

---

# SIGMA INVESTMENT HOUSE FCP

R.C.S. Luxembourg K773

A Luxembourg Common Investment Fund  
*(Fonds Commun de Placement)*

Unaudited Semi-Annual Report  
as at June 30, 2024

Andbank Asset Management Luxembourg  
R.C.S. Luxembourg B 147 174

*No subscription can be accepted on the basis of financial reports. Subscriptions are only valid if they are made on the basis of the last prospectus accompanied by the subscription form, the latest annual report and the latest semi-annual report if published thereafter.*

## Table of contents

Organisation of the Fund .....	1
Information to the Unitholders.....	3
Statement of net assets .....	4
Statement of operations and changes in net assets.....	8
Net assets information .....	12
Schedule of investments and other net assets .....	20
Industrial classification of investments.....	61
Notes to the financial statements.....	79
Supplementary information .....	92

---

# SIGMA INVESTMENT HOUSE FCP

## Organisation of the Fund

### MANAGEMENT COMPANY AND DISTRIBUTOR

Andbank Asset Management Luxembourg  
4, rue Jean Monnet  
L-2180 Luxembourg, Grand Duchy of Luxembourg

### BOARD OF DIRECTORS OF THE MANAGEMENT COMPANY

#### Chairman

Mr Cesar Valcarcel Fernandez de La Riva  
Independent Director  
Residing in Spain

#### Members

Mr Ivan Baile Santolaria  
Financial Risk Control, Andbank Group, Andorra  
Residing in the Principality of Andorra

Mr Philippe Esser  
Director, Andbank Asset Management Luxembourg  
Residing in the Grand Duchy of Luxembourg

Mr Alain Léonard  
Director, Andbank Asset Management Luxembourg  
Residing in the Grand Duchy of Luxembourg

Mr Ricardo Rodriguez Fernandez  
Managing Director, Andbank Luxembourg  
Residing in the Grand Duchy of Luxembourg

### CONDUCTING PERSONS

Mr Severino Pons  
Conducting Officer, Andbank Asset Management Luxembourg  
Residing in the Grand Duchy of Luxembourg

Mr Martin Wienzek  
Conducting Officer, Andbank Asset Management Luxembourg  
Residing in Germany  
(until May 31, 2024)

Mr Oriol Panisello Rosello  
Conducting Officer, Andbank Asset Management Luxembourg  
Residing in the Grand Duchy of Luxembourg

Mr Alexandre Trinel  
Conducting Officer, Andbank Asset Management Luxembourg  
Residing in France

Mrs Ana Casanovas  
Conducting Officer, Andbank Asset Management Luxembourg  
Residing in the Grand Duchy of Luxembourg  
(since July 18, 2024)

### DEPOSITARY, PAYING AGENT, ADMINISTRATOR, REGISTRAR AND TRANSFER AGENT

Citibank Europe plc, Luxembourg Branch  
31, Z.A. Bourmicht  
L-8070 Bertrange, Grand Duchy of Luxembourg

---

# SIGMA INVESTMENT HOUSE FCP

## Organisation of the Fund *(continued)*

### **CABINET DE REVISION AGREE OF THE FUND AND OF THE MANAGEMENT COMPANY**

Deloitte Audit, *Société à responsabilité limitée* (S.à r.l.)  
20, Boulevard de Kockelscheuer  
L-1821 Luxembourg, Grand Duchy of Luxembourg

### **INVESTMENT MANAGERS**

for the Sub-Fund

SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

BrightGate Capital, SGIIC S.A.  
Calle de Genova 11 4º Izqda  
28023 Madrid, Spain

for the Sub-Funds

SIGMA INVESTMENT HOUSE FCP – Equity Europe  
SIGMA INVESTMENT HOUSE FCP – Equity Spain  
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD  
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo  
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado  
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado  
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión  
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico  
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley  
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan  
SIGMA INVESTMENT HOUSE FCP – Best Carmignac  
SIGMA INVESTMENT HOUSE FCP – Best M&G  
SIGMA INVESTMENT HOUSE FCP – Best Blackrock  
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

