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)
+0.32%	+0.20%	+0.21%	+5.51%	+16.00%	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 and Income**
Risk Tolerance	**Conservative**

RISK & PERFORMANCE

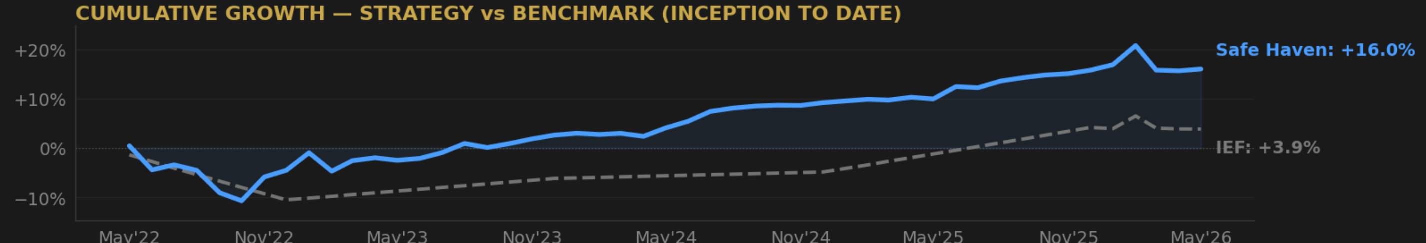
Sortino Ratio (SI)	**0.33**
Sharpe Ratio (SI)	**0.20**
Max Drawdown	**–6.71%**
Annualized Volatility	**4.10%**
Positive Months	**59.4%**
Negative Months	**40.6%**
IEF Since Inception	**+3.85%**

PERIOD RETURNS — NET OF FEES

	MTD	QTD	YTD	1-YEAR	SINCE INCEPTION
RCG Safe Haven	**+0.32%**	**+0.20%**	**+0.21%**	**+5.51%**	**+16.00%**
IEF	–0.02%	–0.17%	–0.31%	+3.80%	+3.85%

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%	—	—	—	—	—	—	—	**+0.21%**

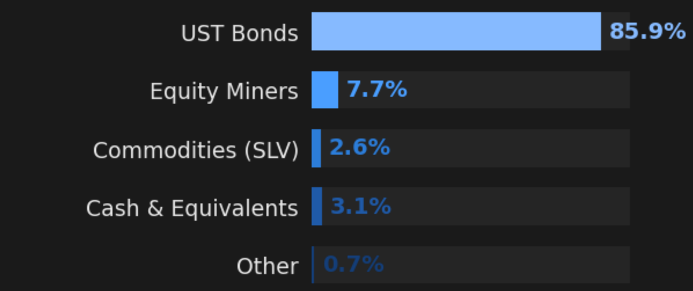


Cumulative time-weighted return (TWR) from May 2022 inception. Endpoints calibrated to published Since-Inception values.

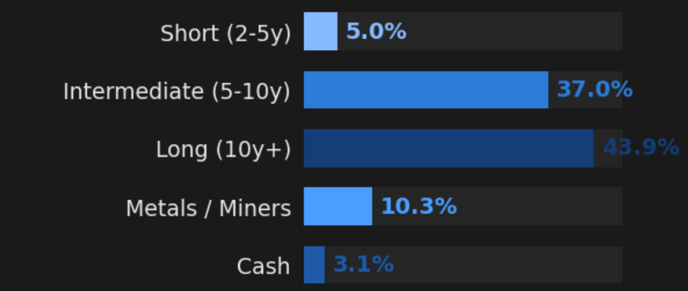
RCG Safe Haven

As of May 29, 2026 · Inception: May 2022

ASSET CLASS



MATURITY BUCKET



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 and 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 Bond ETF).