



February 2024 - Management Report

H2O MULTI EMERGING DEBT FUND

Product description

Management concept:	Emerging Market Global Macro
Investment universe:	Bonds & currency
Investment horizon:	3 years
Ex-ante risk limit:	Relative VaR capped at 2
Reference index:	50% JPM GBI EM GD + 50% EMBIGD
Legal framework:	Irish Collective Asset-management Vehicle
Inception date:	12/05/2016

Financial characteristics

Share class:	USD-I
Investment currency:	USD
ISIN Code:	IE00BD4LCS16
Bloomberg Code:	H2MEDIU
PRIIPS SRI:	6
Minimum initial subscription:	USD 100k
Objective:	Reference index + 2.5% p.a.
Fixed fee:	0.80%
Performance fee:	20% > Bench +2.5% p.a
Entry Fee:	None
Fund AUM USD:	36,409,979
Share class AUM USD:	10,101,186
NAV per share USD:	124.53

Risk indicator (computed using daily data)

	3 years	5 years	ITD
Fund yearly volatility	40.7%	34.7%	28.2%
Sharpe ratio	-0.1	0.0	0.1
Semi-variance	33.2%	28.0%	23.4%
Sortino Ratio	-0.1	0.0	0.1
Maximum drawdown	-49.26%	from 01/09/2021	to 12/10/2022
Recovery period	-		

General characteristics	Limit	Current
Modified duration:	[0;+10]	5.9
Average rating:	-	BB
Proceed-weighted yield:	-	10.2%

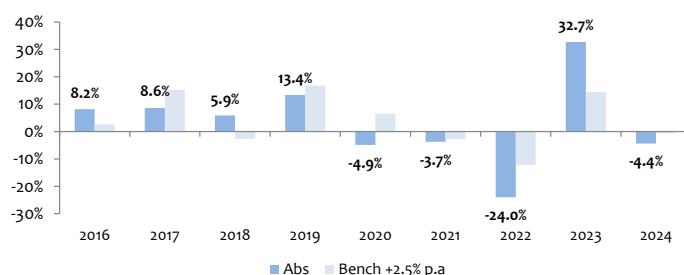
Balance sheet allocation	Long / Short	Net	Gross
Cash & money market		13.8%	-
Mutual funds			
Cash bonds (excluding repos)		86.2%	-
Total balance sheet		100.0%	-
Bond futures	47% / -21%	26.2%	68.1%
Repos			
FX (excluding funding currency)	125% / -125%		250.9%

Performance (net of fees)

29/02/2024

USD-I	Net Return	Bench +2.5% p.a	Excess Return
1 month	-1.71%	0.40%	-2.10%
3 months	-4.18%	3.48%	-7.40%
6 months	5.44%	5.50%	-0.06%
YTD	-4.38%	-0.66%	-3.75%
1 year	22.02%	12.19%	8.76%
3 years (annual.)	-2.39%	0.05%	-2.44%
5 years (annual.)	-0.91%	2.77%	-3.58%
ITD (Annual)	2.85%	4.29%	-1.38%

Calendar Year Performance



Monthly Commentary

In February, EM assets were flat with the blended benchmark gaining 0.2% over the month with no clear driver as the market continued to reprice Fed cuts.

H2O Multi Emerging Debt (I-USD) underperformed the blended benchmark by -1.91% in gross terms.

In fixed income (MtD -97bps gross vs. benchmark): The key negative contributor came from the local debt and the exposure to US duration as yields repriced higher and the US curve flattened. However, the hard-currency debt pillar outperformed thanks to HY sovereigns such as Egypt and Lebanon. Egypt signed an important investment deal with UAS which greatly alleviates concerns about external financing needs.

In currencies (MtD -87 bps gross vs. benchmark): EM currencies suffered as the USD continued to benefit from strong releases and the repricing of Fed cuts. The fund's diversified financing with short EUR block and short commodity currencies (CAD essentially) did not offset losses on the EM FX overweight .



