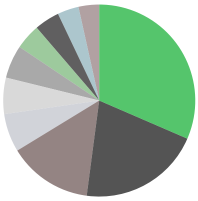
# OSTRICA
# EQUITIES EMERGING MARKETS FUND

Portfolio Datum: 31/08/2026


## Investment Strategy

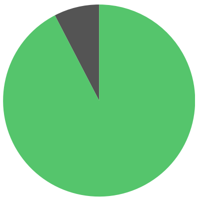
The Ostrica Equities Emerging Markets Fund invests globally in stocks in emerging markets, predominantly in the Asia, Emerging Europe and Latin America. In addition, we can invest in companies in developed markets that get at least 50% of their revenue from emerging markets. The investment strategy is 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 is hedged in falling markets and leveraged in soaring markets. To create a hedged position

## Equity Sectors (%)



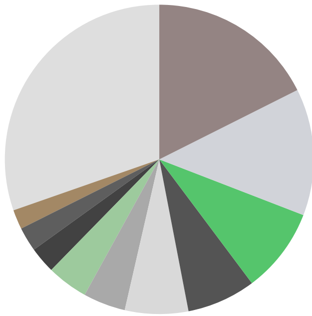
| | |
|---|---|
| Technology | 31,49 |
| Financial | 20,58 |
| Consumer, Non-cyclical | 14,19 |
| Communications | 6,46 |
| Unclassified | 6,11 |
| Basic Materials | 5,57 |
| Utilities | 4,29 |
| Industrial | 4,22 |
| Consumer, Cyclical | 3,59 |
| Energy | 3,48 |

## Asset Allocations (%)



| | |
|---|---|
| Stock | 92,38 |
| Cash | 7,62 |

## Equity Country Exposure Top 10



| | |
|---|---|
| United States | 17,60 |
| South Korea | 13,26 |
| Taiwan | 8,90 |
| Brazil | 7,20 |
| Netherlands | 6,63 |
| United Kingdom | 4,43 |
| India | 4,30 |
| China | 2,75 |
| Mexico | 2,54 |
| Israel | 2,04 |
| Other | 30,34 |

## Performance Annualized (%)

| | |
|---|---|
| Return | 4,89 |
| Max Drawdown | -39.08 |
| Std Dev | 15.75 |
| Sharpe Ratio | 0.29 |
| Beta | 0.70 |
| Sortino Ratio | 0.37 |
| Jensen's Alpha | -0.26 |

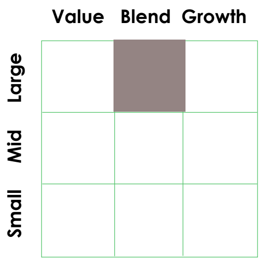
## Top 10 Holdings (%)

| | |
|---|---|
| iShares MSCI South Korea ETF | 6,99 |
| Samsung Electronics Co., Ltd. | 6,89 |
| Taiwan Semiconductor Manufacturing Company Limited | 6,79 |
| iShares MSCI Peru ETF | 5,25 |
| ASML Holding N.V. | 4,24 |
| KB Financial Group Inc. | 4,14 |
| iShares MSCI India ETF | 3,28 |
| ASE Technology Holding Co. Ltd. | 3,12 |
| The Goldman Sachs Group, Inc. | 3,00 |
| Petróleo Brasileiro S.A. - Petrobras | 2,64 |

## Key Facts

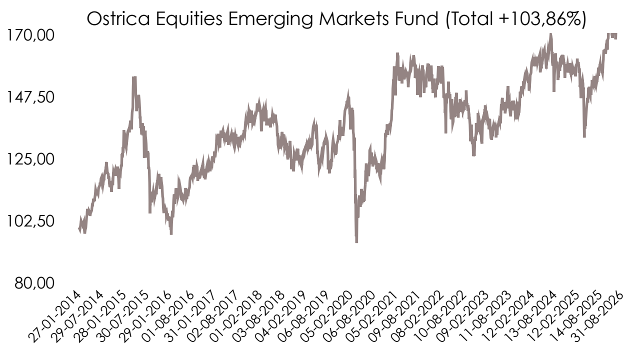
| | |
|---|---|
| BaseCurrency | Euro |
| Firm name | Ostrica B.V. |
| Investment Type | Open-End Fund |
| Management Fee | 1.25 |
| Inception Date | 24/01/2014 |
| Fund Size | 31,338,001 |
| ISIN | NL0010649737 |
| Latest Dividend | 0.31 |
| Latest Dividend Date | 17/07/2025 |
| Global Category | Global Emerging Markets Equity |
| Morningstar rating | *** |

## !Morningstar Style Box (%)




| Datapoint Name | |
|---|---|
| Equity Style Box (L) | Largest Value |
| Market Cap Large | 80.21 |
| Market Cap Mid | 0.58 |
| Market Cap Small | 0.00 |
| Not Classified | 19.21 |

## Investment Growth (%)




## Monthly Returns (%)

| | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 2026 | 6.74 | 6.98 | -7.26 | 6.91 | 6.30 | 1.97 | -5.14 | 2.25 | | | | |
| 2025 | 2.17 | -1.85 | -4.22 | -2.64 | 2.48 | 2.31 | 2.40 | 0.09 | 5.07 | 6.16 | -0.19 | -0.07 |
| 2024 | -0.88 | 3.03 | 0.72 | -1.04 | 0.06 | 3.62 | -1.25 | -1.73 | -0.71 | -2.97 | 1.08 | -0.15 |
| 2023 | 7.97 | -3.94 | 1.04 | -0.92 | 1.78 | 4.24 | 5.29 | -5.26 | -0.45 | -0.09 | 6.31 | 3.20 |
| 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 |