

Sigma Inv.House FCP Moderate Allocation -B

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

Key Figures

Portfolio Date	31/07/2021
Name	Sigma Inv. House FCP Mod Alloc B Instl
ISIN	LU0986192085
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andbank Asset Management Luxembourg
Fund Size	15.153.824
Base Currency	Euro
NAV	102,91

Investment Growth vs Benchmark

Time Period: 01/08/2018 to 31/07/2021



Investment Objective

The sub-fund aims to achieve a return above Euribor 3 months + 150 bps with a volatility around 6% through the investment in units of UCITS and UCIs, and eligible Exchange Traded Funds (ETFs). Such UCITS and UCIs will have exposure to a range of asset classes including, but not limited to, equity securities, debt securities, raw materials, real estate investment funds and alternative investment strategies.

The investment manager will apply an asset allocation methodology on a global multi-asset universe to obtain a global portfolio with moderate level of risk and investment horizon between 3 and 5 years. Such methodology stands on three main pillars: global portfolio diversification, long term stable returns and risk control.

Share Class	ISIN	Currency
B Inst	LU0986192085	Euro
A ord	LU0986191350	Euro
P Pension Fund	LU1171800854	Euro

Monthly Returns

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

*Past performance does not guarantee futur results

Top Holdings

Portfolio Date: 31/07/2021

	Peso %	Divisa
iShares US Mortg Backed Secs ETF USD Dis	11,6	US Dollar
Amundi IS Gvt Bd Lwst Rtd Er InvGr ETF-D	10,5	Euro
SPDR® Blmbrg Bcly 1-3 Yr EUR Govt BdETF	8,6	Euro
Amundi Physical Gold ETC C	6,7	US Dollar
iShares € Corp Bond BBB-BB ETF EUR Dist	4,7	Euro
OssiamESGLwCrbnShlrBclyCAPE@USSecETF1A\$	4,6	US Dollar
iShares Global Corp Bond EURH ETF Dist	4,6	Euro
iShares Global Infl Lnkd GovBd ETF \$ Acc	3,5	US Dollar
Amundi IS MSCI Emerging Markets ETF-C €	3,1	Euro
iShares Nikkei 225® ETF (DE)	3,1	Japanese Yen

Returns per Period

Return	Inv	Bmk1
1 Month	1,2	5,3
3 Months	3,0	-7,4
6 Months	5,5	0,5
YTD	4,6	0,4
12 Months	7,7	5,2
Since Inception	2,5	0,0

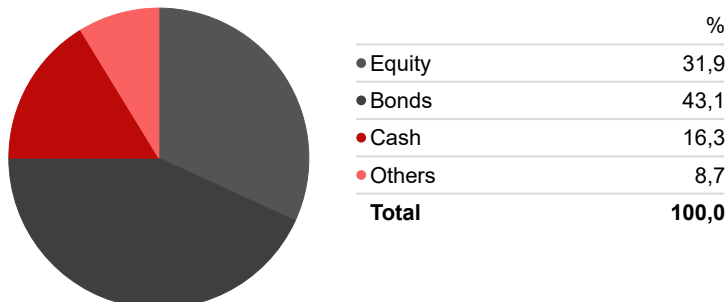
Risk Ratios

Time Period: 01/08/2018 to 31/07/2021

Std Dev	5,3	9,4
Max Drawdown	-7,4	-12,9
Beta	0,5	1,0
Sharpe Ratio (arith)	0,4	0,5
Tracking Error	5,2	0,0

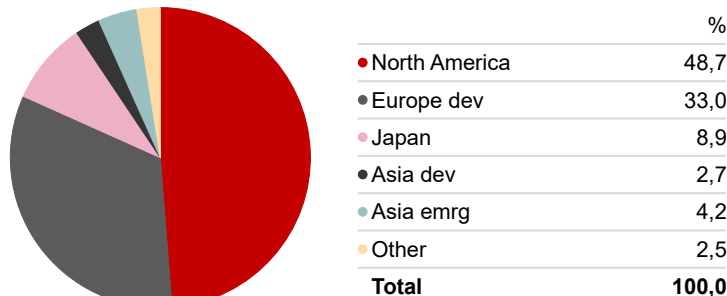
Asset Allocation*

Portfolio Date: 31/07/2021



Equity Regional Exposure*

Portfolio Date: 31/07/2021



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