

Sigma Inv.House FCP Balanced - P

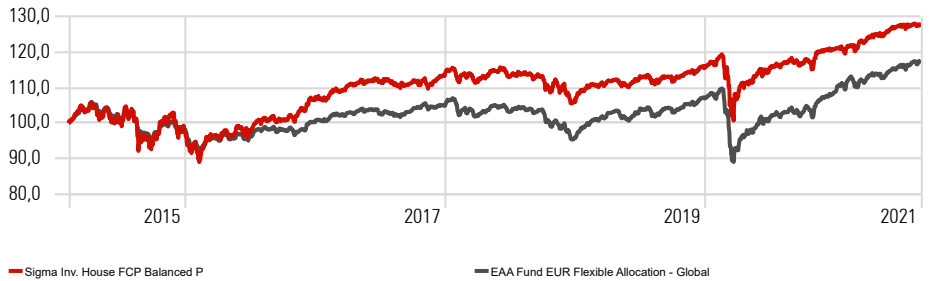
Risk Level 1 | 2 | 3 | **4** | 5 | 6 | 7

Key Figures

Portfolio Date	31/08/2021
Name	Sigma Inv. House FCP Balanced P
ISIN	LU1171801233
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andbank Asset Management Luxembourg
Fund Size	81.716.662
Base Currency	Euro
NAV	127,69

Investment Growth vs Benchmark

Time Period: Since Common Inception (10/02/2015) to 31/08/2021



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

Period	Return
1 Month	0,4
3 Months	1,6
6 Months	6,3
YTD	5,7
12 Months	8,8
Since Inception	27,9

Risk Ratios

Time Period: Since Common Inception (10/02/2015) to 31/08/2021		Inv Bmk1
Alpha	0,8	0,0
Beta	1,2	1,0
Volatilidad (Std Dev)	9,8	5,1
Downside Deviation	3,6	0,0
R2	57,7	100,0
Sharpe Ratio (arith)	0,6	0,6
Tracking Error	6,6	0,0

Monthly Returns

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

*Past performance does not guarantee futur results

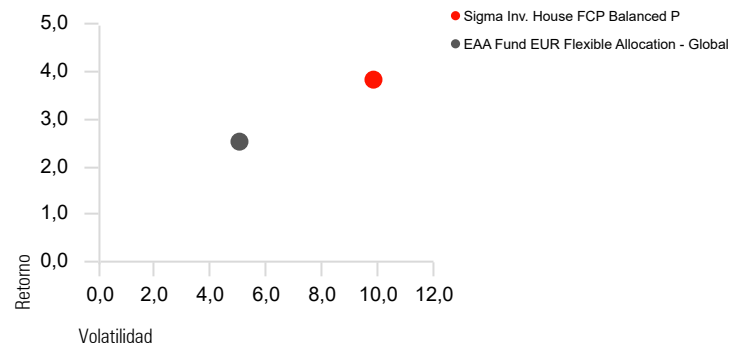
Top Holdings

Portfolio Date: 31/08/2021

	Peso %	Divisa
iShares JP Morgan \$ EM Bond ETF USD Dist	1,6	US Dollar
Xtrackers Physical Gold EUR hgd ETC	1,4	Euro
Netflix, Inc. 3.62%	1,2	
Microsoft Corp	1,1	US Dollar
Grifols S.A. 3.2%	1,1	
Walt Disney Company 2.65%	1,1	
Cellnex Telecom S.A.U 1.75%	1,1	
JPMorgan Chase & Co.	1,1	
Pernod Ricard SA 1.12%	1,0	
BNP Paribas	1,0	

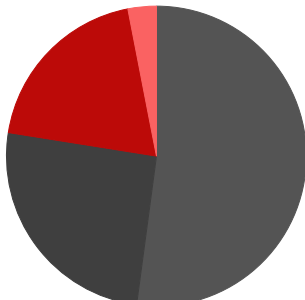
Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (10/02/2015) to 31/08/2021



Asset Allocation*

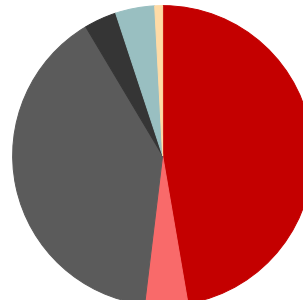
Portfolio Date: 31/08/2021



	%
Equity	52,1
Bonds	25,4
Cash	19,4
Others	3,1
Total	100,0

Equity Regional Exposure*

Portfolio Date: 31/08/2021



	%
North America	47,3
United Kingdom	4,6
Europe dev	39,5
Asia dev	3,5
Asia emrg	4,2
Other	0,8
Total	100,0

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