

RCG Safe Haven Strategy

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

+0.97% MTD	+0.97% QTD	+0.97% YTD	+4.80% 1-YEAR	+4.25% SINCE INCEPTION (ANN)	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 corporate debt instruments. Tactical duration management is employed to exploit dislocations along the U.S. Treasury yield curve, capturing opportunities where term structure pricing deviates from model-implied fair value. The strategy dynamically adjusts its maturity profile in response to shifts in the macro-rate environment, targeting asymmetric risk/reward across the curve.

FUND DETAILS

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

RISK & PERFORMANCE

Sortino Ratio (SI)	0.33
Sortino Ratio (T12m)	0.85
Sharpe Ratio (SI)	0.20
Sharpe Ratio (T12m)	0.29
Max Drawdown	-6.71%
Annualized Volatility	4.10%
Positive Months	59.4%
Negative Months	40.6%

PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-Year	Since Inception
RCG Safe Haven	+0.97%	+0.97%	+0.97%	+4.80%	+16.55%
IEF	-0.23%	-0.23%	-0.23%	+7.57%	+5.36%

HISTORICAL RETURNS — NET OF FEES

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	+0.66	+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	—	—	—	—	—	—	—	—	—	—	—	+0.97%

ROBIN CAPITAL GROUP

RCG Safe Haven · As of January 31, 2026

CURRENT ALLOCATION

Asset Class	Weight	Maturity Bucket	Weight	Sector	Weight
Fixed Income	81.0%	T-Bills / Cash	4.9%	UST Notes/Bonds	81.0%
Commodities (ETFs)	6.6%	Short (3y-5y)	12.3%	Basic Materials (Metals)	14.1%
Equities (Miners)	7.5%	Intermediate (5y-10y)	47.2%	Cash & Equivalents	4.9%
Cash	4.9%	Long (10y+)	21.5%		
		Metals / Miners	14.1%		

Fixed Income 81.0% Metals & Miners 14.1% Cash 4.9%

Portfolio concentrated in UST notes across the curve with tactical metals/miners exposure. Cash is dynamically managed by the strategy's risk model.

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

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

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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).