

STERLING - ESTIMATES - NOVEMBER 2020

MPI GBP LOW - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	2.01%	0.64%	1.21%	-0.27%	0.52%	-2.45%	0.70%	-1.92%	-1.13%	1.86%	0.42%	-0.42%
2016	-1.32%	0.31%	1.38%	0.22%	0.31%	1.74%	2.24%	1.11%	0.32%	0.32%	-0.99%	1.42%
2017	0.13%	1.37%	0.62%	0.14%	1.18%	-0.45%	0.49%	0.77%	-0.69%	0.88%	-0.21%	0.81%
2018	-0.19%	-0.91%	-0.91%	1.16%	0.73%	-0.16%	0.72%	0.08%	-0.21%	-2.13%	-0.11%	-1.60%
2019	1.87%	0.73%	1.37%	1.04%	-0.34%	1.77%	1.51%	-0.09%	0.26%	-0.65%	0.67%	0.81%
2020	0.34%	-2.03%	-7.55%	3.90%	2.33%	1.25%	0.39%	0.70%	0.01%	-0.73%	3.63%	

MPI GBP MEDIUM - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	2.27%	1.36%	1.15%	-0.06%	0.83%	-3.24%	1.01%	-2.90%	-1.81%	3.06%	0.78%	-0.29%
2016	-2.32%	0.61%	1.77%	0.14%	0.60%	2.33%	3.13%	1.13%	0.73%	1.13%	-1.31%	2.13%
2017	0.41%	1.85%	0.73%	0.01%	1.74%	-0.55%	0.60%	1.08%	-0.80%	1.53%	-0.31%	1.21%
2018	0.09%	-1.33%	-1.77%	2.02%	1.52%	-0.14%	1.22%	0.20%	-0.15%	-3.48%	0.21%	-3.00%
2019	2.70%	1.07%	1.70%	1.93%	-1.14%	2.67%	2.26%	-0.98%	0.40%	-1.07%	1.46%	1.28%
2020	-0.33%	-3.87%	-8.97%	5.58%	3.33%	1.66%	0.01%	1.68%	0.01%	-1.13%	5.79%	

MPI GBP HIGH - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2015	2.06%	1.60%	1.50%	-0.03%	0.77%	-3.37%	1.03%	-3.57%	-2.29%	3.85%	0.87%	-0.03%
2016	-3.21%	1.07%	2.10%	0.03%	0.80%	2.70%	3.87%	1.28%	1.12%	1.77%	-1.66%	2.55%
2017	0.47%	2.34%	1.07%	-0.32%	2.46%	-0.59%	0.77%	1.42%	-1.04%	2.07%	-0.54%	1.62%
2018	0.03%	-1.37%	-2.38%	3.12%	2.27%	0.08%	1.67%	0.45%	-0.21%	-4.89%	0.68%	-4.40%
2019	3.50%	1.45%	2.17%	2.66%	-1.77%	3.35%	3.05%	-2.15%	0.93%	-1.36%	2.21%	1.66%
2020	-1.02%	-5.62%	-11.07%	7.46%	4.45%	2.05%	-0.51%	2.81%	0.14%	-1.82%	7.79%	

CUMULATIVE PERFORMANCE

	Performance (YTD)	Performance (3m)	Performance (1y)	Performance (3y)	Performance (5y)	Performance (Annualised..)	Volatility (5y)	Max Drawdown*
MPI GBP Low	1.74%	2.87%	2.57%	8.13%	20.41%	3.78%	5.34%	-9.43%
MPI GBP Mediu..	2.89%	4.60%	4.20%	12.04%	31.27%	5.59%	7.55%	-12.78%
MPI GBP High	3.16%	5.97%	4.87%	15.94%	41.79%	7.23%	10.04%	-16.92%

*over 5 years

Blue indicates estimates

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