Tactical Bitcoin Managed Futures Futures Program

Institutional-grade digital asset exposure through a systematic, risk-conscious framework.

R BEST, LLC INVESTMENT MANAGEMENT

Systematic Discipline in a Volatile Asset Class

Investing is not a sprint; it is a marathon. Success in the digital asset space is measured by endurance and consistency, not by chasing speculative noise.

The R Best Tactical Bitcoin Program utilizes advanced quantitative analysis and proprietary trading models to navigate market complexities.

We rely on simple, validated quantitative models with limited inputs to exploit persistent inefficiencies in Bitcoin futures.

Our core mandate:

Robustness over precision: We favor strategies that perform consistently over chasing perfection.

Rules-based execution: Algorithmic decision-making removes emotional bias and discretionary errors.

Capital preservation first: We dynamically capture positive momentum while remaining flat during adverse price excursions.

Investor Alignment: Defining the Fit

We recognize that our strategy is a specialized tool. It is engineered for precision, volatility targeting, and structural discipline, rather than broad appeal.

Who This Is For:	Not Ideal For:
✓ Diversification-driven family offices seeking non-correlated alternatives.	✗ Investors seeking guaranteed income or yield.
✓ Inflation/hard-asset macro allocators.	✗ Capital with short-term liquidity needs.
✓ Opportunistic UHNW investors and allocators comfortable with futures volatility.	✗ Investors expecting equity-style, always-long upside capture in down markets.
✓ Portfolios requiring a systematic, risk-managed inflation hedge component.	✗ Allocators looking for discretionary, fundamental-driven crypto picking.

Strategy Flow: The 4-Step Engine

1. Universe

- CME-listed Bitcoin futures.
- Regulated, liquid, and institutional-grade instruments.

2. Signal Framework

- Systematic trend and relative strength indicators.
- Cross-sectional momentum models across Bitcoin and Ethereum.
- Initiates entries only when favorable quantitative conditions are met.

3. Portfolio Construction

- Volatility-targeted allocation targeting ~10% annualized volatility.
- Long/flat mechanics: Capturing upside momentum, staying flat during adverse excursions.

4. Risk Controls

- No weekend exposure (Friday closeouts).
- 20% maximum margin-to-equity cap.
- Dynamic position sizing based on continuous volatility analysis.

The Edge: Weekend Risk Mitigation

Digital assets are uniquely vulnerable to sudden, unpredictable liquidity events during weekend hours when traditional markets and institutional desks are closed. Our algorithmic trading strategy **physically eliminates this exposure**:

Friday Liquidation:

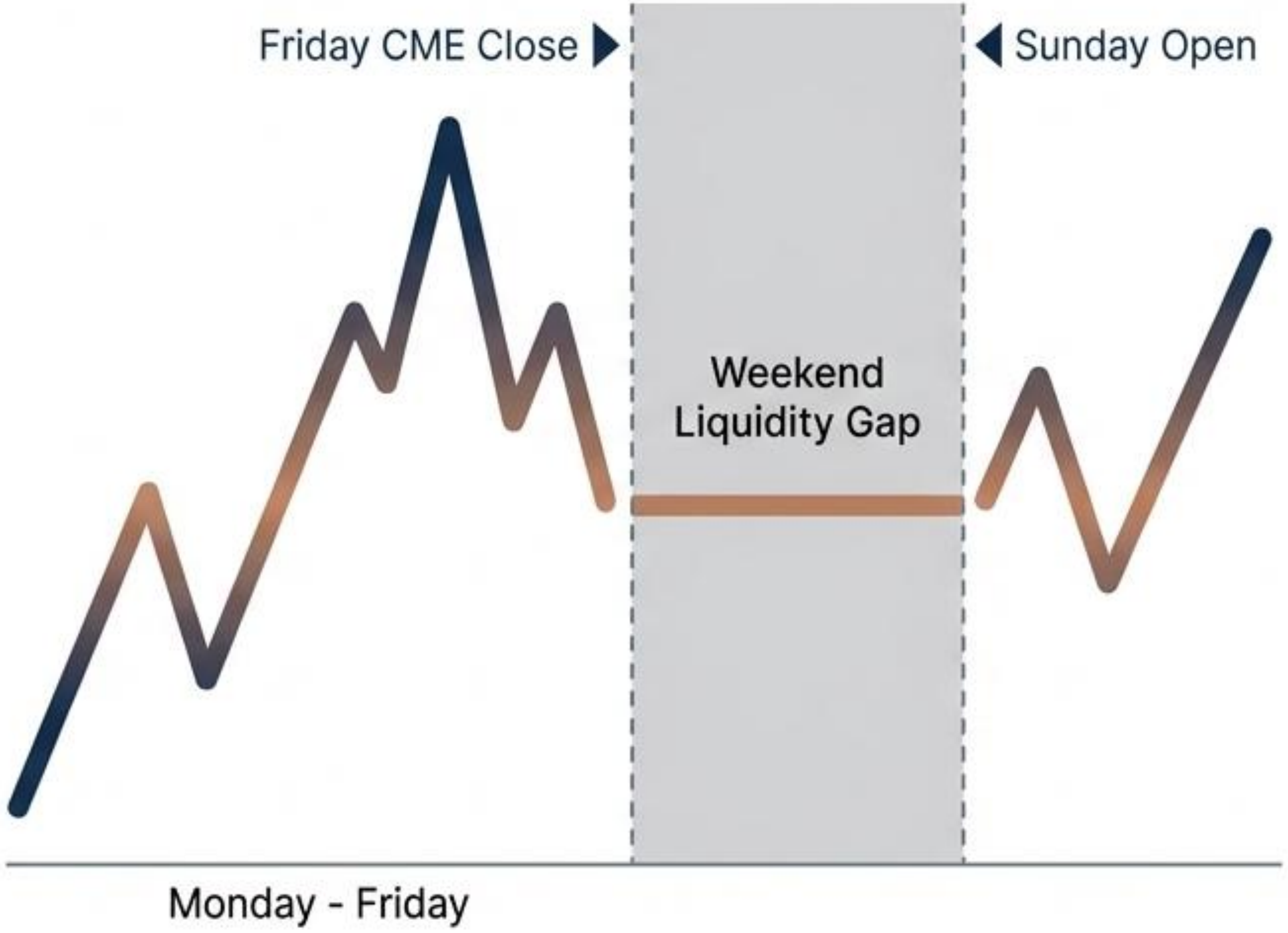
All positions are systematically closed out prior to the Friday CME close.

Sunday Re-evaluation:

Sunday Re-evaluation: The system avoids weekend gap risk and re-evaluates momentum and entry conditions only upon the Sunday open.

Asset Protection:

Asset Protection: This structural discipline cuts volatility to roughly one-third of traditional long-only Bitcoin ETFs, giving the strategy full control over positions and providing investors with peace of mind.



Managed Futures Context & Benchmarking

Managed futures provide non-traditional exposure with historically low correlation to traditional equity and fixed-income assets.

Crisis Alpha Potential: Historically, managed futures (CTAs) have demonstrated resilience during severe market stress (e.g., yielding positive returns during 2008 equity drawdowns).

Institutional Benchmarking:

- We benchmark against the SocGen Trend Index, a widely used and respected benchmark representing the performance of the largest trend-following managed futures programs.
- Comparing our systematic long/flat digital asset strategy against this index signals our commitment to institutional benchmarking and non-correlated return objectives.

Risk Snapshot & Volatility Targets

We believe investors must understand the risk parameters before allocating capital. Our system uses a comprehensive risk management framework at both the trade and portfolio levels.

Strategic Targets

~10%	20%	15%
Annualized Volatility Target	Max Margin/Equity Cap	Maximum Drawdown Target

Historical Reality Check (Since Inception):

Realized Max Drawdown	Worst Rolling 12 Months	Recovery Period (Longest)	Percentage of Positive Months
-10.96%	-8.41%	13 Months	50%

Governance, Oversight & Terms

Investors fund structure, not just spreadsheets. The TBC Program operates through a transparent Separately Managed Account (SMA) framework, ensuring the client retains control of their capital.

Institutional Infrastructure

Execution: Chicago Mercantile Exchange (CME)

Regulatory Status: NFA-approved Disclosure Documents (dated March 17, 2025).

