

December 2023 - Management Report H2O MULTI AGGREGATE FUND

Product description

Management concept:	Aggregate Strategy
Investment universe:	Government bonds, credit & currency
Investment horizon:	3 years
Ex-Ante Relative VaR (99%,20D)	2 x Reference Index
Reference index:	Barclays Global Aggregate Index (hedged)
Legal framework:	Irish Collective Asset-management Vehicle
Inception date:	04/02/2016

Financial characteristics

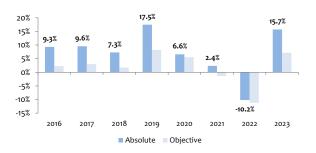
Share class:	H2O MULTI AGGREGATE FUND USD I
Investment currency:	USD
ISIN Code:	IE00BD8RGM75
Bloomberg Code:	H2OMARI
PRIIPS SRI:	3
Minimum initial subscription:	USD 100k
Objective:	Barclays Global Aggregate Index (hedged) +0.00%
Objective: Fixed fee:	Barclays Global Aggregate Index (hedged) +0.00%
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Fixed fee:	0.70%
Fixed fee: Performance fee:	0.70% 0% > Objective
Fixed fee: Performance fee: Fund AUM USD:	0.70% 0% > Objective 269,269,455

Performance (net of fees)

29/12/2023

USD I	Net Return	Objective	Excess Return
1 month	4.18%	3.20%	0.95%
3 months	9.70%	5.99%	3.51%
6 months	7.24%	4.06%	3.06%
YTD	15.74%	7.15%	8.02%
1 year	15.74%	7.15%	8.02%
3 years (annual.)	2.09%	-2.11%	4.29%
5 years (annual.)	5.91%	1.40%	4.45%
ITD (Annual)	7.04%	1.78%	5.17%

Calendar Year Performance



Risk indicator (computed using daily data)

	3 years	5 years	ITD
Fund yearly volatility	11.7%	10.6%	8.9%
Sharpe ratio	0.2	0.6	0.8
Semi-variance	7.6%	7.0%	6.0%
Sortino Ratio	0.3	0.8	1.2
Maximum drawdown	-25.46%	from 13/09/2021	to 14/10/2022
Recovery period	291 days		
General characteristics		Limit	Current
Modified duration:		[0;+10]	4.5
Average rating:		-	BBB-
Proceed-weighted yield:		-	11.7%
Balance sheet allocation	Long / Short	Net	Gross
Cash & money market		11.6%	-
Mutual funds		2.7%	
Cash bonds (excluding repos)		85.7%	-
Total balance sheet		100.0%	-
Bond futures	98% / -82%	16.4%	180.5%
Repos			
FX (excluding funding currency)	55% / -55%		110.6%



H2O Asset Management

Performance attribution

	Month	2023
Sovereign Bonds	-0.5%	1.9%
Currencies	0.9%	4.2%
Corporate Credit	0.6%	2.7%
Others	0.0%	0.0%
Fixed Fees	-0.1%	-0.7%
Performance Fees		
Total net Outperformance	1.0%	8.0%
Barclays Global Aggregate Index (hedged)	3.2%	7.1%

Total net Absolute performance4.2%15.7%

The fixed income segment proved negative. The underperformance stemmed from the net short G4 duration and US yield curve steepener. Nonetheless, the geographic arbitrage added returns as the US / UK 10Y spread widened over the period under review. Gains also resulted from the non-G4 sovereign debt allocation thanks to the long Italian BTPs versus German Bunds.

Currency strategies posted strong gains this month. The long Japanese Yen (against Euro) and long EM FX basket (against US dollar) jointly benefited from the dovish Fed and hopes for a swifter US loosening cycle. Conversely, intra-bloc positions were penalised by the strong pre-Christmas buying pressure on the Swiss franc.

The credit segment exhibited positive returns thanks to the EU bank credit allocation.

Past performance is not a reliable indicator of future performance.

