ROBIN CAPITAL GROUP

Report Date: February 27, 2026
Inception: May 2022

RCG Dynamic Macro Strategy

Multi-Asset · Global · Inception: May 2022 · Benchmark: S&P 500 ETF (SPY)

+3.24%	+6.48%	+6.48%	+21.59%	+101.1%	0.64
MTD	QTD	YTD	1-YEAR	SINCE INCEPTION	SHARPE (SI)

STRATEGY OVERVIEW

The RCG Dynamic Macro strategy provides diversified exposure to global and domestic macroeconomic themes through an actively managed, data-driven framework. Proprietary quantitative models identify regime shifts in growth, inflation, and monetary policy, expressed through Global, Sector, Commodity, and Fixed Income ETFs listed on U.S. exchanges. The portfolio actively rebalances to capture rotational dynamics across asset classes and geographies, optimizing position sizing while managing drawdown risk through a systematic risk overlay.

Investment Advisor	**Robin Capital Group LLC**
Portfolio Manager	**Nick Diaz**
Currency	**USD**
Minimum Investment	**$250,000**
Custodian	**Interactive Brokers LLC**
Leverage	**None**
Strategy Focus	**Global Macro**
Risk Tolerance	**Moderate+**

Sharpe Ratio (SI)	**0.64**
Max Drawdown	**-15.91%**
Annualized Volatility	**17.60%**
Std Dev (Monthly)	**5.08%**
Positive Months	**57.8%**
Negative Months	**42.2%**
SPY Since Inception	**+77.7%**

	MTD	QTD	YTD	1-Year	Since Inception
RCG Dynamic Macro	+3.24%	+6.48%	+6.48%	+21.59%	+101.1%
SPY	-0.86%	+0.60%	+0.60%	+16.73%	+77.7%

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2022	—	—	—	—	+11.47%	-13.82%	+5.19%	+0.77%	-7.95%	+12.33%	+6.17%	-3.43%	+7.95%
2023	+7.60%	-4.51%	-3.80%	+2.58%	-3.47%	+6.28%	+5.84%	-1.04%	-0.61%	-3.73%	+4.88%	+5.22%	+15.04%
2024	-1.10%	+4.29%	+4.30%	-3.60%	+5.12%	+1.43%	+1.97%	-0.59%	-0.36%	-1.94%	+7.41%	-1.18%	+16.24%
2025	+2.35%	-3.53%	-5.11%	+0.70%	+8.76%	+6.84%	-0.89%	+2.24%	+3.79%	+1.88%	-1.95%	+0.24%	+15.45%
2026	+3.14%	+3.24%	—	—	—	—	—	—	—	—	—	—	+6.48%

RCG Dynamic Macro Strategy

As of February 27, 2026 · Inception: May 2022

CURRENT ALLOCATION

Technology (QTUM+ROBO) 31.3%
Industrials (ITA+XLI) 23.4%
Commodities (ICOP) 5.6%
Consumer Staples (XLP) 4.2%
Cash & Equivalents 35.5%

United States 64.5%
Global (ex-US) 35.5%

Holdings: QTUM 15.7%, ROBO 15.6%, ITA 13.4%, XLI 10.0%, ICOP 5.6%, XLP 4.2%. Cash 35.5% on defensive signal. +3.24% MTD Feb 2026.

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

Purpose	**Growth**
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

[illegible] 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: Country, Sector, Interest Rate, Commodity, Model, Market, Execution Lag.
Data sourced from Interactive Brokers PortfolioAnalyst. Returns are time-weighted (TWR). Benchmark: SPY (SPDR S&P 500 ETF).