

Sigma Inv.House FCP Balanced - B

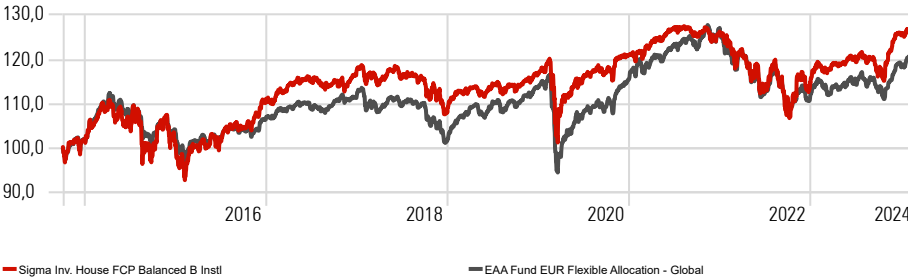
Risk Level 1 | 2 | 3 | 4 | 5 | 6 | 7

Key Figures

Portfolio Date	29/02/2024
Name	Sigma Inv. House FCP Balanced B Instl
ISIN	LU1116260818
Domicile	Luxembourg
Fund Legal Structure	FCP
Firm Name	Andorra Gestió Agrícola Reig SAU
Fund Size	138.243.794
Base Currency	Euro
NAV	126,82

Investment Growth vs Benchmark

Time Period: Since Common Inception (08/10/2014) to 29/02/2024



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

	Return
1 Month	-0,4
3 Months	2,4
6 Months	4,6
YTD	0,0
12 Months	7,5
Since Inception	26,0

Risk Ratios

	Inv Bmk1
Alpha	0,1 0,0
Beta	1,2 1,0
Volatilidad (Std Dev)	9,9 5,1
Downside Deviation	3,6 0,0
R2	57,8 100,0
Sharpe Ratio (arith)	0,4 0,5
Tracking Error	6,5 0,0

Monthly Returns

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Año
2024	0,4	-0,4											0,0
2023	4,7	-1,1	1,4	0,2	0,4	0,8	1,0	-1,0	-2,2	-1,3	5,8	2,4	11,3
2022	-0,3	-2,4	-0,7	-2,3	0,2	-5,1	4,9	-3,1	-6,1	4,4	-4,5	-3,4	-9,8
2021	-1,2	0,5	2,4	1,2	0,7	1,2	0,0	0,3	-1,4	0,8	-1,6	0,9	3,7
2020	0,7	-3,3	-4,0	2,9	2,3	0,5	0,9	1,5	-0,7	-1,4	4,3	0,6	4,0
2019	3,0	0,7	0,4	0,8	-2,0	1,7	0,4	-0,3	0,5	0,0	1,2	0,5	7,4
2018	1,0	-0,7	-1,7	1,1	1,0	-1,3	0,9	-0,4	-0,6	-2,5	0,1	-3,9	-6,9
2017	-0,2	2,7	1,1	0,7	0,3	-0,1	0,0	-0,6	0,2	0,7	-0,5	1,4	5,7
2016	-3,0	0,1	1,5	0,8	2,1	-1,4	2,9	0,7	-0,7	0,7	2,2	2,3	8,4
2015	2,8	2,9	1,3	-1,7	1,1	-3,2	2,5	-6,1	-2,6	6,4	2,8	-5,4	0,0
2014											0,5	0,0	
2013													
2012													

*Past performance does not guarantee futur results

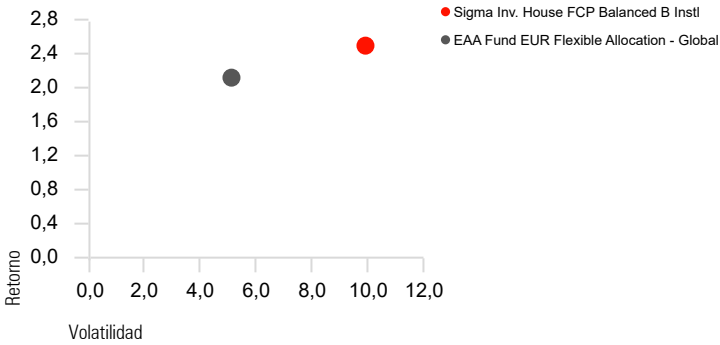
Top Holdings

Portfolio Date: 29/02/2024

	Peso %	Divisa
United States Treasury Notes 4%	1,7	
Italy (Republic Of) 4%	1,6	
iShares JP Morgan \$ EM Bond ETF USD Dist	1,5	US Dollar
Germany (Federal Republic Of) 2.5%	1,4	
Germany (Federal Republic Of) 2.2%	1,4	
United States Treasury Notes 4.375%	1,3	
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Barrick Gold Corp	1,2	Canadian Dollar
Visa Inc 4.15%	1,2	
Johnson & Johnson 3.625%	1,1	

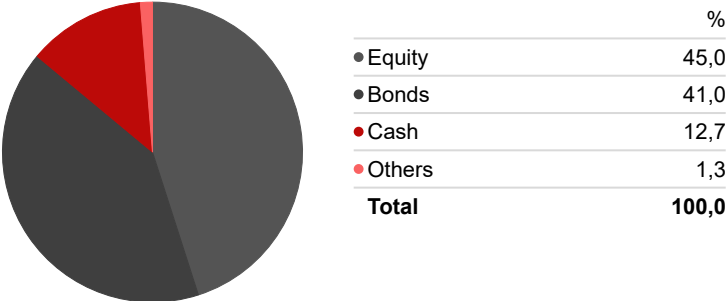
Risk-Return since Inception (Annualized)

Time Period: Since Common Inception (08/10/2014) to 29/02/2024



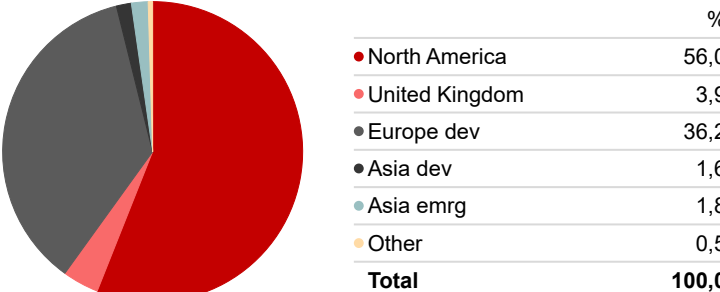
Asset Allocation*

Portfolio Date: 29/02/2024



Equity Regional Exposure*

Portfolio Date: 29/02/2024



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