December 2023 - Performance Report H20 MULTI AGGREGATE FUND

H2O MULI IE00BD8RI	TI AGGREGA FH57	ATE FUND U NAVPS: 162		15		3Y Perf: 3Y Vol:	1.37% 11.65%		5Y Perf: 5Y Vol:	5.18% 10.58%		ITD Perf: ITD Vol:	6.27% 8.86%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010 2011													
2012 2013													
2013													
2015 2016	1.4%	0.4%	1.3%	0.4%	1.5%	-1.1%	1.3%	1.8%	-0.9%	1.5%	-0.8%	1.9%	9.0%
2017	-1.7%	2.0%	1.8%	0.9%	0.9%	1.3%	0.5%	0.8%	0.6%	2.3%	0.2%	-1.1%	8.8%
2018 2019	0.3% 1.1%	0.9% 1.1%	1.7% 1.0%	1.4% 2.0%	-3.0% -0.6%	2.4% 2.1%	1.0% 3.5%	-2.7% 1.6%	2.3% 2.3%	-1.0% 0.7%	0.2%	3.1% 0.6%	6.5% 16.7%
2020	1.2% -0.8%	-2.9%	-7.7% 0.7%	1.6% 0.6%	3.2% 0.5%	0.8%	2.7%	0.7% 0.2%	-0.4% -0.6%	0.4% 0.8%	4.9% -2.0%	1.8% 0.6%	5.9% 1.6%
2022	-0.2%	0.7% -4.7%	1.8%	-5.7%	3.1%	1.4% -6.8%	0.5%	-1.7%	-9.4%	2.5%	6.5%	4.0%	-10.8%
2023	6.0%	-2.9%	-0.4%	0.0%	0.1%	4.8%	2.4%	-2.8%	-1.9%	-0.6%	5.8%	4.1%	14.9%
H2O MULTI AGGREGATE FUND USD R-B 04/04/19 IE00BHNZKQ67 NAVPS: 120.98					3Y Perf: 3Y Vol:	0.91% 11.06%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	4.10% 10.40%	
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010 2011													
2012													
2013 2014													
2015													
2016 2017													
2018 2019				1.4%	-0.6%	2.1%	3.6%	1.7%	1.6%	0.5%	0.2%	0.4%	11.3%
2019	1.2%	-2.9%	-7.7%	1.6%	3.3%	0.9%	2.7%	0.7%	-0.4%	0.5%	4.8%	1.6%	5.8%
2021 2022	-0.8%	0.3%	0.4%	0.6%	0.5%	1.3%	-0.1%	0.1%	-0.6%	0.6%	-1.5%	0.4% 3.8%	1.3% -10.8%
2022 2023	-0.4% 5.3%	-4.4% -2.5%	1.5% 0.0%	-5.4% 0.0%	2.7% 0.1%	-6.4% 4.0%	0.5% 1.9%	-1.7% -2.3%	-9.3% -1.8%	2.5% -0.6%	6.5% 5.3%	3.8% 3.9%	-10.8% 13.7%
120 MULT	TI AGGREGA	ATE FUND U	SD1 04/02/	16		3Y Perf:	2.09%		5Y Perf:	5.91%		ITD Perf:	7.04%
EooBD8R(GM75	NAVPS: 171	.19			3Y Vol:	11.65%		5Y Vol:	10.58%		ITD Vol:	8.90%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012 2013													
2014													
2015 2016		1.7%	1.3%	0.4%	1.5%	-1.0%	1.4%	1.9%	-0.9%	1.6%	-0.8%	1.9%	9-3%
2017	-1.6%	2.1%	1.9%	0.9%	1.0%	1.3%	0.6%	0.9%	0.7%	2.3%	0.3%	-1.1%	9.6%
2018 2019	0.4% 1.2%	1.0% 1.1%	1.7% 1.1%	1.5% 2.0%	-3.0% -0.6%	2.5% 2.1%	1.1% 3.6%	-2.7% 1.7%	2.3% 2.3%	-0.9% 0.7%	0.2% 0.3%	3.2% 0.6%	7.3% 17.5%
2020	1.3%	-2.9%	-7.7%	1.6%	3.3%	0.9%	2.7%	0.7%	-0.3%	0.5%	4.9%	1.9%	6.6%
2021	-0.8%	0.7%	0.8%	0.7%		1.5%	-0.4%	0.3%	-0.5%	0.8%	-2.0%	0.7%	2.3%
		-4.6%			0.5% 3.2%								-10.2%
2022 2022 2023	-0.1% 6.1%	-4.6% -2.8%	1.8% -0.3%	-5.7% 0.1%	3.2% 0.2%	-6.7% 4.8%	0.6% 2.4%	-1.6% -2.7%	-9.3% -1.9%	2.5% -0.6%	6.5% 5.9%	4.1% 4.2%	-10.2% 15.7%
2022 2023	-0.1% 6.1%	-2.8%	1.8% -0.3% SD I-B 04/0	-5.7% 0.1%	3.2%	-6.7%	0.6%	-1.6%	-9-3%	2.5%	6.5%	4.1%	
2022 2023 H2O MULT	-0.1% 6.1%	-2.8%	1.8% -0.3% SD I-B 04/0	-5.7% 0.1%	3.2%	-6.7% 4.8% 3Y Perf:	0.6% 2.4% 1.39 %	-1.6%	-9.3% -1.9% 5Y Perf:	2.5% -0.6% -	6.5%	4.1% 4.2%	15.7% 4.64%
2022 2023 H2O MULT E00BHNZ	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MULT E00BHNZ 2010 2011 2012	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MULT E00BHNZ 2010 2011 2012 2013	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MULT E00BHNZ 2010 2011 2012	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MUL1 E00BHNZ 2010 2011 2012 2013 2014 2015 2016	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MULT E00BHNZ 2010 2011 2012 2013 2014 2015	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 94/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol:	2.5% -0.6% -	6.5% 5.9%	4.1% 4.2% ITD Perf: ITD Vol:	15.7% 4.64% 10.39%
2022 2023 H2O MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019	-0.1% 6.1% FI AGGREGA KL13 Jan	-2.8% ATE FUND U NAVPS: 124 Feb	1.8% -0.3% SD I-B 04/0	-5.7% 0.1% 4/19 Apr 1.5%	3.2% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun	0.6% 2.4% 1.39% 11.03% Jul 3.6%	-1.6% -2.7% Aug	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep	2.5% -0.6% - Oct	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec	15.7% 4.64% 10.39% Year 11.8%
2022 2023 H2O MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2016 2017 2018	-0.1% 6.1% TI AGGREGA KL13	-2.8% ATE FUND U NAVPS: 124	1.8% -0.3% SD I-B 04/0 Mar	-5.7% 0.1% 04/19	3.2% 0.2%	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun	0.6% 2.4% 1.39% 11.03%	-1.6% -2.7%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep	2.5% -0.6%	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5%	15.7% 4.64% 10.39% Year
2022 2023 120 MULT E00BHNZI 2010 2011 2013 2014 2015 2016 2017 2018 2019 2020 2021	-0.1% 6.1% TI AGGREGA KL13 Jan 1.3% -0.8% -0.4%	-2.8% XTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.3%	1.8% -0.3% SD I-B 04/0 Mar -7.7% -7.7% 1.5%	-5.7% 0.1% 14/19 Apr 1.5% 1.7% 0.6% -5.3%	3.2% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3%	0.6% 2.4% 1.39% 11.03% Jul 3.6% 2.8% 0.6%	-1.6% -2.7% Aug 1.6% 0.8% 0.8% 0.1% -1.6%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep 1.8% -0.3% -0.6% -9.3%	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7%	15.7% 4.64% 10.39% Year 11.8% 6.5% 1.8%
2022 2023 12O MULT E00BHNZI 2010 2011 2012 2013 2014 2015 2015 2015 2015 2016 2017 2018 2019 2020 2021 2022 2022	-0.1% 6.1% TI AGGREGA KL13 Jan 1.3% -0.8%	-2.8% XTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.3% -2.5%	1.8% -0.3% SDI-B 04/0 Mar -7-7% 0.5% 1.5% 0.1%	-5.7% 0.1% 144/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1%	3.2% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3%	0.6% 2.4% 1.39% 11.03% Jul 3.6% 2.8% 0.0%	-1.6% -2.7% Aug 1.6% 0.8% 0.1%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep 1.8% -0.3% -0.6%	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5%	15.7% 4.64% 10.39% Year 11.8% 6.5% 1.8%
