

WEM Investment Grade Bonds

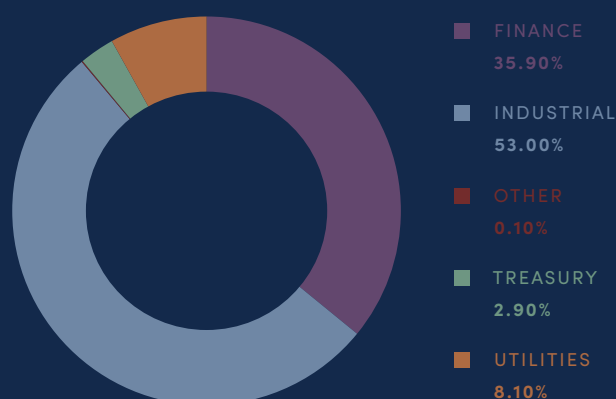
as of 01.07.2023

Asset class	Currency	Target return	Horizon
Bonds	EUR/USD	> 3%	> 3 years

Strategy overview

This portfolio invests in US corporate bonds which have been assigned a quality of BBB or higher by Fitch credit agency through investments in ETF funds. Higher credit entails greater solvency and a lower probability of delay or default in future payments. The components of return for this strategy are coupon yield as well as bond price appreciation.

Portfolio structure



Simulated performance (EUR)

	1 YEAR	3 YEARS	5 YEARS
WEM Investment Grade Bonds	-2.05%	-6.66%	18.45%

Strategy details

Liquidity	Optimal investment	Risk level	Inception
100%	EUR 30,000	4	01.06.2020
Sharpe ratio	Standard deviation	Dividend yield	VaR 95% (1m)
-0.62	10.36%	3.96%	3.89%

Portfolio performance



Key benefits

- Investment in high quality corporate bonds
- Diversification through different sectors, ratings and maturities
- Earning coupon yield

Key risks

- Interest rate risk
- Credit risk
- Currency risk