

EURO - ESTIMATES - JULY 2020

MPI EUR LOW - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	2.98%	2.64%	1.06%	-0.28%	0.42%	-2.12%	0.87%	-2.55%	-2.21%	2.36%	0.82%	-0.95%
2016	-1.60%	-0.30%	0.35%	0.37%	0.71%	-0.56%	1.26%	0.31%	0.19%	-0.20%	0.33%	0.96%
2017	0.01%	1.19%	0.54%	0.48%	-0.10%	-0.68%	-0.03%	-0.03%	0.62%	0.86%	-0.08%	0.11%
2018	0.59%	-0.81%	-0.80%	0.61%	0.67%	-0.66%	0.49%	-0.01%	0.04%	-1.95%	0.01%	-2.36%
2019	2.39%	0.97%	1.65%	0.94%	-1.18%	1.36%	0.94%	0.17%	0.35%	-0.02%	0.76%	0.48%
2020	0.70%	-2.16%	-8.50%	4.37%	1.59%	1.26%	1.19%					

MPI EUR MEDIUM - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	4.01%	3.38%	1.53%	-0.53%	0.82%	-2.54%	1.21%	-4.20%	-2.68%	4.06%	1.41%	-1.65%
2016	-3.17%	-0.41%	0.70%	0.49%	1.26%	-1.43%	1.95%	0.50%	0.10%	-0.10%	1.29%	1.75%
2017	0.21%	1.77%	0.84%	0.58%	-0.21%	-0.84%	-0.18%	-0.10%	1.23%	1.52%	-0.33%	0.47%
2018	0.63%	-1.41%	-1.41%	1.58%	1.22%	-0.41%	0.99%	0.08%	0.10%	-3.10%	0.08%	-3.84%
2019	3.82%	1.69%	1.97%	1.62%	-2.41%	2.26%	1.28%	-0.37%	1.10%	0.20%	1.76%	1.15%
2020	0.43%	-3.99%	-9.73%	6.33%	1.83%	1.45%	1.28%					

MPI EUR HIGH - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	4.82%	4.37%	1.95%	-0.68%	1.19%	-3.10%	1.21%	-5.56%	-3.77%	6.40%	2.32%	-2.67%
2016	-4.76%	-0.49%	1.17%	0.53%	1.85%	-2.12%	2.68%	0.47%	0.17%	-0.16%	1.68%	2.38%
2017	0.31%	2.56%	1.19%	0.73%	0.02%	-1.34%	-0.25%	-0.28%	1.97%	2.25%	-0.56%	0.38%
2018	0.97%	-1.98%	-1.74%	2.62%	2.24%	-0.56%	1.59%	0.07%	0.37%	-4.53%	0.52%	-5.47%
2019	5.47%	2.85%	1.76%	2.13%	-3.54%	2.83%	1.40%	-0.83%	1.82%	-0.15%	2.54%	1.48%
2020	0.22%	-5.83%	-12.71%	8.28%	2.44%	1.54%	1.36%					

CUMULATIVE PERFORMANCE

	Performance (YTD)	Performance (3m)	Performance (1y)	Performance (3y)	Performance (5y)	Performance (Annualised..)	Volatility (5y)	Max Drawdown*
MPI EUR Low	-2.06%	4.08%	-0.35%	3.95%	4.53%	0.89%	5.67%	-10.47%
MPI EUR Med..	-3.15%	4.63%	0.61%	8.07%	9.89%	1.90%	7.95%	-13.32%
MPI EUR High	-5.95%	5.43%	-1.32%	9.05%	11.86%	2.27%	10.97%	-17.80%

*over 5 years

Blue indicates estimates

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