

### February 2024 - 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:	31/12/2015

### **Financial characteristics**

Share class:	H2O MULTI AGGREGATE FUND USD R
Investment currency:	USD
ISIN Code:	IE00BD8RFH57
Bloomberg Code:	H2OMARC
PRIIPS SRI:	3
Minimum initial subscription:	0.0001 of a share
Objective:	Barclays Global Aggregate Index (hedged) +0.00%
Objective: Fixed fee:	Barclays Global Aggregate Index (hedged) +0.00%
	,,
Fixed fee:	1.40%
Fixed fee: Performance fee:	1.40% 0% > Objective
Fixed fee: Performance fee: Fund AUM USD:	1.40% 0% > Objective 257,992,616

#### Performance (net of fees) 29/02/2024 USD R Net Return Excess Return Objective -0.22% 1 month -0.69% 0.47% 3 months 3.75% 2.29% 1.43% 6 months 7.01% 3.24% 3.65% YTD -**0.36**% -**o.**88% 0.53% 1 year 11.26% 5.49% 5.47%

1.29%

4.64%

6.09%

-1.71%

0.98%

1.81%

3.05%

3.63%

4.20%

### **Calendar Year Performance**

3 years (annual.)

5 years (annual.)

ITD (Annual)



### Risk indicator (computed using daily data)

	3 years	5 years	ITD
Fund yearly volatility	11.7%	10.6%	8.8%
Sharpe ratio	0.1	0.4	0.7
Semi-variance	7.6%	7.0%	5.9%
Sortino Ratio	0.2	0.7	1.0
Maximum drawdown	-26.02%	from 13/09/2021	to 14/10/2022
Recovery period	291 days		
General characteristics		Limit	Current
Modified duration:		[0;+10]	7.3
Average rating:		-	BBB
Proceed-weighted yield:		-	10.8%
Balance sheet allocation	Long / Short	Net	Gross
Cash & money market		13.0%	-
Mutual funds		2.6%	
Cash bonds (excluding repos)		84.4%	-
Total balance sheet		100.0%	-
Bond futures	183% / -61%	121.6%	243.9%
Repos			
FX (excluding funding currency)	55% / -55%		109.3%



H2O Asset Management

### Performance attribution

	Month	2024
Sovereign Bonds	0.5%	1.0%
Currencies	0.0%	-0.8%
Corporate Credit	0.1%	0.6%
Others	0.0%	0.0%
Fixed Fees	-0.1%	-0.2%
Performance Fees		
Total net Outperformance	0.5%	0.5%

Barclays Global Aggregate Index (hedged) -0.7% -0.9%

Total net Absolute performance -0.2% -0.4%

The fixed income segment came out positive. The non-G4 sovereign bonds allocation benefited from the tightening of the 10-year spread between Italian BTPs and German Bunds as well as from the positive performance of EM local debt against Treasuries. However, yield curve arbitrages were sanctioned owing to the American curve inversion. Arbitrages between G4 bonds were flat. The G4, 10Y bonds underweight came out positive.

Currency strategies proved flat in their contribution to performance. The directional long USD (against EUR, JPY, and CAD) and the intra-bloc positions (i.e., long EURCHF and AUDCAD) reported gains. Conversely, the long EM FX basket (against US dollar) as well as the inter-bloc positions (i.e., short EURJPY) turned out negative.

The credit segment was positive given the positive performance of EM external sovereign debt as well as EU bank credit instruments.

Past performance is not a reliable indicator of future performance.

