R Best, LLC

Tactical Bitcoin 1X
October 2026

Separately Managed Accounts | Minimum Notional Investment: $50,000 | Management: 1.5% Incentive: 15% | NFA CTA 0442937

Monthly Rates of Returns use the **Simple Addition Method** computed by dividing the net performance by the nominal account size.

AVG ANN 1X %	SHARPE	1X VOLATILITY	S&P CORRELATION
-5.39%	**-0.46**	**11.71%**	**0.08**
Average Annual Return	Risk-Adjusted Return	SD Annual Return	Average Annual Return

Program Specifications
Non-correlated Risk Adjusted Returns | Targets 10% Annualized Volatility | Intraweek positions - No weekend margin I AUM $100K

Performance Metrics TBC 1X

See Note on Performance

****Including Sep'26 Performance**

Average Annual Returns	-5.39%
Average Monthly Returns	-0.45%
Worst Month	-7.35%
Worst Peak to Valley %	-10.96%
Volitility (Annualized)	11.71%
Sharpe Ratio	-0.08
Avg. Margin / Equity	NA
S&P Correlation	0.08
% Winning Months	43.75%

Description

R Best, LLC is a Chicago-based Commodity Trading Advisor specializing in the development of alpha-generating strategies. The firm provides comprehensive risk management and operational oversight across its systematic trading programs.
The **Tactical Bitcoin Program** is designed to generate high absolute returns by applying momentum-based strategies to Bitcoin futures. It employs systematic technical models to capture directional market moves. The program is fully systematic and operates as an intraweek, absolute-return strategy. Its models are powered by machine learning, artificial intelligence, and proprietary indicators, and are applied exclusively to CME-listed Bitcoin futures. Trading is conducted strictly intraweek, eliminating weekend exposure.

Key Objectives

- Risk-adjusted, low or non-correlated absolute returns
- Controlled drawdowns through robust risk management
- Liquid exchange-traded futures, traded intraweek with no weekend exposure
- Systematic models utilizing machine learning, AI, and proprietary indicators

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS.

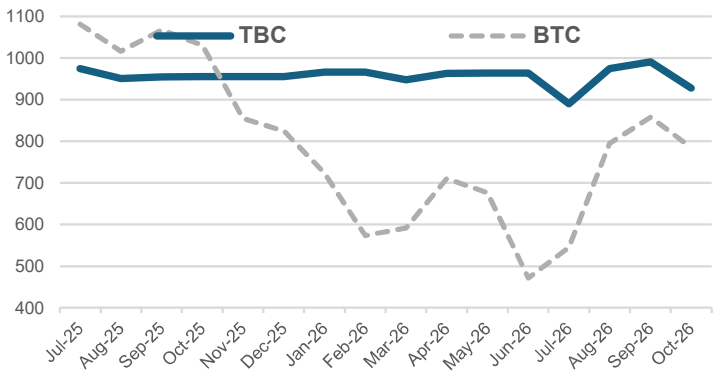
TBC 1X Monthly Returns (%) (Jul'25 – Oct'26) Net of all fees

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2026	1.14%	0.00%	-1.87%	1.55%	0.05%	0.00%	-7.35%	8.43%	1.59%	-6.25%			**-2.71%**
2025							-2.55%	-2.36%	0.35%	0.08%	0.00%	0.00%	**-4.48%**

1X Performance Statistics vs. BTC (%) (Jul'26 - Oct'26)
% Returns for BTC are taken from Coinglass

	TBC	BTC	iBit
Cum.Return	**-7.19%**	-21.53%	-22.10%
Avg Annual Return	**-5.39%**	-16.15%	-16.58%
SD Annual Return	**11.71%**	39.81%	42.01%
Sharpe	**-0.46**	-0.41	-0.39

Monthly VAMI vs. BTC Monthly VAMI (Jul'25 – Oct'26)
% Returns for BTC are taken from Coinglass



PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. TRADING FUTURES AND OPTIONS INVOLVES SUBSTANTIAL RISK OF LOSS AND IS NOT SUITABLE FOR ALL INVESTORS. AN INVESTOR COULD POTENTIALLY LOSE MORE THAN THE INITIAL INVESTMENT. AN INVESTOR MUST READ AND UNDERSTAND THE COMMODITY TRADING ADVISORS CURRENT DISCLOSURE DOCUMENT BEFORE INVESTING. THIS MATTER IS INTENDED AS A SOLICITATION TO INVEST IN MANAGED FUTURES.

Futures trading is speculative and involves risk. ~ Past performance is not necessarily indicative of future results.