H2O
Asset Management

The Fund is a sub-fund of H2O Global Strategies ICAV (Irish Collective Asset-management Vehicle), a UCITS organized under the laws of Ireland and authorized by the Central Bank of Ireland for sale in Ireland in accordance with the requirements set forth in its prospectus.

Past performance is not a reliable indicator of future performance.

Source: H2O AM. Front Office data.



Currency strategies

H2O MULTI EMERGING DEBT FUND

CURRENCIES

	Absolute	Index	Relative
USD	-68.7%	-49.9%	-18.9%
EUR	-5.9%		-5.9%
GBP	-27.2%		-27.2%
JPY	29.8%		29.8%
CAD	-12.7%		-12.7%
AUD	0.0%		0.0%
NZD	0.0%		0.0%
CEE bloc	5.1%	9.8%	-4.7%
CZK	-16.1%	2.8%	-18.9%
HUF	21.2%	1.6%	19.6%
ILS	0.0%		0.0%
PLN	0.1%	3.7%	-3.6%
RON	0.0%	1.8%	-1.8%
MEA bloc	19.7%	5.9%	13.8%
OMR	0.0%		0.0%
RUB	0.0%		0.0%
TRY	4.8%	0.5%	4.3%
ZAR	14.9%	5.3%	9.5%
LATAM bloc	52.0%	13.8%	38.2%
ARS			
BRL	32.4%	4.5%	27.9%
CLP	9.0%	1.1%	7.9%
COP	6.8%	1.9%	4.9%
MXN	3.7%	5.0%	-1.3%
PEN	0.0%	1.2%	-1.2%
UYU		0.1%	-0.1%
Asian bloc	13.0%	15.0%	-2.0%
IDR	1.7%	4.8%	-3.1%
INR	6.8%		6.8%
KRW	13.9%		13.9%
MYR	0.0%	5.0%	-5.0%
PHP	0.0%	0.0%	0.0%
SGD	-22.9%		-22.9%
THB	11.2%	5.1%	6.0%
TWD	0.1%		0.1%
HKD	0.0%		0.0%
CNH	2.3%		2.3%

PERFORMANCE ATTRIBUTION

	Month	2024
Hard currency debt strategies	0.2%	0.3%
Local currency debt strategies	-0.4%	-0.8%
G4 government bonds	-0.8%	-0.8%
Total Bonds	-1.0%	-1.3%
EMEA currencies	0.0%	0.5%
LATAM currencies	-0.3%	-1.0%
Asian currencies	-0.8%	-1.8%
G10 commo currencies	0.2%	0.4%
Total currencies	-0.9%	-1.9%
Other	0.0%	0.0%
Fixed Fees	-0.1%	-0.1%
Performance Fees		
Total net Outperformance	-1.9%	-3.3%
 50% JPM GBI EM GD + 50% EMBIGD	 0.2%	 -1.1%
 Total net Absolute performance	 -1.7%	 -4.4%



February 2024 - Performance Report

H2O MULTI EMERGING DEBT FUND

H2O MULTI EMERGING DEBT FUND HEUR-I 07/12/16				3Y Perf:	-4.81%	5Y Perf:	-3.18%	ITD Perf:	-0.22%
IE00BD9Y4Z68 NAVPS: 98.42				3Y Vol:	41.63%	5Y Vol:	35.43%	ITD Vol:	29.86%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016												1.2%	1.2%
2017	1.1%	3.2%	3.0%	1.0%	0.2%	1.6%	-0.9%	0.5%	0.4%	-0.7%	0.4%	-3.2%	6.6%
2018	0.8%	1.3%	0.9%	0.4%	-1.5%	2.8%	0.2%	-9.0%	5.8%	-2.8%	2.6%	2.0%	2.8%
2019	4.2%	0.1%	-0.8%	1.2%	-1.8%	5.3%	2.7%	-7.9%	4.2%	2.2%	-3.9%	5.2%	10.3%
2020	-2.0%	-7.1%	-27.2%	6.5%	5.8%	3.7%	1.6%	2.1%	-4.0%	2.5%	10.6%	5.9%	-7.2%
2021	-1.1%	1.7%	-5.0%	0.4%	5.3%	5.7%	-2.0%	3.9%	-4.5%	-1.6%	-7.4%	0.6%	-4.8%
2022	-0.4%	-22.4%	-0.8%	-5.8%	2.4%	-11.3%	5.1%	-6.4%	-9.2%	8.7%	0.8%	13.3%	-27.2%
2023	6.4%	-2.7%	4.6%	-0.7%	0.3%	6.5%	5.0%	-1.5%	-2.3%	8.2%	4.6%	-0.1%	31.2%
2024	-2.8%	-1.8%											-4.6%

