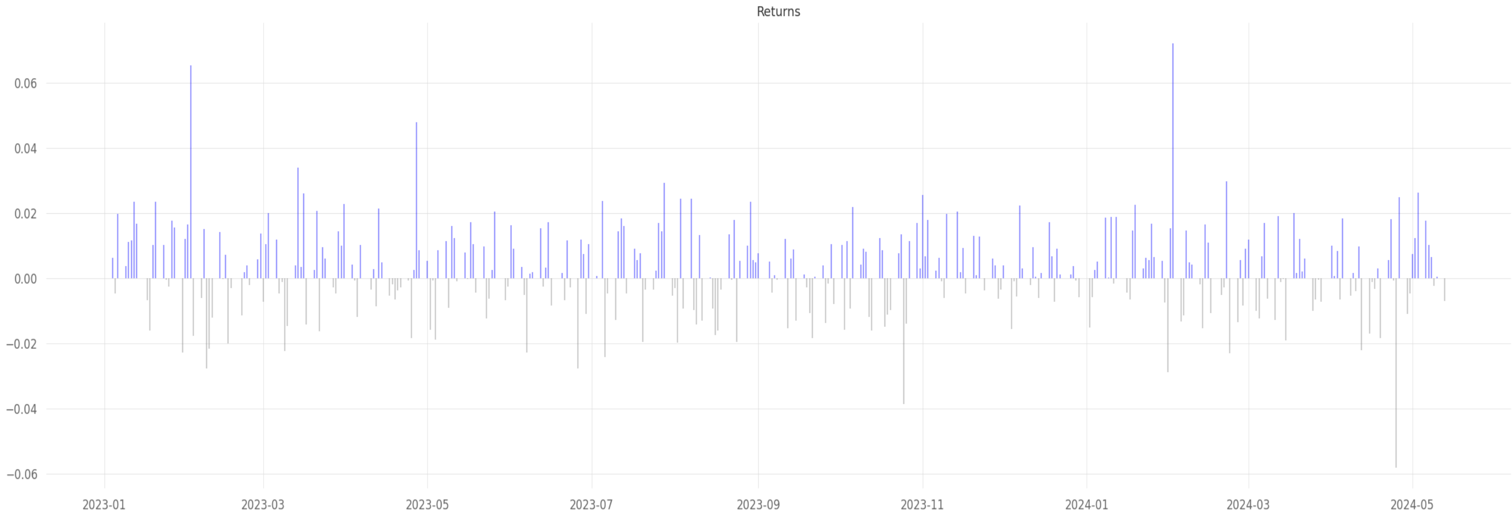
Tail ratio: 1.18

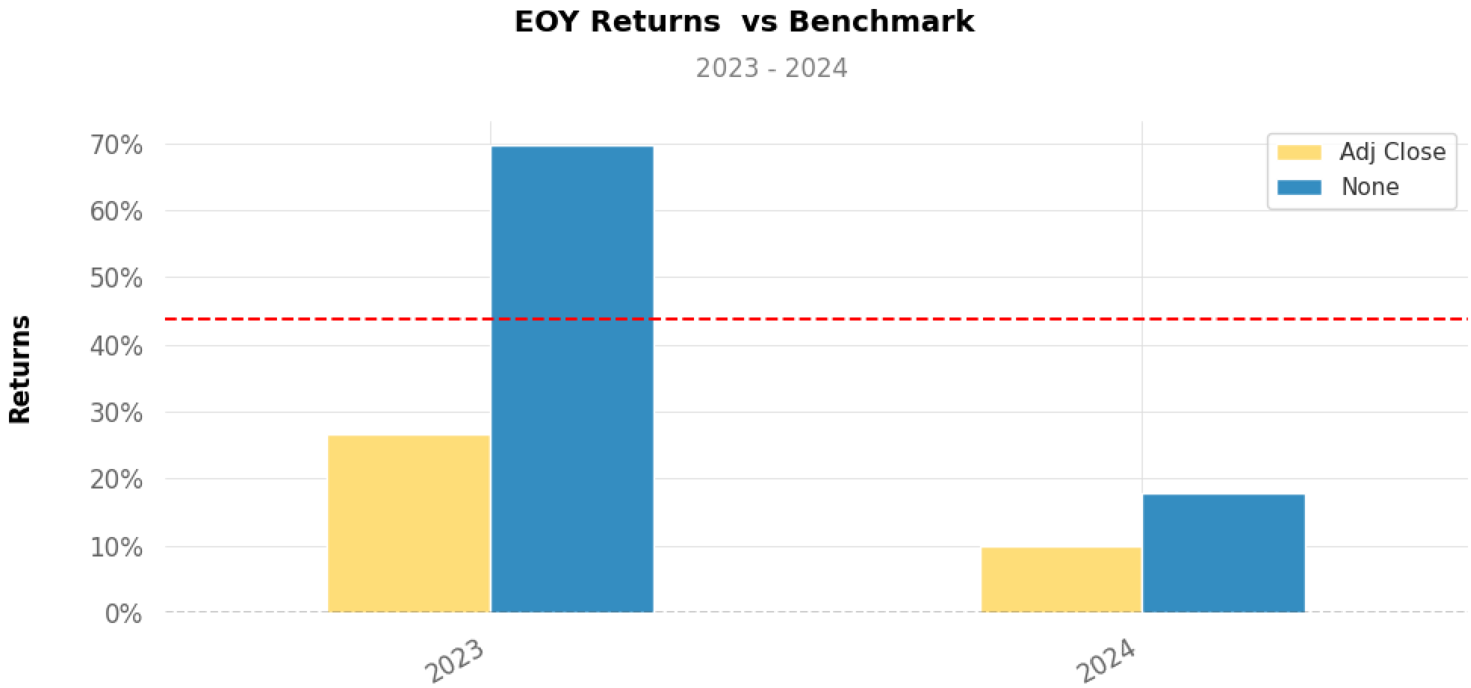
Common sense ratio: 1.77

