Catalyst Global Macro Strategy

CGM · Global Macro · Classification: Backtest / Model · Window: 2016–2026 (modeled)

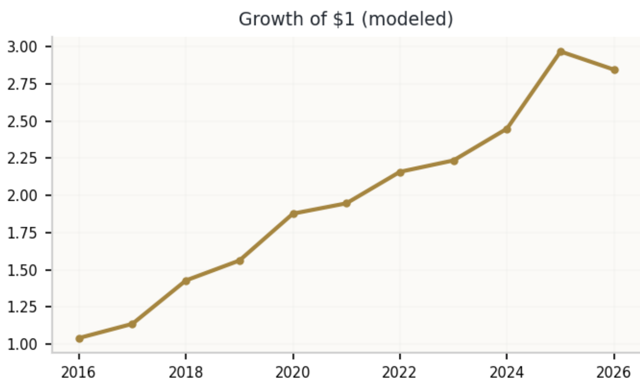
Strategy overview

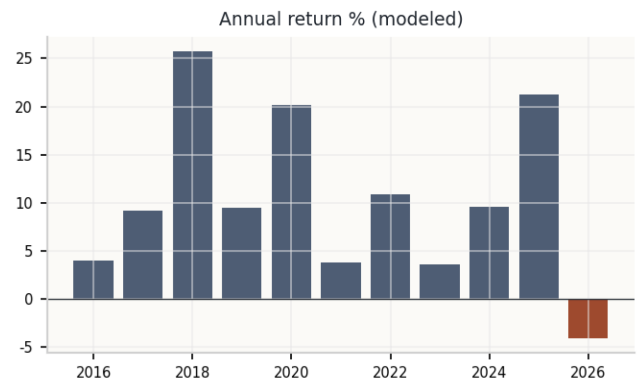
Four-sleeve overlay: rates 34%, currencies 24%, commodities 22%, equity indices 20%.

Calibrated to published figures: 10.3% CAGR / 0.60 Sharpe, 8.5% vol / –7.1% max DD.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
9.98%	8.91%	0.75	25.7% (2018)	-4.1% (2026)	$2.85





Methodology

Annual returns 2016–2026 are a modeled illustration constructed under the RALO publication-control conventions. CAGR = $(\Pi(1+r_t))^{1/n} - 1$; Sharpe = (mean annual return – 3.63% risk-free proxy) ÷ σ of annual returns. Where the public page publishes anchor statistics, the model is calibrated toward those anchors; figures remain modeled/synthetic statistics, not realized performance. Past performance is not indicative of future results.