2022 2023 12O MULT E00BHNZI 2010 2011 2013 2014 2015 2016 2017 2018 2019 2020 2020 2021 2022 2023	-0.1% 6.1% TI AGGREGA KL13 Jan 1.3% -0.8% -0.4% 5.3%	-2.8% XTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.3% -2.5%	1.8% -0.3% SD I-B 04/0 Mar -7.7% 0.5% 1.5% 0.1% EUR I-B 04,	-5.7% 0.1% 144/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1%	3.2% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0%	0.6% 2.4% 1.39% 11.03% Jul 3.6% 2.8% 0.0% 0.6% 2.0%	-1.6% -2.7% Aug 1.6% 0.8% 0.8% 0.1% -1.6%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8%	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0%	15.7% 4.64% 10.39% Year 11.8% 6.5% 1.8% -0.4% 14.3%
2022 2023 H2O MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2017 2018 2017 2018 2017 2018 2019 2020 2021 2022 2023 H2O MULT EOOBHNZI	-0.1% 6.1% TI AGGREGA KL13 Jan 1.3% -0.8% -0.4% 5.3%	-2.8% XTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.3% -2.5% XTE FUND H	1.8% -0.3% SD I-B 04/0 Mar -7.7% 0.5% 1.5% 0.1% EUR I-B 04,	-5.7% 0.1% 144/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1%	3.2% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf:	0.6% 2.4% 1.39% 11.03% Jul Jul 3.6% 2.6% 2.6% 0.0% 0.6% 2.0%	-1.6% -2.7% Aug 1.6% 0.8% 0.8% 0.1% -1.6%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep 1.8% -0.6% -9.3% -1.8% 5Y Perf:	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf:	15.7% 4.64% 10.39% Year 11.8% 6.5% 1.8% -10.4% 14.3% 2.58%
2022 2023 H2O MULT E00BHNZI 2010 2011 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 H2O MULT E00BHNZI 2010 2021	-0.1% 6.1% FI AGGREGA KL13 Jan 1.3% -0.8% -0.4% 5.3% FI AGGREGA KM20	-2.8% XTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.3% -2.5% XTE FUND H NAVPS: 112	1.8% -0.3% SD I-B 04/0 Mar Mar -7.7% 0.5% 0.5% 0.1% EUR I-B 04, .82	-5.7% 0.1% 14/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1%	3.2% 0.2% May -0.6% 3.3% 0.5% 2.7% 2.7%	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.6% 2.4% 1.39% 11.03% Jul 3.6% 2.8% 0.0% 0.0% 0.0% 0.0% 11.07%	-1.6% -2.7% Aug 1.6% 0.8% 0.1% -1.6% -2.3%	-9.3% -1.9% 5Y Perf: 5Y Vol: Sep 1.8% -0.3% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6%	6.5% 5.9% Nov 0.2% 4.9% -1.4% 5.4%	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol:	15.7% 4.64% 10.39% Year 11.8% 6.5% 1.8% -10.4% 14.3% 2.58% 10.38%
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2022 2023 120 MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2021 2022 2023 2021 2022 2023 2021 2022 2023 2021 2021	-0.1% 6.1% FI AGGREGA KL13 Jan 1.3% -0.8% -0.4% 5.3% FI AGGREGA KM20 Jan TI AGGREGA G057 TI AGGREGA G057 Jan	-2.8% TTE FUND U NAVPS: 124 Feb -2.9% 0.4% -3.0% -3.0% -3.0% -3.0% -3.0% -2.1% 0.8% -3.0% 0.8% -3.0% 0.8% -3.0%	1.8% -0.3% SD I-B 04/0 Mar Mar -7.7% 0.5% 1.5% 0.1% EUR I-B 04, .82 Mar EUR I-B 04, .82 Mar EUR I-B 04, 0.4% 1.5% -0.3% EUR I 07/0: .72 Mar	-5.7% 0.1% -4/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1% /04/19 Apr /04/19 1.2% 1.5% -5.5% -0.1% 2/17 Apr	3.2% 0.2% May -0.6% 3.3% 0.5% 2.7% 0.2% May -0.8% 3.2% 0.4% 2.7% 0.2% May	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.0% 0.8% 1.2% -6.6% 3.8% 3Y Perf: 3Y Vol: Jun 1.1% 2.3% 0.8%	0.6% 2.4% 1.39% 11.03% Jul 3.6% 2.8% 2.8% 2.6% -0.46% 11.07% Jul 2.8% 2.7% -0.46% 11.07% Jul 0.4% 1.8%	-1.6% -2.7% Aug 1.6% 0.8% 0.1% -1.6% -2.3% Aug 1.6% -2.3% -2.4% Aug 0.7% -2.4%	-9.3% -1.9% 57 Perf: 57 Vol: 58 58 -0.3% -0.3% -0.6% -9.3% -1.8% 57 Perf: 57 Vol: 58 59 57 Perf: 57 Vol: 59 57 Perf: 57 Vol: 58 59 57 Perf: 57 Vol: 58 59 57 Perf: 57 Vol: 58 59 57 Perf: 57 Vol: 58 59 57 Perf: 57 Vol: 57 Vol: 58 59 57 Perf: 57 Vol: 57 Vol	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov 0.2% 4.9% 1.4% 6.6% 5.4% Nov Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.5% 0.4% 3.7% 3.8% ITD Perf: ITD Vol: Dec	15.7% 4.64% 10.39% Year 11.8% 6.5% 18% 10.4% 10.4% 10.4% 10.38% Year 9.5% 4.4% 14.3% Year 9.5% 4.4% 9.32% Year
2022 2023 120 MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2017 2020 2020 2020 2021 2022 2023 120 MULT EOOBHNZI 2010 2011 2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 120 MULT EOOBHNZI 2016 2017 2018 2019 2020 2021 2022 2023 2023 120 MULT EOOBHNZI 2016 2017 2018 2019 2020 2021 2022 2023 2023 2024 2019 2020 2021 2022 2023 2023 2024 2027 2020 2020 2021 2022 2023 2024 2017 2018 2019 2020 2021 2022 2023 2024 2017 2018 2019 2020 2021 2022 2023 2024 2017 2018 2019 2020 2021 2022 2023 2024 2017 2018 2019 2020 2021 2023 2024 2017 2018 2019 2020 2021 2023 2024 2017 2018 2017 2018 2019 2020 2021 2023 2024 2027 2023 2024 2011 2015 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2014 2017 2023 2023 2021 2023 2021 2023 2021 2023 2021 2023 2021 2023 2021 2023 2021 2011 2011 2014 2011 2014 2017 2015 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2017 2016 2017 2017 2016	-0.1% -0.1% -0.1% TI AGGREGA KL13 Jan 1.3% -0.8% -0.4% 5.3% TI AGGREGA KM20 Jan TI AGGREGA KM20 Jan TI AGGREGA Co.5% 5.1%	-2.8% TTE FUND U NAVPS: 124 Feb -2.9% 0.4% -4.4% -2.5% TTE FUND H NAVPS: 132 Feb -3.0% 0.3% -4.4% -2.7% TTE FUND H NAVPS: 132 Feb	1.8% -0.3% SD I-B 04/0 Mar -7.7% 0.5% 1.5% 0.1% EUR I-B 04/0 EUR I-B	-5.7% 0.1% -4/19 Apr 1.5% 1.7% 0.6% -5.3% 0.1% /04/19 Apr 1.2% 1.5% -0.1% 1.5% -0.1% 1.5% -0.1% 1.5% -0.1% 1.5% -0.1% -0	3.2% 0.2% May -0.6% 3.3% 0.5% 2.7% 0.2% May May May May 0.8% 3.2% -0.8%	-6.7% 4.8% 3Y Perf: 3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.0% 0.8% 1.2% -6.6% 3.8% 3Y Perf: 3Y Vol: Jun 1.1% 2.3% 2.1%	0.6% 2.4% 1.39% 11.03% Jul Jul 3.6% 2.6% 2.6% 2.6% 0.6% 2.0% 0.6% 2.0% 0.6% 2.0% 11.07% Jul 2.8% 2.7% -0.46% 11.07% Jul 0.07% 11.65% Jul	-1.6% -2.7% -2.7% -Aug 1.6% 0.3% -1.6% 0.7% -1.6% -2.3% -1.6% 0.7% -1.9% -2.4% -1.9% -2.4% -1.5%	-9.3% -1.9% 57 Perf: 57 Vol: 5ep 	2.5% -0.6% - - - - - - - - - - - - - - - - - - -	6.5% 5.9% Nov 0.2% 4.9% 1.4% 6.6% 5.4% Nov Nov Nov	4.1% 4.2% ITD Perf: ITD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.5% 0.4% 3.7% 3.8% ITD Perf: ITD Vol: Dec	15.7% 4.64% 10.39% Year Year 11.8% 6.5% 1.8% -10.4% 14.3% Year 9.5% 4.4% 9.5% 4.4% 9.5% Year 9.5% Year

