



Investment Strategy

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Equity Country Exposure Top 10

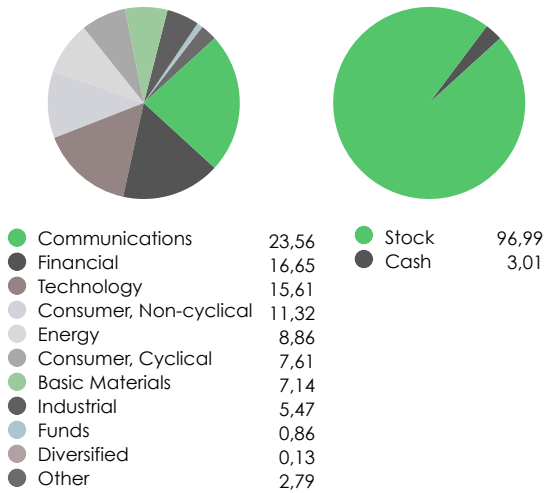
Top 10 Holdings (%)

Morningstar Style Box (%)

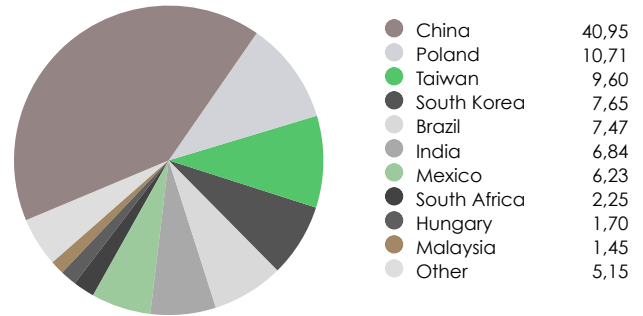
Monthly Returns (%)

The Ostrica Equities Emerging Markets Fund invests globally in stocks in emerging markets, predominantly in the Asia, Emerging Europe and Latin America. The investment strategy is twofold: we manage a portfolio of stocks using a quant based multi-factor model and we run a futures overlay strategy using momentum and volatility models derived from futures trading models to protect the portfolio from heavy losses on world equity markets. Making use of the newest technology, smart algorithms and big data, we create outperforming equity portfolios with downside risk protection. This means our portfolio on average is 65% net invested and 35% net hedged. To create a hedged position for protection, we sell equity and currency futures contracts on emerging markets equity indices and currencies.

Equity Sectors (%)



Asset Allocations (%)



Performance Annualized (%)

Return	3,37
Max Drawdown	- 39,08
Std Dev	16,84
Sharpe Ratio	0,23
Beta	1,51
Sortion Ratio	0,29

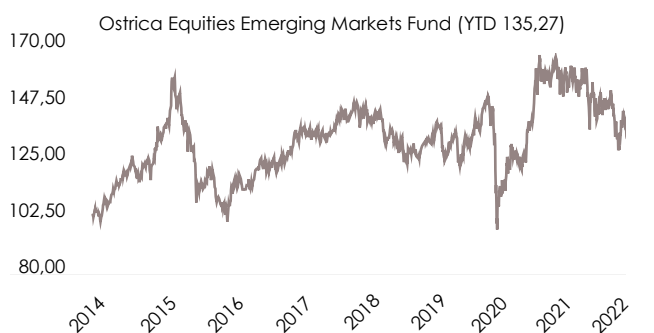
Taiwan Semiconductor Manufacturing Co Ltd	4,89
Tencent Holdings Ltd	4,37
Samsung Electronics Co Ltd	3,68
Alibaba Group Holding Ltd	2,50
Baidu Inc	2,35
NetEase Inc	2,12
Polski Koncern Naftowy ORLEN SA	2,03
POSCO Holdings Inc	1,89
America Movil SAB de CV	1,86
Vale SA	1,76

Key Facts

BaseCurrency	Euro
Firm name	Ostrica B.V.
Investment Type	Open-End Fund
Management Fee	1,25
Inception Date	15/01/2014
Fund Size	47.944.687,57
ISIN	NL0010649737
Latest Dividend	0,13
Latest Dividend Date	01/07/2022
Global Category	Global Emerging Markets Equity

	Value	Blend	Growth	Datapoint Name
Large				Equity Style Box (L) Largest Value
				Market Cap Large 85,67
Mid				Market Cap Mid 7,88
				Market Cap Small 1,93
Small				Not Classified 4,51

Investment Growth (%)



Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec

2023	7,97	-3,94										
2022	2,49	-4,95	-0,52	-1,01	0,85	-2,59	0,35	1,21	-9,18	-4,44	12,36	-7,86
2021	3,79	3,69	2,19	-0,60	1,08	2,52	-5,56	2,45	-1,88	0,88	-3,76	1,93
2020	-5,31	-5,66	-17,35	5,39	1,31	4,71	3,01	-0,51	-0,60	0,55	10,38	6,65
2019	4,33	0,14	1,74	2,29	-7,47	3,61	1,28	-4,34	3,39	2,08	1,75	6,74
2018	2,11	-1,91	-1,77	0,90	-1,12	-5,80	2,81	-2,54	0,29	-5,91	2,76	-2,33
2017	3,05	4,48	2,08	-1,16	-0,90	-0,13	-0,11	1,52	1,64	4,46	-2,24	2,26
2016	-4,17	3,17	7,79	-1,11	-0,53	0,72	4,82	0,76	-0,92	2,39	1,01	-0,30
2015	7,46	3,10	4,15	5,23	-1,80	-6,52	-6,54	11,53	-1,29	4,29	-0,52	-6,99
2014		1,35	3,16	-0,04	4,77	2,27	3,87	2,95	-2,80	3,07	1,71	-0,29