H2O MULTI EMERGING DEBT FUND USD-I 12/05/16				3Y Perf:	-2.39%	5Y Perf:	-0.91%	ITD Perf:	2.85%
IE00BD4LCS16 NAVPS: 124.53				3Y Vol:	40.66%	5Y Vol:	34.71%	ITD Vol:	28.20%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016					0.3%	1.5%	1.6%	1.8%	-0.5%	3.0%	-1.3%	1.5%	8.2%
2017	1.3%	3.2%	3.1%	1.1%	0.5%	1.5%	-0.5%	0.7%	0.6%	-0.6%	0.6%	-2.9%	8.6%
2018	1.0%	1.1%	1.5%	0.7%	-1.3%	3.1%	0.3%	-8.4%	5.9%	-2.5%	2.8%	2.3%	5.9%
2019	4.5%	0.2%	-0.7%	1.5%	-1.5%	5.5%	3.0%	-7.7%	4.5%	2.4%	-3.8%	5.5%	13.4%
2020	-1.8%	-6.9%	-26.5%	6.9%	5.9%	3.8%	1.7%	2.2%	-4.0%	2.6%	10.7%	6.2%	-4.9%
2021	-1.1%	1.0%	-4.3%	0.7%	4.9%	4.5%	-1.6%	3.6%	-4.1%	-1.2%	-6.3%	0.8%	-3.7%
2022	-0.3%	-21.6%	0.0%	-5.6%	2.6%	-11.2%	5.5%	-6.1%	-8.7%	9.1%	1.2%	13.5%	-24.0%
2023	6.6%	-2.5%	4.8%	-0.6%	0.5%	6.7%	5.0%	-1.3%	-2.2%	7.4%	4.7%	0.2%	32.7%
2024	-2.7%	-1.7%											-4.4%

H2O MULTI EMERGING DEBT FUND EUR-I 14/03/16				3Y Perf:	1.12%	5Y Perf:	0.08%	ITD Perf:	3.31%
IE00BD4LCV45 NAVPS: 129.67				3Y Vol:	39.49%	5Y Vol:	33.67%	ITD Vol:	27.35%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016					2.8%	1.8%	1.0%	2.2%	-1.4%	6.3%	1.6%	2.1%	17.2%
2017	-1.2%	4.9%	2.4%	-0.9%	-3.0%	0.3%	-4.0%	-0.2%	1.1%	0.9%	-1.7%	-3.6%	-5.1%
2018	-2.7%	3.6%	0.3%	2.5%	2.1%	2.5%	0.0%	-7.5%	6.0%	-0.1%	2.6%	1.2%	10.4%
2019	4.1%	1.0%	0.7%	1.6%	-0.9%	3.2%	5.2%	-6.5%	5.6%	0.1%	-2.6%	3.6%	15.4%
2020	-0.5%	-6.1%	-26.5%	7.1%	4.3%	2.8%	-3.4%	1.6%	-2.6%	3.3%	7.8%	3.8%	-12.8%
2021	-0.4%	1.9%	-1.8%	-1.9%	3.8%	9.0%	-1.9%	4.5%	-2.6%	-1.4%	-4.7%	-0.5%	3.4%
2022	1.1%	-21.6%	0.9%	-0.5%	1.0%	-9.0%	8.1%	-4.8%	-6.3%	7.4%	-2.2%	9.5%	-18.9%
2023	4.8%	-0.1%	2.3%	-2.1%	4.1%	4.3%	3.7%	0.3%	0.3%	7.6%	1.5%	-1.0%	28.1%
2024	-1.1%	-1.3%											-2.4%