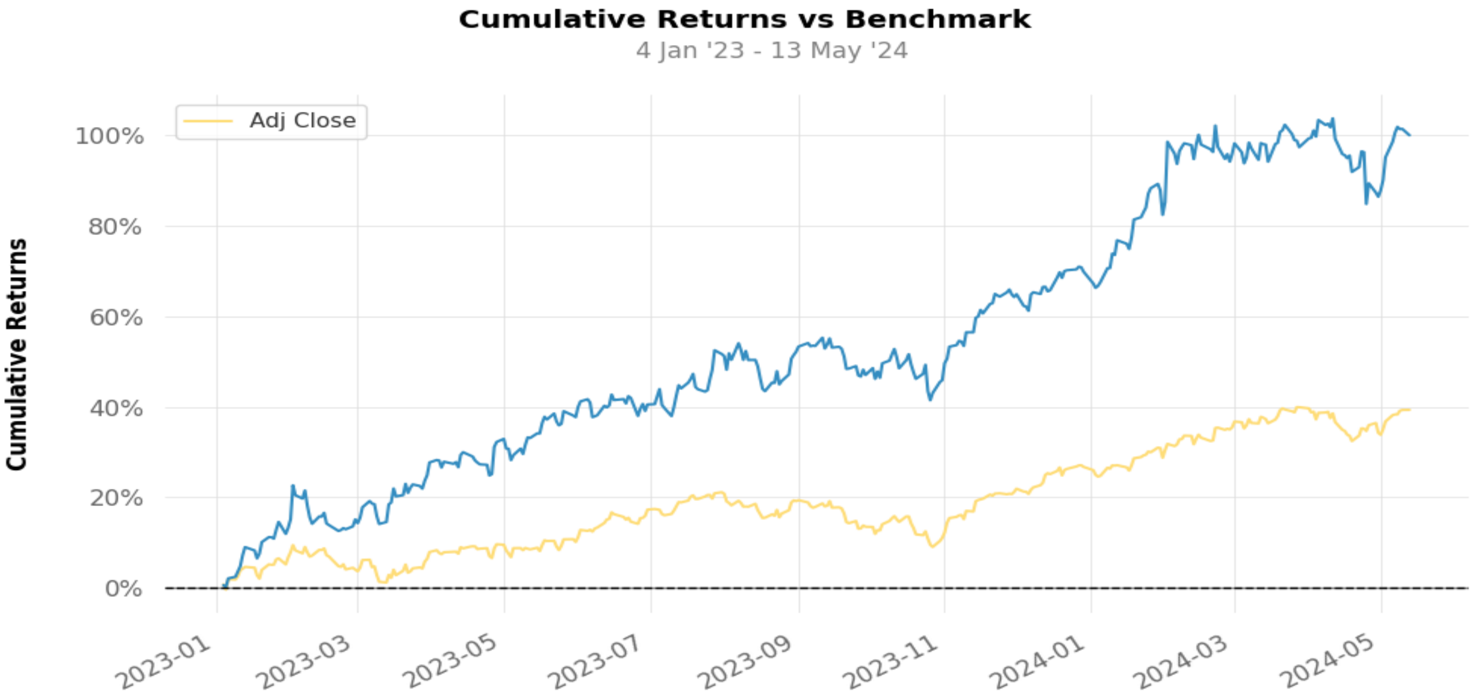
Daily value at risk: -2.0 %

Alpha: 0.23

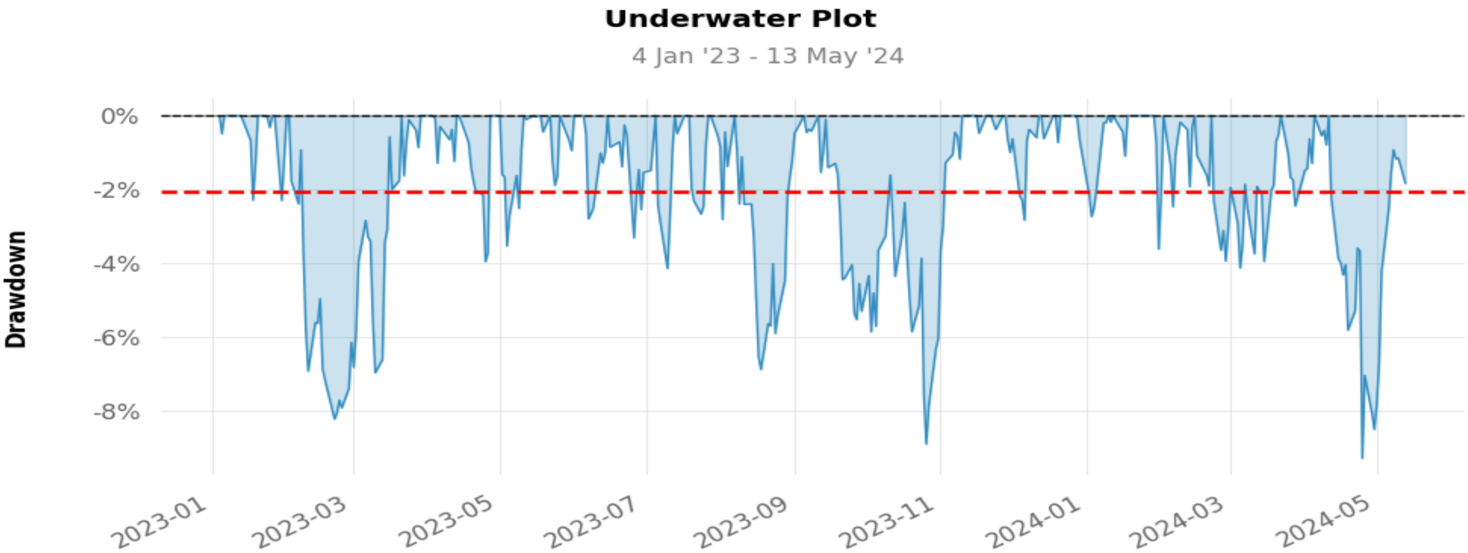
Beta: 1.3

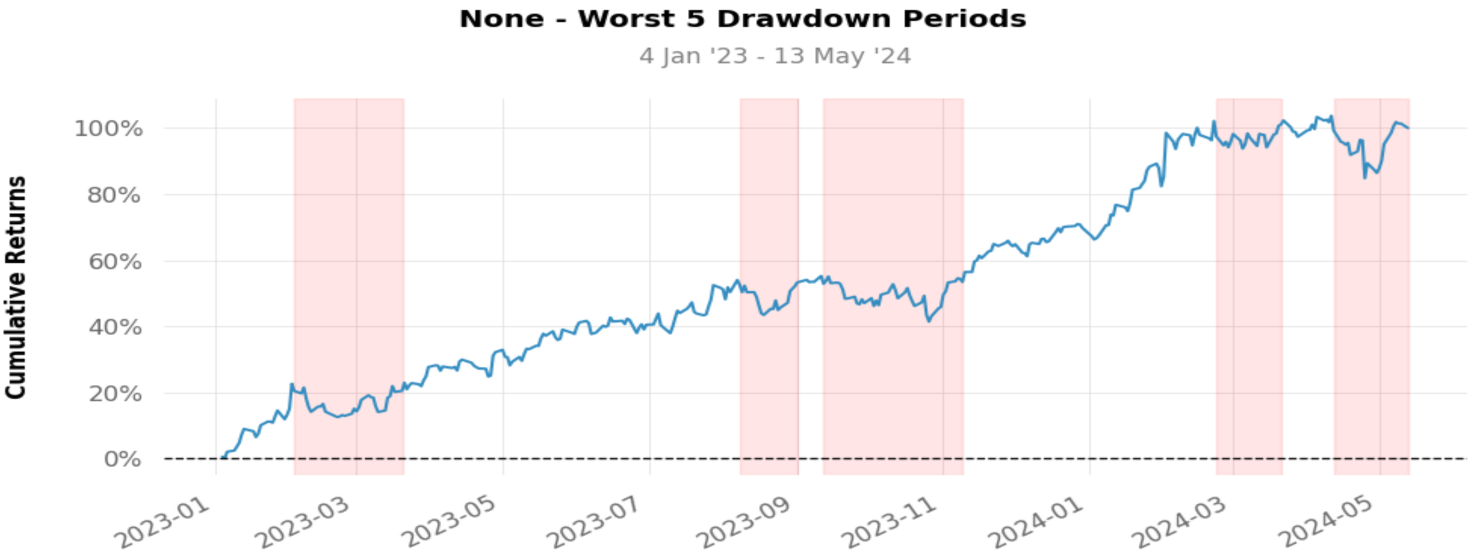



EOY Returns vs Benchmark
2023 - 2024
Returns
70%
60%
50%
40%
30%
20%
10%
0%
2023
2024
Adj Close
None


Cumulative Returns vs Benchmark
4 Jan '23 - 13 May '24
Cumulative Returns
100%
80%
60%
40%
20%
0%
Adj Close
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05