## February 2024 - Performance Report H20 MULTI AGGREGATE FUND

		ATE FUND U		15		3Y Perf:	1.29%		5Y Perf:	4.64%		ITD Perf:	6.09%
IE00BD8RI	FH57	NAVPS: 162	2.04			3Y Vol:	11.65%		5Y Vol:	10.59%		ITD Vol:	8.80%
2011	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2012													
2013 2014													
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%	-2.9%	-7.7%	1.6%	3.2%	0.8%	2.7%	0.7%	-0.4%	0.4%	4.9%	1.8%	5-9%
2021 2022	-0.8% -0.2%	0.7% -4.7%	0.7% 1.8%	0.6% -5.7%	0.5% 3.1%	1.4% -6.8%	-0.4% 0.5%	0.2% -1.7%	-0.6% -9.4%	0.8% 2.5%	-2.0% 6.5%	0.6% 4.0%	1.6% -10.8%
2023 2024	6.0% -0.1%	-2.9% -0.2%	-0.4%	0.0%	0.1%	4.8%	2.4%	-2.8%	-1.9%	-0.6%	5.8%	4.1%	14.9% -0.4%
2024	0.1/6	0.2/6											0.4%
		ATE FUND U		04/19		3Y Perf:	0.91%		5Y Perf:	-		ITD Perf:	3.85%
IEooBHNZI	кQ67	NAVPS: 120	0.4			3Y Vol:	11.06%		5Y Vol:	-		ITD Vol:	10.26%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012													
2013 2014													
2014													
2016 2017													
2018													
2019 2020	1.2%	-2.9%	-7.7%	1.4% 1.6%	-0.6% 3.3%	2.1% 0.9%	3.6% 2.7%	1.7% 0.7%	1.6% -0.4%	0.5% 0.5%	0.2% 4.8%	0.4% 1.6%	11.3% 5.8%
2021	-0.8%	0.3%	0.4%	0.6%	0.5%	1.3%	-0.1%	0.1%	-0.6%	0.6%	-1.5%	0.4%	1.3%
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%
2024	-0.1%	-0.3%					-						-0.5%
H <sub>2</sub> O MULT	AGGREG	ATE FUND U	ISD I 04/02/	/16		3Y Perf:	2.01%		5Y Perf:	5.37%		ITD Perf:	6.85%
IE00BD8R0	GM75	NAVPS: 170	0.78			3Y Vol:	11.65%		5Y Vol:	10.59%		ITD Vol:	8.83%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011													
2012 2013													
2014 2015													
2015		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 2018	-1.6% 0.4%	2.1% 1.0%	1.9% 1.7%	0.9% 1.5%	1.0% -3.0%	1.3% 2.5%	0.6% 1.1%	0.9% -2.7%	0.7% 2.3%	2.3% -0.9%	0.3% 0.2%	-1.1% 3.2%	9.6% 7.3%
2019	1.2%	1.1%	1.1%	2.0%	-0.6%	2.1%	3.6%	1.7%	2.3%	0.7%	0.3%	0.6%	17.5%
2020 2021	1.3% -0.8%	-2.9% 0.7%	-7.7% 0.8%	1.6% 0.7%	3.3% 0.5%	0.9% 1.5%	2.7% -0.4%	0.7% 0.3%	-0.3% -0.5%	0.5% 0.8%	4.9% -2.0%	1.9% 0.7%	6.6% 2.3%
2022	-0.1%	-4.6%	1.8%	-5.7%	3.2%	-6.7%	0.6%	-1.6%	-9-3%	2.5%	6.5%	4.1%	-10.2%
2023 2024	6.1% -0.1%	-2.8% -0.2%	-0.3%	0.1%	0.2%	4.8%	2.4%	-2.7%	-1.9%	-0.6%	5.9%	4.2%	15.7% -0.2%
	-0.1/6	-0.2%											
H <sub>2</sub> O MULT			ISD I-B 04/0	04/19		3Y Perf:	1.38%		5Y Perf:	-		ITD Perf:	4.39%
H2O MULT IE00BHNZI	AGGREG	ATE FUND U		04/19		3Y Perf: 3Y Vol:	1.38% 11.04%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	4.39% 10.24%
	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51		Мау	3Y Vol:	11.04%	Aug	5Y Vol:		Nov	ITD Vol:	10.24%
1E00BHNZI	AGGREG	ATE FUND U		04/19 Apr	May		-	Aug			Nov		
IEooBHNZI	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51		May	3Y Vol:	11.04%	Aug	5Y Vol:		Nov	ITD Vol:	10.24%
2011 2012 2013 2014	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51		May	3Y Vol:	11.04%	Aug	5Y Vol:		Νον	ITD Vol:	10.24%
2011 2012 2013 2014 2015 2016	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51		May	3Y Vol:	11.04%	Aug	5Y Vol:		Nov	ITD Vol:	10.24%
2011 2012 2013 2014 2015 2016 2017	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51		Мау	3Y Vol:	11.04%	Aug	5Y Vol:		Νον	ITD Vol:	10.24%
2011 2012 2013 2014 2015 2016 2017 2018 2019	TI AGGREG/ KL13 Jan	ATE FUND U NAVPS: 123 Feb	3.51 Mar	<b>Apr</b> 1.5%	-0.6%	<u>3Y Vol:</u> Jun 2.2%	<u>11.04%</u> Jul 3.6%	1.6%	<u>5Y Vol:</u> <u>Sep</u> 1.8%	- Oct 0.5%	0.2%	ITD Vol: Dec 0.4%	10.24% Year 11.8%
2011 2012 2013 2014 2015 2016 2017 2018	TI AGGREGA KL13	ATE FUND U NAVPS: 123	3.51	Apr		3Y Vol: Jun	11.04% Jul		5Y Vol: Sep	- Oct		ITD Vol: Dec	10.24% Year
2011 2012 2013 2014 2015 2016 2017 2016 2017 2018 2019 2020 2021 2022	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4%	ATE FUND U NAVPS: 123 Feb	-7.7% 0.5% 1.5%	Apr 1.5% 1.7% 0.6% -5.3%	-0.6% 3.3% 0.5% 2.7%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3%	11.04% Jul 3.6% 2.8% 0.0% 0.6%	1.6% 0.8% 0.1% -1.6%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3%	0.5% 0.5% 0.5% 0.6% 2.5%	0.2% 4.9% -1.4% 6.6%	0.4% 0.4% 1.6% 0.5% 3.7%	10.24% Year 11.8% 6.5% 1.8% -10.4%
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021	1.3% -0.8%	ATE FUND U NAVPS: 123 Feb	-7.7% 0.5%	Apr 1.5% 1.7% 0.6%	-0.6% 3.3% 0.5%	<u>3Y Vol:</u> Jun 2.2% 0.9% 1.3%	11.04%	1.6% 0.8% 0.1%	5Y Vol: Sep 1.8% -0.3% -0.6%	- Oct 0.5% 0.5% 0.6%	0.2% 4.9% -1.4%	0.4% 1.6% 0.5%	10.24% Year 11.8% 6.5% 1.8%
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024	1.3% Jan 1.3% -0.8% -0.4% 5.3% -0.1%	-2.9% 0.4% -2.5% 0.4% -4.3% -2.5%	-7.7% 0.5% 1.5% 0.1%	Apr 1.5% 1.7% 0.6% -5.3% 0.1%	-0.6% 3.3% 0.5% 2.7%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0%	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.0%	1.6% 0.8% 0.1% -1.6%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8%	0.5% 0.5% 0.6% 2.5% -0.6%	0.2% 4.9% -1.4% 6.6%	0.4% Dec 0.4% 1.6% 0.5% 3.7% 4.0%	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3% -0.4%
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1%	-2.9%         0.43%           -2.9%         0.43%           -2.5%         -2.5%	7.7% 7.7% 0.5% 1.5% 0.1% EURI 07/00	Apr 1.5% 1.7% 0.6% -5.3% 0.1%	-0.6% 3.3% 0.5% 2.7%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3%	11.04% Jul 3.6% 2.8% 0.0% 0.6%	1.6% 0.8% 0.1% -1.6%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3%	0.5% 0.5% 0.5% 0.6% 2.5%	0.2% 4.9% -1.4% 6.6%	0.4% 0.4% 1.6% 0.5% 3.7%	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3%
2011 2012 2013 2014 2015 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024 H2O MULT	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1%	ATE FUND U NAVPS: 123 Feb -2.9% 0.4% -4.3% -2.5% -0.3% ATE FUND H	7.7% 7.7% 0.5% 1.5% 0.1% EURI 07/00	Apr 1.5% 1.7% 0.6% -5.3% 0.1%	-0.6% 3.3% 0.5% 2.7% 0.2%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf:	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.0% -0.04%	1.6% 0.8% 0.1% -1.6% -2.3%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol:	- Oct 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b>	0.2% 4.9% -1.4% 6.6%	1TD Voi: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf:	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3% -0.4% 4.56%
