RALO APAC

RALO-APAC · Regional Research · Classification: Research / Backtest · Window: 2016–2026 (modeled)

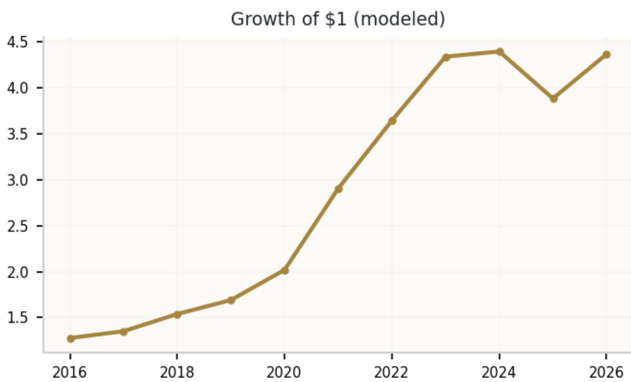
Strategy overview

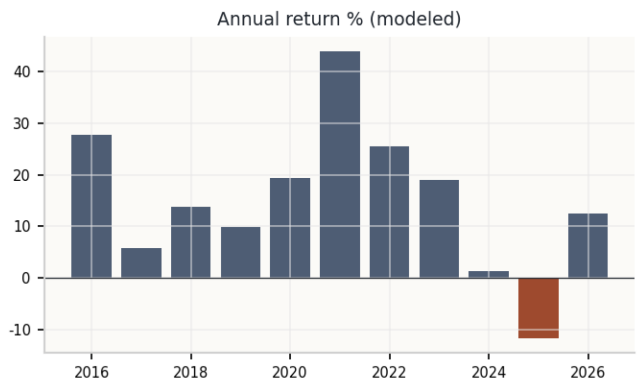
Institutional working paper on multi-market structural tailwinds and cross-asset relationships.

Calibrated to prior regional backtest work: 15.2% CAGR / 0.83 Sharpe — pending finalized workbook/data version.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
14.34%	14.68%	0.79	43.9% (2021)	-11.6% (2025)	$4.37





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.