H2O MULTI EMERGING DEBT FUND EUR-R 24/04/17				3Y Perf:	0.71%	5Y Perf:	-0.47%	ITD Perf:	1.23%
IE00BD4LCP84 NAVPS: 108.72				3Y Vol:	40.14%	5Y Vol:	34.14%	ITD Vol:	29.80%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016													
2017				0.2%	-3.0%	0.3%	-4.1%	-0.2%	1.1%	7.5%	-1.4%	-3.6%	-3.6%
2018	-2.7%	3.5%	0.3%	2.4%	1.8%	2.3%	0.3%	-7.4%	5.7%	0.0%	2.6%	1.1%	9.8%
2019	4.1%	1.0%	0.7%	1.6%	-1.0%	3.2%	5.2%	-6.7%	5.5%	-2.7%	-2.7%	3.5%	14.6%
2020	-0.6%	-6.2%	-26.5%	7.0%	4.2%	2.8%	-3.5%	1.5%	-2.6%	3.3%	7.7%	3.7%	-13.5%
2021	-0.5%	1.8%	-1.9%	-1.9%	3.7%	8.9%	-2.0%	4.4%	-2.7%	-1.4%	-4.7%	-0.4%	2.6%
2022	1.1%	-21.7%	0.8%	-0.5%	1.0%	-9.1%	8.1%	-4.9%	-6.4%	7.3%	-2.3%	9.5%	-19.5%
2023	4.7%	-0.2%	2.2%	-2.2%	4.0%	4.1%	4.1%	0.2%	0.3%	8.2%	1.5%	-1.0%	28.6%
2024	-1.1%	-1.4%											-2.5%

H2O MULTI EMERGING DEBT FUND USD-R 21/10/16				3Y Perf:	-3.06%	5Y Perf:	-1.47%	ITD Perf:	1.49%
IE00BD4LCQ91 NAVPS: 111.53				3Y Vol:	41.44%	5Y Vol:	35.29%	ITD Vol:	29.49%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016										0.2%	-0.3%	1.1%	1.0%
2017	1.2%	3.2%	3.1%	1.0%	0.2%	1.7%	-0.8%	0.6%	0.5%	-0.6%	0.5%	-2.9%	7.8%
2018	0.9%	1.4%	1.2%	0.6%	-1.4%	3.1%	0.3%	-8.5%	5.9%	-2.6%	2.8%	2.3%	5.3%
2019	4.5%	0.2%	-0.7%	1.4%	-1.5%	5.4%	2.9%	-7.7%	4.5%	2.3%	-3.8%	5.4%	12.6%
2020	-1.9%	-7.0%	-26.6%	6.9%	5.9%	3.8%	1.6%	2.1%	-4.0%	2.6%	10.6%	6.1%	-5.7%
2021	-1.2%	1.7%	-5.0%	0.4%	5.3%	5.6%	-2.0%	3.9%	-4.5%	-1.6%	-7.4%	0.7%	-4.6%
2022	-0.4%	-21.6%	-0.1%	-5.7%	2.5%	-11.3%	5.4%	-6.2%	-8.8%	9.0%	1.1%	13.5%	-24.5%
2023	6.6%	-2.5%	4.7%	-0.6%	0.4%	6.6%	5.2%	-1.3%	-2.1%	8.0%	4.7%	0.2%	33.1%
2024	-2.8%	-1.8%											-4.5%

