

Sigma Inv.House FCP Balanced - A

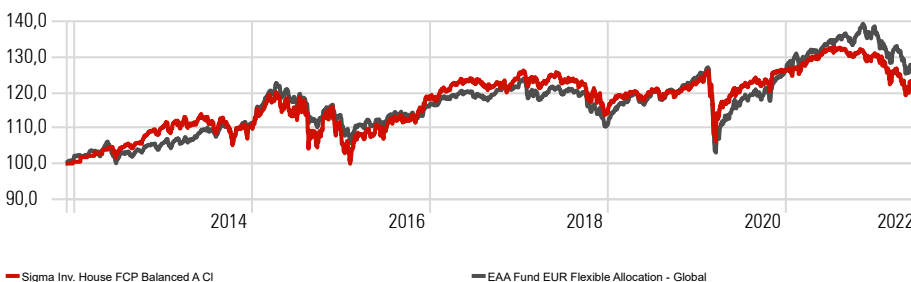
Risk Level 1 | 2 | 3 | **4** | 5 | 6 | 7

Key Figures

Portfolio Date	30/06/2022
Name	Sigma Inv. House FCP Balanced A CI
ISIN	LU0842066523
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andbank Asset Management Luxembourg
Fund Size	103.408.916
Base Currency	Euro
NAV	118,32

Investment Growth vs Benchmark

Time Period: Since Common Inception (01/12/2012) to 30/06/2022



Investment Objective

The objective is to provide both long term capital growth and income. The sub-fund will hold between 30% and 80% of its assets in equity securities. The sub-fund will invest between 30% and 80% of its assets in debt securities. The sub-fund may also invest up to 10% of its assets in units of UCITS and UCIs. The sub-fund may also use all types of financial derivative instruments for hedging and efficient portfolio management (maximum exposure: 100%).

Returns per Period

	Return
1 Month	-5,1
3 Months	-7,3
6 Months	-10,6
YTD	-10,6
12 Months	-11,8
Since Inception	16,6

Risk Ratios

Time Period: Since Common Inception (01/12/2012) to 30/06/2022

	Inv Bmk1
Alpha	-0,8 0,0
Beta	1,2 1,0
Volatilidad (Std Dev)	9,3 4,9
Downside Deviation	3,5 0,0
R2	55,9 100,0
Sharpe Ratio (arith)	0,3 0,5
Tracking Error	6,2 0,0

Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Año
2022	-0,3	-2,4	-0,8	-2,4	0,1	-5,1							-10,6
2021	-1,2	0,4	2,4	1,2	0,6	1,1	0,0	0,2	-1,5	0,7	-1,7	0,9	3,2
2020	0,6	-3,4	-4,1	2,9	2,3	0,4	0,8	1,5	-0,8	-1,5	4,2	0,5	3,2
2019	3,0	0,7	0,5	0,8	-2,1	1,7	0,3	-0,3	0,5	0,0	1,2	0,4	6,8
2018	0,9	-0,8	-1,8	1,1	1,0	-1,4	0,9	-0,5	-0,7	-2,6	0,1	-3,9	-7,5
2017	-0,3	2,6	1,0	0,6	0,2	-0,1	0,0	-0,7	0,1	0,6	-0,6	1,3	4,9
2016	-3,0	0,0	1,4	0,7	2,0	-1,5	2,9	0,7	-0,8	0,7	2,2	2,2	7,7
2015	2,8	2,9	1,2	-1,8	1,0	-3,3	2,5	-6,2	-2,7	6,4	2,7	-5,4	-0,7
2014	-0,9	2,5	0,4	-1,3	1,6	-0,6	-1,6	1,7	-1,6	-0,4	0,5	-0,1	0,1
2013	1,3	0,3	1,1	0,7	0,7	-1,7	2,0	-0,6	1,3	2,7	1,1	0,6	9,8
2012													0,5

*Past performance does not guarantee futur results

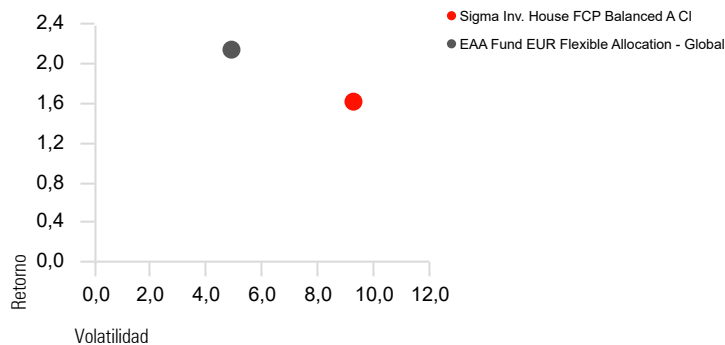
Top Holdings

Portfolio Date: 30/06/2022

	Peso %	Divisa
United States Treasury Notes 1.125%	3,1	
United States Treasury Notes 0.75%	2,2	
iShares JP Morgan \$ EM Bond ETF USD Dist	2,0	US Dollar
iShares JPMorgan EM Lcl Govt Bd ETF\$Dist	1,5	US Dollar
Walt Disney Company 2.65%	1,5	
Microsoft Corp	1,3	US Dollar
Unilever PLC	1,2	Pound Sterling
Xtrackers Physical Gold EUR Hedged ETC	1,1	Euro
The Walt Disney Co	1,1	US Dollar
International Business Machines Corp	1,1	US Dollar

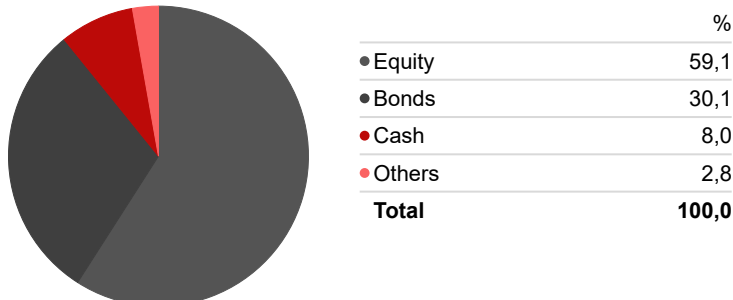
Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (01/12/2012) to 30/06/2022



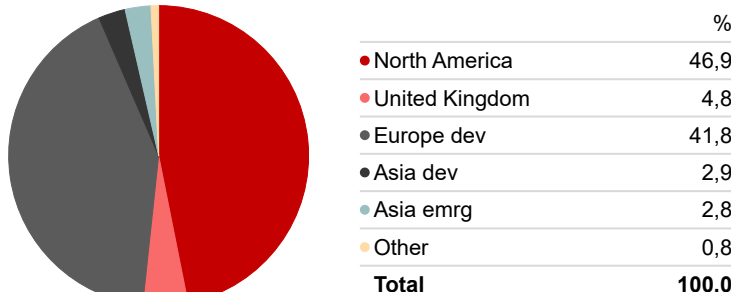
Asset Allocation*

Portfolio Date: 30/06/2022



Equity Regional Exposure*

Portfolio Date: 30/06/2022



*The asset allocation and the equity regional exposure have been calculated taking into account the positioning of each of the funds