Sigma Inv.House FCP Multiperfil Equilibrado

ANDBANK asset management

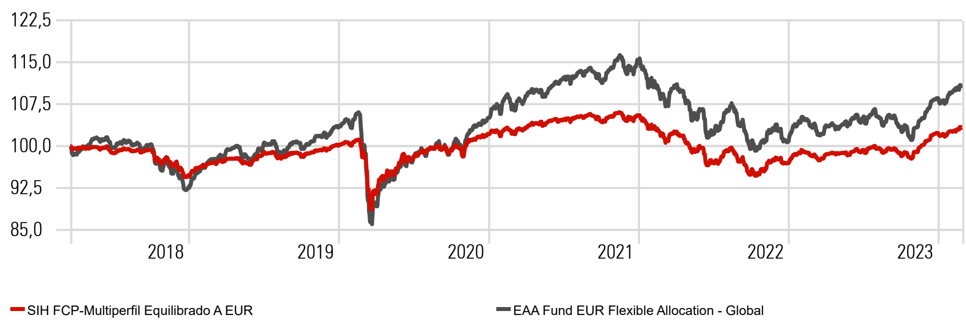
Risk Level 1 | 2 | **3** | 4 | 5 | 6 | 7

Key Figures

Portfolio Date	29/02/2024
Name	SIH FCP-Multiperfil Equilibrado A EUR
ISIN	LU1697016878
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	ndbank Asset Management Luxembourg
Fund Size	143.927.865
Base Currency	Euro
NAV	10,39

Investment Growth vs Benchmark

Time Period: Since Common Inception (20/03/2018) to 29/02/2024



Investment Objective

The sub-fund will invest between 50% - 100% of the assets (usually 95%) in other financial UCITs, which are eligible assets, harmonized or not, belonging to the Management Group, investing a maximum of 30% in non-harmonized UCIs . It is invested, exclusively indirectly through IIC, between 0% - 30% of the total exposure in equities and the rest in public and / or private fixed income assets (including deposits and money market instruments quoted or not that are liquids). The exposure to currency risk will range between 0% -100% of the total exposure.

This fund may not be suitable for investors who plan to withdraw their money within a period of less than 3 years.

This sub-fund may invest a percentage of 100% in fixed-income issues of low credit quality, which means it has a very high credit risk.

Returns per Period

	Return
1 Month	0,6
3 Months	2,7
6 Months	3,7
YTD	0,9
12 Months	5,1
Since Inception	3,3

Risk Ratios

Time Period: Since Common Inception (20/03/2018) to 29/02/2024

Alpha	-1,6
Beta	0,8
Volatilidad (Std Dev)	4,4
Downside Deviation	1,7
R2	72,5
Sharpe Ratio (arith)	0,1
Tracking Error	2,4

Monthly Returns

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

La rentabilidad registrada en el pasado no es ninguna garantía para el futuro

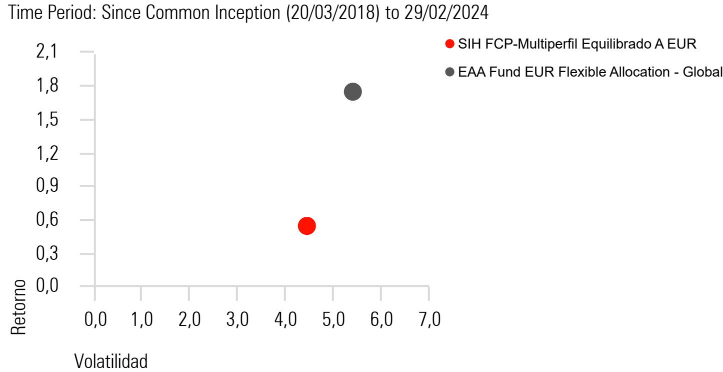
Top Holdings

Portfolio Date: 29/02/2024

	Peso %	Divisa
M&G (Lux) Glb Fl Rt HY C H EUR Acc	6,7	Euro
ODDO BHF Euro Credit Short Dur CP-EUR	6,3	Euro
SPDR® Blmbrg 1-3 Yr EUR Govt BdETF	6,0	Euro
Ostrum SRI Credit Short Dur I/A EUR	6,0	Euro
Loomis Sayles S/T Em Mkts Bd H-I/A EUR	5,5	Euro
Dunas Valor Prudente I FI	5,4	Euro
Amundi IS FltngRt$CorpESG ETF DR H EUR C	5,4	Euro
Nordea 1 - European Covered Bond BI EUR	4,5	Euro
iShares € Govt Bond 1-3yr ETF EUR Dist	4,1	Euro
Robeco BP Global Premium Eqs IH EUR	3,8	Euro

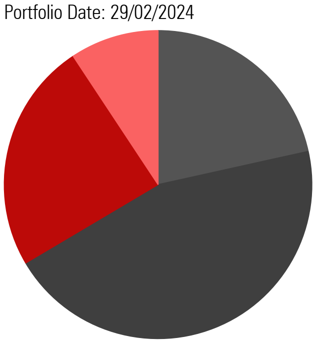
Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (20/03/2018) to 29/02/2024



Asset Allocation*

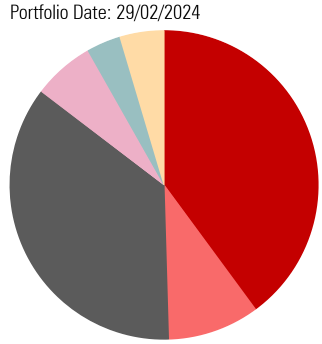
Portfolio Date: 29/02/2024



	%
Equity	21,5
Bonds	45,0
Cash	24,2
Others	9,3
Total	**100,0**

Equity Regional Exposure*

Portfolio Date: 29/02/2024



	%
North America	39,9
United Kingdom	9,6
Europe dev	35,8
Japan	6,4
Asia emrg	3,6
Other	4,6
Total	**100,0**

* Tanto la distribución de los activos como la distribución geográfica de la Renta Variable se ha calculado teniendo en cuenta el posicionamiento de cada uno de los fondos