H2O MULTI EMERGING DEBT FUND EUR N 18/12/18				3Y Perf:	1.37%	5Y Perf:	0.15%	ITD Perf:	1.29%
IE00BGGJDJ24 NAVPS: 106.92				3Y Vol:	39.97%	5Y Vol:	34.00%	ITD Vol:	33.38%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016													
2017													
2018												1.0%	1.0%
2019	4.1%	1.0%	0.7%	1.6%	-0.9%	3.2%	5.0%	-6.5%	5.6%	0.1%	-2.6%	3.6%	15.1%
2020	-0.6%	-6.1%	-26.5%	7.1%	4.3%	2.8%	-3.4%	1.6%	-2.6%	3.3%	7.8%	3.8%	-12.8%
2021	-0.4%	1.8%	-1.7%	-1.9%	3.8%	8.0%	-1.6%	4.0%	-2.4%	-1.0%	-4.4%	-0.3%	3.3%
2022	1.1%	-21.7%	0.9%	-0.5%	1.0%	-9.0%	8.1%	-4.8%	-6.3%	7.4%	-2.2%	9.5%	-19.0%
2023	4.8%	-0.1%	2.3%	-2.1%	4.0%	4.2%	4.1%	0.3%	0.4%	8.0%	1.5%	-1.0%	29.2%
2024	-1.1%	-1.3%											-2.4%



February 2024 - Performance Report

H2O MULTI EMERGING DEBT FUND

H2O MULTI EMERGING DEBT FUND HEUR-R 18/10/16				3Y Perf:	-5.71%	5Y Perf:	-4.02%	ITD Perf:	-0.84%
IE00BD9Y4V21 NAVPS: 93.96				3Y Vol:	40.75%	5Y Vol:	34.81%	ITD Vol:	29.08%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015										0.8%	-0.3%	1.9%	2.4%
2016										-0.8%	0.4%	-3.2%	5.7%
2017	1.1%	2.9%	2.9%	0.9%	0.3%	1.3%	-1.0%	0.5%	0.4%	-2.8%	2.6%	1.9%	2.3%
2018	0.8%	1.2%	0.9%	0.4%	-1.6%	2.8%	0.1%	-9.1%	5.7%	2.1%	-4.0%	5.1%	9.5%
2019	4.2%	0.0%	-0.8%	1.1%	-1.8%	5.3%	2.7%	-8.0%	4.2%	2.4%	10.5%	5.9%	-8.0%
2020	-2.1%	-7.1%	-27.2%	6.5%	5.8%	3.6%	1.5%	2.0%	-4.0%	-1.7%	-7.5%	0.5%	-5.6%
2021	-1.2%	1.7%	-5.1%	0.3%	5.2%	5.6%	-2.1%	3.9%	-9.3%	8.7%	0.7%	13.3%	-27.2%
2022	-0.5%	-21.9%	-0.9%	-5.8%	2.4%	-11.4%	5.1%	-6.5%	-2.3%	7.2%	4.4%	0.1%	28.6%
2023	6.4%	-2.8%	4.5%	-0.8%	0.2%	6.3%	4.5%	-1.5%					
2024	-2.9%	-1.9%											-4.8%

H2O MULTI EMERGING DEBT FUND HCHF-I 28/12/17				3Y Perf:	-2.77%	5Y Perf:	-2.12%	ITD Perf:	-1.00%
IE00BD9Y4X45 NAVPS: 93.97				3Y Vol:	41.58%	5Y Vol:	35.40%	ITD Vol:	32.20%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016													
2017												-0.4%	-0.4%
2018	-1.1%	1.2%	0.9%	0.2%	-1.4%	2.4%	0.1%	-8.4%	5.8%	-2.7%	2.6%	1.8%	0.7%
2019	4.2%	0.0%	-0.8%	1.2%	-1.8%	5.2%	2.6%	-7.9%	4.2%	2.1%	-3.9%	5.1%	9.9%
2020	-2.0%	-7.1%	-27.4%	6.5%	5.8%	3.7%	1.6%	2.1%	-4.1%	2.5%	10.6%	5.9%	-7.7%
2021	-1.2%	1.7%	-5.0%	0.4%	5.3%	5.6%	-2.0%	3.9%	-4.5%	-1.6%	-7.4%	0.6%	-5.1%
2022	-0.4%	-21.5%	-0.4%	-5.7%	2.4%	-11.4%	5.1%	-6.4%	-9.1%	8.8%	0.6%	24.4%	-19.0%
2023	6.3%	-2.8%	4.4%	-0.9%	0.1%	5.7%	4.4%	-1.6%	-2.5%	7.1%	4.3%	-0.1%	26.5%
2024	-3.0%	-2.1%											-5.0%

