RALO Mid-Cap

RALO-MC · Liquid Public Equities · Classification: Modeled · Window: 2016–2026 (modeled)

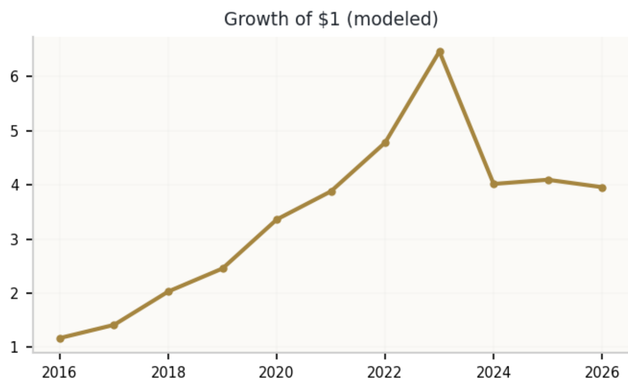
Strategy overview

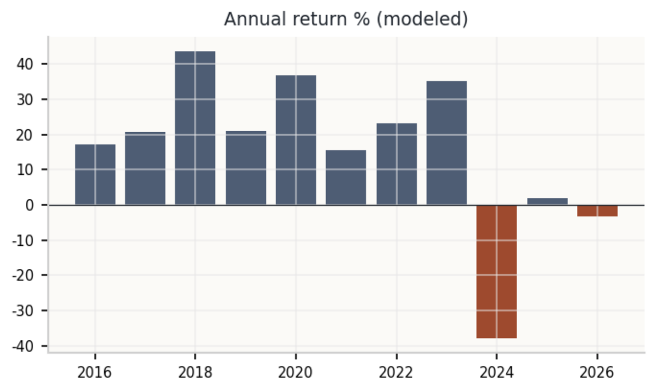
20-name SMID crossover scored on Quality / Value / Momentum / Low-Vol.

Calibrated to published mixed realized/consensus-EPS-proxy model: 15.75% CAGR / 0.56 Sharpe (FY16–27E).

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
13.32%	22.65%	0.54	43.6% (2018)	-37.8% (2024)	$3.96





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.