

# Ostrica US Investment Grade Corp Bond

Portfolio Date: 1/31/2020

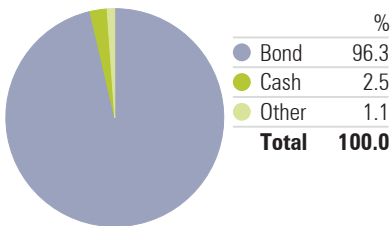


## Investment Strategy

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: 1/31/2020



## Top 10 Holdings

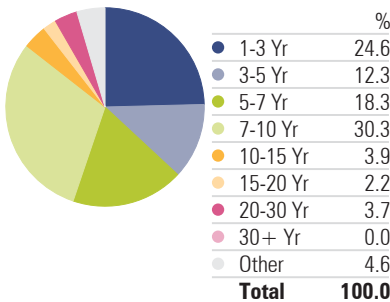
Company	Portfolio Weighting %
GE Capital European Funding Unlimited Company	4.62%
Fairfax Financial Holdings Limited	2.75%
Walgreens Boots Alliance, Inc.	2.12%
Celanese US Holdings Llc	1.25%
Mississippi Power Company	4.25%
Jefferies Financial Group Inc	5.5%
Fresenius Medical Care US Finance II Inc.	5.88%
Broadcom Corporation/Broadcom Cayman Finance Ltd	3.88%
Motorola Solutions Inc	3.5%
TransAlta Corporation	4.5%

## Key Facts

Base Currency	Euro
Firm Name	Ostrica B.V.
Investment Type	Open-End Fund
Management Fee	0.75
Inception Date	2/12/2014
Yield to Maturity	0.61
Modified Duration	3.80
Fund Size	17,927,280.49
ISIN	NL0010649760
Latest Dividend	0.48
Latest Dividend Date	8/1/2019
Global Category	US Fixed Income

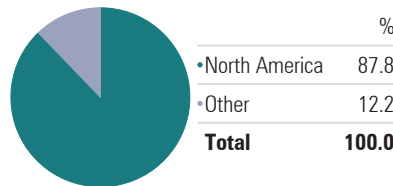
## Maturity Allocation

Portfolio Date: 1/31/2020



## Region Allocation

Portfolio Date: 1/31/2020



## Performance Annualized

Time Period: Since Inception to 1/31/2020

Return	2.21
Max Drawdown	-4.39
Std Dev	3.67
Sharpe Ratio	0.94
Beta	0.49
Sortino Ratio	1.18
Skewness	0.50

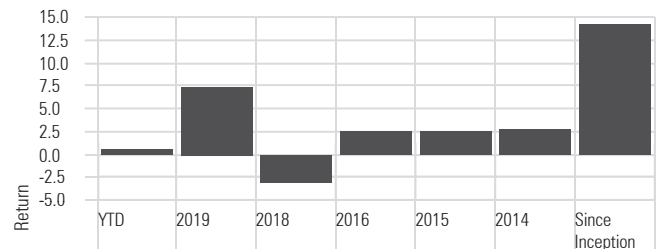
## Investment Growth

Time Period: 2/13/2014 to 1/31/2020



— Ostrica US Investment Grade Corp Bond

## Yearly Returns



■ Ostrica US Investment Grade Corp Bond (Total)

## Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
2020	0.5												0.5
2019	0.9	0.0	1.3	0.4	0.5	1.2	1.0	1.2	0.2	-0.1	0.4	0.3	7.5
2018	-1.8	-0.4	-0.6	0.5	0.8	-0.5	0.0	0.0	-0.2	0.2	-0.5	-0.6	-3.1
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](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.

Source: Morningstar Direct