Andbank Wealth Management, SGIIC S.A.U.  
Calle de Serrano 37  
28001 Madrid, Spain

for the Sub-Funds

SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR  
SIGMA INVESTMENT HOUSE FCP – Balanced  
SIGMA INVESTMENT HOUSE FCP – Global Equity

Andorra Gestió Agricol Reig, S.A.U. SGOIIC  
C/. Manuel Cerqueda i Escaler 3-5  
AD700 Escaldes-Engordany, Principality of Andorra

### **Information to the Unitholders**

Annual reports, including audited financial statements, and unaudited semi-annual reports are mailed free of charge by the Management Company to the Unitholders at their request. In addition, such reports will be available at the registered office of the Management Company or its Agent(s) (if any) and the Depositary as well as at the offices of the information agents of the Fund in any country where the Fund is marketed and on the website: [www.andbank.com](http://www.andbank.com).

The accounting year of the Fund starts on January 1 of each year and shall end on December 31 of the same year.

# SIGMA INVESTMENT HOUSE FCP

## Statement of net assets as at June 30, 2024

	SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	SIGMA INVESTMENT HOUSE FCP – Balanced EUR	SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund EUR	SIGMA INVESTMENT HOUSE FCP – Equity Europe EUR	SIGMA INVESTMENT HOUSE FCP – Equity Spain EUR
<b>Assets</b>					
Investments in securities at cost (note 2.2)	96,914,020	123,956,495	80,675,977	18,854,335	11,560,210
Unrealised appreciation / (depreciation)	108,739	5,183,843	2,019,179	(2,684,032)	(193,922)
Investments in securities at market value (note 2.2)	97,022,759	129,140,338	82,695,156	16,170,303	11,366,288
Cash at bank (note 2.2)	7,313,524	6,746,351	2,755,804	601,243	558,789
Futures contracts margin account	1,021,500	4,928,388	–	573,033	622,570
Unrealised appreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	55,018	–	–
Unrealised appreciation on futures contracts (notes 2.2, 14)	–	194,313	–	47,700	69,120
Interest receivable (note 2.7)	610,479	760,370	1,046,210	–	–
Dividends receivable	–	24,158	–	38,427	29,248
Subscriptions receivable	379,180	635,868	260,047	–	–
Receivable from securities sold	–	–	–	–	–
Formation expenses (note 2.5)	–	–	–	–	–
Other receivables	–	95,182	–	51,771	–
<b>Total Assets</b>	<b>106,347,442</b>	<b>142,524,968</b>	<b>86,812,235</b>	<b>17,482,477</b>	<b>12,646,015</b>
<b>Liabilities</b>					
Bank overdraft (note 2.2)	–	4,822	–	–	–
Unrealised depreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	672,991	–	–
Unrealised depreciation on futures contracts (notes 2.2, 14)	33,200	79,613	–	–	–
Management fees payable (note 3)	30,882	150,144	30,082	26,191	19,375
Investment management fees payable (note 5)	31,525	63,171	167,714	19,379	14,274
Taxe d'abonnement payable (note 8)	11,097	14,809	10,315	1,877	1,443
Performance fees payable (note 4)	216,841	324,835	–	90	18,320
Other fees payable	49,037	418,631	21,653	67,432	53,421
Redemptions payable	1,303,457	496,367	15,002	18,685	19,344
Payable for securities purchased	983,399	123,734	1,027,059	141,223	–
<b>Total Liabilities</b>	<b>2,659,438</b>	<b>1,676,126</b>	<b>1,944,816</b>	<b>274,877</b>	<b>126,177</b>
<b>Net Assets</b>	<b>103,688,004</b>	<b>140,848,842</b>	<b>84,867,419</b>	<b>17,207,600</b>	<b>12,519,838</b>

