

# ROBIN CAPITAL GROUP

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Investor Presentation · May 2026

Registered Investment Advisor · Miami Beach, Florida

**4yr**

Track Record

**3**

Strategies

**+303%**

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; whitepaper published
- 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 April 20, 2026 · All returns net of fees · Inception: May 2022

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

## Current Performance

Current, up-to-date performance for every strategy — including full historical monthly returns, risk metrics, and cumulative growth versus benchmark — is maintained in the individual strategy tear sheets, available at [robincapitalgroup.com](https://robincapitalgroup.com).

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

# Safe Haven

Fixed Income · Conservative · Benchmark: IEF

Capital preservation engine anchored in US Treasuries and investment-grade corporates. Active duration management and credit quality assessment drive positive real returns with minimal drawdown — the stable base from which the firm's other strategies draw their credibility. Since inception: +16.00% vs IEF's +3.85% — more than quadrupling 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

**+16.00%**

Since Inception

**+5.51%**

1-Year

**0.33**

Sortino (SI)

**-6.71%**

Max Drawdown

## Current Allocation

Fixed Income (UST)	85.9%
Metals & Miners	10.3%
Cash	3.8%

# Dynamic Macro

Multi-Asset · Global · Benchmark: SPY

The firm's flagship expression of flexible-mandate investing. Capital rotates across global equity, fixed income, commodity, and currency ETFs, driven by a multi-method signal platform combining time-series analysis, machine learning, and cross-sectional relative value. Since inception: +131.0% vs SPY (+96.52%) across a 48-month track record spanning multiple regime changes — at materially lower risk than pure equity.

**+131.0%**

Since Inception

**+37.66%**

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; 23.3% annualized since inception

## Current Allocation

Technology	54.6%
Broad (EWY+VEGI)	12.4%
Basic Materials	11.2%
Industrials	7.3%
Cash & Equivalents	14.5%

# Inflection 2.0

Equity · Concentrated · Benchmark: IWM

High-conviction growth engine targeting companies at the early stages of a fundamental earnings inflection — post-catalyst, pre-repricing. A concentrated portfolio of 10 to 20 positions, sized by conviction, combines fundamental screening with market-structure confirmation. Since inception: +303.2% vs IWM's +62.04% — a nearly 5:1 outperformance ratio.

## 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

**+303.2%**

Since Inception

**+101.6%**

1-Year

**0.92**

Sharpe (SI)

**-37.8%**

Max Drawdown

## Current Allocation

Technology	78.4%
Healthcare	8.4%
Consumer Cyclical	2.4%
Utilities	2.6%
Cash	8.2%

# Intellectual Framework

The thinking behind the capital · Published research and whitepaper

## Risk-Adjusted Returns

Volatility and drawdown are the primary design constraints, not afterthoughts. A Sharpe of 0.85 at 18% beats 0.30 at 25% — because the second outcome ends the client relationship.

## Genuine Diversification

Different return drivers, not the same bet repackaged. Safe Haven is yield-driven, Dynamic Macro is regime-driven, Inflection is earnings-driven — genuinely low-correlation even under stress.

## Automation Serves Judgment

Systematic infrastructure handles the mechanical work; the CIO applies judgment to regime assessment, sizing under uncertainty, and risk calibration — where models alone fail.

“The goal is not to be right about the direction of markets. The goal is to construct portfolios that compound steadily across the widest possible range of market conditions.”

— Nick Diaz, Founder & CIO · Portfolio Construction & Alpha Generation (March 2026)

## Published Research

### Portfolio Construction & Alpha Generation

A practitioner's framework for flexible, multi-regime capital management

Whitepaper · March 2026 · Available on request

### Research & Insights Series

The Case for a Mandate-Free Strategy · Why Alpha Decays · Drawdown Before It Happens

[robincapitalgroup.substack.com](http://robincapitalgroup.substack.com) · Published every two weeks · Free to read

# Nicolas Diaz

Founder & Chief Investment Officer

Nick brings over twenty years of institutional experience in global financial markets, spanning institutional fixed income trading, derivatives, and systematic investment management. His career began at Bank of America in fixed income, followed by senior roles at Citadel and Citadel Securities across Chicago, New York, and London.

Nick founded and built RCG as a sole practitioner — designing the investment philosophy, constructing its three live strategies, and developing the systematic infrastructure that underlies every allocation. The approach is generalist by design: under a flexible, mandate-free structure, capital follows opportunity across asset classes, geographies, and risk profiles.

Since May 2022, RCG has delivered +303% in Inflection 2.0 (vs IWM +62%), +131% in Dynamic Macro (vs SPY +97%), and +16% in Safe Haven (vs IEF +4%) — long only, zero leverage, full SMA transparency, unrestricted liquidity. Nick publishes the intellectual framework behind every allocation at [robincapitalgroup.substack.com](http://robincapitalgroup.substack.com).

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

## Credentials

- ✔ Citadel Securities
- ✔ Citadel
- ✔ Bank of America
- ✔ Series 65 (IAR)
- ✔ M.S. Finance — UAI
- ✔ B.S.E. Engineering — UAI
- ✔ Published Researcher — Substack

[www.robincapitalgroup.com](http://www.robincapitalgroup.com)  
[linkedin.com/in/diaznick](https://linkedin.com/in/diaznick)

# 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	1.50% annualized	—
Qualified Investors	1.25% annualized	15% of profits
Non-U.S. Persons	2.00% annualized	—

**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](http://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).

# ROBIN CAPITAL GROUP

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