Please note that past performance is not a reliable indicator of future returns. 3y, 5y and ITD data are annualized.

December 2023 - Performance Report

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H ₂ O MULT	I AGGREGA	ATE FUND H	EUR R 20/0	06/16		3Y Perf:	-0.63%		5Y Perf:	3.01%		ITD Perf:	3.98%
IE00BD8RF		NAVPS: 134				3Y Vol:	11.65%		5Y Vol:	10.57%		ITD Vol:	9.04%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012													
2013 2014													
2015 2016						0.3%	1.2%	1.7%	-1.0%	1.4%	-0.9%	1.7%	4.4%
2017 2018	-1.8% 0.1%	1.9% 0.8%	1.8% 1.4%	0.7% 1.3%	0.8% -3.2%	1.1%	0.4% 0.8%	0.6% -3.1%	0.4% 2.1%	2.2% -1.2%	0.1% 0.0%	-1.4% 2.8%	6.9% 3.7%
2019 2020	0.9% 1.0%	0.8% -3.1%	0.8% -8.1%	1.7% 1.4%	-0.9% 3.2%	2.0% 0.7%	3.3% 2.6%	1.4% 0.6%	2.1% -0.5%	0.4% 0.3%	0.1% 4.8%	0.3% 1.6%	13.6% 4.1%
2021	-0.9% -0.2%	0.6% -4.8%	0.6%	0.6%	0.4%	1.4% -7.0%	-0.5%	0.1%	-0.7%	0.7%	-2.1%	0.5%	0.8%
2022	5.7%	-3.1%	-0.6%	-5.8% -0.1%	-0.1%	4.5%	2.2%	-3.0%	-9.7% -2.1%	-0.7%	5.6%	3.7% 3.9%	-13.3% 12.3%
H2O MULT		NAVPS: 109		/04/19		3Y Perf: 3Y Vol:	-1.33% 11.06%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	1.93% 10.39%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012													
2013													
2014 2015													
2016 2017													
2018 2019				1.2%	-0.9%	1.9%	2.9%	1.4%	1.5%	0.4%	0.1%	0.2%	9.1%
2020	1.1%	-3.1%	-8.1%	1.5%	3.2%	0.8%	2.6%	0.7%	-0.6%	0.4%	4.9%	1.5%	4.4%
2021 2022	-0.9%	0.3% -4.4%	0.4% 1.3%	0.6% -5.5%	0.4% 2.6%	1.2% -6.6%	-0.1% 0.3%	0.1% -1.9%	-0.6% -9.6%	0.6%	-1.5% 6.0%	0.3% 3.6%	0.7% -12.8%
2023	5.0%	-2.8%	-0.6%	-0.2%	-0.2%	3.7%	1.6%	-2.6%	-2.1%	-0.8%	5.0%	3.6%	9.4%
H2O MULT		ATE FUND H NAVPS: 110		4/04/19		3Y Perf: 3Y Vol:	-0.94% 11.08%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	2.15% 10.41%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012 2013													
2014 2015													
2016 2017													
2018				01	01	97	01		0/	01	01	0	01
2019 2020	1.0%	-3.1%	-8.1%	1.2% 1.4%	-0.9% 3.2%	2.0% 0.7%	3.3% 2.6%	1.4% 0.6%	1.4% -0.5%	0.3% 0.4%	0.0% 4.8%	0.2% 1.5%	9.2% 4.2%
2021 2022	-0.9% -0.5%	0.3% -4.5%	0.4% 1.3%	0.5% -5.5%	0.4% 2.6%	1.2% -6.7%	-0.1% 0.2%	0.0% -1.9%	-0.7% -9.6%	0.5% 2.2%	-1.5% 6.1%	0.3% 3.7%	0.4% -13.0%
2023	5.0%	-2.7%	-0.3%	-0.1%	-0.1%	3.8%	1.8%	-2.5%	-1.9%	-0.7%	5.2%	3.8%	11.3%
11.0													
H2O MULT		ATE FUND H NAVPS: 123		/17		3Y Perf: 3Y Vol:	-0.83% 11.65%		5Y Perf: 5Y Vol:	3.00% 10.58%		ITD Perf: ITD Vol:	3-33% 9-59%
IE00BD8RC				/17 Apr	May		-	Aug		-	Nov		
	GW73	NAVPS: 123	3.58		May	3Y Vol:	11.65%	Aug	5Y Vol:	10.58%	Nov	ITD Vol:	9.59%
2010 2011 2012	GW73	NAVPS: 123	3.58		May	3Y Vol:	11.65%	Aug	5Y Vol:	10.58%	Nov	ITD Vol:	9.59%
2010 2011 2012 2013 2014	GW73	NAVPS: 123	3.58		May	3Y Vol:	11.65%	Aug	5Y Vol:	10.58%	Nov	ITD Vol:	9.59%
2010 2011 2012 2013 2014 2015 2016	GW73	NAVPS: 123	3.58		May	3Y Vol:	11.65% Jul		5Y Vol: Sep	10.58%		ITD Vol: Dec	9-59% Year
2010 2011 2012 2013 2014 2015	GW73	NAVPS: 123	3.58			3Y Vol:	11.65%	0.7%	5Y Vol:	10.58%	Nov	ITD Vol:	9.59% Year 2.4%
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019	GW73 Jan 0.2% 0.9%	0.8% 0.9%	3.58 Mar 1.4% 0.8%	Apr 1.3% 1.8%	-3.2% -0.9%	<u>3Y Vol:</u> Jun 2.2% 1.9%	0.3% 0.8% 3.3%	0.7% -2.9% 1.4%	5Y Vol: Sep 0.5% 2.1% 2.0%	10.58% Oct 2.2% -1.2% 0.5%	0.1% 0.0% 0.1%	-1.4% 2.8% 0.3%	9.59% Year 2.4% 4.2% 13.8%
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2020 2021	GW73 Jan 0.2% 0.9% 1.0% -0.9%	NAVP5: 123 Feb 0.8% 0.9% -3.0% 0.6%	1.4% 0.8% -8.1% 0.6%	Apr 1.3% 1.8% 1.5% 0.6%	-3.2% -0.9% 3.2% 0.5%	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4%	0.3% 0.8% 0.8% 3.3% 2.6% -0.5%	0.7% -2.9% 1.4% 0.7% 0.2%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6%	10.58% Oct 2.2% -1.2% 0.5% 0.4% 0.7%	0.1% 0.0% 0.1% 4.9% -2.0%	1TD Vol: Dec -1.4% 2.8% 0.3% 1.7% 0.5%	9.59% Year 2.4% 4.2% 13.8% 4.4% 1.3%
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020	0.2% 0.9% 1.0%	NAVP5: 123 Feb 0.8% 0.9% -3.0%	1.4% 0.8% -8.1%	Apr 1.3% 1.8% 1.5%	-3.2% -0.9% 3.2%	<u>3Y Vol:</u> Jun 2.2% 1.9% 0.8%	0.3% 0.3% 0.8% 3.3% 2.6%	0.7% -2.9% 1.4% 0.7%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6%	10.58% Oct 2.2% -1.2% 0.5% 0.4%	0.1% 0.0% 0.1% 4.9%	-1.4% Dec -1.4% 2.8% 0.3% 1.7%	9.59% Year 2.4% 4.2% 13.8% 4.4%
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023	0.2% 0.2% 0.9% 1.0% -0.9% -0.2% 5.7%	NAVP5: 123 Feb 0.8% 0.9% -3.0% 0.6% -4.7%	1.4% 0.8% -8.1% 0.6% 1.6% -1.0%	Apr 1.3% 1.8% 1.5% 0.6% -5.8% -0.2%	-3.2% -0.9% 3.2% 0.5% 3.0%	<u>3Y Vol:</u> Jun 2.2% 1.9% 0.8% 1.4% -7.0%	0.3% 0.3% 0.8% 3.3% 2.6% -0.5% 0.3%	0.7% -2.9% 1.4% 0.7% 0.2% -1.9%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -9.6%	10.58% Oct 2.2% -1.2% 0.5% 0.5% 0.4% 0.7% 2.2%	0.1% 0.0% 0.1% 4.9% -2.0% 6.0%	-1.4% Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.6%	9.59% Year 2.4% 4.2% 13.8% 4.4% 1.3% -13.0%
2010 2011 2013 2014 2015 2016 2017 2016 2017 2018 2019 2020 2021 2022 2021 2022 2023 H2O MULT IE00BYMP(0.2% 0.2% 0.9% 1.0% -0.9% -0.2% 5.7%	0.8% 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -4.7% -3.2%	1.4% 0.8% -8.1% 0.6% 1.6% -1.0%	Apr 1.3% 1.8% 1.5% 0.6% -5.8% -0.2%	-3.2% -0.9% 3.2% 0.5% 3.0%	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% -7.0% 4.4% 3Y Perf:	11.65% Jul 0.3% 0.8% 3.3% 2.6% -0.5% 0.3% 2.1% -0.11%	0.7% -2.9% 1.4% 0.7% 0.2% -1.9%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -0.6% -0.6% -2.2% 5Y Perf:	2.2% -1.2% -1.2% -1.2% 0.4% 0.4% 0.7% 2.2% -0.8% 2.18%	0.1% 0.0% 0.1% 4.9% -2.0% 6.0%	1TD Vol: Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.6% 3.8% ITD Perf:	9.59% Year 2.4% 4.2% 13.8% 4.4% 1.3% 1.3% 1.3% 1.3% 2.80%
2010 2011 2013 2014 2015 2016 2017 2016 2017 2016 2017 2020 2020 2021 2022 2023	0.2% Jan 0.2% 0.9% 1.0% -0.2% 5.7%	0.8% 0.8% 0.9% 0.9% 0.9% 0.3.0% 0.6% 0.4.7% 0.7% 0.2% 0.4.7% 0.2% 0.4.7% 0.2% 0.4.7% 0.	1.4% Mar 1.4% 0.8% -8.1% 0.6% 1.6% -1.0%	Apr 1.3% 1.8% 1.5% 0.6% -0.2% -0.2%	-3.2% -0.9% 3.2% 0.5% 3.0% -0.2%	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% -7.0% 4.4% 3Y Perf: 3Y Vol:	11.65% Jul 0.3% 0.8% 3.3% 2.6% 0.3% 0.3% 2.1% -0.11% 11.90%	0.7% -2.9% 1.4% 0.7% -2.2% -1.9% -3.1%	5Y Voi: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -2.2% 5Y Perf: 5Y Voi:	2.2% -1.2% 0.5% 0.4% 2.2% -0.8% 2.2% -0.8% 2.18% 11.10%	0.1% 0.0% 0.1% 4.9% -2.0% 6.0% 5.5%	-1.4% Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.6% 3.6% 3.8% ITD Perf: ITD Vol:	9.59% Year 2.4% 4.2% 13.8% 13.4% 1.3% 13.0,7% 2.80% 10.39%
