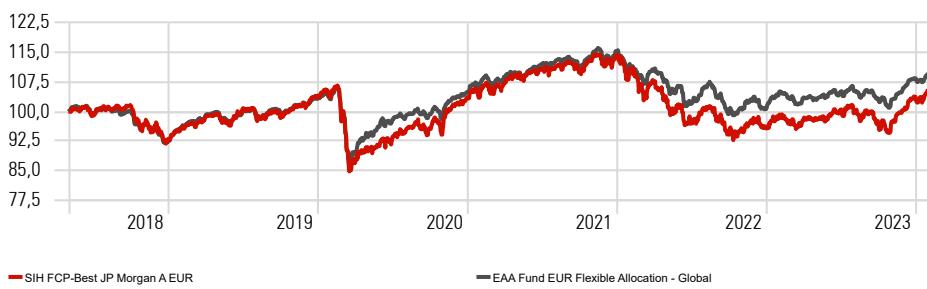


Key Figures

Portfolio Date	31/01/2024
Name	SIH FCP-Best JP Morgan A EUR
ISIN	LU1697018494
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andbank Asset Management Luxembourg
Fund Size	50.432.328
Base Currency	Euro
NAV	1,06

Investment Growth vs Benchmark

Time Period: Since Common Inception (04/05/2018) to 31/01/2024



Investment Objective

SIGMA BEST is an investment scheme in which national and international managers that contribute their analysis and strategy to achieve the best profitability with a controlled volatility limited to 10%.

The fund usually invests 75% -100% of the assets in financial IICs that are eligible assets, harmonized. None of these IICs belong to the management group, which avoids any conflict of interest by always being invested in third-party products.

Specifically, the percentage of investment in IICs may be lower, but never lower than 40%. The UCITS in which it is invested will be almost completely harmonized, and will be mainly UCITS of JP Morgan AM, a UK manager with a high volume of managed assets and funds traded).

Residually you can invest (up to 10%) in the IIC of other managers. JP Morgan AM is the fund's investment adviser and therefore defines the investment strategy of SIH FCP Best JP Morgan.

Returns per Period

	Return
1 Month	1,5
3 Months	11,0
6 Months	3,6
YTD	1,5
12 Months	7,4
Since Inception	5,3

Risk Ratios

	Inv Bmk1	
Alpha	-0,6	0,0
Beta	1,2	1,0
Volatilidad (Std Dev)	10,9	5,5
Downside Deviation	4,6	0,0
R2	51,9	100,0
Sharpe Ratio (arith)	0,1	0,3
Tracking Error	7,6	0,0

Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Año
2024	1,5												1,5
2023	2,4	-1,0	0,6	0,5	-0,2	2,3	1,4	-1,4	-2,6	-2,8	5,5	3,7	8,3
2022	-3,8	-2,4	0,8	-3,6	-2,2	-4,6	3,8	-1,7	-4,5	1,0	1,5	-1,1	-15,8
2021	0,1	1,0	2,2	2,1	0,5	0,8	0,3	1,2	-1,5	2,0	-1,0	1,9	10,1
2020	0,1	-5,9	-9,7	3,3	0,3	0,9	2,8	2,4	-1,4	-1,6	7,7	2,0	-0,2
2019	2,8	1,3	1,0	1,7	-3,0	3,2	1,0	-1,2	0,4	0,8	1,5	1,5	11,5
2018						-0,6	1,1	0,7	0,0	-5,0	0,1	-3,7	

*Past performance does not guarantee future results

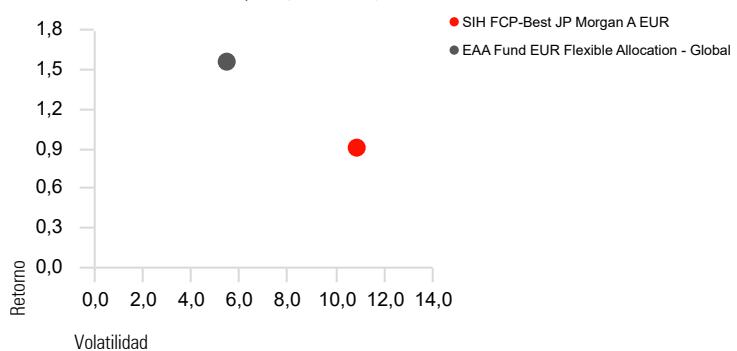
Top Holdings

Portfolio Date: 31/01/2024

	Peso %	Divisa
JPM US Equity All Cap I (acc) EURH	19,1	Euro
JPM US Select Equity Plus I (acc) EURH	18,1	Euro
JPM Global Corp Bd I (acc) EUR H	13,9	Euro
JPM Global Government Bond I (acc) EUR	10,9	Euro
JPM Europe Equity Plus I perf (acc) EUR	8,1	Euro
JPM Emerging Mkts Opps I (acc) EUR	7,0	Euro
JPM Global High Yield Bond I (acc) EURH	6,0	Euro
JPM Europe Select Equity I (acc) EUR	5,1	Euro
JPM Japan Strategic Value I (acc)-EURH	4,2	Euro
JPM Emerg Mkts Lcl Ccy Dbt I (acc) EURH	3,9	Euro

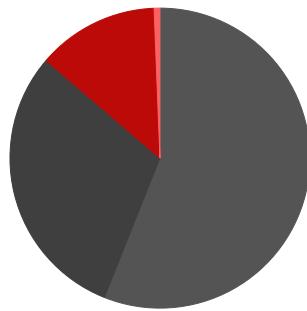
Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (04/05/2018) to 31/01/2024



Asset Allocation*

Portfolio Date: 31/01/2024



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

Equity Regional Exposure*

Portfolio Date: 31/01/2024