Program Terms

Minimum Trade Level:	$50,000
Suggested Funding:	50% of Trade Level (Notional Funding allowed)
Management Fee:	1.5%
Incentive Fee:	15%
Liquidity:	Daily liquidity via the SMA structure.

Institutional Leadership

Joseph R. Wilkins *Founder, CEO/CIO/CCO*	Over 40 years of proprietary trading and quantitative strategy development. Former registered Floor Trader at the Chicago Board of Trade (1987-2003).
Mary Lou Pier, CPA *Founder, CFO*	Oversees financial management and regulatory compliance. Extensive career in national/international accounting and tax/business consulting for CTAs and brokers.
Zhivko K. Gochev *Director of Research & Systems Development*	Deep expertise in financial modeling and algorithmic trading. M.S. in Financial Engineering (Illinois Institute of Technology). Active in automated systems development since 2004.
Margaret Sweeney *Director of Strategic & Financial Operations*	Over 20 years in operations oversight. Central liaison between compliance, finance, and executive leadership to maintain regulatory integrity.
Elson Allmuca *Quantitative Analyst*	Background in Computer Science. Elson brings experience in Machine Learning and AI to support both research and live trading operations.

Onboarding & Conversion Path

We have streamlined the allocation process to prioritize operational transparency and ease of execution.

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Step 1: Introduction & Due Diligence

Introductory call to review the quantitative models, risk tolerances, and detailed Q&A.

Step 2: Disclosure Review

Review of NFA-approved Disclosure Documents and performance methodology.

Step 3: Account Setup

Open the Separately Managed Account (SMA) directly at the Custodian in the investor's name (Min $50k Trade Level).

Step 4: Ongoing Oversight

Trading commences with full client visibility. Monthly reporting and optional quarterly strategy reviews are provided.

Mandatory Risk Disclosures

FUTURES TRADING IS SPECULATIVE AND INVOLVES RISK. PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.
THE RISK OF LOSS IN TRADING COMMODITIES CAN BE SUBSTANTIAL. YOU SHOULD THEREFORE CAREFULLY CAREFULLY CONSIDER WHETHER SUCH TRADING IS SUITABLE FOR YOU IN LIGHT OF YOUR FINANCIAL CONDITION. IN CONSIDERING WHETHER TO TRADE OR TO AUTHORIZE SOMEONE ELSE TO TRADE FOR YOU, YOU SHOULD BE AWARE OF THE FOLLOWING:

IF YOU PURCHASE OR SELL A COMMODITY FUTURE YOU MAY SUSTAIN A TOTAL LOSS OF THE INITIAL MARGIN FUNDS AND ANY ADDITIONAL FUNDS THAT YOU DEPOSIT WITH YOUR BROKER. IF THE MARKET MOVES AGAINST YOUR POSITION, YOU MAY BE CALLED UPON TO DEPOSIT A SUBSTANTIAL AMOUNT OF ADDITIONAL MARGIN FUNDS, ON SHORT NOTICE. IF YOU DO NOT PROVIDE THE REQUIRED FUNDS WITHIN THE PRESCRIBED TIME, YOUR POSITION MAY BE LIQUIDATED AT A LOSS.

THE HIGH DEGREE OF LEVERAGE THAT IS OFTEN OBTAINABLE IN COMMODITY TRADING CAN WORK AGAINST YOU AS WELL AS FOR YOU. THE USE OF LEVERAGE CAN LEAD TO LARGE LOSSES AS WELL AS GAINS. IN SOME CASES, COMMODITY ACCOUNTS ARE SUBJECT TO SUBSTANTIAL CHARGES FOR MANAGEMENT AND ADVISORY FEES.

THIS COMMODITY TRADING ADVISOR IS PROHIBITED BY LAW FROM ACCEPTING FUNDS IN THE TRADING ADVISOR'S NAME FROM A CLIENT FOR TRADING COMMODITY INTERESTS. YOU MUST PLACE ALL FUNDS FOR TRADING IN THIS TRADING PROGRAM DIRECTLY WITH A FUTURES COMMISSION MERCHANT. YOU SHOULD CAREFULLY STUDY OUR DISCLOSURE DOCUMENT.