2010 2011 2013 2014 2013 2014 2015 2016 2017 2016 2017 2020 2020 2021 2022 2023 H2O MULT IE00BY/MPC	0.2% Jan 0.2% 0.9% 1.0% -0.2% 5.7%	0.8% 0.8% 0.9% 0.9% 0.9% 0.3.0% 0.6% 0.4.7% 0.7% 0.2% 0.4.7% 0.2% 0.4.7% 0.2% 0.4.7% 0.	1.4% Mar 1.4% 0.8% -8.1% 0.6% 1.6% -1.0%	Apr 1.3% 1.8% 1.5% 0.6% -0.2% -0.2%	-3.2% -0.9% 3.2% 0.5% 3.0% -0.2%	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% -7.0% 4.4% 3Y Perf: 3Y Vol:	11.65% Jul 0.3% 0.8% 3.3% 2.6% 0.3% 0.3% 2.1% -0.11% 11.90%	0.7% -2.9% 1.4% 0.7% -2.2% -1.9% -3.1%	5Y Voi: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -2.2% 5Y Perf: 5Y Voi:	2.2% -1.2% 0.5% 0.4% 2.2% -0.8% 2.2% -0.8% 2.18% 11.10%	0.1% 0.0% 0.1% 4.9% -2.0% 6.0% 5.5%	-1.4% Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.6% 3.6% 3.8% ITD Perf: ITD Vol:	9.59% Year 2.4% 4.2% 13.8% 13.4% 1.3% 13.0,7% 2.80% 10.39%
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IE00BD8RC 2010 2011 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2022 2023 2010 2011 2012 2021 2021 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 PhetoBBMU 2016 2017 2018 2019 2020 2021 2022 2023	0.2% 0.9% 1.0% -0.2% -0.2% -0.2% -0.2% -0.2% -0.2% -0.2% -0.3% 1.1% 1.2% -0.3% 1.1% -0.8% -0.2% 6.0% -0.2% -0.2% 5.7%	NAVPS: 123 Feb 0.8% 0.9% 0.3% 0.3% 0.6% -3.2% TTE FUND U NAVPS: 117 Feb 1.0% 1.1% -2.9% NAVPS: 123 Feb	1.4% 0.8% -8.1% 0.6% -8.1% 0.6% -1.0% SD R D 10/c SD R D 10/c SD R D 10/c Mar 1.7% 1.0% -7.7% 0.7% -7.7% 0.7% 1.8% -3.7% EUR N-B 0. .09 Mar	Apr 1.3% 1.5% 0.6% -5.8% -0.2%	-3.2% -0.9% 3.2% 0.5% 3.0% -0.2% May -3.0% -3.4% 3.2% -0.2% 3.1% 0.1% May	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% -7.0% 4.4% 3Y Perf: 3Y Vol: Jun 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 3Y Vol: Jun 1.8%	11.65% Jul 0.3% 0.8% 3.3% -0.5% -0.5% 2.1% 11.90% Jul 1.0% 3.6% 2.7% -0.4% 0.5% 2.4% 1.06% 3.0% 2.4%	0.7% -2.9% 1.4% 0.7% 0.2% -3.1% Aug -2.7% 1.6% 0.7% 0.2% 1.6% Aug Aug 1.6%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -2.2% 5Y Perf: 5Y Vol: Sep 2.3% 2.3% -0.4% -0.4% -0.6% -9.4% -1.9% Sep 5Y Perf: 5Y Vol: Sep	0.58% 0ct 2.2% -1.2% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4	0.1% 0.0% 0.1% 4.9% 5.5% Nov 0.2% 0.2% 4.9% -2.0% 6.5% 5.8% Nov	ITD Vol: Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.6% ITD Perf: ITD Vol: Dec 3.1% 0.6% 1.8% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 1.1% 0.6% 0.6% 1.1% 0.6% 1.1% 0.2%	9.59% Year 2.4% 4.2% 13.8% 10.7% 10.7% 2.80% 10.39% Year 5.9% 13.4% -1.5% 13.4% -1.5% 13.4% -1.5% 13.4% 10.37% Year
2010 2011 2013 2013 2014 2013 2015 2016 2017 2018 2019 2020 2021 2022 2022 2023 H2O MULT IE008YMPC 2016 2011 2017 2016 2018 2010 2011 2012 2012 2013 2014 2015 2019 2022 2023 2021 2020 2021 2021 2022 2021 2022 2021 2022 2021 2022 2016 2017 2017 2018 2019 2012 2014 2015 2014 2015 2014 2015 2016 2017 2018 2019 2020 2021	0.2% 0.9% 1.0% -0.9% 1.0% -0.2% 5.7% TI AGGREGA C153 Jan -0.3% 1.1% -0.3% 1.1% -0.2% C153 Jan	NAVPS: 123 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.0% 0.6% -3.0% 0.5% -3.0% 0.7% -2.9% -2.9% -5% -2.9% -5% -2.9% -5% -2.9% -5% -2.9% -5% -2.9% -5% -3% -2.9% -5% -3% -2.9% -5% -3% -3% -2.9% -5% -3% -3% -3% -3% -3% -3% -3% -3	1.4% 0.8% -8.1% 0.6% -8.1% 0.6% -1.0% -8.1% 0.6% -1.0% -8.1% 0.7% -7.7% 0.7% -7.7% 0.7% -3.7% EUR N-B 0. 0.09 Mar	Apr 1.3% 1.5% 0.6% -5.8% -0.2% -0.2% -0.2% -0.1/18 Apr 1.4% 2.0% -5.7% 0.6% 4/04/19 Apr	-3.2% -0.9% 3.2% -0.5% 3.0% -0.2% May -3.0% -3.4% 3.2% 0.1% May -0.8% 3.2% 0.4%	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% -7.0% 4.4% 3Y Perf: 3Y Vol: Jun 2.4% 2.4% 2.1% -6.8% 4.7% 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol: Jun	11.65% Jul 0.3% 0.8% 3.3% 0.5% 0.5% 2.1% 11.90% Jul 1.0% 3.6% 2.7% 2.7% 2.7% 11.06% 3.6% 2.7% 11.06% 3.6% 2.7% 11.06% 3.6% 0.5% 2.7% 11.06% 3.6% 0.5% 2.7% 1.06% 3.6% 0.5% 3.6% 0.1%	0.7% -2.9% 1.4% 0.7% 0.2% -3.1% Aug -2.7% 1.6% 0.7% 0.7% 0.2% -1.7% -2.8%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -0.6% -2.2% SY Perf: 5Y Vol: Sep 2.3% 2.3% -0.4% -0.6% -9.4% -1.9% Sep	0.58% Oct 2.2% -1.2% 0.5% 0.4% 0.7% 2.2% -0.8% 2.18% 11.10% Oct -1.0% 0.7% 0.4% 0.6%	0.1% 0.0% 0.1% 4.9% -2.0% 6.0% 5.5% Nov 0.2% 0.2% 4.9% -2.0% 6.5% 5.8% Nov	ITD Vol: Dec -1.4% 2.8% 0.3% 1.7% 0.5% 3.8% ITD Perf: ITD Vol: Dec 3.1% 0.6% 1.7% 0.6% 1.7% 0.6% 1.7% Dec JTD Perf: ITD Vol: Dec Dec 0.2% 1.5% 0.2% 1.5% 0.3%	9.59% Year 2.4% 4.2% 13.8% 13.2% 13.3% 10.7% 2.80% 10.7% Year 5.9% 13.4% 10.39% Year 5.9% 13.4% 1.3% 1.3% 1.3% 1.4% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0% 1.0
2010 2011 2013 2014 2015 2013 2014 2015 2015 2016 2017 2018 2019 2020 2021 2022 2022 2023 H2O MULT 1 2016 2017 2017 2018 2018 2017 2013 2014 2019 2020 2022 2023 H2O MULT 1 2016 2017 2018 2019 2020 2023 H2O MULT 1 2018 2019 2020 2021 2021 2023 2010 2011 2011 2013 2014 2017 2018 2017 2018 2017 2018 2019 20207 2021 20219 20207	0.2% 0.2% 0.9% 1.0% -0.2% 5.7% TI AGGREGA C153 Jan -0.3% 1.1% 1.2% -0.3% 1.1% 1.2% -0.3% 1.1%	NAVPS: 123 Feb 0.8% 0.9% -3.0% 0.6% -4.7% -3.2% VITE FUND U NAVPS: 117 Feb 1.0% 1.1% -2.9% 0.7% -2.9% VITE FUND H NAVPS: 112 Feb	1.4% 0.8% -8.1% 0.6% -8.1% 0.6% -8.1% Mar 1.7% 1.0% -7.7% 0.7% 1.7% 1.0% -7.7% 0.7% 1.6% -7.7% 0.8% -8.1% -8.1%	Apr 1.3% 1.5% 0.6% -5.8% -0.2% 01/18 Apr 1.4% 2.0% 1.6% 0.6% 0.6% -5.7% 0.0% 4/04/19 Apr 1.2% 1.5%	-3.2% -0.9% 3.2% 0.5% 3.0% -0.2% May May -3.0% -3.4% 3.2% 0.1% May	3Y Vol: Jun 2.2% 1.9% 0.8% 1.4% 7.7% 4.4% 3Y Perf: 3Y Vol: Jun 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 2.4% 3Y Vol: Jun 1.8% 0.8%	11.65% Jul 0.3% 0.8% 3.3% 2.6% -0.5% 0.3% 2.1% 11.90% Jul 1.0% 3.6% 2.7% -0.4% 3.6% 2.7% -0.54% 11.06% Jul Jul Jul	0.7% -2.9% -1.9% -1.9% -3.1% Aug -2.7% 1.6% 0.7% 0.2% -2.8% Aug 1.6% 0.7%	5Y Vol: Sep 0.5% 2.1% 2.0% -0.6% -0.6% -0.6% -2.2% 5Y Perf: 5Y Vol: Sep 2.3% 2.3% -0.4% -0.4% -0.6% -9.4% -1.9% 5Y Vol: Sep	10.58% Oct 2.2% -1.2% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4% 0.4	0.1% 0.0% 4.9% -2.0% 5.5% Nov 0.2% 4.9% -2.0% 6.5% 5.8% Nov	1TD Voi: Dec 0.2% 1.7% 0.5% 3.8% 1TD Perf: 1TD Voi: Dec 0.2% 1.5%	9.59% Year 2.4% 4.2% 13.8% 10.7% 2.80% 10.39% Year 5.9% 13.4% -1.5% 1.3% -1.5% 1.4% -1.5% 1.4% 10.37% Year 9.2% 4.3%