2011 2012 2013 2014 2015 2016 2017 2018 2017 2018 2020 2020 2021 2022 2023 2022 2023 2024 H2O MULT IE00BD8R(	1 AGGREG/ KL13 Jan 1.3% -0.4% 5.3% -0.1% TI AGGREG/ G057	-2.9%           0.4%           -2.9%           0.4%           -2.5%           -0.3%	-7.7% 0.5% 1.5% 0.1%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17	-0.6% 3.3% 0.5% 2.7%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.6% 0.0% 0.6% 11.65%	1.6% 0.8% 0.1% -1.6%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf:	0.5% 0.5% 0.6% 2.5% -0.6% 3.26% 10.59%	0.2% 4.9% -1.4% 6.6% 5.4%	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol:	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3% -0.4% 4.56% 9.25%
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024 H2O MULT IE00BD&RC	1 AGGREG/ KL13 Jan 1.3% -0.4% 5.3% -0.1% TI AGGREG/ G057	-2.9%           0.4%           -2.9%           0.4%           -2.5%           -0.3%	-7.7% 0.5% 1.5% 0.1%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17	-0.6% 3.3% 0.5% 2.7% 0.2%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.6% 0.0% 0.6% 11.65%	1.6% 0.8% 0.1% -1.6% -2.3%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol:	0.5% 0.5% 0.6% 2.5% -0.6% 3.26% 10.59%	0.2% 4.9% -1.4% 6.6% 5.4%	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol:	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3% -0.4% 4.56% 9.25%
IE00BHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2020           2021           2022           2023           2024           H2O MULT           IE00BD8RG           2011           2012           2013           2014	1 AGGREG/ KL13 Jan 1.3% -0.4% 5.3% -0.1% TI AGGREG/ G057	-2.9%           0.4%           -2.9%           0.4%           -2.5%           -0.3%	-7.7% 0.5% 1.5% 0.1%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17	-0.6% 3.3% 0.5% 2.7% 0.2%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol:	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.6% 0.0% 0.6% 11.65%	1.6% 0.8% 0.1% -1.6% -2.3%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol:	0.5% 0.5% 0.6% 2.5% -0.6% 3.26% 10.59%	0.2% 4.9% -1.4% 6.6% 5.4%	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol:	10.24% Year 11.8% 6.5% 1.8% -10.4% 14.3% -0.4% 4.56% 9.25%
IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024           H2O MULT           2012           2013           2014           2012           2013           2014           2016	1 AGGREG/ KL13 Jan 1.3% -0.4% 5.3% -0.1% TI AGGREG/ G057	ATE FUND U NAVPS: 123 Feb -2.9% 0.4% -4.3% -2.5% -0.3% ATE FUND H NAVPS: 133 Feb	-7.7% -7.7% 0.5% 1.5% 0.1% IEUR I 07/0 7.04 Mar	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr	-0.6% 3-3% 0.5% 2.7% 0.2% May	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul	1.6% 0.8% 0.1% -1.6% -2.3%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep	0.5% 0.5% 0.5% 2.5% 2.5% 2.5% 2.5% 2.5% 2.5% 2.5% 0.6%	0.2% 4.9% -1.4% 6.6% 5.4% <b>Nov</b>	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec	10.24% Year 11.8% 6.5% -10.4% 14.3% -0.4% 14.3% -0.4% 4.56% 9.25% Year
IE00BHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2020           2021           2022           2023           2024           H2O MULT           IE00BD8RK           2011           2012           2013           2014           2015           2016           2017	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TI AGGREG/ G057 Jan	ATE FUND U NAVPS: 123 Feb -2-9% 0.4% -2-5% -0.3% ATE FUND H NAVPS: 133 Feb 2-1%	-7.7% 0.5% 1.5% IEUR I 07/0 7.04 Nar	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8%	-0.6% 3.3% 0.5% 2.7% 0.2% May	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 1.1%	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.0% -0.04% 11.65% Jul 0.4%	1.6% 0.8% 0.1% -1.6% -2.3% Aug 0.7%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep 0.5%	0.5% 0.5% 0.6% 2.5% -0.6% 10.59% Oct 2.3%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec	10.24% Year 11.8% 6.5% 1.8% -0.4% 14.3% -0.4% 9.25% Year 9.8%
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IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024           H2O MULT           2012           2013           2014           2015           2016           2017           2018	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TAGGREG/ Go57 Jan 0.2%	ATE FUND U NAVPS: 12: Feb -2.9% 0.4% -4.3% -2.5% -2.5% -0.3% ATE FUND H NAVPS: 13: Feb 2.1% 0.8%	7.7% Mar 7.7% 0.5% 1.5% 0.1% EURI 07/0 7.04 Mar 1.8% 1.5%	Apr 1.5% 1.7% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3%	-0.6% 3-3% 0.5% 2.7% 0.2% May	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 1.1% 2.3% 2.1% 0.8%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9%	1.6% 0.8% 0.1% -1.6% -2.3% Aug 0.7% -3.0%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep 0.5% 2.1%	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b>	0.2% 4.9% -1.4% 6.6% 5.4% Nov	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% 1TD Perf: 1TD Vol: Dec -1.4% 2.8% 0.4% 1.7%	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 4.56% 9.25% Year 9.8% 4.4% 4.5%
IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2020           2021           2022           2023           2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% -0.4% -0.1% -0.1% -0.1% -0.1% -0.1% -0.2%	ATE FUND U NAVPS: 123 Feb -2-9% 0.4% -4.3% -2.5% -0.3% ATE FUND H NAVPS: 133 Feb 2.1% 0.8% -3.0% 0.9% -3.0% 0.7%	-7.7% -7.7% 0.5% 1.5% 0.1% IEUR I 07/00 7.04 Mar 1.8% 1.5% 0.9% -8.1% 0.7% 1.6%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.5% 0.6% -5.8%	-0.6% 3.3% 0.5% 2.7% 0.2% 0.2% 0.2% 0.8% -3.2% 0.9% 3.2% 0.5% 3.0%	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0%	11.04% Jul 3.6% 2.8% 0.6% 2.0% 0.6% 2.0% 0.6% 2.0% 0.6% 2.0% 11.65% Jul 0.4% 0.4% 0.4% 0.4% 0.2%	1.6% 0.8% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.7% 0.2% 0.7% -1.9%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep 0.5% 2.1% -0.4% -0.6% -9.6%	0.5% 0.5% 0.6% 2.5% 0.6% 10.59% 0.ct 2.3% -1.2% 0.cf 0.5% 0.4% 0.5% 0.4% 0.5%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	1TD Vol: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Vol: Dec -1.4% 2.8% 0.4% 1.7% 0.5% 3.7%	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 4.8% 1.5% 4.8% 1.5%
IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024           H2O MULT           IEOOBD8R           2011           2013           2014           2015           2016           2017           2018           2019           2020           2021	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.4% 5.3% -0.1% -0.1% -0.5% Jan 0.2% 1.0% 1.0% -0.8%	ATE FUND U NAVPS: 123 Feb -2.9% 0.4% -4.3% -2.5% -0.3% -2.5% -0.3% -2.5% -0.3% -2.5% -0.3% -2.5% -0.3% -2.5% -0.3% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5% -2.9% 0.4% -2.5%	-7.7% -7.7% 0.5% 1.5% 0.1% IEUR I 07/07 7.04 Mar 1.8% 1.5% 0.9% -8.1% 0.7%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr Apr	-0.6% 3-3% 0.5% 2.7% 0.2% May May	3Y Vol: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Vol: Jun 1.1% 2.3% 2.1% 0.8% 1.4%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6%	1.6% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.2%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep 0.5% 2.1% 2.1% -0.4% -0.6%	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b>	0.2% 4.9% -1.4% 6.6% 5.4% Nov 0.2% 0.0% 0.1% 4.9% -2.0%	1TD Voi: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Voi: Dec -1.4% 2.8% 0.4% 1.7% 0.5%	10.24% Year 11.8% 6.5% -10.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% 4.6% 15%
IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2020           2021           2022           2023           2024           H2O MULT           IEOOBD8R(           2011           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% 1.0% 1.1% G057 Jan 0.2% 1.0% 1.1% 0.2% 5.8% -0.2% 5.8% -0.2%	ATE FUND U NAVPS: 123 Feb -2.9% 0.4% -4.3% -2.5% -0.3% ATE FUND H NAVPS: 132 Feb 2.1% 0.8% 0.9% -3.0% -3.0% -0.3%	-7.7% -7.7% 0.5% 1.5% 0.1% IEUR I 07/0 7.04 Mar 1.8% 1.8% 1.5% 0.9% -8.1% 0.9% -8.1% 0.9% -8.1% 0.5% 1.6% -0.6%	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.8% -0.1%	-0.6% 3.3% 0.5% 2.7% 0.2% 0.2% 0.2% 0.8% -3.2% 0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% 0.2% 2.3%	1.6% 0.8% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.7% 0.2% 0.7% -1.9%	5Y Vol: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Vol: Sep 0.5% 2.1% -0.4% -0.6% -9.6% -2.0%	0.5% 0.5% 0.5% 2.5% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> Oct	0.2% 4.9% -1.4% 6.6% 5.4% Nov	1TD Voi: Dec 0.4% 1.6% 0.5% 3.7% 4.0% ITD Perf: ITD Voi: Dec -1.4% 2.8% 0.4% 1.7% 0.5% 3.7% 4.0%	10.24% Year 11.8% 6.5% -10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% 4.6% 14.5% 4.6% 14.5%
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IE00BHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2020           2021           2022           2023           2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TI AGGREG/ Go57 Jan 0.2% 1.0% 1.1% -0.8% -0.2% 1.1% -0.8% -0.2%	ATE FUND U NAVPS: 12: Feb -2.9% 0.4% -4.3% -2.5% -2.5% -0.3% ATE FUND H NAVPS: 13: Feb 2.1% 0.8% 0.9% -0.3% ATE FUND H NAVPS: 112	7.7% 0.5% 1.5% 0.1% EUR I 07/0 7.04 Mar 1.8% 1.5% 0.9% 8.1% 0.7% 1.6% 0.7% 1.6% 0.7% 1.6% 0.7%	Apr 1.5% 1.7% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.6% -5.8% -0.1% /04/19	-0.6% 3-3% 0.5% 2.7% 0.2% 0.2% <b>May</b> 0.8% -3.2% -0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% 3.4% 0.2% 2.3% -0.4% 0.2% 2.3%	1.6% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.2% -1.9% -2.9%	5Y Voi: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Voi: Sep 0.5% 2.1% 2.1% -0.4% -0.6% -9.6% -2.0% 5Y Perf: 5Y Voi:	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b> <b>2.3%</b> -1.2% 0.5% 0.4% 0.8% 2.2% -0.7%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	ITD Vol:           Dec           0.4%           1.6%           0.5%           3.7%           4.0%           ITD Perf:           ITD Vol:           Dec           -1.4%           2.8%           0.4%           1.7%           0.5%           3.7%           4.0%           ITD Perf:           ITD Perf:           ITD Perf:           ITD Vol:	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% -12.7% 15% -12.7% 10.24%
IE00BHNZI           2011           2012           2013           2014           2015           2019           2020           2022           2023           2024           H2O MULT           IE00BD8R           2014           2015           2010           2021           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2021           2021           2021           2021           2021           2022           2023           2024           H2O MULT           IE00BHNZI           H2O MULT           IE00BHNZI	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% -0.3% -0.1% TI AGGREG/ G057 Jan 0.2% 1.0% 1.1% -0.8% -0.2% 5.8% -0.2% 5.8% -0.2%	ATE FUND U NAVPS: 12: Feb -2-9% 0.4% -4.3% -2.5% -0.3% ATE FUND H 2.1% 0.8% -3.0% 0.7% -3.0% 0.7% -3.0% 0.7% -3.0%	-7.7% -7.7% 0.5% 1.5% 0.1% IEUR I 07/0 7.04 Mar 1.8% 1.5% 0.9% -8.1% 0.7% 1.6% -0.6% IEUR I-B 04	Apr 1.5% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.8% -0.1%	-0.6% 3.3% 0.5% 2.7% 0.2% 0.2% 0.2% 0.8% -3.2% 0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.0% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% -0.4% 0.2% 2.3%	1.6% 0.8% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.7% 0.2% 0.7% -1.9%	5Y Voi: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Voi: Sep 0.5% 2.1% 2.1% -0.4% -0.6% -9.6% -2.0% 5Y Perf:	0.5% 0.5% 0.5% 2.5% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> Oct	0.2% 4.9% -1.4% 6.6% 5.4% Nov	ITD Vol:           Dec           0.4%           1.6%           0.5%           3.7%           4.0%           ITD Perf:           ITD Vol:           Dec           -1.4%           2.8%           0.4%           1.7%           3.7%           4.0%	10.24% Year 11.8% 6.5% 1.8% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% 4.8% 14.5% 4.8% 15% 13.1% -0.5%
