RALO Global Macro

RALO-GM · Global Macro · Classification: Forward Target · Window: 2016–2026 (modeled)

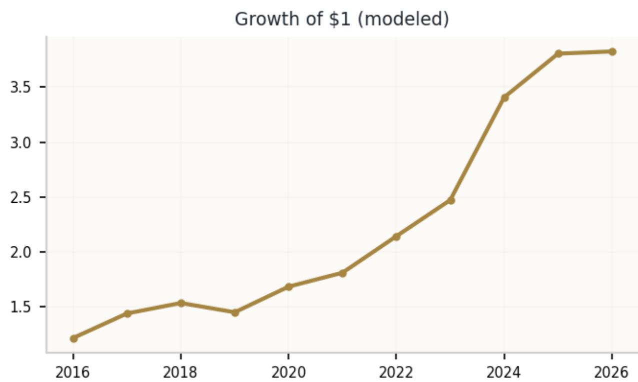
Strategy overview

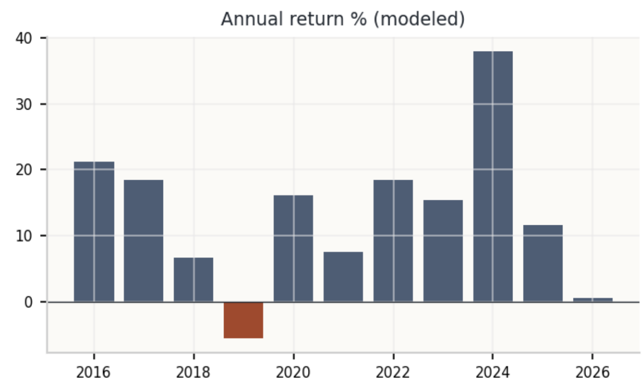
Cross-asset long/short structure using four macro regimes and five signal modules.

Calibrated to forward targets: 13–14% CAGR / 0.85–0.95 Sharpe (target, not realized).

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
12.97%	11.54%	0.86	37.9% (2024)	-5.5% (2019)	$3.83





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.