RALO Europe

RALO-EU · Liquid Public Equities · Classification: Backtest · Window: 2016–2026 (modeled)

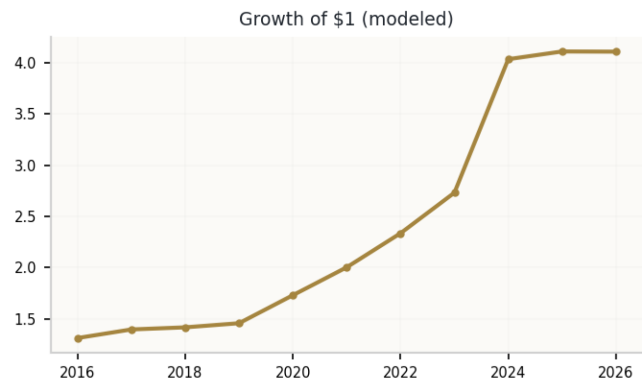
Strategy overview

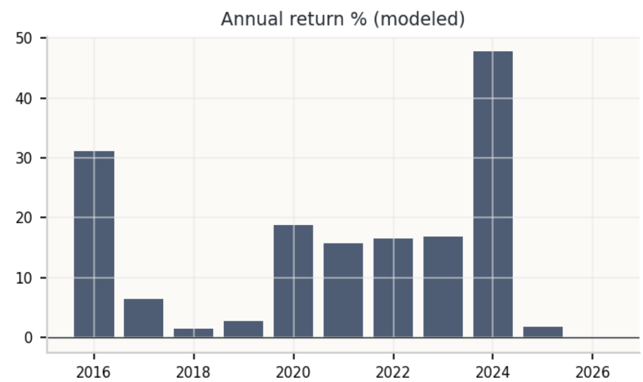
European regional mandate within the RALO liquid strategy family.

Calibrated to published backtest anchors: 13.8% CAGR / 0.78 Sharpe (2006–26 research window).

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
13.70%	14.68%	0.74	47.7% (2024)	-0.0% (2026)	$4.11





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.