

MPI SUMMARY REPORT US DOLLAR - JULY 2022

MPI USD LOW - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	0.64%	1.20%	0.70%	0.82%	0.69%	-0.04%	0.77%	0.35%	0.32%	0.64%	0.10%	0.50%
2018	1.23%	-1.44%	-0.60%	0.40%	0.00%	-0.35%	0.78%	0.20%	0.19%	-2.27%	0.24%	-1.73%
2019	2.74%	0.88%	1.47%	0.99%	-0.92%	2.18%	0.69%	0.35%	0.17%	0.65%	0.66%	1.15%
2020	0.52%	-2.12%	-7.55%	4.13%	1.84%	1.44%	2.39%	1.27%	-0.86%	-0.71%	3.71%	1.70%
2021	-0.25%	-0.04%	0.25%	1.77%	0.65%	0.44%	0.74%	0.66%	-1.70%	1.10%	-0.91%	1.25%
2022	-2.90%	-1.22%	-0.26%	-3.56%	-0.27%	-3.53%	2.69%					

MPI USD MEDIUM - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	1.27%	1.49%	0.71%	1.19%	1.23%	0.20%	1.26%	0.33%	0.83%	1.08%	0.76%	0.90%
2018	2.56%	-2.38%	-1.02%	0.65%	0.00%	-0.34%	1.30%	0.18%	0.26%	-3.99%	0.39%	-3.17%
2019	4.09%	1.41%	1.31%	1.60%	-2.20%	3.33%	0.69%	-0.60%	0.66%	1.19%	1.29%	2.06%
2020	-0.01%	-3.99%	-9.02%	6.18%	2.52%	1.79%	3.13%	2.45%	-1.13%	-1.01%	5.90%	2.68%
2021	-0.19%	0.92%	0.69%	2.60%	0.81%	0.98%	0.80%	1.15%	-2.43%	2.22%	-1.46%	1.99%
2022	-3.86%	-1.37%	0.08%	-4.64%	-0.45%	-5.40%	3.50%					

MPI USD HIGH - MONTHLY RETURNS

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2017	1.66%	2.14%	1.23%	1.61%	2.09%	0.31%	1.80%	0.00%	1.51%	1.62%	1.15%	1.09%
2018	4.05%	-3.44%	-1.44%	1.15%	-0.04%	-0.36%	2.05%	0.29%	0.43%	-6.03%	1.07%	-5.26%
2019	5.84%	2.37%	1.02%	2.53%	-3.96%	4.52%	0.75%	-1.71%	1.26%	1.92%	2.06%	2.77%
2020	-0.54%	-6.33%	-11.29%	8.76%	3.38%	2.23%	4.60%	4.14%	-1.85%	-1.48%	9.04%	3.69%
2021	-0.42%	1.56%	1.52%	3.64%	0.99%	1.27%	1.06%	1.69%	-3.66%	3.54%	-2.08%	3.00%
2022	-5.54%	-2.03%	0.94%	-6.48%	-0.55%	-7.03%	4.39%					

CUMULATIVE PERFORMANCE

	Performance (YTD)	Performance (3m)	Performance (1y)	Performance (3y)	Performance (5y)	Performance (Annualised..)	Volatility (5y)	Max Drawdown*
MPI USD Low	-8.85%	-1.20%	-8.51%	2.86%	9.69%	1.87%	6.30%	-11.49%
MPI USD Med..	-11.79%	-2.52%	-10.56%	8.77%	18.01%	3.37%	9.03%	-14.77%
MPI USD High	-15.69%	-3.49%	-13.74%	14.20%	26.14%	4.75%	12.84%	-19.23%

*over 5 years

Estimates are shown in blue

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