

ROBIN CAPITAL GROUP

Investor Presentation · January 2026

Registered Investment Advisor · Miami Beach, Florida

3.75yr

Track Record

3

Strategies

+192%

Best SI Return

0.92

Best Sharpe

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Disciplined.
Adaptive.
Performance-
Driven.

Three strategies. One objective: deliver risk-adjusted returns across every market environment.

Our Journey

Robin Capital Group was founded in 2019 by Nick Diaz as a proprietary trading firm and single-family office. Early success across diverse market regimes led to a natural evolution: in 2021, RCG registered as an Investment Advisor in Florida and began accepting outside capital.

Today, RCG manages three strategies across fixed income, global macro ETFs, and concentrated U.S. equities — each with a live, auditable track record dating to May 2022. Our SMA structure provides full transparency: clients own their assets at Interactive Brokers, with no lock-ups and unrestricted liquidity.

The edge is simple: a flexible mandate, rigorous risk management, and the conviction to act decisively. We are unencumbered by style boxes or committee-driven consensus. When the macro meets the data and says move, we move.

- 2019** Founded as proprietary trading firm
- 2021** Registered as Florida RIA
- 2022** Strategy inception — live track record begins
- 2024** Inflection 2.0 returns +72% net of fees
- 2025** Inflection 2.0 returns +80% net; Nezumia co-founded
- 2026** 4th year of continuous operations

Investment Philosophy

Why

Proven stability: every strategy has delivered positive returns in 3 of 4 calendar years since inception.

Low cross-strategy correlations provide genuine diversification — not just asset class variety.

Flexible mandate means we capture opportunity wherever it appears, without style-box constraints.

How

Three risk profiles — Conservative, Moderate, Aggressive — tailored to investor objectives.

Dynamic allocation across asset classes, sectors, and geographies in response to regime shifts.

Portfolio construction grounded in mean-variance optimization with strict position and concentration limits.

Who

Individuals, trusts, family offices, RIAs, and institutional investors — domestic and foreign.

All account types: taxable, IRA (Traditional, Roth, SEP), rollovers, and advisor partitions.

Suitability-driven capital allocation across one or a combination of strategies.

Suite of Strategies

Performance as of January 31, 2026 · All returns net of fees · Inception: May 2022

Strategy	Type	Risk Profile	Core Asset	Horizon	Leverage	Lock-Up	Redemptions
Safe Haven	Long Duration Yield Curve	Conservative	UST Bills, Notes & Bonds	1y++	None	None	Unrestricted
Dynamic Macro	Statistical Global Macro	Moderate+	Global ETFs	1y+	None	None	Unrestricted
Inflection 2.0	Trending Fundamentals	Aggressive	US Equities	1y+	None	None	Unrestricted

Cumulative Returns (%) — Net of Fees

	2022*	2023	2024	2025	2026 YTD	Since Inception	Benchmark SI
Safe Haven	-4.19	+7.39	+6.27	+6.03	+0.97	+16.55	IEF: +5.36
Dynamic Macro	+7.95	+15.04	+16.24	+15.45	+3.32	+88.83	SPY: +77.30
Inflection 2.0	+22.75	+18.09	+72.43	+79.61	-0.26	+192.12	IWM: +39.20

*Inception May 1, 2022. All returns time-weighted (TWR). Data sourced from Interactive Brokers PortfolioAnalyst.

Safe Haven

Fixed Income · Conservative · Benchmark: IEF

Engineered for capital preservation during elevated volatility and market dislocation. The portfolio concentrates in high-quality U.S. Treasury notes and bonds, tactically managing duration to exploit yield curve dislocations. Supplemented with strategic metals exposure for inflation hedging. Since inception: +16.55% vs IEF's +5.36% — tripling the benchmark with a max drawdown of just -6.71%.

Strategy Characteristics

- ✓ Tactical duration management across the UST yield curve
- ✓ Rich/cheap analysis to identify term structure dislocations
- ✓ Strategic metals/miners allocation for inflation hedging
- ✓ No leverage, no derivatives — long-only construction
- ✓ 59.4% positive months since inception

+16.55%

Since Inception

+4.80%

1-Year

0.33

Sortino (SI)

-6.71%

Max Drawdown

Current Allocation

Fixed Income (UST)	81.0%
Metals & Miners	14.1%
Cash	4.9%

Dynamic Macro

Multi-Asset · Global · Benchmark: SPY

A data-driven multi-asset strategy identifying regime shifts in growth, inflation, and monetary policy, expressing views through global, sector, commodity, and fixed income ETFs. Alpha generation combines systematic signals with macro overlay. Since inception: +88.83% vs S&P 500 (+77.30%) with lower drawdowns across a 45-month track record spanning multiple regime changes.

+88.83%

Since Inception

+16.55%

1-Year

0.64

Sharpe (SI)

-15.91%

Max Drawdown

Strategy Characteristics

- ✓ Proprietary quantitative models for regime identification
- ✓ Dynamic rebalancing — risk-on and risk-off positioning
- ✓ Global, sector, commodity, and fixed income ETF universe
- ✓ No leverage — alpha derived from allocation, not amplification
- ✓ 57.8% positive months; 15.60% annualized since inception

Current Allocation

Technology	31.3%
Industrials	23.4%
Basic Materials	5.4%
Consumer Staples	4.1%
Cash & Equivalents	35.8%

Inflection 2.0

Equity · Concentrated · Benchmark: IWM

A concentrated equity strategy combining top-down macro sector analysis with rigorous bottom-up fundamental screening. We target companies at inflection points — declining debt, accelerating FCF, expanding EBITDA margins. Portfolio construction applies mean-variance optimization with strict concentration limits. Since inception: +192.12% vs IWM's +39.20% — a 5:1 outperformance ratio.

