

MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SHARPE (SI)
+12.64%	+12.64%	+11.62%	+36.59%	+110.8%	0.64

STRATEGY OVERVIEW

The RCG Dynamic Macro strategy provides diversified exposure to global and domestic macroeconomic themes through an actively managed, data-driven framework. Proprietary quantitative models identify regime shifts in growth, inflation, and monetary policy, expressed through Global, Sector, Commodity, and Fixed Income ETFs listed on U.S. exchanges. The portfolio actively rebalances to capture rotational dynamics across asset classes and geographies, optimizing position sizing while managing drawdown risk through a systematic risk overlay.

FUND DETAILS

Investment Advisor	Robin Capital Group LLC
Portfolio Manager	Nick Diaz
Currency	USD
Minimum Investment	\$250,000
Custodian	Interactive Brokers LLC
Leverage	None
Strategy Focus	Global Macro
Risk Tolerance	Moderate+

RISK & PERFORMANCE

Sharpe Ratio (SI)	0.64
Max Drawdown	-15.91%
Annualized Volatility	17.60%
Std Dev (Monthly)	5.08%
Positive Months	57.8%
Negative Months	42.2%
SPY Since Inception	+84.11%

PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-Year	Since Inception
RCG Dynamic Macro	+12.64%	+12.64%	+11.62%	+36.59%	+110.8%
SPY	+8.98%	+8.98%	+4.22%	+29.26%	+84.11%

HISTORICAL MONTHLY RETURNS — NET OF FEES (Inception: May 2022)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	—	—	—	—	+11.47%	-13.82%	+5.19%	+0.77%	-7.95%	+12.33%	+6.17%	-3.43%	+7.95%
2023	+7.60%	-4.51%	-3.80%	+2.58%	-3.47%	+6.28%	+5.84%	-1.04%	-0.61%	-3.73%	+4.88%	+5.22%	+15.04%
2024	-1.10%	+4.29%	+4.30%	-3.60%	+5.12%	+1.43%	+1.97%	-0.59%	-0.36%	-1.94%	+7.41%	-1.18%	+16.24%
2025	+2.35%	-3.53%	-5.11%	+0.70%	+8.76%	+6.84%	-0.89%	+2.24%	+3.79%	+1.88%	-1.95%	+0.24%	+15.45%
2026	+3.14%	+3.24%	-6.94%	+12.64%	—	—	—	—	—	—	—	—	+11.62%

CURRENT ALLOCATION

Sector Exposure

Technology (QTUM+ROBO+AIPO+XLK)		54.6%
Broad (EWY+VEGI)		12.4%
Basic Materials (ICOP+XME)		11.2%
Industrials (ITA)		7.3%
Cash & Equivalents		14.5%

Holdings (4/20/26): QTUM 20.1%, ROBO 18.7%, Cash 14.5%, AIPO 8.3%, VEGI 7.5%, EWY 4.9%, XME 6.3%, ITA 7.3%, ICOP 4.9%, XLK 7.5%. +12.64% MTD April on rotation into quantum/AI/robotics and copper strength following March defensive positioning.

Geographic Exposure

United States		75.4%
Global (ex-US)		24.6%

MANAGEMENT FEES

Non-Qualified Investors: 1.50% annualized management fee
 Qualified Investors: 1.25% management + 15% performance fee
 Non-U.S. Persons: 2.00% annualized management fee
ALL REPORTED RETURNS ARE NET OF MANAGEMENT FEES
 Requirements: RCG Discretionary Investment Management Agreement

INVESTOR INFORMATION

Purpose	Growth
Investor Profile	Long Only
Lock-up Period	None
Redemption Window	Unrestricted — Market Hours
Recommended Horizon	1 Year +
Account Type	Cash or Margin
Suitability	Retail · HNW · Family Office · RIA · Institutional
Taxation	U.S. 1099

IMPORTANT DISCLOSURES

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*Investment Risks: Country, Sector, Interest Rate, Commodity, Model, Market, Execution Lag.
 Data sourced from Interactive Brokers PortfolioAnalyst. Returns are time-weighted (TWR). Benchmark: SPY (SPDR S&P 500 ETF).*