

Ostrica US Investment Grade Corp Bond

Portfolio Date: 30/11/2018

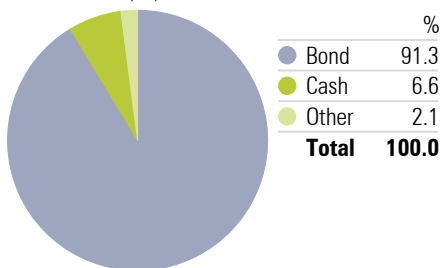


Investment Strategy

The Ostrica US Investment Grade Corp Fund predominantly invests in corporate bonds issued by companies in the United States. Ostrica mostly invests in corporate debt that has a public listed equity arm or market traded CDS. We use forward looking models to calculate the probability of default and a fair value spread of the bonds in the universe. ETFs are being used for tactical asset allocation purposes: active duration management, active spread management & active management of liquidity premia. Using these principles of strong risk management, the fund provides a very stable investment in US investment grade corporate bonds.

Asset Allocation

Portfolio Date: 30/11/2018



Top 10 Holdings

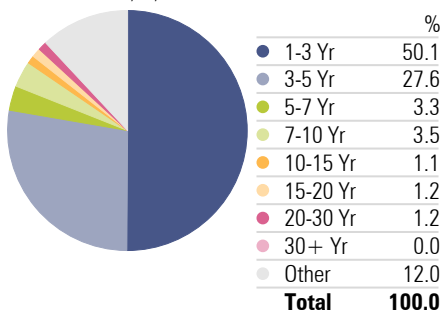
Company	Portfolio Weighting %
Celanese US Holdings Llc 5.88%	1.34
KeyCorp 5.1%	1.30
Marathon Petroleum Company 5.12%	1.30
Amgen Inc. 4.1%	1.29
Eastman Chemical Company 4.5%	1.29
Jefferies Financial Group Inc 5.5%	1.29
Time Warner Cable Inc. 8.25%	1.29
JPMorgan Chase & Co. 4.62%	1.29
Altria Group, Inc. 4.75%	1.28
Lowes Companies, Inc. 3.75%	1.27

Key Facts

Base Currency	Euro
Firm Name	Ostrica B.V.
Investment Type	Open-End Fund
Management Fee	0.75
Inception Date	12/02/2014
Yield to Maturity	3.67
Modified Duration	2.61
Fund Size	17,675,394.00
ISIN	NL0010649760
Latest Dividend	0.38
Latest Dividend Date	30/07/2018
Global Category	US Fixed Income

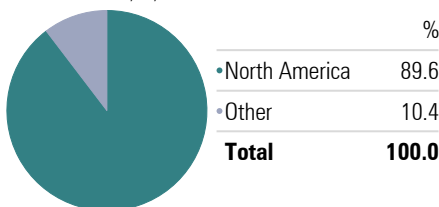
Maturity Allocation

Portfolio Date: 30/11/2018



Region Allocation

Portfolio Date: 30/11/2018



Performance Annualized

Time Period: Since Inception to 30/11/2018

Return	1.24
Max Drawdown	-4.37
Std Dev	3.82
Sharpe Ratio	0.53
Beta	0.50
Sortino Ratio	0.66
Skewness	0.49

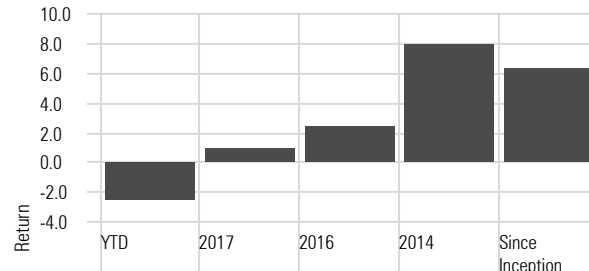
Investment Growth

Time Period: 13/02/2014 to 30/11/2018



— Ostrica US Investment Grade Corp Bond

Yearly Returns



■ Ostrica US Investment Grade Corp Bond (Total)

Monthly Returns

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2018	-1.8	-0.4	-0.6	0.5	0.8	-0.5	0.0	0.0	-0.2	0.2	-0.5		-2.6
2017	0.4	0.3	0.1	0.4	0.4	-0.3	0.4	0.3	-0.4	0.5	-1.1	0.1	1.1
2016	0.4	0.4	1.3	0.7	-0.1	1.2	0.8	-0.3	0.1	-0.5	-1.7	0.3	2.5
2015	4.3	-0.8	1.3	0.0	-0.8	-0.6	0.0	-0.1	0.0	0.2	0.0	-0.9	2.6
2014	—	—	-0.3	0.2	0.7	0.1	-0.1	0.9	-0.4	0.4	0.2	1.1	2.5

Disclaimer - The value of your investment may fluctuate. Performance is historical and does not guarantee future results. Please visit www.Ostrica.com for more information, the Key Investor Information Document and the prospectus. Although the utmost care has been taken with this publication, errors and omissions cannot be entirely excluded. Ostrica therefore accepts no liability.