RCG Dynamic Macro Strategy

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

+3.32%	+3.32%	+3.32%	+16.55%	+15.60%	0.64
MTD	QTD	YTD	1-YEAR	SINCE INCEPTION (ANN)	SHARPE (SI)

STRATEGY OVERVIEW

The RCG Dynamic Macro strategy provides diversified exposure to global and domestic macroeconomic themes through an actively managed, data-driven framework. The strategy employs proprietary quantitative models to identify regime shifts in growth, inflation, and monetary policy, and expresses these views through Global, Sector, Commodity, and Fixed Income ETFs listed on U.S. exchanges. Alpha generation is discretionary and condition-dependent, combining systematic signals with macro overlay. The portfolio actively rebalances to capture rotational dynamics across asset classes and geographies, optimizing position sizing while managing drawdown risk.

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
Sharpe Ratio (T12m)	0.82
Sortino Ratio (SI)	0.65
Max Drawdown	-15.91%
Annualized Volatility	17.60%
Std Dev (Monthly)	5.08%
Positive Months	57.8%
Negative Months	42.2%

PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-Year	Since Inception
RCG Dynamic Macro	**+3.32%**	**+3.32%**	**+3.32%**	**+16.55%**	**+88.83%**
SPY	+1.47%	+1.47%	+1.47%	+16.30%	+77.30%

HISTORICAL RETURNS — NET OF FEES

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	+3.32	—	—	—	—	—	—	—	—	—	—	—	**+3.32%**

ROBIN CAPITAL GROUP

RCG Dynamic Macro · As of January 31, 2026

CURRENT ALLOCATION

Sector Exposure

Technology	31.3%
Industrials	23.4%
Basic Materials	5.4%
Consumer Staples	4.1%
Cash & Equivalents	35.8%

Geographic Exposure

United States	48.2%
Global Developed	12.8%
Global Emerging	3.2%
Cash	35.8%

Equities 64.2% **Cash 35.8%**

Defensive cash intentionally elevated amid market volatility. Cash position is dynamically managed by the strategy's risk model.

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

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

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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). Benchmarks: SPY (S&P 500), IWM (Russell 2000).