Index Rebalancing Strategy

IDX-RB · Private Markets · Classification: Backtest / Research · Window: 2016–2026 (modeled)

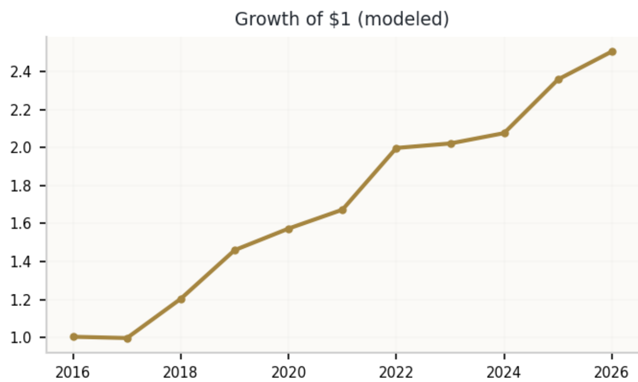
Strategy overview

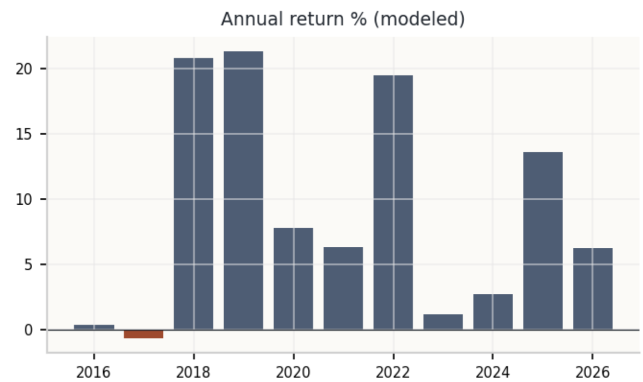
Systematic strategy harvesting index reconstitution and rebalancing flows.

Backtest pending; modeled illustration only.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
8.71%	8.39%	0.64	21.3% (2019)	-0.7% (2017)	$2.51





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.