+192.12%

Since Inception

+100.28%

1-Year

0.92

Sharpe (SI)

-37.8%

Max Drawdown

Strategy Characteristics

- ✓ Top-down sector selection followed by bottom-up fundamental screening
- ✓ Targets improving FCF, EBITDA growth, and balance sheet deleveraging
- ✓ Mean-variance optimized construction; 8-15 positions, max 15% per name
- ✓ No leverage — conviction-weighted, not amplification-dependent
- ✓ 66.4% positive months; Sortino Ratio (SI) of 2.13

Current Allocation

Technology	63.8%
Consumer Cyclical	14.1%
Telecomm	6.6%
Financials	4.0%
Healthcare / Utilities	5.7%
Cash	6.5%

Nicolas Diaz

Founder & Chief Investment Officer

Nick brings over 20 years of institutional experience in systematic and discretionary trading, portfolio management, and quantitative research. His career spans Citadel Securities, Citadel, and Bank of America across Chicago, New York, and London — covering rates, market making, and high-frequency trading.

As Founder & CIO of Robin Capital Group, Nick has built three strategies since May 2022, delivering +192% cumulative in Inflection 2.0 (vs IWM +39%) and +89% in Dynamic Macro (vs SPY +77%) — with zero leverage and full transparency through SMAs.

Nick is also Co-Founder & Co-CIO of Nezumia LLC, a quantitative AI-driven hedge fund, designed to combat alpha decay, built on a proprietary three-phase pipeline: deep learning feature generation, multi-horizon forecasting, and AI-optimized portfolio construction.

M.S. Finance, B.S.E. & Engineering — UAI, Santiago, Chile. Series 65 (IAR). Based in Miami Beach, FL.

Credentials

- ✔ Citadel Securities
- ✔ Citadel
- ✔ Bank of America
- ✔ Series 65 (IAR)
- ✔ M.S. Finance — UAI
- ✔ B.S.E. Engineering — UAI
- ✔ Co-Founder, Nezumia LLC

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Getting Started with Your SMA

Account Structure

SMA's for all investors. Account creation, documentation, and due diligence are handled by Interactive Brokers.

Eligible Accounts

Investment, brokerage, IRA (Traditional, Roth, SEP), rollovers, and advisor partitions.

Funding

ACH, wire, or check through IB. ACAT transfers available from most brokers for position transfers or rollovers.

Fee Assessment

Fees assessed quarterly on ending NAV, automatically deducted by IB. Management + performance (if applicable).

Full Transparency

Clients have real-time access to their investments, positions, and capital at all times through the IB platform.

Direct Access

Direct communication with RCG's portfolio manager and decision makers. No intermediaries.

SMA Details & Features

Interactive Brokers (IB) is RCG's Executing Broker. All accounts and assets are custodied by IB.

Trade Execution Only

RCG has trade execution authority only — with NO authority to withdraw or add funds to any client account.

Return Calculations

IB PortfolioAnalyst calculates all investor data through time-weighted returns (TWR), the industry standard.

Live Monitoring

SMA structure enables real-time account monitoring through the IB mobile and desktop applications.

Allocation Process

EOD pro-rata allocation of all activity. Partial fills allocated at VWAP. Fair and transparent execution.

No Leverage

RCG strategies do not employ leverage. Margin is not relied upon for any strategy.

Key Man Risk

Mitigated by the SMA structure, multi-strategy format, rotation frequency, and investment horizons adopted.

Management Fees

Investor Type	Management Fee	Performance Fee
Non-Qualified Investors	1.75% annualized	—
Qualified Investors	1.25% annualized	15% of profits
Non-U.S. Persons	2.00% annualized	20% of profits*

All reported returns are net of management fees.

Requirement: RCG Discretionary Investment Management Agreement

Investor Information

Investor Profile	Long Only	Recommended Horizon	1 Year +
Lock-up Period	None	Suitability	Retail · HNW · Family Office · RIA · Institutional
Redemption Window	Unrestricted — Market Hours	Taxation	U.S. 1099

Organizational Structure

Robin Capital Group LLC (RCG) — Investment Management Company & Registered Investment Advisor (RIA)

Nick Diaz (IAR)

Founder & CIO

Ashley Schott (IAR)

Compliance Officer

Separately Managed Accounts
via Interactive Brokers

Safe Haven

Dynamic Macro

Inflection 2.0

Custom
Solutions

Important Disclosures

This document does not constitute either an offer to sell or the solicitation of any offer to buy the investment product discussed herein. All investors and potential investors should be aware that an investment with Robin Capital Group LLC (RCG) in its fund family (the "Strategies") is a speculative investment, involves risk, may be subject to general market and/or specific investment return volatility and could lose money.

No representation or warranty is made by RCG or any other person as to the accuracy or completeness of the information contained herein, including historical performance data. RCG has relied upon Interactive Brokers ("IB") to provide historical portfolio and risk/return metrics. RCG makes no warranty, either express or implied, as to the accuracy or completeness of IB's data and calculations. See www.interactivebrokers.com for additional disclosures.

Investment performance results have been calculated by RCG using IB's tools on a time-weighted basis and have not been audited by outside parties. Past performance may not be indicative of future results. All performance data is net of management fees and calculated as the daily returns of a proxy account vested in each strategy for the full calendar year. Returns across accounts may differ due to execution, allocation, fees, and investment periods.

Investment Risks: Business, Market, Credit, Model, Macro, Taxation, Concentration, Interest Rate, Reinvestment, Commodity, Execution Lag.

Data sourced from Interactive Brokers PortfolioAnalyst. Returns are time-weighted (TWR) and have not been audited.

Benchmarks: SPY (S&P 500), IWM (Russell 2000), IEF (iShares 7-10 Year Treasury Bond ETF).

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