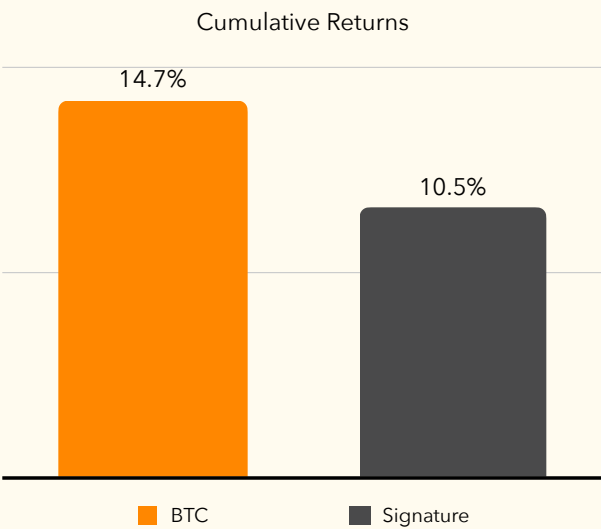


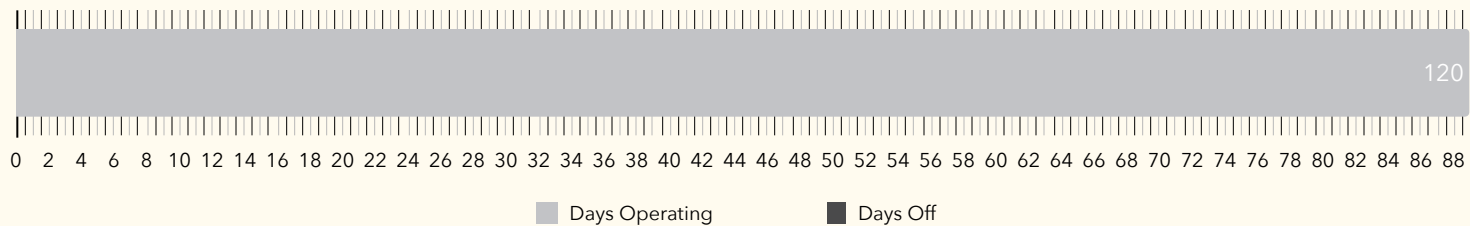
Overview

CAPSFUND SIGNATURE Fund
February 2023 - April 2023 Performance report

Total AUM	\$*****
Change	\$***** ↑
% Change	10.5% ↑
% Change (BTC)	14.7% ↑
% Outperformance	-4.20% ↓



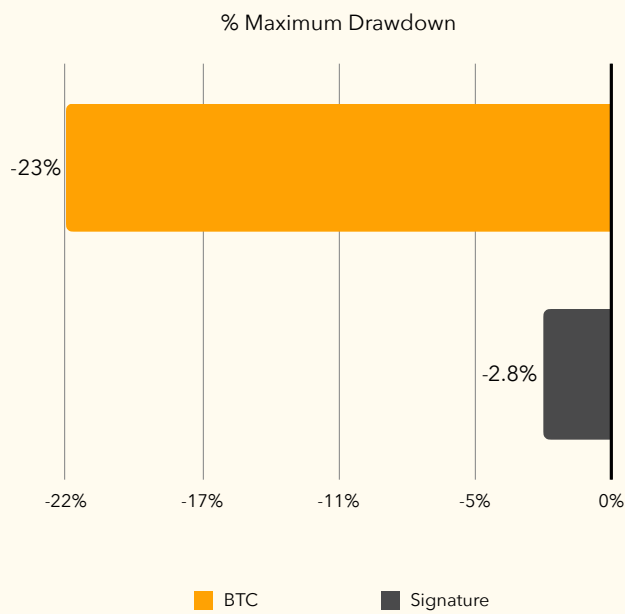
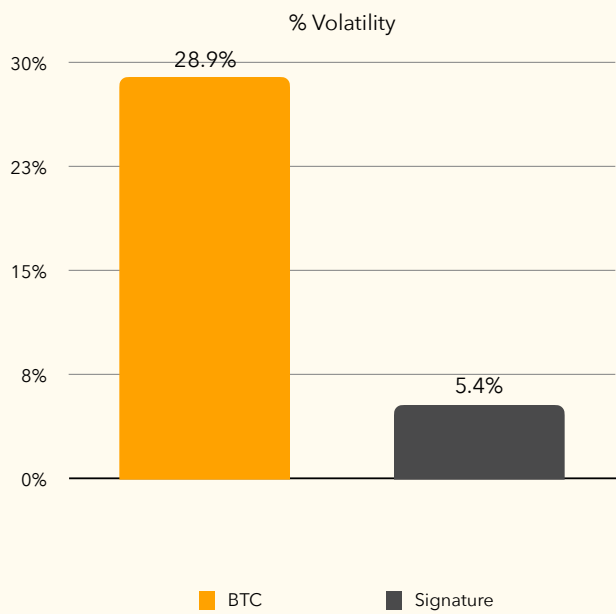
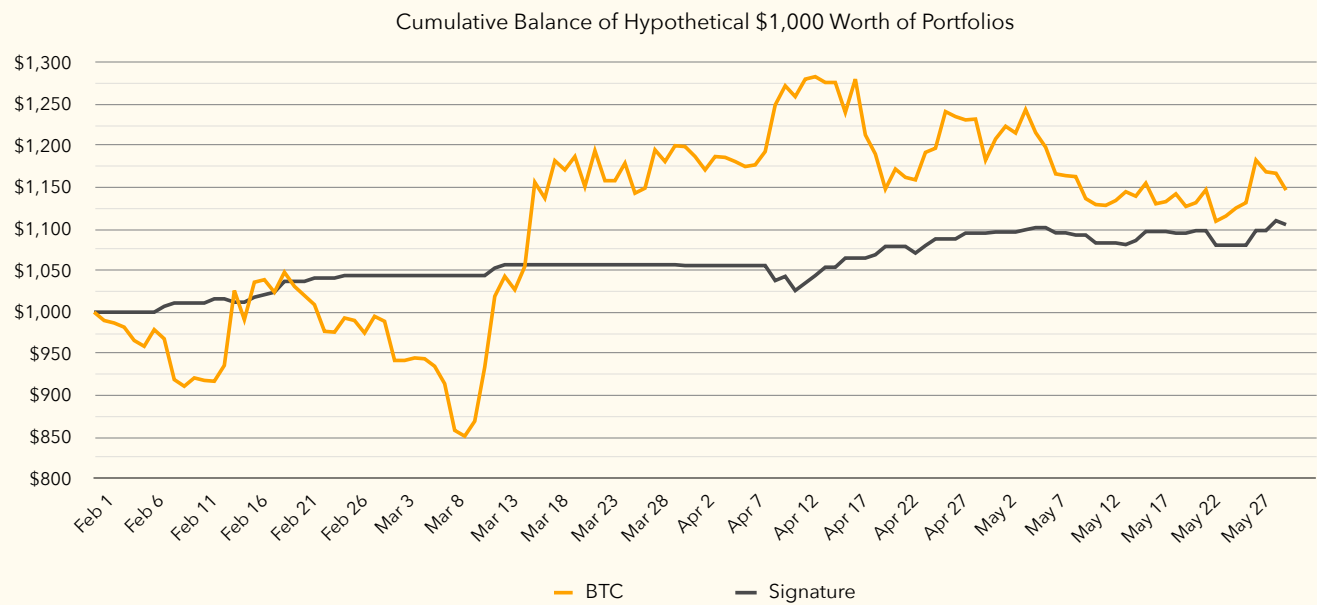
Signature Fund’s Operating Days (Feb 2023)