Please note that past performance is not a reliable indicator of future returns. 3y, 5y and ITD data are annualized.

December 2023 - Performance Report H20 MULTI AGGREGATE FUND

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O MULT		NAVPS: 116				3Y Perf: 3Y Vol:	-1.52% 11.65%		5Y Perf: 5Y Vol:	2.28% 10.58%		ITD Perf: ITD Vol:	2.51% 9.76%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012													
2013													
2014 2015													
2016 2017										2.2%	0.1%	-1.5%	0.8%
2018	0.1%	0.8%	1.4%	1.2%	-3.2%	2.1%	0.8%	-3.0%	2.0%	-1.2%	-0.1%	2.7%	3.4%
2019 2020	0.8% 1.0%	0.8% -3.1%	0.8% -8.1%	1.7% 1.4%	-0.9% 3.1%	1.8% 0.7%	3.3% 2.6%	1.4% 0.6%	2.0% -0.7%	0.4% 0.3%	0.1% 4.8%	0.3% 1.6%	13.0% 3.7%
2021	-0.9%	0.6%	0.6%	0.5%	0.4%	1.4%	-0.5%	0.1%	-0.7%	0.7%	-2.1%	0.5%	0.5%
2022 2023	-0.3% 5.6%	-4.8% -3.2%	1.6% -1.0%	-5.8% -0.3%	2.9% -0.3%	-7.1% 4.3%	0.2% 2.0%	-2.0% -3.2%	-9.7% -2.3%	2.2% -0.9%	5.9% 5.4%	3.6% 3.8%	-13.65 9.9%
O MULT 0BD8RF		TE FUND H NAVPS: 137		5/17		3Y Perf: 3Y Vol:	0.92% 11.66%		5Y Perf: 5Y Vol:	4.50% 10.60%		ITD Perf: ITD Vol:	4.89) 9.51%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010 2011 2012													
2013													
2014 2015													
2016					0	0/	01	01	- 60	0/	0/	0/	
2017 2018	0.3%	0.9%	1.6%	1.4%	-0.2% -3.1%	1.2% 2.3%	0.5% 0.9%	0.9% -2.9%	0.6% 2.2%	2.2% -1.1%	0.2% 0.1%	-1.3% 3.0%	4.2% 5.7%
2019 2020	1.0% 1.2%	1.0% -3.0%	1.0% -8.5%	1.9% 1.5%	-0.7% 3.3%	2.1% 0.8%	3.5% 2.7%	1.6% 0.7%	2.2% -0.4%	0.6% 0.4%	0.2% 4.9%	0.5% 1.8%	15.65 4.8%
2021	-0.8%	0.7%	0.7%	0.7%	0.5%	1.5%	-0.4%	0.2%	-0.5%	0.8%	-1.9%	0.6%	2.1%
2022 2023	-0.1% 5.9%	-4.7% -2.9%	0.9% -0.4%	-5.7% 0.0%	3.2% 0.1%	-7.0% 4.7%	0.4% 2.4%	-1.8% -2.8%	-9.6% -1.9%	2.4% -0.6%	6.3% 5.8%	3.9% 4.1%	-12.3 14.8
		TE FUND US			0.1/0	3Y Perf:	1.34%	2.0/6	5Y Perf:	-0.0%	%0.ر	ITD Perf:	4.55
oBJBM		NAVPS: 123		5115		3Y Vol:	11.04%		5Y Vol:	-		ITD Vol:	10.37
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012 2013													
2014													
2015 2016													
2017													
2018 2019				1.5%	-0.4%	2.1%	3.2%	1.8%	1.8%	0.5%	0.2%	0.4%	11.7%
2020		2.0%	-7.7%	1.7%	3.3%	0.9%	2.7%	0.8%	-0.3%	0.5%	4.8%	1.6%	6.3%
	1.3%	-2.9%						0/					
2021 2022	-0.8% -0.4%	0.4% -4.3%	0.5% 1.5%	0.6% -5.3%	0.5% 2.7%	1.3% -6.3%	0.0% 0.6%	0.1% -1.6%	-0.6% -9.3%	0.6% 2.5%	-1.4% 6.5%	0.5% 3.7%	-10.4
2021	-0.8%	0.4%	0.5%	0.6%	0.5%	1.3%	0.0%						-10.4
2021 2022 2023	-0.8% -0.4% 5.3%	0.4% -4.3%	0.5% 1.5% 0.1% EUR N-C 19	0.6% -5.3% 0.1%	0.5% 2.7%	1.3% -6.3%	0.0% 0.6%	-1.6%	-9.3%	2.5%	6.5%	3.7%	-10.42 14.22 3.40%
2021 2022 2023 O MULT	-0.8% -0.4% 5.3%	0.4% -4.3% -2.5%	0.5% 1.5% 0.1% EUR N-C 19	0.6% -5.3% 0.1%	0.5% 2.7%	1.3% -6.3% 4.0% 3Y Perf:	0.0% 0.6% 2.0%	-1.6%	-9.3% -1.8% 5Y Perf:	2.5% -0.6% 3.44%	6.5%	3.7% 4.0%	-10.4 14.25 3.40 9.94
2021 2022 2023 O MULT DOBYMPO	-0.8% -0.4% 5.3% TI AGGREGA CG04	0.4% -4.3% -2.5% ATE FUND H NAVPS: 121	0.5% 1.5% 0.1% EUR N-C 19 .96	0.6% -5.3% 0.1%	0.5% 2.7% 0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.0% 0.6% 2.0% -0.23% 11.65%	-1.6% -2.3%	-9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6% 3.44% 10.57%	6.5% 5.4%	3.7% 4.0% ITD Perf: ITD Vol:	-10.4 14.2 3.40 9.94
2021 2022 2023 O MULT DOBYMPO 2010 2011 2012	-0.8% -0.4% 5.3% TI AGGREGA CG04	0.4% -4.3% -2.5% ATE FUND H NAVPS: 121	0.5% 1.5% 0.1% EUR N-C 19 .96	0.6% -5.3% 0.1%	0.5% 2.7% 0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.0% 0.6% 2.0% -0.23% 11.65%	-1.6% -2.3%	-9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6% 3.44% 10.57%	6.5% 5.4%	3.7% 4.0% ITD Perf: ITD Vol:	-10.4 14.25 3.40 9.94
2021 2022 2023 O MULT 00BYMP0 2010 2011	-0.8% -0.4% 5.3% TI AGGREGA CG04	0.4% -4.3% -2.5% ATE FUND H NAVPS: 121	0.5% 1.5% 0.1% EUR N-C 19 .96	0.6% -5.3% 0.1%	0.5% 2.7% 0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.0% 0.6% 2.0% -0.23% 11.65%	-1.6% -2.3%	-9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6% 3.44% 10.57%	6.5% 5.4%	3.7% 4.0% ITD Perf: ITD Vol:	-10.4 14.2 3.40 9.94
2021 2022 2023 O MULT 00BYMP0 2010 2011 2012 2013 2014 2015	-0.8% -0.4% 5.3% TI AGGREGA CG04	0.4% -4.3% -2.5% ATE FUND H NAVPS: 121	0.5% 1.5% 0.1% EUR N-C 19 .96	0.6% -5.3% 0.1%	0.5% 2.7% 0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.0% 0.6% 2.0% -0.23% 11.65%	-1.6% -2.3%	-9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6% 3.44% 10.57%	6.5% 5.4%	3.7% 4.0% ITD Perf: ITD Vol:	-10.4 14.2 3.40 9.94
2021 2022 2023 O MULT 00BYMP0 2010 2011 2012 2013 2014 2015 2016	-0.8% -0.4% 5.3% TI AGGREGA CG04	0.4% -4.3% -2.5% ATE FUND H NAVPS: 121	0.5% 1.5% 0.1% EUR N-C 19 .96	0.6% -5.3% 0.1%	0.5% 2.7% 0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	0.0% 0.6% 2.0% -0.23% 11.65%	-1.6% -2.3%	-9.3% -1.8% 5Y Perf: 5Y Vol:	2.5% -0.6% 3.44% 10.57%	6.5% 5.4%	3.7% 4.0% ITD Perf: ITD Vol:	-10.4 14.25 3.40 9.94
2021 2022 2023 O MULT 00BYMP0 2010 2011 2012 2013 2014 2015	-0.8% -0.4% 5.3% TI AGGREGA CGo4 Jan	0.4% -4.3% -2.5% TTE FUND H NAVPS: 121 Feb	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar	0.6% -5.3% 0.1% //01/18 Apr	0.5% 2.7% 0.2% May	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8%	-1.6% -2.3% Aug -3.0%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep	2.5% -0.6% 3.44% 10.57% Oct	6.5% 5.4% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec	-10.4 14.25 3.40 9.94 Year
2021 2022 2023 O MULT 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019	-0.8% -0.4% <u>5.3%</u> TI AGGREGA CG04 Jan	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9%	0.5% 1.5% 0.1% EUR N-C 15 .96 Mar	0.6% -5.3% 0.1% /01/18 Apr 1.3% 1.8%	0.5% 2.7% 0.2% May	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4%	-1.6% -2.3% Aug	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep	2.5% -0.6% 3.44% 10.57% Oct	6.5% 5.4% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec	-10.4 14.22 3.402 9.942 Year 3.02 3.02
2021 2022 2023 O MULT DOBYMPO 2010 2011 2012 2013 2014 2015 2014 2015 2016 2017 2018 2017 2018 2020 2020	-0.8% -0.4% -0.4% -0.4% -0.4% -0.9% -0.9% 0.9% 1.1% -0.9%	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6%	0.6% -5.3% 0.1% //01/18 Apr 1.3% 1.8% 1.4% 0.6%	0.5% 2.7% 0.2% May -3.2% -0.9% 3.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 0.8% 1.4%	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 2.6%	-1.6% -2.3% Aug -3.0% 1.4% 0.7% 0.2%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% -0.5% -0.6%	2.5% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.7%	6.5% 5.4% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5%	-10.4 14-2 3.40 9.94 Year 3.0 ² 14.2 4.5 ² 1.2 ²
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2021 2022 2023 0 MULT 2010 2011 2010 2011 2012 2013 2014 2013 2014 2015 2016 2021 2023 2021 2023 2021 2023 2021 2021	-0.8% -0.4% -0.4% -0.4% -0.3% -0.9% -0.9% -0.9% -0.2% -0.2% -0.2% -0.2% -0.2% -0.5% -0.4%	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.1% ITE FUND H NAVPS: 105 Feb -3.0% 0.3% -3.4%	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.5% 0.8% -8.1% 0.6% Mar -8.1% 0.6% Mar CHF N-B 0. 0.0% Mar CHF R-B 0. 7.55	0.63 -5.33 0.13 //01/18 Apr 1.33 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4	0.5% 2.7% 0.2% 0.2% May -3.2% -0.9% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 0.8% 1.4% -7.0% 4.6% 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3.7%	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 3.4% 2.6% -0.5% 0.2% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 1.6%	-1.6% -2.3% -3.0% -3.0% -1.4% -1.9% -1.9% -2.9% -1.9% -2.9% -2.9% -1.6% 0.7% 0.0% -1.9% -2.6%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% -0.5% -0.6% -9.7% -2.1% 5Y Perf: 5Y Vol: Sep 1.5% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6% -2.1%	2.5% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.5% 0.4% 0.7% - - - - - - - - - - - - - - - -	6.5% 5.4% Nov 0.0% 0.1% 4.8% 5.7% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6%	-10.4 14.2 3.40 9.94 Yeau 3.07 14.2 4.55 10.38 Yeau 9.1% Yeau 9.1% 1.85 10.38 Yeau 9.1%
