Global Fixed Income Strategy

GL-FI · Fixed Income · Classification: Scenario Model · Window: 2016–2026 (modeled)

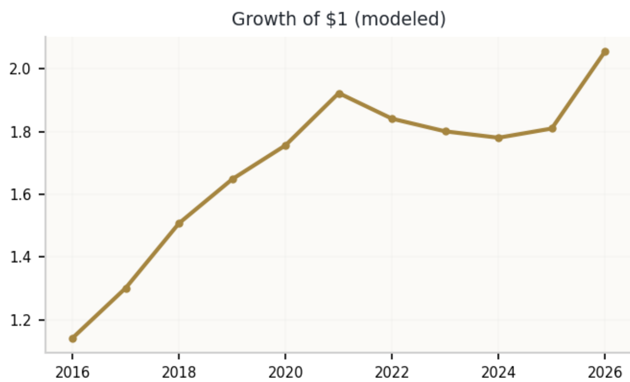
Strategy overview

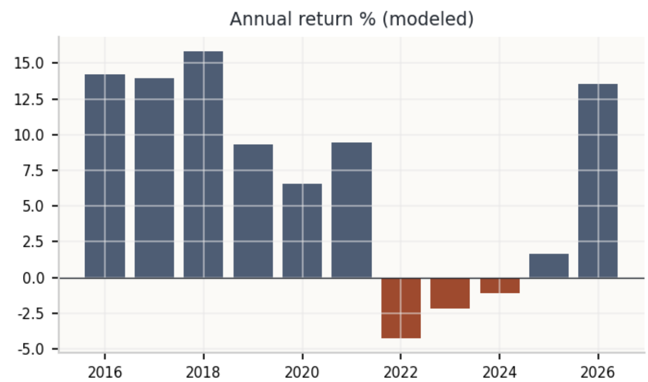
Global rates portfolio with UST, JGB, Bund and Gilt sleeves.

Calibrated to scenario output: +36.1% 5-yr cumulative, 6–8% CAGR scenario band.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
6.77%	7.34%	0.46	15.8% (2018)	-4.2% (2022)	$2.06





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.