

RCG Dynamic Macro

Multi-Asset · Global · Inception: May 2022 · Benchmark: S&P 500 ETF (SPY)

MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SHARPE (SI)
+4.94%	-1.24%	+18.31%	+22.9%	+123.3%	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	No Leverage Used
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	+99.82%

PERIOD RETURNS — NET OF FEES

STRATEGY	MTD	QTD	YTD	1-YEAR	SINCE INCEPTION
RCG Dynamic Macro	+4.94%	-1.24%	+18.31%	+22.9%	+123.3%
SPY	+2.68%	+2.71%	+13.09%	+24.42%	+99.82%

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%	+14.74%	+7.61%	-2.12%	-5.89%	+4.94%	—	—	—	—	+18.31%

CUMULATIVE GROWTH — STRATEGY VS BENCHMARK (INCEPTION TO DATE)



RCG Dynamic Macro

As of August 31, 2026 · Inception: May 2022

SECTOR EXPOSURE

Technology (QTUM+ROBO+AIP0+XLK)	54.6%
Broad (EWY+VEGI)	12.4%
Basic Materials (ICOP+XME)	11.2%
Industrials (ITA)	7.3%
Cash & Equivalents	14.5%

GEOGRAPHIC EXPOSURE

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

MANAGEMENT FEES

Non-Qualified Investors	1.50% annualized
Qualified Investors	1.25% + 15% perf
Non-U.S. Persons	2.00% annualized
Fee Basis	All returns NET of mgmt fees
Required	RCG DIMA

INVESTOR INFORMATION

Purpose	Growth
Investor Profile	Long Only
Lock-up Period	None
Redemption Window	Unrestricted
Recommended Horizon	1 Year +
Account Type	Cash or Margin
Leverage	No Leverage Used
Suitability	HNW · RIA · FO
Taxation	U.S. 1099

IMPORTANT DISCLOSURES

Investment Risks: Country, Sector, Interest Rate, Commodity, Model, Market, Execution Lag.

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