

RCG Safe Haven Strategy

Fixed Income · Defensive · Inception: May 2022 · Benchmark: iShares 7-10 Year Treasury (IEF)

+3.32% MTD	+4.32% QTD	+4.32% YTD	+9.90% 1-YEAR	+20.75% SINCE INCEPTION	0.33 SORTINO (SI)
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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

Investment Advisor	Robin Capital Group LLC	Sortino Ratio (SI)	0.33
Portfolio Manager	Nick Diaz	Sharpe Ratio (SI)	0.20
Currency	USD	Max Drawdown	-6.71%
Minimum Investment	\$250,000	Annualized Volatility	4.10%
Custodian	Interactive Brokers LLC	Positive Months	59.4%
Leverage	None	Negative Months	40.6%
Strategy Focus	Protection and Income	IEF Since Inception	+6.5%
Risk Tolerance	Conservative		

	MTD	QTD	YTD	1-Year	Since Inception
RCG Safe Haven	+3.32%	+4.32%	+4.32%	+9.90%	+20.75%
IEF	+2.47%	+2.24%	+2.24%	+6.8%	+6.5%

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	—	—	—	—	+0.46%	-4.85%	+1.06%	-1.16%	-4.73%	-1.81%	+5.40%	+1.44%	-4.19%
2023	+3.72%	-3.77%	+2.23%	+0.61%	-0.53%	+0.40%	+1.18%	+1.88%	-0.81%	+0.79%	+0.95%	+0.74%	+7.39%
2024	+0.38%	-0.24%	+0.22%	-0.59%	+1.65%	+1.31%	+1.88%	+0.64%	+0.38%	+0.16%	-0.05%	+0.51%	+6.27%
2025	+0.32%	+0.32%	-0.15%	+0.52%	-0.31%	+2.28%	-0.20%	+1.20%	+0.61%	+0.46%	+0.24%	+0.60%	+6.03%
2026	+0.97%	+3.32%	—	—	—	—	—	—	—	—	—	—	+4.32%

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As of February 27, 2026 · Inception: May 2022

CURRENT ALLOCATION

UST Bonds 80.5%	T-Bills / Cash 4.9%
Commodities ETFs 6.9%	Short (3y-5y) 12.3%
Equity Miners 7.7%	Intermediate (5y-10y) 47.2%
Cash & Equivalents 4.9%	Long (10y+) 21.5%
	Metals / Miners 14.1%

UST notes across the curve (SHY+IEF+TLT). Metals: ICOP+SLV. +3.32% MTD Feb 2026 on UST rally and commodities strength. Cash dynamically managed.

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

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

IMPORTANT DISCLOSURES Returns shown reflect a single fully-invested proxy account managed continuously to this strategy's stated mandate since inception (May 2022), custodied at Interactive Brokers LLC. Returns are time-weighted (TWR), calculated on a daily basis by Interactive Brokers PortfolioAnalyst, and presented net of all management fees. Individual client account returns will vary from those shown based on account inception date, account size, fee structure, cash flow timing, and IB execution and allocation. This is not a GIPS-compliant composite. Composite returns reflecting all accounts managed to this strategy are available upon request. This document does not constitute an offer to sell or a solicitation to buy any investment product. An investment with Robin Capital Group LLC (RCG) is speculative, involves risk, and could lose money. RCG has relied upon Interactive Brokers (IB) to provide performance metrics; RCG makes no warranty as to the accuracy of IB's data and calculations. Performance results have not been audited by outside parties. See www.interactivebrokers.com for additional disclosures. Past performance is not indicative of future results.

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).