



- Since inception, MCD is up **+15.7%** generating **+32%** of alpha against the MSCI World. With the goal to outperform, at MCD Capital we focus on building short term consistent & systematic strategies.
- Our investment philosophy is centralised on investing in an **uncorrelated, directionally agnostic & diversified** manner by finding patterns within financial data and leveraging these on short time scales.

We have 4 Trading divisions to diversify our approach & risk exposure to global markets as well as our returns:

Janus (35%)

Indices, Commodities, Forex (CFDs & Futures)

Delta (35%)

Index Futures & Large Cap Equity derivatives.

Macro (25%)

Invests in long/short multi week/month positions to benefit from market transitions and larger macroeconomic shifts.

Algo (15%)

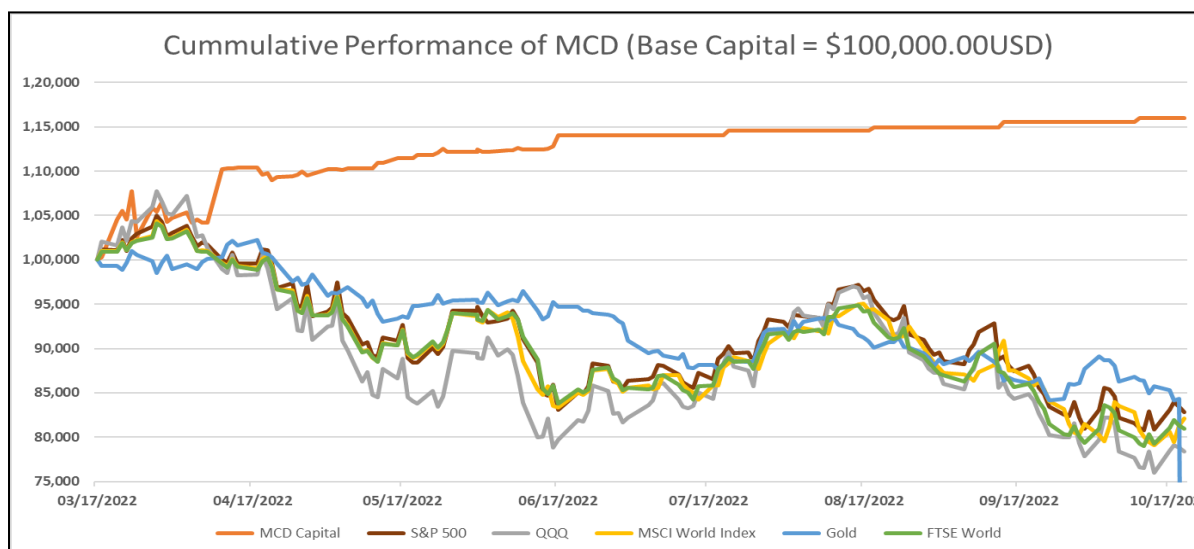
Both Artificial Intelligence and hard coded strategies are utilised on short term timeframes.

	MCD Capital	S&P 500	QQQ	MSCI World	Gold
Net Return	15.7%	-21.7%	-25.2%	-10.8%	-18.7%
Mean daily return	0.47%	-0.08%	-0.16%	-0.08%	-0.05%
St. deviation	2.16%	1.65%	2.27%	1.37%	0.91%
Sharpe Ratio	2.18	-5.1	-5.7	-6.4	-8.0

	MCD CAPITAL	S&P 500	\$QQQ	MSCI World	Gold	FTSE
Correlation	-0.14	-0.14	-0.09	-0.01	-0.08	-0.08
R Squared	1.86%	1.86%	0.80%	0.01%	0.59%	0.59%
Adjusted R Squared	-0.14%	-0.14%	-1.22%	-2.03%	-1.44%	-1.44%

Performance since Inception (March to October 2022)

Desk/Month contribution to performance	March	April	May	June	July	August	September	October
Janus	TESTING	1,32%	0,5%	0,64%	-0,33%	0,15%	0,02%	0,23%
Delta	3,20%	4,95%	1,04%	0,12%	-0,17%	0,52%	1,02%	0,12%
Macro	TESTING	TESTING	TESTING	0,40%	0.10%	0,14%	-0,31%	0,18%
Algo	TESTING	TESTING	TESTING	TESTING	TESTING	TESTING	TESTING	TESTING
Total MCD	3,20%	6,27%	1,54%	1,16%	-0,4%	+0,81%	+0,73%	+0,53%
Benchmark MSCI World	3,14%	-2,97%	-1,41%	-6,17%	+9,69%	-2,33%	-7,18%	2,97%



Net Return	+15.7%
Net Alpha (MSCI W)	+32%
Sharpe Ratio	2.18
Correl* (MSCI W)	-0.09
Correl* (S&P500)	-0.14

Note: All the data here is given after fees & once investment costs & commissions have been applied. Above data has been collected from monthly performance statistics.