2021 2022 2023 0 MULT 2010 2011 2012 2013 2014 2013 2014 2013 2014 2013 2014 2015 2020 2021 2023 2021 2023 2021 2021 2015 2016 2017 2017 2018 2019 2021 2022 2023 2023 2024 2019 2019 2019 2019 2019 2019 2019 2019	-0.8% -0.4% -0.4% -0.4% -0.3% -0.9% -0.9% -0.9% -0.2% -0.2% -0.2% -0.2% -0.2% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5%	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.1% ITE FUND H NAVPS: 105 Feb -3.0% 0.3% -3.4%	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.5% 0.8% -8.1% 0.6% Mar -8.1% 0.6% Mar CHF N-B 0. 0.0% Mar CHF R-B 0. 7.55	0.63 -5.33 0.13 //01/18 Apr 1.33 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4	0.5% 2.7% 0.2% 0.2% May -3.2% -0.9% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 0.8% 1.4% -7.0% 4.6% 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3.7%	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 3.4% 2.6% -0.5% 0.2% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 1.6%	-1.6% -2.3% -3.0% -3.0% -1.9% -1.9% -1.9% -2.9% -1.9% -2.9% -2.9% -1.0% -2.6%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% -0.5% -0.6% -9.7% -2.1% 5Y Perf: 5Y Vol: Sep 1.5% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6% -2.1%	2.5% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.5% 0.4% 0.7% - - - - - - - - - - - - - - - -	6.5% 5.4% Nov 0.0% 0.1% 4.8% 5.7% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6%	-10.4 14.2 3.40 9.94 Yeau 3.07 14.2 4.55 10.38 Yeau 9.1% Yeau 9.1% 1.85 10.38 Yeau 9.1%
2021 2022 2023 2024 2025 2024 2026 2027 2020 2021 2022 2022 2022 2023 2024 2020 2020 2020	-0.8% -0.4% -0.4% -0.4% -0.3% -0.9% -0.9% -0.9% -0.2% -0.2% -0.2% -0.2% -0.2% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5%	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.1% ITE FUND H NAVPS: 105 Feb -3.0% 0.3% -3.4%	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.5% 0.8% -8.1% 0.6% Mar -8.1% 0.6% Mar CHF N-B 0. 0.0% Mar CHF R-B 0. 7.55	0.63 -5.33 0.13 //01/18 Apr 1.33 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4	0.5% 2.7% 0.2% 0.2% May -3.2% -0.9% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0% 3.0	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 0.8% 1.4% -7.0% 4.6% 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3.7%	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 3.4% 2.6% -0.5% 0.2% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 1.6%	-1.6% -2.3% -3.0% -3.0% -1.9% -1.9% -1.9% -2.9% -1.9% -2.9% -2.9% -1.0% -2.6%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% -0.5% -0.6% -9.7% -2.1% 5Y Perf: 5Y Vol: Sep 1.5% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6% -2.1%	2.5% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.5% 0.4% 0.7% - - - - - - - - - - - - - - - -	6.5% 5.4% Nov 0.0% 0.1% 4.8% 5.7% Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6%	-10.4 14.2 3.40 9.94 Yeau 3.07 14.2 4.55 10.38 Yeau 9.1% Yeau 9.1% 1.85 10.38 Yeau 9.1%
2021 2022 2023 0 MULT 2010 2010 2011 2012 2013 2014 2013 2014 2013 2014 2013 2014 2012 2015 2016 2020 2021 2020 2021 2022 2023 2011 2012 2014 2015 2016 2017 2016 2017 2016 2017 2016 2017 2017 2016 2017 2016 2017 2016 2017 2017 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2016 2017 2017 2016 2017 2016 2017 2017 2016 2017 2016 2017 2017 2016 2017 2017 2017 2016 2017 2017 2017 2017 2017 2017 2017 2017	-0.8% -0.4% -0.4% -0.4% -0.3% -0.9% -0.9% -0.9% -0.2% -0.2% -0.2% -0.2% -0.2% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5%	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.1% ITE FUND H NAVPS: 105 Feb -3.0% 0.3% -3.4%	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.5% 0.8% -8.1% 0.6% Mar -8.1% 0.6% Mar CHF N-B 0. 0.0% Mar CHF R-B 0. 7.55	0.63 -5.33 0.13 .0.53 .0.23 24 25 2	0.5% 2.7% 0.2% 0.2% .0.2% .0.2% .0.2% .0.2% .0.2% .0.2% .0.2% .0.2% .0.1% .0.1% .0.1% .0.1% .0.1% .0.2	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 2.1% 2.1% 3Y Vol: 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3Y Perf: 3Y Vol: Jun	0.0% 0.6% 2.0% -0.23% 11.65% Jul Jul 0.8% 3.4% 2.6% -0.5% 0.2% 11.06% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 11.06%	-1.6% -2.3% -3.0% -3.0% -3.0% -4.4% -0.7% -0.2% -1.9% -2.9% -2.9% -2.9% -2.6% -2.6% -2.6%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% -0.5% -0.6% -9.7% -2.1% 5Y Perf: 5Y Vol: Sep 1.5% -0.6% -0.6% -0.6% -0.6% -2.1% Sep	2.5% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.5% 0.4% 0.4% 0.4% 0.4% 0.6% 2.2% -0.7% - Oct	6.5% 5.4% Nov 0.0% 0.1% 4.8% 6.1% 5.7% Nov Nov	3.7% 4.0% 4.0% ITD Perf: ITD Vol: Dec .2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6% 3.6%	-10.4 14.2 3.40 9.94 Year Year 1.85 10.38 Year 9.42 0.63 -12.9 1.55 10.44 Year
2021 2022 2023 2023 2024 2025 2025 2016 2011 2012 2013 2014 2013 2014 2012 2015 2016 2021 2023 2021 2023 2021 2023 2021 2010 2011 2012 2013 2014 2015 2016 2017 2018 2017 2017 2018 2017 2017 2017 2018 2017 2017 2017 2017 2017 2017 2017 2017	-0.8% -0.4% -0.4% -0.4% -0.9% -0.9% -0.9% -0.9% -0.2% -0.2% -0.2% -0.2% -0.2% -0.5% 5.0% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.5% -0.9% -0.2% -	0.4% -4.3% -2.5% ITE FUND H NAVPS: 121 Feb 0.8% 0.9% -3.0% 0.6% -3.0% 0.6% -3.0% 0.6% -3.1% TE FUND H NAVPS: 10; Feb -3.0% 0.3% -2.8% -2.5%	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.5% 0.8% -8.1% 0.6% 1.5% 0.6% 1.5% 0.6% 1.5% 0.6%	0.63 -5.33 0.13 /01/18 Apr 1.33 1.83 1.43 1.43 1.43 1.43 1.43 1.43 1.43 1.4	0.5% 2.7% 0.2% 0.2% May -3.2% -3.2% 0.5% 3.0% -0.1% -0.1% -0.6% 3.2% 0.1% -0.6% 3.2% -0.2% -0.2%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 2.1% 2.1% 3Y Vol: 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3.7% 3Y Perf: 3Y Vol: Jun	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 3.4% 2.6% -0.5% 0.2% 11.06% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 1.6%	-1.6% -2.3% -3.0% 1.4% 0.7% 0.2% -1.9% -2.9% -1.9% -2.9% -2.9% -2.6% -1.0% -2.6% -1.0% -2.6%	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% -0.5% -0.6% -9.7% -2.1% -0.5% -0.6% -9.7% -2.1% -0.5% -0.6% -9.7% -2.1% -0.6% -9.6% -2.1% -2.1% -0.6% -9.6% -2.1% -2.1% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6% -0.6%	2.5% -0.6% -0.6% 3.44% 10.57% Oct -1.2% 0.5% 0.4% 0.5% 0.4% 0.7% -0.7% -0.7% -0.7% -0.7% -0.7% -0.7% -0.2% 0.3% 0.4% 0.6% -0.3% 0.4% -0.9%	6.5% 5.4% Nov 0.0% 0.1% 4.8% 2.0% 6.1% 5.7% Nov Nov Nov	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6% 3.6% 3.6% 3.6% 3.6%	-10.41 14.22 3.40 9.94 ¹ Year 1.855 10.38 Year 9.41 4.22 1.855 10.38 Year 1.55 ³ 10.44 Year
2021 2022 2023 2024 2025 2024 2026 2027 2020 2021 2022 2022 2022 2023 2024 2020 2020 2020	-0.8% -0.4% -0.4% -0.4% -0.4% -0.9% -0.9% -0.9% -0.9% -0.9% -0.9% -0.2% -0.9% -0.2% -0.5% -0.2% -0.5% -0.2% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.9% -0.5% -0.5% -0.9% -0.5% -0.9% -0.5% -0.5% -0.9% -0.5% -0.5% -0.9% -0.5%	0.4% -4.3% -2.5% 	0.5% 1.5% 0.1% EUR N-C 19 .96 Mar 1.5% 0.8% -8.1% 0.6% 1.6% -0.6% CHF N-B 0. 0.08 Mar CHF R-B 0. 7.55 Mar	0.62 -5.33 0.12 0.12 Apr 1.33 1.83 1.43 0.63 -5.83 -0.13 4/04/19 Apr 1.23 1.	0.5% 2.7% 0.2% 0.2% 0.2% -3.2% -0.9% 3.2% 0.5% 3.0% -0.1% May May May -0.6%	1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 2.2% 2.1% 0.8% 1.4% -7.0% 4.6% 3Y Perf: 3Y Vol: Jun 1.8% 0.8% 1.2% -6.6% 3.7% 3Y Perf: 3Y Vol: Jun	0.0% 0.6% 2.0% -0.23% 11.65% Jul 0.8% 3.4% 2.6% -0.5% 0.2% 2.2% -1.39% 11.06% Jul 2.8% 2.6% -0.1% 0.3% 1.6% 5.0% -0.1% 0.3% 1.6%	-1.6% -2.3% -3.0% -1.4% 0.7% 0.2% -1.9% -2	-9-3% -1.8% 5Y Perf: 5Y Vol: Sep 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1% 2.1%	2.5% -0.6%	6.5% 5.4% Nov 0.0% 0.1% 4.8% 6.1% 5.7% Nov 0.1% 4.8% 6.1% 5.7%	3.7% 4.0% ITD Perf: ITD Vol: Dec 2.8% 0.3% 1.7% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec 0.2% 1.4% 0.3% 3.6% 3.6% 3.6% 3.6%	1,72 10,43 14,22 3,403 9,943 Year 3,0% Year 3,0% 14,22 1,85% 10,38 Year 9,4% 1,55% 10,44 Year 9,4% 1,55% 10,44 Year 9,4% 1,55% 10,44 Year