IE00BHNZI 2011 2012 2013 2014 2015 2016 2017 2018 2017 2018 2020 2021 2022 2023 2024 H2O MULT IE00BD8R( 2011 2012 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2016 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2022 2023 2024 2011 2012 2014 2015 2016 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2017 2018 2022 2023 2024 2011 2012 2014 2015 2016 2017 2018 2017 2018 2017 2018 2020 2021 2022 2023 2024 2017 2018 2017 2018 2017 2018 2017 2018 2020 2021 2022 2023 2024 2011 2017 2018 2017 2018 2017 2018 2017 2018 2021 2022 2023 2024 2017 2018 2018 2017 2018 2018 2018 2018 2018 2018 2018 2018	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TI AGGREG/ Go57 Jan 0.2% 1.0% 1.1% -0.8% -0.2% 1.1% -0.8% -0.2%	ATE FUND U NAVPS: 12: Feb -2.9% 0.4% -4.3% -2.5% -2.5% -0.3% ATE FUND H NAVPS: 13: Feb 2.1% 0.8% 0.9% -0.3% ATE FUND H NAVPS: 112	7.7% 0.5% 1.5% 0.1% EUR I 07/0 7.04 Mar 1.8% 1.5% 0.9% 8.1% 0.7% 1.6% 0.7% 1.6% 0.7% 1.6% 0.7%	Apr 1.5% 1.7% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.6% -5.8% -0.1% /04/19	-0.6% 3-3% 0.5% 2.7% 0.2% 0.2% <b>May</b> 0.8% -3.2% -0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% 3.4% 0.2% 2.3% -0.4% 0.2% 2.3%	1.6% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.2% -1.9% -2.9%	5Y Voi: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Voi: Sep 0.5% 2.1% 2.1% -0.4% -0.6% -9.6% -2.0% 5Y Perf: 5Y Voi:	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b> <b>2.3%</b> -1.2% 0.5% 0.4% 0.8% 2.2% -0.7%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	ITD Vol:           Dec           0.4%           1.6%           0.5%           3.7%           4.0%           ITD Perf:           ITD Vol:           Dec           -1.4%           2.8%           0.4%           1.7%           0.5%           3.7%           4.0%           ITD Perf:           ITD Perf:           ITD Perf:           ITD Vol:	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% -12.7% 15% -12.7% 10.24%
IEOOBHNZI           2011           2012           2013           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024           H2O MULT           IEOOBD88R           2011           2012           2013           2014           2017           2018           2019           2020           2021           2023           2024           H2O MULT           IEOOBD8RNZI           2021           2023           2024           H2O MULT           IEOOBHNZI           2021           2023           2024           H2O MULT           2012           2023           2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TI AGGREG/ Go57 Jan 0.2% 1.0% 1.1% -0.8% -0.2% 1.1% -0.8% -0.2%	ATE FUND U NAVPS: 12: Feb -2.9% 0.4% -4.3% -2.5% -2.5% -0.3% ATE FUND H NAVPS: 13: Feb 2.1% 0.8% 0.9% -0.3% ATE FUND H NAVPS: 112	7.7% 0.5% 1.5% 0.1% EUR I 07/0 7.04 Mar 1.8% 1.5% 0.9% 8.1% 0.7% 1.6% 0.7% 1.6% 0.7% 1.6% 0.7%	Apr 1.5% 1.7% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.6% -5.8% -0.1% /04/19	-0.6% 3-3% 0.5% 2.7% 0.2% 0.2% <b>May</b> 0.8% -3.2% -0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% 3.4% 0.2% 2.3% -0.4% 0.2% 2.3%	1.6% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.2% -1.9% -2.9%	5Y Voi: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Voi: Sep 0.5% 2.1% 2.1% -0.4% -0.6% -9.6% -2.0% 5Y Perf: 5Y Voi:	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b> <b>2.3%</b> -1.2% 0.5% 0.4% 0.8% 2.2% -0.7%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	ITD Vol:           Dec           0.4%           1.6%           0.5%           3.7%           4.0%           ITD Perf:           ITD Vol:           Dec           -1.4%           2.8%           0.4%           1.7%           0.5%           3.7%           4.0%           ITD Perf:           ITD Perf:           ITD Perf:           ITD Vol:	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% -12.7% 15% -12.7% 10.24%
IEOOBHNZI           2011           2013           2014           2015           2016           2017           2018           2019           2020           2021           2020           2021           2022           2023           2024           H2O MULT           2015           2014           2015           2016           2017           2018           2019           2020           2021           2022           2023           2024	1 AGGREG/ KL13 Jan 1.3% -0.8% -0.4% 5.3% -0.1% TI AGGREG/ Go57 Jan 0.2% 1.0% 1.1% -0.8% -0.2% 1.1% -0.8% -0.2%	ATE FUND U NAVPS: 12: Feb -2.9% 0.4% -4.3% -2.5% -2.5% -0.3% ATE FUND H NAVPS: 13: Feb 2.1% 0.8% 0.9% -0.3% ATE FUND H NAVPS: 112	7.7% 0.5% 1.5% 0.1% EUR I 07/0 7.04 Mar 1.8% 1.5% 0.9% 8.1% 0.7% 1.6% 0.7% 1.6% 0.7% 1.6% 0.7%	Apr 1.5% 1.7% 1.7% 0.6% -5.3% 0.1% 2/17 Apr 0.8% 1.3% 1.8% 1.5% 0.6% -5.8% -0.1% /04/19	-0.6% 3-3% 0.5% 2.7% 0.2% 0.2% <b>May</b> 0.8% -3.2% -0.9% 3.2% 0.5% 3.0%	3Y Voi: Jun Jun 2.2% 0.9% 1.3% -6.3% 4.0% 3Y Perf: 3Y Voi: Jun 1.1% 2.3% 2.1% 0.8% 1.4% -7.0% 4.6%	11.04% Jul 3.6% 2.8% 0.6% 2.0% -0.04% 11.65% Jul 0.4% 0.9% 3.4% 2.6% 3.4% 0.2% 2.3% -0.4% 0.2% 2.3%	1.6% 0.1% -1.6% -2.3% Aug 0.7% -3.0% 1.5% 0.2% -1.9% -2.9%	5Y Voi: Sep 1.8% -0.3% -0.6% -9.3% -1.8% 5Y Perf: 5Y Voi: Sep 0.5% 2.1% 2.1% -0.4% -0.6% -9.6% -2.0% 5Y Perf: 5Y Voi:	0.5% 0.5% 0.5% 0.6% 2.5% -0.6% <b>3.26%</b> <b>10.59%</b> <b>Oct</b> <b>2.3%</b> -1.2% 0.5% 0.4% 0.8% 2.2% -0.7%	0.2% 4.9% -1.4% 6.6% 5.4% Nov	ITD Vol:           Dec           0.4%           1.6%           0.5%           3.7%           4.0%           ITD Perf:           ITD Vol:           Dec           -1.4%           2.8%           0.4%           1.7%           0.5%           3.7%           4.0%           ITD Perf:           ITD Perf:           ITD Perf:           ITD Vol:	10.24% Year 11.8% 6.5% 10.4% 14.3% -0.4% 14.3% -0.4% 14.3% 9.25% Year 9.8% 4.4% 14.5% -12.7% 15% -12.7% 10.24%

