



Fixed Income Allocation Strategy

Start using our evidence-based investment approach

Founded in 1980, Ned Davis Research is a leading independent research firm with clients in over three dozen countries. Our clients include professionals from global investment firms, banks, insurance companies, mutual funds, hedge funds, pension and endowment funds, and registered investment advisors. Our models are derived from our evidence-based research which blends macro, fundamental, behavioral, and technical indicators using a proprietary analytical platform for great flexibility and customization. Ned Davis Research is an SEC registered investment advisor.

A systematic, evidenced-based approach to fixed income allocation in an attempt to keep you on the right side of major market moves and avoid major allocation mistakes.

About the strategy:

Each month, macroeconomic and technical indicators are combined to:

- Evaluate the relative attractiveness of nine fixed income ETFs across sectors and geographies
- Reallocate assets from sectors/geographies with unfavorable characteristics to areas providing the greatest opportunities
- Protect capital by lowering duration and reducing credit risk during weak economic environments

The strategy's benchmark is the Barclays U.S. Aggregate Total Return Index.

Disciplined Framework Drives objective decision



Strategy asset classes



Price-based indicators measure the health of the fixed income sectors



Macro indicators gauge expectations and risks for the fixed income sectors

- ❖ U.S. Treasurys
- ❖ International Investment Grade
- ❖ Emerging Markets
- ❖ U.S. Investment Grade Corporate
- ❖ U.S. High Yield
- ❖ Treasury Inflation Protected Securities (TIPS)
- ❖ Mortgage Backed Securities (MBS)
- ❖ Floating Rate Notes
- ❖ Cash



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