Technical Information

CAPSFUND SIGNATURE Fund

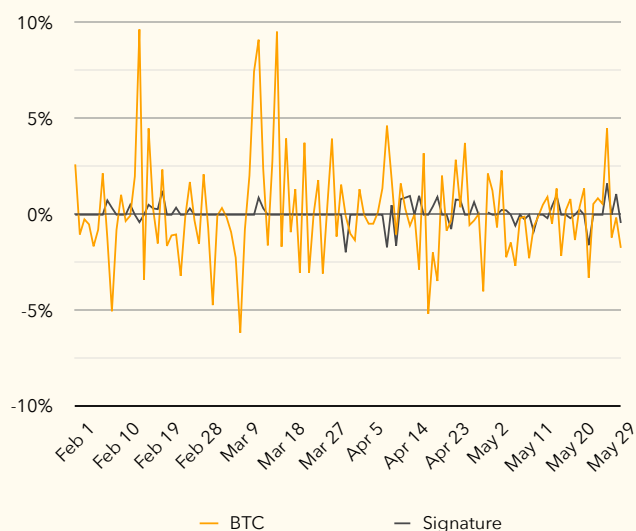
February 2023 - April 2023 Performance report



Trades Specs

Number of Trades	41
Win Rate	71%
% Average Profit in each trade	0.61%
% Average Loss in each trade	-0.3%
% Average Fund Involved in each trade	40%
Average Time each trade took	20h

% Daily Returns



Quant Specs

Tracking Error	3%	<p>The tracking error identifies the level of consistency in which a portfolio "tracks" the performance of an index.</p> <p>A low tracking error means the portfolio is beating the index consistently over time. A high tracking error means that the portfolio returns are more volatile over time and not as consistent in exceeding the benchmark.</p>
Information Ratio	-1.60	<p>The information ratio (IR) is a measurement of portfolio returns above the returns of a benchmark. The information ratio is used to evaluate the skill of a portfolio manager at generating returns in excess of a given benchmark.</p> <p>A higher IR result implies a better portfolio manager who's achieving a higher return in excess of the benchmark, given the risk taken.</p>
Sharpe Ratio (Signature)	0.96	<p>The ratio is the average return earned in excess of the risk-free rate per unit of volatility or total risk.</p> <p>Risk-Free Rate (1 Month Treasury Rate): 5.25% (May 1)</p>
Sharpe Ratio (BTC)	0.33	
Beta	0.017	<p>In finance, the beta (β or market beta or beta coefficient) is a measure of how an individual asset moves when the overall stock market increases or decreases. Thus, beta is a useful measure of the contribution of an individual asset to the risk of the market portfolio when it is added in small quantity.</p>