

# Sigma Inv.House FCP Balanced - P

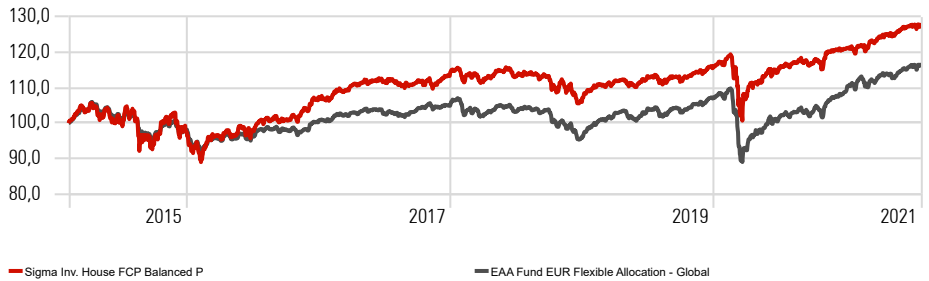
Risk Level 1 | 2 | 3 | **4** | 5 | 6 | 7

## Key Figures

Portfolio Date	31/07/2021
Name	Sigma Inv. House FCP Balanced P
ISIN	LU1171801233
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andbank Asset Management Luxembourg
Fund Size	80.016.365
Base Currency	Euro
NAV	127,84

## Investment Growth vs Benchmark

Time Period: Since Common Inception (10/02/2015) to 31/07/2021



## 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	0,1
3 Months	2,0
6 Months	6,5
YTD	5,3
12 Months	10,0
Since Inception	27,4

## Risk Ratios

Time Period: Since Common Inception (10/02/2015) to 31/07/2021		Inv Bmk1
Alpha	1,0	0,0
Beta	1,2	1,0
Volatilidad (Std Dev)	9,9	5,1
Downside Deviation	3,6	0,0
R2	57,7	100,0
Sharpe Ratio (arith)	0,6	0,5
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	1,5	-0,6	-1,3	4,3	0,7	5,3
2020	0,7	-3,2	-4,0	3,0	2,4	0,5	0,9	1,5	-0,6	0,1	1,3	0,6	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

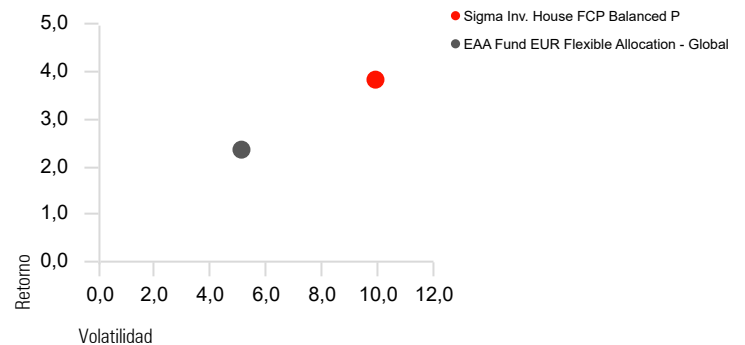
## Top Holdings

Portfolio Date: 31/07/2021

	Peso %	Divisa
iShares JP Morgan \$ EM Bond ETF USD Dist	1,6	US Dollar
Xtrackers Physical Gold EUR hgd ETC	1,5	Euro
Netflix, Inc. 3.62%	1,3	
Cellnex Telecom S.A.U 1.75%	1,2	
Grifols S.A. 3.2%	1,2	
Walt Disney Company 2.65%	1,1	
JPMorgan Chase & Co.	1,1	
Microsoft Corp	1,1	US Dollar
Pernod Ricard SA 1.12%	1,1	
BNP Paribas	1,0	

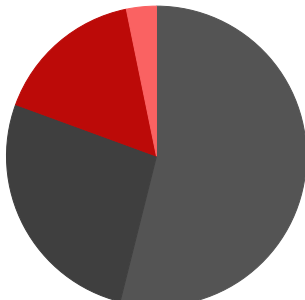
## Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (10/02/2015) to 31/07/2021



## Asset Allocation\*

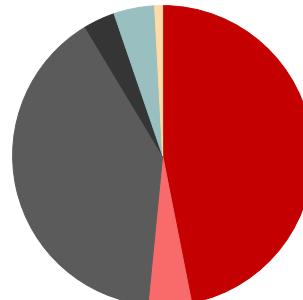
Portfolio Date: 31/07/2021



	%
Equity	53,9
Bonds	26,7
Cash	16,2
Others	3,2
<b>Total</b>	<b>100,0</b>

## Equity Regional Exposure\*

Portfolio Date: 31/07/2021



	%
North America	46,9
United Kingdom	4,7
Europe dev	39,8
Asia dev	3,4
Asia emrg	4,4
Other	0,9
<b>Total</b>	<b>100,0</b>

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