2017													
2018													
2019				1.2%	-0.8%	2.0%	2.8%	1.6%	1.7%	0.3%	0.1%	0.2%	9.5%
2020	1.1%	-3.0%	-8.0%	1.5%	3.2%	0.8%	2.7%	0.7%	-0.4%	0.4%	4.6%	1.5%	4.4%
2021	-0.8%	0.3%	0.4%	0.6%	0.4%	1.2%	-0.1%	0.1%	-0.6%	0.6%	-1.5%	0.4%	0.9%
2022	-0.5%	-4.4%	1.3%	-5.5%	2.7%	-6.6%	0.2%	-1.9%	-9.6%	2.2%	6.2%	3.7%	-12.6%
2023	5.1%	-2.7%	-0.3%	-0.1%	0.0%	3.8%	1.8%	-2.4%	-1.9%	-0.7%	5.2%	3.8%	11.8%
2024	-0.2%	-0.4%											-0.7%

### February 2024 - Performance Report

				Febru	-	<b>2024 -</b> NULTI AC			nce Re	eport			
H2O MULT		ATE FUND H NAVPS: 133		6/16		3Y Perf: 3Y Vol:	-0.74% 11.65%		5Y Perf: 5Y Vol:	2.53% 10.59%		ITD Perf: ITD Vol:	3.81% 8.98%
	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% 2.2%	0.4%	0.6% -3.1%	0.4%	2.2%	0.9% 0.1% 0.0%	-1.4% 2.8%	4.4% 6.9% 3.7%
2019	0.9%	0.8% -3.1%	0.8% -8.1%	1.7% 1.4%	-0.9% 3.2%	2.2% 2.0% 0.7%	3.3% 2.6%	1.4% 0.6%	2.1% 2.1% -0.5%	0.4% 0.3%	0.0% 0.1% 4.8%	0.3% 1.6%	5.7% 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% -9.7%	0.7%	-2.1%	0.5% 3.7%	0.8%
2023	5.7% -0.3%	-3.1% -0.3%	-0.6%	-0.1%	-0.1%	4.5%	2.2%	-3.0%	-2.1%	-0.7%	5.6%	3.9%	12.3% -0.6%
H2O MULT IE00BHNZI		ATE FUND H NAVPS: 108		04/19		3Y Perf: 3Y Vol:	-1.48% 11.07%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	1.64% 10.25%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017													
2018 2019	9/	2.4%	8.49	1.2%	-0.9%	1.9%	2.9%	1.4%	1.5%	0.4%	0.1%	0.2%	9.1%
2020 2021	1.1% -0.9%	-3.1% 0.3%	-8.1% 0.4%	1.5% 0.6%	3.2% 0.4%	0.8% 1.2%	2.6% -0.1%	0.7% 0.1%	-0.6% -0.6%	0.4% 0.6%	4.9% -1.5%	1.5% 0.3%	4.4% 0.7%
2022 2023 2024	-0.5% 5.0% -0.4%	-4.4% -2.8% -0.6%	1.3% -0.6%	-5.5% -0.2%	2.6% -0.2%	-6.6% 3.7%	0.3% 1.6%	-1.9% -2.6%	-9.6% -2.1%	2.2% -0.8%	6.0% 5.0%	3.6% 3.6%	-12.8% 9.4% -1.1%
H2O MULT IE00BHNZI		ATE FUND H NAVPS: 10		l/04/19		3Y Perf: 3Y Vol:	-0.99% 11.09%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	1.92% 10.27%
	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 2023 2024	1.0% -0.9% -0.5% 5.0% -0.3%	-3.1% 0.3% -4.5% -0.5%	-8.1% 0.4% 1.3% -0.3%	1.2% 1.4% 0.5% -5.5% -0.1%	-0.9% 3.2% 0.4% 2.6% -0.1%	2.0% 0.7% 1.2% -6.7% 3.8%	3-3% 2.6% -0.1% 0.2% 1.8%	1.4% 0.6% 0.0% -1.9% -2.5%	1.4% -0.5% -0.7% -9.6% -1.9%	0.3% 0.4% 0.5% 2.2% -0.7%	0.0% 4.8% -1.5% 6.1% 5.2%	0.2% 1.5% 0.3% 3.7% 3.8%	9.2% 4.2% 0.4% -13.0% 11.3% -0.7%
H2O MULT		ATE FUND H NAVPS: 122		/17		3Y Perf: 3Y Vol:	-1.05% 11.65%		5Y Perf: 5Y Vol:	2.45%		ITD Perf: ITD Vol:	3.10% 9.50%
TEUUBDORG	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	10.59% Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018	0.2%	0.8%	1.4%	1.3%	-3.2%	2.2%	0.3% 0.8%	0.7% -2.9%	0.5% 2.1%	2.2% -1.2%	0.1% 0.0%	-1.4% 2.8%	2.4% 4.2%
2019 2020	0.9% 1.0%	0.9% -3.0%	0.8% -8.1%	1.8% 1.5%	-0.9% 3.2%	1.9% 0.8%	3.3% 2.6%	1.4% 0.7%	2.0% -0.6%	0.5% 0.4%	0.1% 4.9%	0.3% 1.7%	13.8% 4.4%
2021 2022	-0.9% -0.2%	0.6% -4.7%	0.6% 1.6%	0.6% -5.8%	0.5% 3.0%	1.4% -7.0%	-0.5% 0.3%	0.2% -1.9%	-0.6% -9.6%	0.7%	-2.0% 6.0%	0.5% 3.6%	1.3% -13.0%
2023 2024	5.7% -0.4%	-3.2% -0.5%	-1.0%	-0.2%	-0.2%	4.4%	2.1%	-3.1%	-2.2%	-0.8%	5.5%	3.8%	10.7% -0.9%
H2O MULT		ATE FUND U NAVPS: 117		01/18		3Y Perf: 3Y Vol:	-0.18% 11.90%		5Y Perf: 5Y Vol:	1.66% 11.11%		ITD Perf: ITD Vol:	2.66% 10.29%
2011	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2012 2013 2014 2015 2016 2017	-0.5%	1.0%	1 79	1.4%	-2.0%	2.4%	1.0%	-7 7%	% د د	-1.0%	0.1%	ə 1%	5 0 <sup>%</sup>
2018 2019	-0.3% 1.1%	1.0% 1.1%	1.7% 1.0%	1.4% 2.0%	-3.0% -3.4%	2.4% 2.1% -6.2%	1.0% 3.6%	-2.7% 1.6%	2.3%	-1.0% 0.7%	0.2%	3.1% 0.6% 1.8%	5-9% 13.4%
2020 2021 2022	1.2% -0.8% -0.2%	-2.9% 0.7%	-7.7% 0.7% 1.8%	1.6% 0.6%	3.2% 0.2% 3.1%	-6.2% 1.4% -6.8%	2.7% -0.4% 0.5%	0.7% 0.2% -1.7%	-0.4% -0.6%	0.4% 0.8% 2.5%	4.9% -2.0% 6.5%	1.8% 0.6% 4.0%	-1.5% 1.3% -11.4%
2022 2023 2024	-0.2% 6.0% -0.1%	-5.3% -2.9% -0.2%	1.8% -3.7%	-5.7% 0.0%	3.1% 0.1%	-6.8% 4.7%	0.5% 2.4%	-1.7% -2.8%	-9.4% -1.9%	2.5% -0.6%	6.5% 5.8%	4.0% 4.1%	-11.4% 11.0% -0.4%
H2O MULT IE00BJBM0		ATE FUND H NAVPS: 111		<b>ļ/04/19</b>		3Y Perf: 3Y Vol:	-0.58% 11.07%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	2.21% 10.23%
Barr	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018 2019				1.2%	-0.8%	1.8%	2.8%	1.6%	1.7%	0.3%	0.1%	0.2%	9.2%
2020 2021	1.1% -0.8%	- <b>3.0%</b> 0.3%	- <b>8.1</b> % 0.4%	1.5% 0.6%	3.2% 0.4%	0.8% 1.2%	2.6%	0.7% 0.1%	-0.4% -0.6%	0.4% 0.6%	4.6% -1.5%	1.5% 0.3%	4.3% 0.9%
2022 2023	-0.5% 5.1%	-4.4% -2.7%	1.3% -0.2%	-5.5% -0.1%	2.6%	-6.6% 3.8%	0.2%	-1.9% -2.5%	-9.6% -1.9%	2.3%	6.2% 5.2%	3.7% 3.8%	-12.7% 11.7%
2023	-0.2%	-0.4%				2			<u></u>	,·	J0	2.515	-0.7%

