RCG Safe Haven

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

MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SORTINO (SI)
-0.85%	-0.85%	-2.05%	+1.03%	+13.38%	0.33

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	**Robin Capital Group LLC**
Portfolio Manager	**Nick Diaz**
Currency	**USD**
Minimum Investment	**$250,000**
Custodian	**Interactive Brokers LLC**
Leverage	**No Leverage Used**
Strategy Focus	**Protection & Income**
Risk Tolerance	**Conservative**

RISK & PERFORMANCE

Sortino Ratio (SI)	**0.33**
Sharpe Ratio (SI)	**0.20**
Max Drawdown	**–6.71%**
Annualized Volatility	**4.10%**
Positive Months	**59.4%**
Negative Months	**40.6%**
IEF Since Inception	**+2.66%**

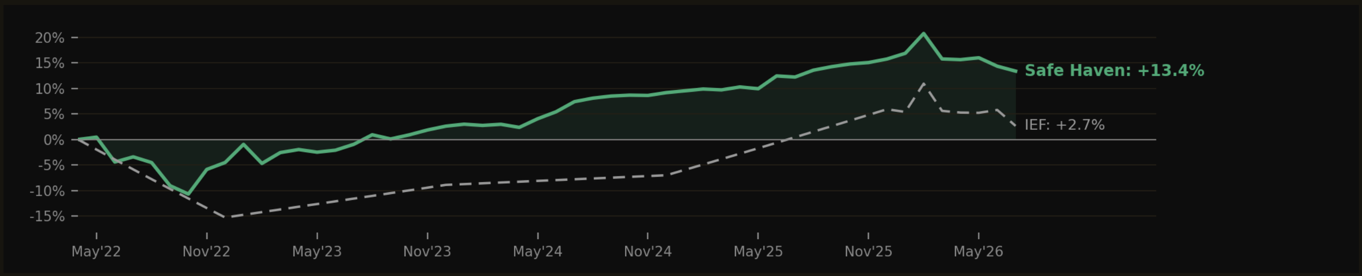
PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-YEAR	SINCE INCEPTION
RCG Safe Haven	**-0.85%**	**-0.85%**	**-2.05%**	**+1.03%**	**+13.38%**
IEF	-1.39%	-1.39%	-1.45%	+1.29%	+2.66%

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

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%	-4.13%	-0.12%	+0.32%	-1.42%	-0.85%	—	—	—	—	—	**-2.05%**

CUMULATIVE GROWTH — STRATEGY vs BENCHMARK (INCEPTION TO DATE)



Cumulative time-weighted return (TWR) from May 2022 inception. Endpoints calibrated to published Since-Inception values.

RCG Safe Haven

As of July 31, 2026 · Inception: May 2022

ASSET CLASS ALLOCATION

UST Bonds	85.9%
Equity Miners	7.7%
Commodities (SLV)	2.6%
Cash & Equivalents	3.1%
Other	0.7%

MATURITY BUCKET

Short (2-5y)	5.0%
Intermediate (5-10y)	37.0%
Long (10y+)	43.9%
Metals / Miners	10.3%
Cash	3.1%

MANAGEMENT FEES

Non-Qualified Investors	**1.50% annualized**
Qualified Investors	**1.25% + 15% perf**
Non-U.S. Persons	**2.00% annualized**
All returns	**NET of mgmt fees**
Required	**RCG DIMA**

INVESTOR INFORMATION

Purpose	**Income & Protection**
Investor Profile	**Long Only**
Lock-up Period	**None**
Redemption Window	**Unrestricted**
Recommended Horizon	**1 Year +**
Account Type	**Cash or Margin**
Leverage	**No Leverage Used**
Suitability	**HNW · RIA · FO**
Taxation	**U.S. 1099**

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 ETF).

RCG Safe Haven

Income & Yield Profile · As of July 31, 2026 · Inception: May 2022

INCOME & YIELD PROFILE

Safe Haven is an income-and-carry strategy: a laddered book of U.S. Treasuries held to harvest contractual coupon income. When rates rise, the bonds mark down on a price basis — but that markdown pulls back to par at maturity while coupon income keeps accruing, so mark-to-market monthly returns understate the strategy. The forward yield metrics below describe what the model portfolio is engineered to earn and apply to any account managed to the strategy.

AVG YIELD TO MATURITY	CURRENT YIELD · TREASURY	BLENDED CURRENT YIELD	AVERAGE COUPON
4.30%	3.98%	3.57%	3.91%

AVERAGE DURATION	AVERAGE MATURITY	CREDIT QUALITY	1-YR CARRY CUSHION
5.78 yr	6.76 yr	Aa1 / AA+	+74 bps

ILLUSTRATIVE INCOME — PER DOLLAR INVESTED

$3,570 per year, for every $100,000 invested · ≈ $298 / month per $100k

Income scales linearly with account size — a $250,000 account would generate roughly $8,925/year (≈ $744/month). Figures use the strategy's blended current yield (3.57%); the Treasury sleeve alone currently yields 3.98%. These are illustrative estimates, not guarantees — actual income varies with holdings, market prices, and the timing of contributions.

● INCOME ENGINE — CONTRACTUAL

3.57% blended yield

Coupon income accrues every month regardless of price marks. At a 3.98% current yield on the Treasury sleeve and a 4.30% yield-to-maturity, this cash flow is contractual and senior — backed 100% by U.S. Government credit (Aa1 / AA+).

● PRICE — MARK-TO-MARKET

Reverts to par

At 5.78-yr duration, a +100 bp rate move marks the book down ~5.8% on paper — but every dollar of that markdown accretes back as bonds pull to par. The carry cushion absorbs a +74 bp rate rise over the next year before a 1-year total return would turn negative.

Source: Interactive Brokers PortfolioAnalyst, Safe Haven model portfolio. Yield to maturity, current yield, duration, average maturity, and credit quality are characteristics of the model portfolio held across all accounts managed to the strategy; they are forward-looking estimates that change as holdings, prices, and rates move, and are not guarantees. Illustrative income = invested capital × blended current yield and scales linearly with account size; it does not reflect any specific client account. The 1-year carry cushion is an approximation (yield ÷ duration) and ignores convexity and reinvestment. Current yield = coupon income ÷ market value.