

MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SORTINO (SI)
<b>+1.74%</b>	<b>+1.74%</b>	<b>+1.75%</b>	<b>+6.80%</b>	<b>+17.78%</b>	<b>0.33</b>

**STRATEGY OVERVIEW**

The RCG Safe Haven strategy is engineered to preserve capital during periods of elevated volatility and market dislocation. The portfolio maintains low-to-inverse correlations with major equity indices by concentrating in high-quality, interest-bearing government and investment-grade instruments. Tactical duration management exploits dislocations along the U.S. Treasury yield curve. The strategy dynamically adjusts its maturity profile in response to shifts in the macro-rate environment, targeting asymmetric risk/reward across the curve, with selective metals and commodities exposure as a hedge against inflationary pressures.

**FUND DETAILS**

Investment Advisor	<b>Robin Capital Group LLC</b>
Portfolio Manager	<b>Nick Diaz</b>
Currency	<b>USD</b>
Minimum Investment	<b>\$250,000</b>
Custodian	<b>Interactive Brokers LLC</b>
Leverage	<b>None</b>
Strategy Focus	<b>Protection and Income</b>
Risk Tolerance	<b>Conservative</b>

**RISK & PERFORMANCE**

Sortino Ratio (SI)	<b>0.33</b>
Sharpe Ratio (SI)	<b>0.20</b>
Max Drawdown	<b>-6.71%</b>
Annualized Volatility	<b>4.10%</b>
Positive Months	<b>59.4%</b>
Negative Months	<b>40.6%</b>
IEF Since Inception	<b>+4.81%</b>





**PERIOD RETURNS — NET OF FEES**

	MTD	QTD	YTD	1-Year	Since Inception
<b>RCG Safe Haven</b>	<b>+1.74%</b>	<b>+1.74%</b>	<b>+1.75%</b>	<b>+6.80%</b>	<b>+17.78%</b>
<b>IEF</b>	<b>+0.75%</b>	<b>+0.75%</b>	<b>+0.62%</b>	<b>+3.63%</b>	<b>+4.81%</b>

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

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
<b>2022</b>	—	—	—	—	+0.46%	-4.85%	+1.06%	-1.16%	-4.73%	-1.81%	+5.40%	+1.44%	<b>-4.19%</b>
<b>2023</b>	+3.72%	-3.77%	+2.23%	+0.61%	-0.53%	+0.40%	+1.18%	+1.88%	-0.81%	+0.79%	+0.95%	+0.74%	<b>+7.39%</b>
<b>2024</b>	+0.38%	-0.24%	+0.22%	-0.59%	+1.65%	+1.31%	+1.88%	+0.64%	+0.38%	+0.16%	-0.05%	+0.51%	<b>+6.27%</b>
<b>2025</b>	+0.32%	+0.32%	-0.15%	+0.52%	-0.31%	+2.28%	-0.20%	+1.20%	+0.61%	+0.46%	+0.24%	+0.60%	<b>+6.03%</b>
<b>2026</b>	+0.97%	+3.32%	-4.13%	+1.74%	—	—	—	—	—	—	—	—	<b>+1.75%</b>

**CURRENT ALLOCATION**

Asset Class		Maturity Bucket	
UST Bonds	 <b>85.9%</b>	Short (2-5y)	 <b>5.0%</b>
Equity Miners	 <b>7.7%</b>	Intermediate (5-10y)	 <b>37.0%</b>
Commodities (SLV)	 <b>2.6%</b>	Long (10y+)	 <b>43.9%</b>
Cash & Equivalents	 <b>3.1%</b>	Metals / Miners	 <b>10.3%</b>
Other	 <b>0.7%</b>	Cash	 <b>3.1%</b>

UST portfolio concentrated in 5-10y and long-duration notes (T 4.25 11/15/34, T 3.875 04/30/30, T 4.00 04/30/32, T 3.875 08/15/34, T 4.00 06/30/32). Metals exposure via SLV and global miners basket (BHP, FCX, NEM, RIO, SCCO). March -4.13% on rate moves; partial April recovery (+1.74% MTD).

**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**

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

**IMPORTANT DISCLOSURES**

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*Investment Risks: Interest Rate, Reinvestment, Commodity, Model, Market, Execution Lag.*

*Data sourced from Interactive Brokers PortfolioAnalyst. Returns are time-weighted (TWR). Benchmark: IEF (iShares 7-10 Year Treasury Bond ETF).*