

Overview

CAPSFUND SIGNATURE Fund
March 2023 Performance report

Total AUM \$*****

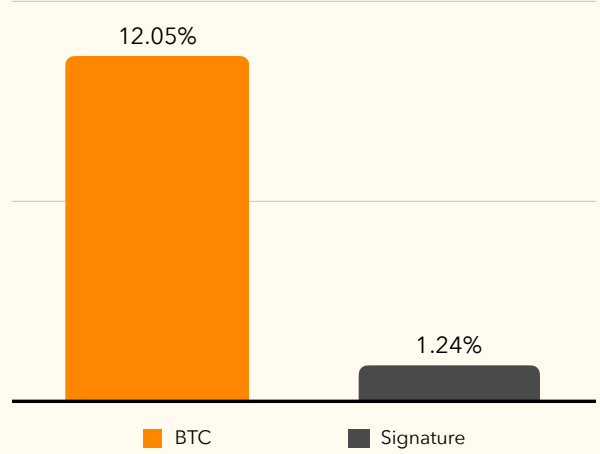
Change \$***** ↑

% Change 1.24% ↑

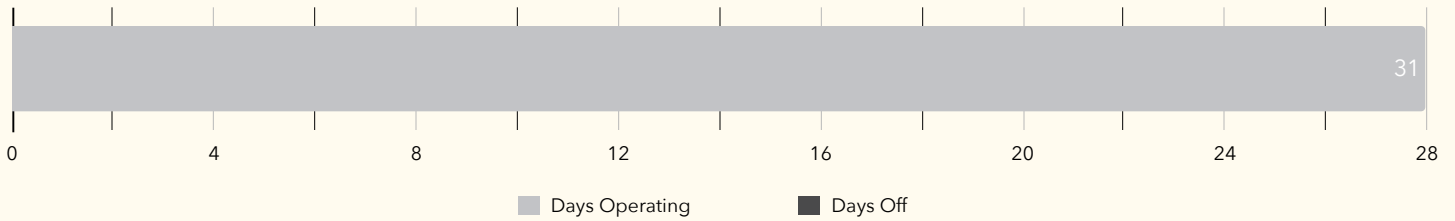
% Change (BTC) 12.05% ↑

% Outperformance -10.81% ↓

Cumulative Returns



Signature Fund's Operating Days (Feb 2023)