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of net assets as at June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Global Equity	SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado
	EUR	USD	EUR	EUR	EUR
<b>Assets</b>					
Investments in securities at cost (note 2.2)	31,621,036	33,956,963	39,273,024	44,568,587	128,863,838
Unrealised appreciation / (depreciation)	4,876,409	369,652	8,440,632	1,074,039	8,427,198
Investments in securities at market value (note 2.2)	36,497,445	34,326,615	47,713,656	45,642,626	137,291,036
Cash at bank (note 2.2)	5,402,545	1,230,840	785,947	660,161	2,361,959
Futures contracts margin account	454,734	124,734	–	–	–
Unrealised appreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	–	–	–
Unrealised appreciation on futures contracts (notes 2.2, 14)	–	–	–	–	–
Interest receivable (note 2.7)	–	440,615	–	–	–
Dividends receivable	13,337	–	–	–	–
Subscriptions receivable	124,704	550,336	20	15	91,028
Receivable from securities sold	–	–	–	–	–
Formation expenses (note 2.5)	4,454	–	–	–	–
Other receivables	5,514	5,375	–	–	601
<b>Total Assets</b>	<b>42,502,733</b>	<b>36,678,515</b>	<b>48,499,623</b>	<b>46,302,802</b>	<b>139,744,624</b>
<b>Liabilities</b>					
Bank overdraft (note 2.2)	–	–	–	–	–
Unrealised depreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	–	–	–
Unrealised depreciation on futures contracts (notes 2.2, 14)	17,285	–	–	–	–
Management fees payable (note 3)	40,237	21,006	47,513	23,555	111,716
Investment management fees payable (note 5)	30,339	16,005	34,933	17,363	82,309
Taxe d'abonnement payable (note 8)	2,265	4,459	2,774	3,720	11,316
Performance fees payable (note 4)	283,978	–	23,998	18,538	–
Other fees payable	103,752	59,199	116,557	65,269	262,271
Redemptions payable	2,381	–	38	79,236	118,924
Payable for securities purchased	85,131	–	–	–	–
<b>Total Liabilities</b>	<b>565,368</b>	<b>100,669</b>	<b>225,813</b>	<b>207,681</b>	<b>586,536</b>
<b>Net Assets</b>	<b>41,937,365</b>	<b>36,577,846</b>	<b>48,273,810</b>	<b>46,095,121</b>	<b>139,158,088</b>

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of net assets as at June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	SIGMA INVESTMENT HOUSE FCP – Best Carmignac
	EUR	EUR	EUR	EUR	EUR
<b>Assets</b>					
Investments in securities at cost (note 2.2)	142,330,963	31,328,736	34,263,378	41,973,323	22,998,671
Unrealised appreciation / (depreciation)	17,298,578	5,282,791	5,714,388	7,959,369	3,421,508
Investments in securities at market value (note 2.2)	159,629,541	36,611,527	39,977,766	49,932,692	26,420,179
Cash at bank (note 2.2)	2,339,604	2,454,687	794,794	833,175	516,731
Futures contracts margin account	–	–	125,577	461,328	–
Unrealised appreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	–	–	–
Unrealised appreciation on futures contracts (notes 2.2, 14)	–	–	–	19,864	–
Interest receivable (note 2.7)	–	–	–	–	–
Dividends receivable	–	–	–	–	–
Subscriptions receivable	–	300,010	200	15,000	22,585
Receivable from securities sold	–	–	–	–	–
Formation expenses (note 2.5)	–	–	–	–	1,293
Other receivables	658	–	–	–	–
<b>Total Assets</b>	<b>161,969,803</b>	<b>39,366,224</b>	<b>40,898,337</b>	<b>51,262,059</b>	<b>26,960,788</b>
<b>Liabilities</b>					
Bank overdraft (note 2.2)	–	–	–	–	–
Unrealised depreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	–	–	–
Unrealised depreciation on futures contracts (notes 2.2, 14)	–	–	–	41,348	–
Management fees payable (note 3)	148,531	36,410	42,929	49,491	25,996
Investment management fees payable (note 5)	109,270	26,859	44,035	36,387	19,113
Taxe d'abonnement payable (note 8)	12,422	2,856	676	1,038	52
Performance fees payable (note 4)	–	–	78,602	–	41,275
Other fees payable	341,745	91,451	108,785	121,031	67,370
Redemptions payable	122,296	70,365	52,262	36,464	–
Payable for securities purchased	–	–	–	–	–
<b>Total Liabilities</b>	<b>734,264</b>	<b>227,941</b>	<b>327,289</b>	<b>285,759</b>	<b>153,806</b>
<b>Net Assets</b>	<b>161,235,539</b>	<b>39,138,283</b>	<b>40,571,048</b>	<b>50,976,300</b>	<b>26,806,982</b>

The accompanying notes form an integral part of these financial statements.