H2O MULTI EMERGING DEBT FUND HCHF-R 18/10/16				3Y Perf:	-3.47%	5Y Perf:	-2.84%	ITD Perf:	-0.44%
IE00BD9Y4S91 NAVPS: 96.82				3Y Vol:	41.65%	5Y Vol:	35.45%	ITD Vol:	29.60%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015										0.8%	-0.4%	0.9%	1.3%
2016										-0.8%	0.4%	-3.3%	5.6%
2017	1.0%	3.1%	2.9%	0.9%	0.2%	1.3%	-0.8%	0.4%	0.3%	-2.8%	2.5%	1.9%	0.4%
2018	-1.1%	1.2%	0.9%	0.4%	-1.6%	2.8%	0.1%	-8.9%	5.7%	2.1%	-4.0%	5.1%	9.2%
2019	4.2%	0.0%	-0.8%	1.1%	-1.8%	5.1%	2.6%	-8.0%	4.2%	2.4%	10.6%	5.8%	-8.4%
2020	-2.1%	-7.1%	-27.4%	6.5%	5.8%	3.6%	1.5%	2.0%	-4.2%	-1.7%	-7.5%	0.5%	-5.9%
2021	-1.3%	1.6%	-5.1%	0.3%	5.2%	5.6%	-2.1%	3.8%	-4.5%	-1.6%	-7.4%	0.6%	-19.6%
2022	-0.5%	-21.6%	-0.5%	-5.8%	2.4%	-11.4%	5.0%	-6.5%	-9.2%	8.7%	0.6%	24.3%	-19.6%
2023	6.3%	-2.9%	4.3%	-0.9%	0.0%	5.8%	4.4%	-1.7%	-2.5%	7.0%	4.2%	-0.1%	25.7%
2024	-3.1%	-2.1%											-5.2%

H2O MULTI EMERGING DEBT FUND USD N-D 21/01/20				3Y Perf:	-1.98%	5Y Perf:	-	ITD Perf:	-2.06%
IE00BGGJDP83 NAVPS: 90.91				3Y Vol:	41.31%	5Y Vol:	-	ITD Vol:	38.47%

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012													
2013													
2014													
2015													
2016													
2017													
2018													
2019													
2020	0.1%	-6.9%	-26.5%	6.7%	5.9%	3.8%	1.7%	2.2%	-4.0%	2.6%	10.8%	6.2%	-3.1%
2021	-1.1%	1.7%	-4.7%	0.5%	5.4%	5.8%	-1.9%	4.1%	-4.3%	-1.3%	-7.1%	1.1%	-2.8%
2022	-0.2%	-21.4%	-0.1%	-5.6%	2.5%	-11.2%	5.3%	-5.9%	-8.7%	9.4%	1.2%	13.6%	-23.5%
2023	6.4%	-2.4%	4.8%	-0.5%	0.5%	6.4%	5.3%	-1.3%	-2.3%	7.8%	4.7%	0.2%	33.2%
2024	-2.7%	-1.6%											-4.3%

				3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
				3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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				3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
				3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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February 2024 - Performance Report

H2O MULTI EMERGING DEBT FUND

-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

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-	3Y Perf:	-	5Y Perf:	-	ITD Perf:	-
-	3Y Vol:	-	5Y Vol:	-	ITD Vol:	-

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
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