Please note that past performance is not a reliable indicator of future returns. 3y, 5y and ITD data are annualized.

December 2023 - Performance Report H20 MULTI AGGREGATE FUND

H2O MULT IE00BYMP0		ATE FUND U NAVPS: 119		07/18		3Y Perf: 3Y Vol:	0.80% 11.82%		5Y Perf: 5Y Vol:	3.08% 11.79%		ITD Perf: ITD Vol:	3.22% 11.37%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010 2011 2012 2013 2014 2015 2016													
2017 2018 2019	1.2%	1.1%	1.1%	2.0%	-1.7%	2.1%	0.3% 3.6%	-2.7% 1.7%	2.3% 2.4%	-1.0% 0.7%	0.3% 0.3%	3.2% 0.6%	2.3% 16.2%
2020 2021 2022 2023	1.3% -0.8% -0.1% 6.1%	-2.9% 0.7% -5.5% -2.8%	-7.7% 0.7% 1.8% -2.0%	1.6% 0.7% -5.7% 0.1%	3.3% -0.6% 3.2% 0.2%	-7.4% 1.5% -6.7% 4.8%	2.7% -0.4% 0.6% 2.4%	0.7% 0.3% -1.6% -2.7%	-0.3% -0.5% -9.3% -1.9%	0.5% 0.8% 2.5% -0.6%	5.0% -2.0% 6.5% 5.9%	1.8% 0.7% 4.1% 4.2%	-2.2% 1.2% -11.0% 13.7%
	I AGGREGA	ATE FUND H	EUR I-D 18		01210	3Y Perf: 3Y Vol:	-1.26% 11.83%	21/10	5Y Perf: 5Y Vol:	1.14% 10.94%	51970	ITD Perf: ITD Vol:	1.52% 10.27%
120001 313	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2010 2011 2012 2013 2014 2015 2016 2017													
2018 2019	-0.8% 0.9%	0.8% 0.9%	1.5% 0.9%	1.3% 1.8%	-3.2% -3.0%	2.2% 2.0%	0.9% 3.4%	-3.0% 1.5%	2.1% 2.1%	-1.2% 0.5%	0.0% 0.1%	2.8% 0.4%	3.4% 11.9%
2020 2021 2022	1.1% -0.8% -0.2%	-3.0% 0.7% -5.6%	-8.1% 0.7% 1.6%	1.5% 0.6% -5.8%	3.2% -0.8% 3.0%	-5.5% 1.4% -7.0%	2.6% -0.4% 0.2%	0.7% 0.2% -1.9%	-0.4% -0.6% -9.6%	0.4% 0.8% 2.2%	4.9% -2.0% 6.2%	1.7% 0.6% 3.7%	-1.7% 0.2% -13.5%
2023	5.8%	-3.0%	-2.3%	-0.1%	0.0%	4.6%	2.3%	-2.9%	-2.0%	-0.7%	5.7%	4.0%	11.1%
H2O MULT IE00BF3R9		ATE FUND H NAVPS: 112	-	/04/18		3Y Perf: 3Y Vol:	-0.35% 11.82%		5Y Perf: 5Y Vol:	1.84% 11.04%		ITD Perf: ITD Vol:	2.04% 10.52%
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021	1.0% 1.2% -0.8%	1.0% -3.0% 0.7%	1.0% -8.5% 0.7%	1.2% 1.9% 1.5% 0.7%	-3.1% -2.3% 3.2% -0.5%	2.3% 2.1% -6.5% 1.5%	1.0% 3-5% 2.7% -0.4%	-2.9% 1.5% 0.7% 0.3%	2.2% 2.2% -0.4% -0.5%	-1.1% 0.6% 0.4% 0.8%	0.1% 0.2% 4.9% -2.0%	3.0% 0.5% 1.8% 0.6%	2.5% 13.8% -2.7% 1.1%
2022 2023	-0.1% 5.9%	-5.5% -2.9%	0.9% -2.2%	-5.7% 0.0%	3.2% 0.1%	-6.9% 4.7%	0.4% 2.4%	-1.8% -2.8%	-9.6% -1.9%	2.4% -0.6%	6.3% 5.8%	3.9% 4.1%	-13.1% 12.7%
-						3Y Perf: 3Y Vol:			5Y Perf: 5Y Vol:	1		ITD Perf: ITD Vol:	1
2010	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023													
-		-				3Y Perf: 3Y Vol:	-		5Y Perf: 5Y Vol:	1		ITD Perf: ITD Vol:	
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Νον	Dec	Year
2022 2023													
-						3Y Perf: 3Y Vol:			5Y Perf: 5Y Vol:			ITD Perf: ITD Vol:	
2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Νον	Dec	Year

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