### February 2024 - Performance Report H20 MULTI AGGREGATE FUND

						2 <b>024 -</b> IULTI AG			nce Re	eport			
H2O MULT		TE FUND US		04/19		3Y Perf: 3Y Vol:	1.33% 11.05%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	4.30% 10.23%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018 2019		ĩ	~	1.5%	-0.4%	2.1%	3.2%	1.8%	1.8%	0.5%	0.2%	0.4%	11.7%
2020 2021 2022 2023 2024	1.3% -0.8% -0.4% 5.3% -0.1%	-2.9% 0.4% -4.3% -2.5% -0.3%	-7.7% 0.5% 1.5% 0.1%	1.7% 0.6% -5.3% 0.1%	3.3% 0.5% 2.7% 0.2%	0.9% 1.3% -6.3% 4.0%	2.7% 0.0% 0.6% 2.0%	0.8% 0.1% -1.6% -2.3%	-0.3% -0.6% -9.3% -1.8%	0.5% 0.6% 2.5% -0.6%	4.8% -1.4% 6.5% 5.4%	1.6% 0.5% 3.7% 4.0%	6.3% 1.7% -10.4% 14.2% -0.4%
H2O MULT		ATE FUND H NAVPS: 136		/17		3Y Perf: 3Y Vol:	0.86% 11.66%		5Y Perf: 5Y Vol:	4.03% 10.61%		ITD Perf: ITD Vol:	4.73% 9.42%
	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	0.3% 1.0% 1.2% -0.8% -0.1% 5.9%	0.9% 1.0% -3.0% 0.7% -4.7% -2.9%	1.6% 1.0% -8.5% 0.7% 0.9% -0.4%	1.4% 1.9% 1.5% 0.7% -5.7% 0.0%	-0.2% -3.1% -0.7% 3.3% 0.5% 3.2% 0.1%	1.2% 2.3% 2.1% 0.8% 1.5% -7.0% 4.7%	0.5% 0.9% 3.5% 2.7% -0.4% 0.4% 2.4%	0.9% -2.9% 1.6% 0.7% 0.2% -1.8% -2.8%	0.6% 2.2% 2.2% -0.4% -0.5% -0.5% -1.9%	2.2% -1.1% 0.6% 0.4% 0.8% 2.4% -0.6%	0.2% 0.1% 0.2% 4.9% -1.9% 6.3% 5.8%	-1.3% 3.0% 0.5% 1.8% 0.6% 3.9% 4.1%	4-2% 5-7% 15.6% 4.8% 2.1% -12.3% 14.8%
2024	-0.1%	-0.2%	EUR N-C 19	/01/18		3Y Perf:	-0.34%		5Y Perf:	2.96%		ITD Perf:	-0.3% 3.21%
IEooBYMP		NAVPS: 121				3Y Vol:	11.65%		5Y Vol:	10.59%		ITD Vol:	9.84%
2011 2012 2013 2014 2015 2016	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Νον	Dec	Year
2017 2018 2019 2020 2021 2022 2023 2023 2024	-0.9% 0.9% 1.1% -0.9% -0.2% 5.8% -0.2%	0.8% 0.9% -3.0% 0.6% -4.8% -3.1% -0.3%	1.5% 0.8% -8.1% 0.6% 1.6% -0.6%	1.3% 1.8% 1.4% 0.6% -5.8% -0.1%	-3.2% -0.9% 3.2% 0.5% 3.0% -0.1%	2.2% 2.1% 0.8% 1.4% -7.0% 4.6%	0.8% 3.4% 2.6% -0.5% 0.2% 2.2%	-3.0% 1.4% 0.7% 0.2% -1.9% -2.9%	2.1% 2.1% -0.5% -0.6% -9.7% -2.1%	-1.2% 0.5% 0.4% 0.7% 2.2% -0.7%	0.0% 0.1% 4.8% -2.0% 6.1% 5.7%	2.8% 0.3% 1.7% 0.5% 3.7% 4.0%	3.0% 14.2% 4.5% 1.2% -13.0% 12.8% -0.5%
H2O MULT		ATE FUND H NAVPS: 115		1/17		3Y Perf: 3Y Vol:	-1.74% 11.65%		5Y Perf: 5Y Vol:	1.73% 10.59%		ITD Perf: ITD Vol:	2.28% 9.67%
	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 2022 2023 2024	0.1% 0.8% 1.0% -0.9% -0.3% 5.6% -0.5%	0.8% 0.8% -3.1% 0.6% -4.8% -3.2% -0.6%	1.4% 0.8% -8.1% 0.6% 1.6% -1.0%	1.2% 1.7% 1.4% 0.5% -5.8% -0.3%	-3.2% -0.9% 3.1% 0.4% 2.9% -0.3%	2.1% 1.8% 0.7% 1.4% -7.1% 4.3%	0.8% 3.3% 2.6% -0.5% 0.2% 2.0%	-3.0% 1.4% 0.6% 0.1% -2.0% -3.2%	2.0% 2.0% -0.7% -0.7% -9.7% -2.3%	2.2% -1.2% 0.4% 0.3% 0.7% 2.2% -0.9%	0.1% -0.1% 0.1% 4.8% -2.1% 5.9% 5.4%	-1.5% 2.7% 0.3% 1.6% 0.5% 3.6% 3.8%	0.8% 3.4% 13.0% 3.7% 0.5% -13.6% 9.9% -1.0%
H2O MULT		ATE FUND H NAVPS: 10;		l/04/19		3Y Perf: 3Y Vol:	-1.55% 11.07%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	1.56% 10.24%
2011 2012 2013 2014 2015 2016 2017	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018 2019 2020 2021 2022 2023 2023 2024	1.1% -0.9% -0.5% 5.0% -0.4%	-3.0% 0.3% -4.4% -2.8% -0.6%	- <b>8.1%</b> 0.4% 1.3% -0.6%	1.2% 1.5% 0.6% -5.5% -0.2%	-0.6% 3.2% 0.4% 2.6% -0.2%	1.8% 0.8% 1.2% -6.6% 3.7%	2.8% 2.6% -0.1% 0.3% 1.6%	1.6% 0.7% 0.0% -1.9% -2.6%	1.5% -0.6% -0.6% -9.6% -2.1%	0.3% 0.4% 0.6% 2.2% -0.9%	0.1% 4.8% -1.5% 6.0% 5.0%	0.2% 1.4% 0.3% 3.6% 3.6%	9.1% 4.2% 0.6% -12.9% 9.4% -1.1%
H2O MULT IE00BHNZH		ATE FUND H NAVPS: 100		/04/19		3Y Perf: 3Y Vol:	-1.94% 11.09%		5Y Perf: 5Y Vol:	-		ITD Perf: ITD Vol:	1.26% 10.29%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012 2013 2014 2015 2016 2017 2018 2019 2020	1.0%	-3.1%	-8.1%	1.2% 1.4%	-0.9% 3.2%	1.9% 0.8%	3-3% 2.6%	1.4% 0.6%	1.7% -0.6%	0.2% 0.3%	0.0% 4.8%	0.1% 1.4%	9.4% 3.8%
2020 2021 2022 2023 2024	1.0% -0.9% -0.5% 5.0% -0.5%	-3.1% 0.2% -4.5% -2.8% -0.7%	-8.1% 0.3% 1.3% -0.7%	1.4% 0.5% -5.6% -0.3%	3.2% 0.4% 2.6% -0.2%	0.8% 1.2% -6.7% 3.7%	2.6% -0.1% 0.3% 1.6%	0.6% 0.0% -2.0% -2.7%	-0.6% -0.7% -9.7% -2.1%	0.3% 0.5% 2.2% -0.9%	4.8% -1.6% 6.0% 5.0%	1.4% 0.3% 3.6% 3.6%	3.8% 0.2% -13.3% 9.0% -1.1%