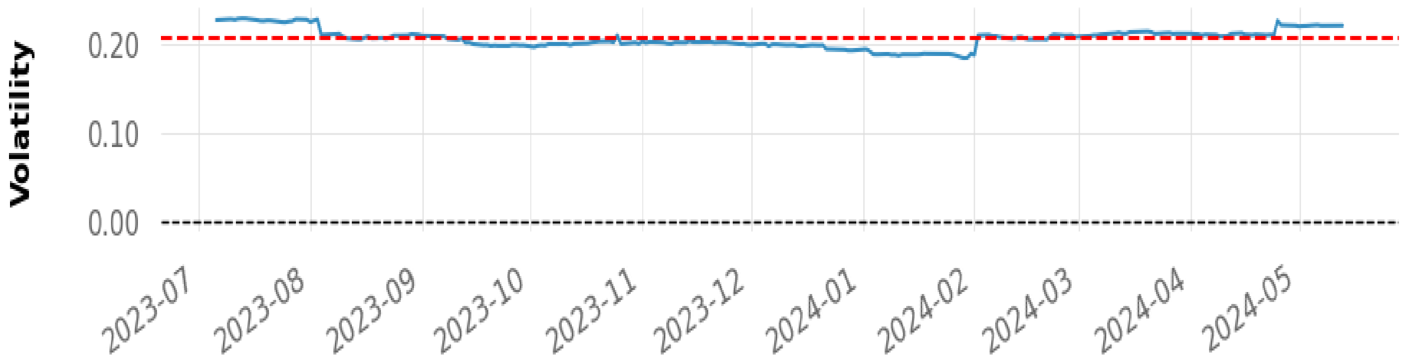

Strategy - Monthly Returns (%)
Years
2023
2024
13.28
1.62
10.92
3.54
4.15
2.03
7.92
0.33
-3.37
-0.78
12.58
3.40
7.40
7.39
0.75
-5.54
7.28
0.00
0.00
0.00
0.00
0.00
0.00
0.00
JAN
FEB
MAR
APR
MAY
JUN
JUL
AUG
SEP
OCT
NOV
DEC
12%
10%
8%
5%
2%
0%
-2%
-5%


Underwater Plot
4 Jan '23 - 13 May '24
Drawdown
0%
-2%
-4%
-6%
-8%
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05


None - Worst 5 Drawdown Periods
4 Jan '23 - 13 May '24
Cumulative Returns
100%
80%
60%
40%
20%
0%
2023-01
2023-03
2023-05
2023-07
2023-09
2023-11
2024-01
2024-03
2024-05

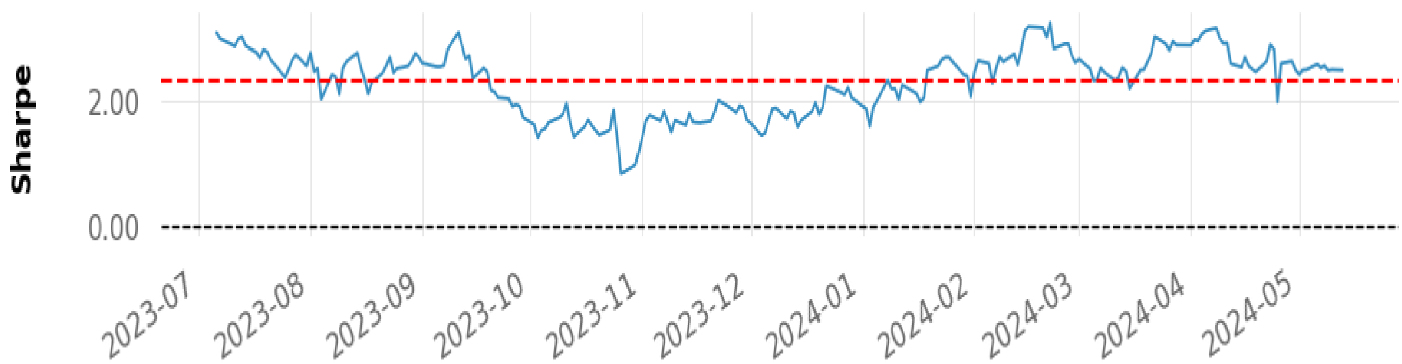
Rolling Volatility (6-Months)

6 Jul '23 - 13 May '24



Rolling Sharpe (6-Months)

6 Jul '23 - 13 May '24



Rolling Beta to Benchmark

4 Jan '23 - 13 May '24