



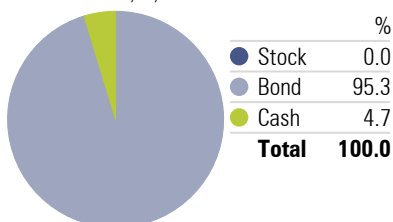
Portfolio Date: 31/08/2019

## Investment Strategy

The Ostrica Inflation Investments Fund predominantly invests in inflation linked bonds issued by Eurozone based countries. Ostrica uses forward looking models to calculate the probability of interest rate rises across the yield curve and actively manages the duration of the fund accordingly. We monitor the various country CDS's continuously to take advantage of the spreads between Northern & Southern European countries. Using these principles of strong risk management, the fund provides a very stable investment in inflation investments.

## Asset Allocation

Portfolio Date: 31/08/2019



## Top 10 Holdings

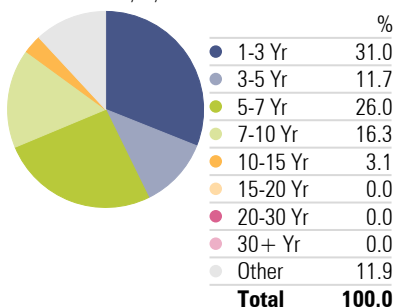
Country	Portfolio Weighting %
Italy (Republic Of)	3.1%
Spain (Kingdom of)	1.8%
Germany (Federal Republic Of)	1.75%
Italy (Republic Of)	2.1%
France (Republic Of)	0.1%
Germany (Federal Republic Of)	0.1%
France (Republic Of)	0.1%
Germany (Federal Republic Of)	0.1%
France (Republic Of)	2.1%
Spain (Kingdom of)	1%

## Key Facts

Base Currency	Euro
Firm Name	Ostrica B.V.
Investment Type	Open-End Fund
Management Fee	0.75
Inception Date	27/02/2014
Yield to Maturity	-0.63
Modified Duration	1.96
Fund Size	8,661,165.50
ISIN	NL0010649786
Global Category	Europe Fixed Income

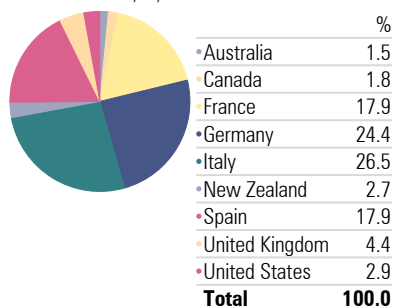
## Maturity Allocation

Portfolio Date: 31/08/2019



## Country Allocation

Portfolio Date: 31/08/2019



## Performance Annualized

Time Period: Since Inception to 31/08/2019

Return	1.30
Max Drawdown	-6.55
Std Dev	3.86
Sharpe Ratio	0.56
Beta	0.62
Sortino Ratio	0.65
Skewness	-0.72

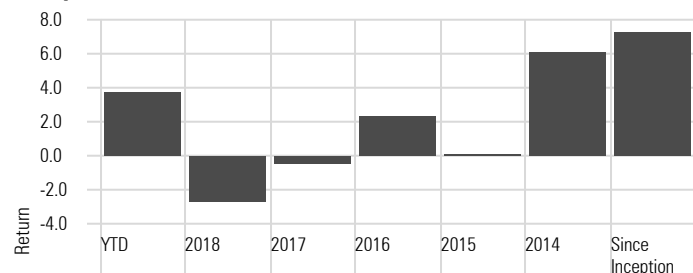
## Investment Growth

Time Period: 28/02/2014 to 31/08/2019



—Ostrica Inflation Investments

## Yearly Returns



■Ostrica Inflation Investments (Total)

## Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2019	0.7	0.0	0.4	0.4	-0.3	0.9	1.5	0.2					3.8
2018	-0.1	0.0	0.4	0.1	-1.9	0.2	-0.3	-1.4	0.5	-0.3	-0.1	0.4	-2.6
2017	-0.4	0.0	-0.6	0.0	0.1	-0.1	0.3	0.1	0.0	0.3	0.2	-0.2	-0.4
2016	0.5	-1.1	1.3	-0.4	0.9	1.2	-0.1	0.0	0.2	-0.5	-0.2	0.6	2.4
2015	1.6	1.2	0.7	-0.1	-1.7	-2.0	1.3	-2.2	0.5	2.2	1.2	-2.4	0.1
2014	—	—	0.2	0.8	1.0	1.1	0.6	0.9	-0.4	-0.4	0.4	-0.5	4.1

Disclaimer - The value of your investment may fluctuate. Performance is historical and does not guarantee future results. Please visit [www.Ostrica.com](http://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.