



TARENO

EII PERFORMANCE MATRIX

Year to date performances

		31/01/2020	29/02/2020	31/03/2020	30/04/2020	31/05/2020	30/06/2020	31/07/2020	31/08/2020	30/09/2020	31/10/2020	30/11/2020	31/12/2020
Enhanced Index Investing Equities		-1,3%	-8,7%	-27,8%	-18,5%	-17,1%	-15,7%	-15,3%					
Enhanced Index Investing Bonds/Return		0,7%	0,4%	-4,2%	-2,2%	-1,9%	-1,6%	-1,7%					
% of portfolio invested in													
EII EQUITIES	EII BONDS												
0%	100%	0,7%	0,4%	-4,2%	-2,2%	-1,9%	-1,6%	-1,7%					
10%	90%	0,5%	-0,5%	-6,6%	-3,9%	-3,5%	-3,0%	-3,1%					
20%	80%	0,3%	-1,4%	-8,9%	-5,5%	-5,0%	-4,4%	-4,4%					
30%	70%	0,1%	-2,3%	-11,3%	-7,1%	-6,5%	-5,9%	-5,8%					
40%	60%	-0,1%	-3,2%	-13,7%	-8,7%	-8,0%	-7,3%	-7,2%					
50%	50%	-0,3%	-4,2%	-16,0%	-10,4%	-9,5%	-8,7%	-8,5%					
60%	40%	-0,5%	-5,1%	-18,4%	-12,0%	-11,0%	-10,1%	-9,9%					
70%	30%	-0,7%	-6,0%	-20,7%	-13,6%	-12,5%	-11,5%	-11,2%					
80%	20%	-0,9%	-6,9%	-23,1%	-15,2%	-14,0%	-12,9%	-12,6%					
90%	10%	-1,1%	-7,8%	-25,5%	-16,9%	-15,6%	-14,3%	-13,9%					
100%	0%	-1,3%	-8,7%	-27,8%	-18,5%	-17,1%	-15,7%	-15,3%					

End of January the performance of a portfolio being invested 50% in EII Equities and 50% in EII Bonds was **-0,3%**.End of February the performance of a portfolio being invested 30% in EII Equities and 70% in EII Bonds was **-2,3%**.