

Performance Report

First Quarter of Operations : March-June 2022



As MCD's first quarter comes to a close we are happy to show a total alpha of 22,11% of excess performance against the MSCI World and generating over 11,67% returns (post fees) for our partners.

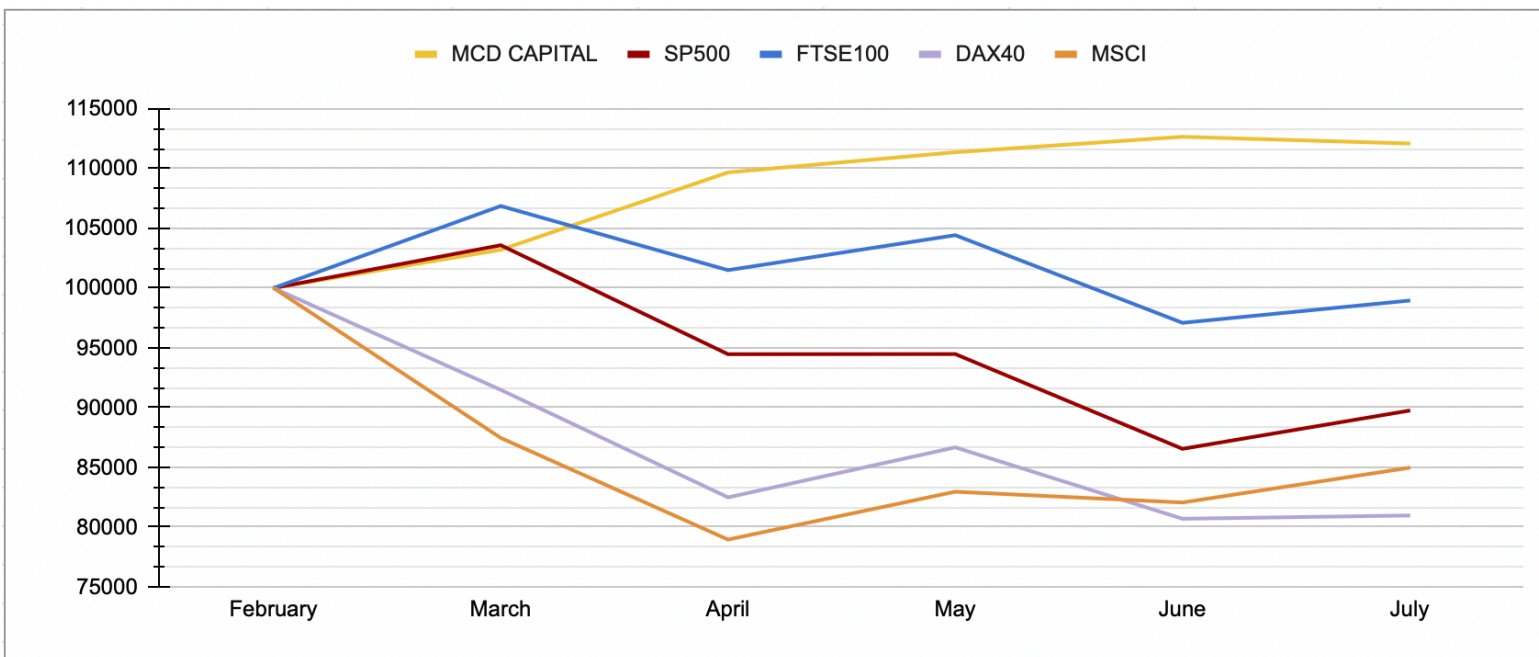
Since last month we have grown the team by another 6 analysts with 3 coders to further boost the implementation of our algo desk and with 3 fundamental analysts which will help with the progressive creation of our emerging markets sub-division which operates within our macro desk.

Overall Performance Report : (Net of fees)		For the Quarter	For the Year	Current Desk Allocation		
Money Weighted Return		22,81%	22,81%			
Time Weighted Return		11,67 %	11,67 %			
Alpha (excess return - MSCI W)		22,11 %	22,11%			
Beta (correlation with MSCI W)		-0,76	-0,76			
Sharpe Ratio		2,18	2,18			
Average STDEV of returns		0,64%	0,64%			
Max Drawdown		-0,58%	-0,58%			
Desk/ Month	March	April	May	June		
Janus	TESTING	1,32%	0,5%	0,64%		
Delta	3,20%	4,95 %	1,04%	0,12%		
Macro	TESTING	TESTING	TESTING	0,40%		
Algo	TESTING	TESTING	TESTING	TESTING		
Total MCD	3,20%	6,27%	1,54%	1,16%		
Benchmark MSCI World	3,7%	-3,38 %	-1,46 %	-5,7 %		

Further Performance Analytics



MCD Capital versus major world Indices
Normalised as of February 2022 - Performance after fees



The Month Ahead with MCD :

Date	Event	Comments
20th of August	Algo Desk will start opening it's first positions with the fund's capital after 4 months of conception	It will enable us to further diversify and stabilise our monthly P/Ls and bring even greater consistency to our monthly returns,
26th of August	Women in finance conference	To give back to our community MCD Capital will be launching the first of many events surrounding the financial industry,
30th of August	Next monthly performance Report	We are rotating from submitting monthly Reports mid month to submitting end of month Reports, as such our next Report will arrive a the end of august.

Contact : for any questions you may have, please contact us at info@mcdcapital.net and if you would like to read more on who we are and what we do, come visit us at <https://www.mcdcapital.net>

Disclosures : This is not financial advice, past performance is not a reliable predictor of future returns