RALO-IG Plus (TPA Edition)

RALO-IGP · Fixed Income · Classification: Research / Workbook · Window: 2016–2026 (modeled)

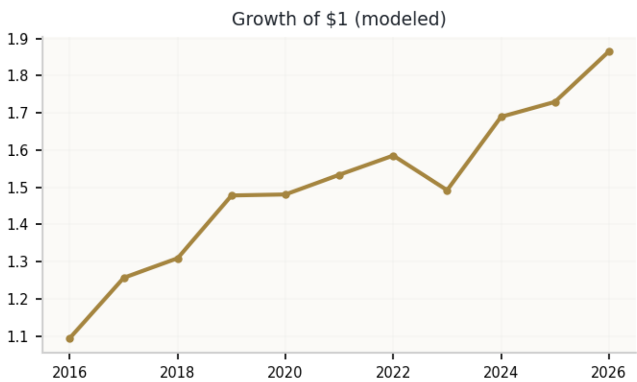
Strategy overview

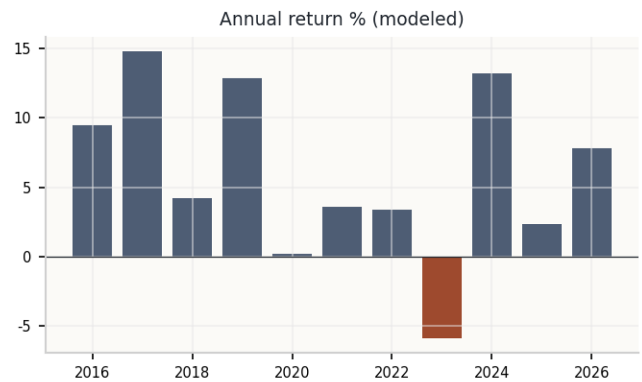
Three sleeves — factor IG credit, inflation-regime duration overlay, tactical crossover credit.

Research workbook with 6 comparators; modeled illustration.

Performance statistics (modeled annual returns)

CAGR	Volatility (σ)	Sharpe (rf 3.63%)	Best year	Worst year	Final value of $1
5.83%	6.29%	0.38	14.8% (2017)	-5.9% (2023)	$1.86





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.