RCG Dynamic Macro

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

MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SHARPE (SI)
+7.61%	+23.47%	+22.35%	+37.66%	+131.0%	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

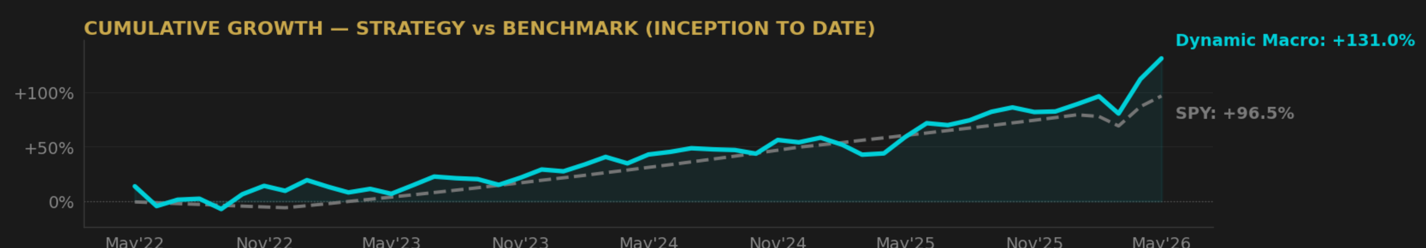
Sharpe Ratio (SI)	**0.64**
Max Drawdown	**–15.91%**
Annualized Volatility	**17.60%**
Std Dev (Monthly)	**5.08%**
Positive Months	**57.8%**
Negative Months	**42.2%**
SPY Since Inception	**+96.52%**

PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-YEAR	SINCE INCEPTION
RCG Dynamic Macro	**+7.61%**	**+23.47%**	**+22.35%**	**+37.66%**	**+131.0%**
SPY	+5.26%	+16.32%	+11.25%	+30.18%	+96.52%

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

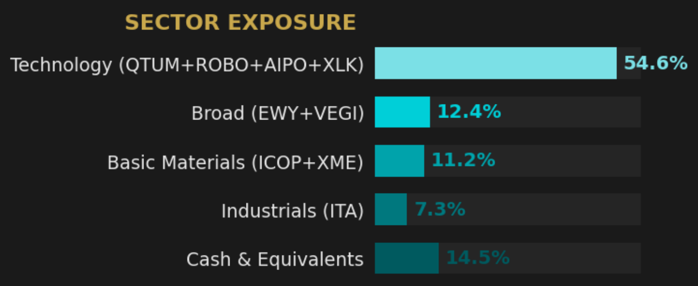
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	—	—	—	—	+11.47%	–13.82%	+5.19%	+0.77%	–7.95%	+12.33%	+6.17%	–3.43%	**+7.95%**
2023	+7.60%	–4.51%	–3.80%	+2.58%	–3.47%	+6.28%	+5.84%	–1.04%	–0.61%	–3.73%	+4.88%	+5.22%	**+15.04%**
2024	–1.10%	+4.29%	+4.30%	–3.60%	+5.12%	+1.43%	+1.97%	–0.59%	–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%	—	—	—	—	—	—	—	**+22.35%**

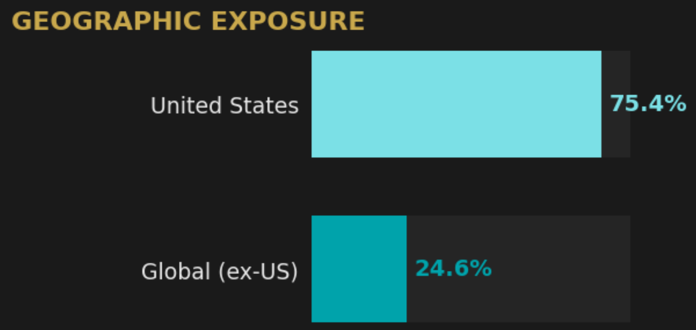


Cumulative time-weighted return (TWR) from May 2022 inception. Endpoints calibrated to published Since-Inception values.

RCG Dynamic Macro

As of May 29, 2026 · Inception: May 2022





MANAGEMENT FEES

Non-Qualified Investors	**1.50% annualized**
Qualified Investors	**1.25% + 15% perf**
Non-U.S. Persons	**2.00% annualized**
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

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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).