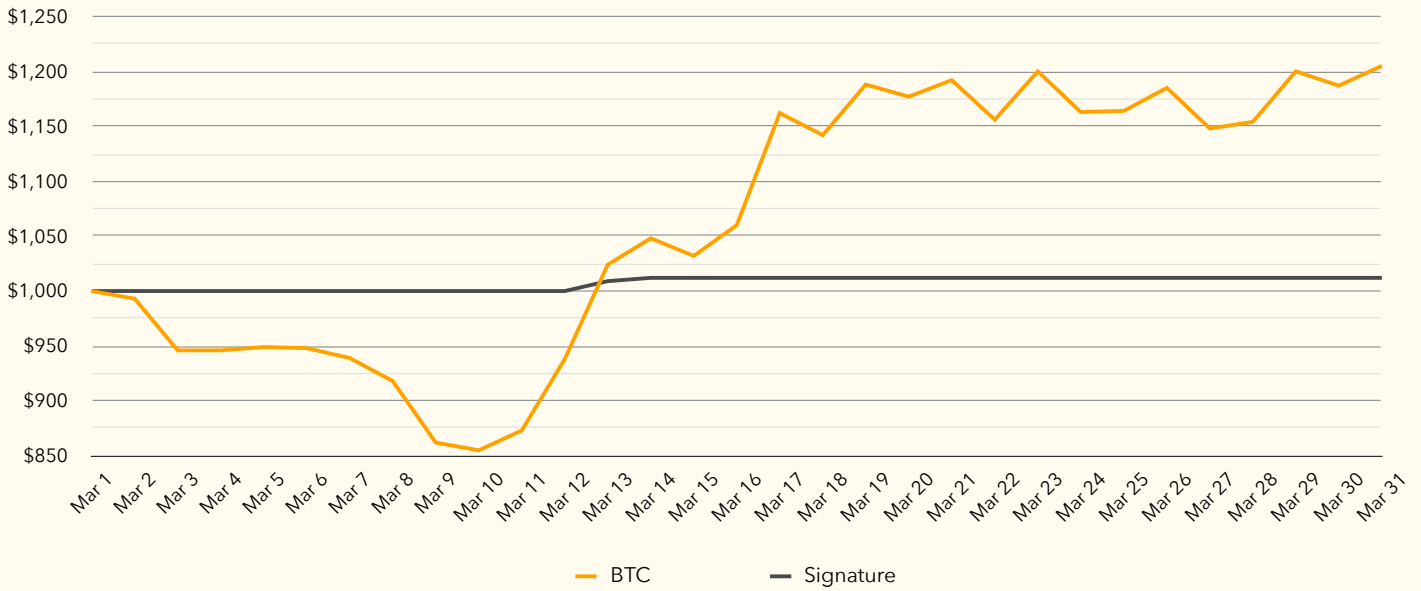


Technical Information

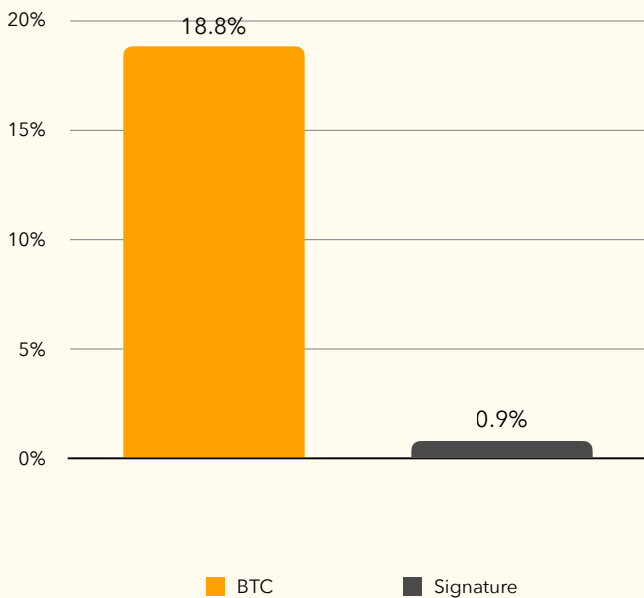
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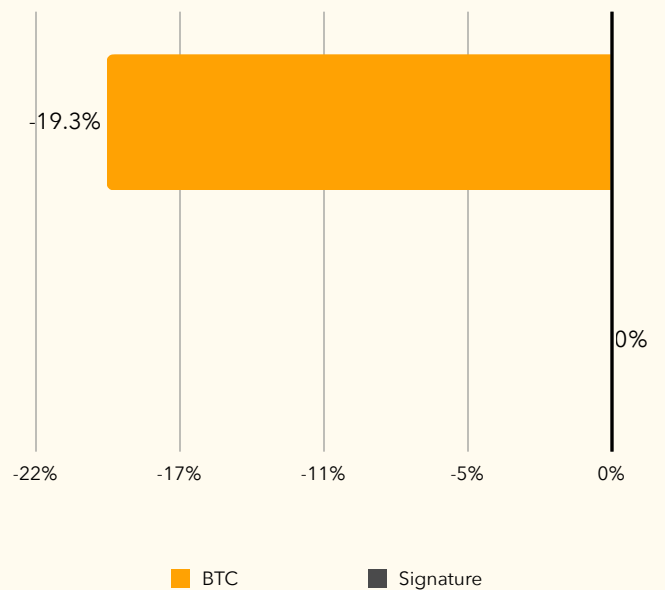
Cumulative Balance of Hypothetical \$1,000 Worth of Portfolios



% Volatility



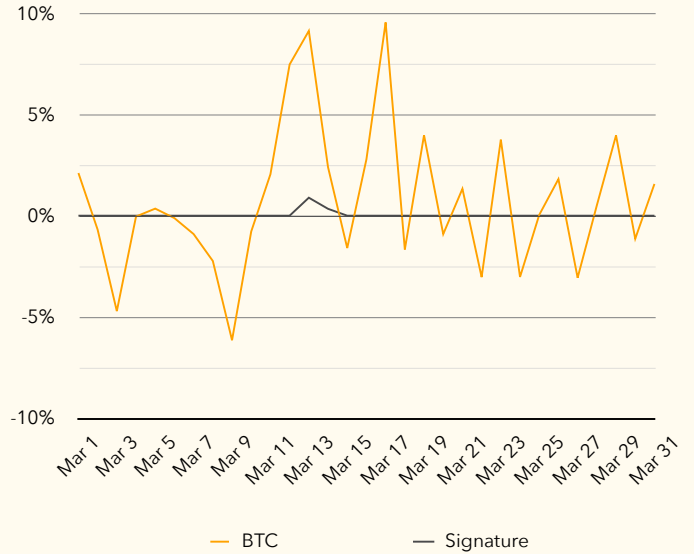
% Maximum Drawdown



Trades Specs

Number of Trades	2
Win Rate	100%
% Average Profit in each trade	0.61%
% Average Loss in each trade	0.00%
% Average Fund Involved in each trade	30%
Average Time each trade took	20h

% Daily Returns



Quant Specs

Tracking Error	20%	The tracking error identifies the level of consistency in which a portfolio "tracks" the performance of an index. 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.
Information Ratio	-0.55	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. A higher IR result implies a better portfolio manager who's achieving a higher return in excess of the benchmark, given the risk taken.
Sharpe Ratio (Signature)	-4.28	The ratio is the average return earned in excess of the risk-free rate per unit of volatility or total risk. Risk-Free Rate (1 Month Treasury Rate): 5% (Feb 1)
Sharpe Ratio (BTC)	0.37	
Beta	0.02	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.