# February 2024 - Performance Report H20 MULTI AGGREGATE FUND

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H <sub>2</sub> O MULT		ATE FUND U NAVPS: 118		07/18		3Y Perf: 3Y Vol:	0.72%		5Y Perf:	2.55%		ITD Perf:	3.08%
IEOOBYMPC							11.82%		5Y Vol:	11.80%		ITD Vol:	11.23%
2011	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2012 2013													
2014 2015													
2016 2017													
2018	1.2%	1.1%	1.1%	2.0%	-1.7%	2.1%	0.3% 3.6%	-2.7%	2.3%	-1.0%	0.3%	3.2% 0.6%	2.3% 16.2%
2019 2020	1.3%	-2.9%	-7.7%	1.6%	3.3%	-7.4%	2.7%	1.7% 0.7%	2.4% -0.3%	0.7% 0.5%	0.3% 5.0%	1.8%	-2.2%
2021 2022	-0.8% -0.1%	0.7% -5-5%	0.7% 1.8%	0.7% -5.7%	-0.6% 3.2%	1.5% -6.7%	-0.4% 0.6%	0.3% -1.6%	-0.5% -9.3%	0.8% 2.5%	-2.0% 6.5%	0.7% 4.1%	1.2% -11.0%
2023 2024	6.1% -0.1%	-2.8% -0.2%	-2.0%	0.1%	0.2%	4.8%	2.4%	-2.7%	-1.9%	-0.6%	5.9%	4.2%	13.7% -0.2%
H <sub>2</sub> O MULT	I AGGREG	ATE FUND H	EUR I-D 18/	01/18		3Y Perf:	-1.37%		5Y Perf:	0.68%		ITD Perf:	1.40%
IE00BF3R9	617	NAVPS: 108	8.85			3Y Vol:	11.83%		5Y Vol:	10.96%		ITD Vol:	10.16%
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2011 2012													
2013 2014													
2015 2016													
2017 2018	-0.8%	0.8%	1.5%	1.3%	-3.2%	2.2%	0.9%	-3.0%	2.1%	-1.2%	0.0%	2.8%	3.4%
2019	0.9% 1.1%	0.9% -3.0%	0.9% -8.1%	1.8% 1.5%	-3.0% 3.2%	2.0%	3.4% 2.6%	1.5% 0.7%	2.1%	0.5%	0.1% 4.9%	0.4%	11.9% -1.7%
2021	-0.8%	0.7%	0.7%	0.6%	-0.8%	1.4%	-0.4%	0.2%	-0.6%	0.8%	-2.0%	0.6%	0.2%
2022 2023	-0.2% 5.8%	-5.6% -3.0%	1.6% -2.3%	-5.8% -0.1%	3.0% 0.0%	-7.0% 4.6%	0.2% 2.3%	-1.9% -2.9%	-9.6% -2.0%	2.2% -0.7%	6.2% 5.7%	3.7% 4.0%	-13.5% 11.1%
2024	-0.2%	-0.3%											-0.5%
H2O MULT IE00BF3R9;		ATE FUND H NAVPS: 112	-	/04/18		3Y Perf: 3Y Vol:	-0.41% 11.82%		5Y Perf: 5Y Vol:	1.38% 11.05%		ITD Perf: ITD Vol:	1.94% 10.41%
		F.1.		<b>A</b>		•	1.4	A			N	D	
2011	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2012 2013													
2014 2015													
2016 2017													
2018 2019	1.0%	1.0%	1.0%	1.2% 1.9%	-3.1% -2.3%	2.3% 2.1%	1.0% 3.5%	-2.9% 1.5%	2.2% 2.2%	-1.1% 0.6%	0.1% 0.2%	3.0% 0.5%	2.5% 13.8%
2020 2021	1.2% -0.8%	-3.0% 0.7%	-8.5% 0.7%	1.5% 0.7%	3.2% -0.5%	-6.5% 1.5%	2.7% -0.4%	0.7% 0.3%	-0.4% -0.5%	0.4% 0.8%	4 <b>.9</b> % -2.0%	1.8% 0.6%	-2.7% 1.1%
2022 2023	-0.1% 5.9%	-5.5% -2.9%	0.9%	-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%
2024	-0.1%	-0.2%							-		-		-0.3%
-						3Y Perf:	-		5Y Perf:	-		ITD Perf:	-
-									-1/ 1/-1-			ITD Male	
		-				3Y Vol:	-		5Y Vol:	-		ITD Vol:	•
2011	Jan	- Feb	Mar	Apr	May	3Y Vol: Jun	- Jul	Aug	5Y Vol: Sep	- Oct	Nov	ITD Vol: Dec	- Year
2012 2013	Jan	- Feb	Mar	Apr	May		- Jul	Aug			Nov		- Year
2012 2013 2014 2015	Jan	- Feb	Mar	Apr	May		Jul	Aug			Nov		- Year
2012 2013 2014 2015 2016 2017	Jan	- Feb	Mar	Apr	May		Jul	Aug			Nov		Year
2012 2013 2014 2015 2016	Jan	- Feb	Mar	Apr	Мау		Jul	Aug			Nov		Year
2012 2013 2014 2015 2016 2017 2018	Jan	Feb	Mar	Apr	May		Jul	Aug			Nov		Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022	Jan	Feb	Mar	Apr	May		Jul	Aug			Νον		Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021	Jan	Feb	Mar	Apr	May		Jul	Aug			Nov		Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023	Jan	Feb	Mar	Apr	Мау	Jun 3Y Perf:	Jul	Aug	Sep 5Y Perf:		Nov	Dec	Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023	Jan		Mar	Apr	May	Jun	- Jul - -	Aug	Sep	Oct - -	Nov	Dec ITD Perf: ITD Vol:	- Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023	Jan	- Feb	Mar Mar	Apr Apr	May	Jun 3Y Perf:	- Jul - - Jul	Aug	Sep 5Y Perf:		Nov	Dec	- Year
2012 2013 2014 2015 2016 2017 2018 2020 2020 2021 2022 2023 2024						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024 - - -						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2028 2029 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2028 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2020 2020 2022 2023 2024 - - - - - - 2011 2012 2013 2014 2015 2014 2015 2014 2015 2016 2017 2018						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2020 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2024 2024 2024 2011 2012 2013 2014 2013 2014 2013 2014 2015 2016 2017 2018 2019 2020 2021						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct - -		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2020 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun 3Y Perf: 3Y Vol: Jun			Sep SY Perf: SY Vol: Sep	Oct - -		Dec ITD Perf: ITD Vol: Dec	-
2012 2013 2014 2015 2016 2017 2020 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun 3Y Perf: 3Y Vol:			Sep Sep 5Y Perf: 5Y Vol:	Oct		Dec ITD Perf: ITD Vol:	-
2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -						Jun Jun 3Y Perf: 3Y Vol: Jun Jun			Sep SY Perf: SY Vol: Sep SY Perf:	Oct		Dec ITD Perf: ITD Vol: Dec ITD Perf:	-
2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2024 2024 2011 2012 2013 2014 2013 2014 2015 2016 2013 2014 2015 2016 2017 2018 2019 2020 2021 2023 2024	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2020 2022 2023 2024 - - - - - - - - - - - - -	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2020 2022 2023 2024 - - - 2011 2012 2013 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2016 2017 2018 2019 2020 2024 - - - - - - - - - - - - -	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2020 2020 2021 2022 2023 2024 - - - - - - - - - - - - - - - - - - -	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2024 - - - - - - - - - - - - -	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022 2023 2024 - - - - - - - 2011 2012 2013 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2014 2015 2016 2017 2018 2019 2020 2021 2021 2023 2024 - - - - - - - - - - - - -	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year
2012 2013 2014 2015 2016 2017 2020 2021 2022 2023 2024 2011 2012 2013 2014 2013 2014 2015 2016 2017 2018 2019 2020 2021 2023 2024 2023 2024 2023 2024 2017 2018 2019 2020 2021 2023 2024 2017 2018 2019 2020 2021 2023 2024 2023 2024 2021 2023 2024 2025 2024 2017 2018 2019 2020 2021 2021 2017 2018 2019 2020 2021 2017 2018 2019 2020 2021 2021 2021 2017 2018 2019 2020 2021 2021 2017 2018 2019 2020 2021 2021 2017 2018 2019 2020 2021 2021 2023 2024 2017 2018 2019 2020 2021 2017 2018 2019 2020 2021 2017 2018 2019 2020 2021 2021 2021 2023 2024 2017 2018 2017 2018 2017 2018 2017 2017 2018 2017 2018 2017 2017 2018 2017 2017 2018 2017 2017 2018 2017 2017 2018 2019 2020 2021 2021 2012 2013 2012 2011 2012 2013 2014 2017 2018 2019 2020 2021 2022 2023 2024	Jan	- Feb	Mar	Apr	May	Jun 3Y Perf: 3Y Vol: Jun 3Y Perf: 3Y Vol:	- - Jul -	Aug	5Y Perf: 5Y Vol: 5ep 5Y Perf: 5Y Vol:	Oct - Oct	Νον	Dec ITD Perf: ITD Vol: Dec ITD Perf: ITD Vol:	Year



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