# SIGMA INVESTMENT HOUSE FCP

## Statement of net assets as at June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Best M&G	SIGMA INVESTMENT HOUSE FCP – Best Blackrock	SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	Combined
	EUR	EUR	EUR	EUR
<b>Assets</b>				
Investments in securities at cost (note 2.2)	17,460,740	12,082,403	40,274,566	950,683,962
Unrealised appreciation / (depreciation)	1,482,840	761,105	2,354,180	71,871,749
Investments in securities at market value (note 2.2)	18,943,580	12,843,508	42,628,746	1,022,555,711
Cash at bank (note 2.2)	548,477	254,023	2,757,903	38,834,156
Futures contracts margin account	–	–	–	8,303,513
Unrealised appreciation on forward foreign exchange contracts (notes 2.2, 15)	–	–	–	55,018
Unrealised appreciation on futures contracts (notes 2.2, 14)	–	–	–	330,997
Interest receivable (note 2.7)	–	–	13,674	2,841,851
Dividends receivable	–	–	11,259	116,429
Subscriptions receivable	–	–	–	2,342,150
Receivable from securities sold	–	2,259,072	–	2,259,073
Formation expenses (note 2.5)	–	–	–	5,747
Other receivables	–	–	561	159,302
<b>Total Assets</b>	<b>19,492,057</b>	<b>15,356,603</b>	<b>45,412,143</b>	<b>1,077,803,947</b>
<b>Liabilities</b>				
Bank overdraft (note 2.2)	–	–	56,521	61,343
Unrealised depreciation on forward foreign exchange contracts (notes 2.2, 15)	–	136	–	673,127
Unrealised depreciation on futures contracts (notes 2.2, 14)	–	–	–	171,446
Management fees payable (note 3)	19,207	13,407	22,827	858,093
Investment management fees payable (note 5)	14,122	9,857	56,911	792,495
Taxe d'abonnement payable (note 8)	379	1,170	4,530	86,899
Performance fees payable (note 4)	21,339	–	–	1,027,816
Other fees payable	51,790	39,320	161,137	2,195,888
Redemptions payable	–	–	81,527	2,416,348
Payable for securities purchased	–	1,747,761	–	4,108,307
<b>Total Liabilities</b>	<b>106,837</b>	<b>1,811,651</b>	<b>383,453</b>	<b>12,391,762</b>
<b>Net Assets</b>	<b>19,385,220</b>	<b>13,544,952</b>	<b>45,028,690</b>	<b>1,065,412,185</b>

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of operations and changes in net assets for the period ended June 30, 2024

	SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	SIGMA INVESTMENT HOUSE FCP – Balanced	SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	SIGMA INVESTMENT HOUSE FCP – Equity Europe	SIGMA INVESTMENT HOUSE FCP – Equity Spain
	EUR	EUR	EUR	EUR	EUR
<b>Net assets at the beginning of the period</b>	<b>108,813,548</b>	<b>132,866,713</b>	<b>36,857,375</b>	<b>25,636,174</b>	<b>17,616,219</b>
<b>Income</b>					
Dividends, net (note 2.7)	–	988,811	66,106	279,041	187,578
Interest on bonds, net (note 2.7)	769,852	1,046,751	1,708,270	–	–
Bank interest	65,215	102,261	8,658	20,395	17,695
Other income	76	35	281	12,601	31
<b>Total Income</b>	<b>835,143</b>	<b>2,137,858</b>	<b>1,783,315</b>	<b>312,037</b>	<b>205,304</b>
<b>Expenses</b>					
Management fees (note 3)	63,345	302,776	198,900	59,386	44,210
Investment management fees (note 5)	64,097	127,572	126,792	43,975	32,623
Performance fees (note 4)	216,841	324,835	–	–	1,169
Distribution fees (note 6)	51,567	789,715	–	126,394	93,955
Depositary fees, interest and bank charges (note 10)	37,399	100,537	25,032	49,103	46,423
Administration, audit and other fees	43,505	51,355	37,900	19,322	18,172
Formation expenses (note 2.5)	–	–	–	–	–
Taxe d'abonnement (note 8)	22,743	30,342	18,036	3,974	3,111
Foundation fees (note 7)	–	–	–	–	–
Other expenses (note 9)	4,556	4,489	4,398	8,346	5,837
<b>Total Expenses</b>	<b>504,053</b>	<b>1,731,621</b>	<b>411,058</b>	<b>310,500</b>	<b>245,500</b>
<b>Net investment gain/(loss)</b>	<b>331,090</b>	<b>406,237</b>	<b>1,372,257</b>	<b>1,537</b>	<b>(40,196)</b>
Net realised gain/(loss) on sales of investments (note 2.3)	(419,224)	3,850,698	988,575	(2,348,950)	(22,666)
Net realised gain/(loss) on forward foreign exchange contracts	–	(113)	113,799	–	–
Net realised gain/(loss) on foreign exchange (note 2.1)	272	(30,196)	(211,269)	(6,789)	(15,028)
Net realised gain/(loss) on futures contracts	279,525	(192,465)	–	(930,990)	(307,460)
<b>Change in net unrealised appreciation/(depreciation):</b>					
on investments	872,290	661,404	1,584,691	2,284,879	100,019
on futures	52,300	(474,455)	–	(35,300)	31,770
on forward foreign exchange contracts	–	504	(1,058,858)	–	–
<b>Net change in net assets for the period resulting from operations</b>	<b>1,116,253</b>	<b>4,221,614</b>	<b>2,789,195</b>	<b>(1,035,613)</b>	<b>(253,561)</b>
Proceeds from subscriptions of units	37,847,967	16,419,680	50,733,894	1,257,669	334,021
Payments for redemptions of units	(44,089,764)	(12,659,165)	(5,513,045)	(8,650,630)	(5,176,841)
<b>Net payments from subscription and redemption activity</b>	<b>(6,241,797)</b>	<b>3,760,515</b>	<b>45,220,849</b>	<b>(7,392,961)</b>	<b>(4,842,820)</b>
Revaluation difference on the net assets at the beginning of the period*	–	–	–	–	–
<b>Net assets at the end of the period</b>	<b>103,688,004</b>	<b>140,848,842</b>	<b>84,867,419</b>	<b>17,207,600</b>	<b>12,519,838</b>

\* the difference mentioned above results from the conversion of the net assets at the beginning of the period (for the Sub-Funds denominated in currencies other than EUR) at exchange rates applicable on December 31, 2023 and exchange rates applicable on June 30, 2024

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of operations and changes in net assets for the period ended June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Global Equity	SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado
	EUR	USD	EUR	EUR	EUR
<b>Net assets at the beginning of the period</b>	<b>23,773,872</b>	<b>29,656,429</b>	<b>49,445,103</b>	<b>51,237,389</b>	<b>148,510,631</b>
<b>Income</b>					
Dividends, net (note 2.7)	304,657	–	41,130	7,261	172,279
Interest on bonds, net (note 2.7)	–	920,037	–	–	–
Bank interest	32,283	2,423	13,980	16,694	77,624
Other income	5	47	802	15	–
<b>Total Income</b>	<b>336,945</b>	<b>922,507</b>	<b>55,912</b>	<b>23,970</b>	<b>249,903</b>
<b>Expenses</b>					
Management fees (note 3)	71,908	41,627	96,790	49,650	231,154
Investment management fees (note 5)	53,135	31,759	71,262	36,651	170,552
Performance fees (note 4)	283,974	–	23,998	18,538	–
Distribution fees (note 6)	152,931	89,747	205,512	105,536	491,247
Depositary fees, interest and bank charges (note 10)	34,521	13,538	23,395	22,555	58,448
Administration, audit and other fees	27,599	20,880	24,909	24,559	44,873
Formation expenses (note 2.5)	997	–	–	–	–
Taxe d'abonnement (note 8)	4,330	8,846	5,088	6,993	20,495
Foundation fees (note 7)	–	–	–	–	–
Other expenses (note 9)	4,384	7,413	6,786	10,368	18,355
<b>Total Expenses</b>	<b>633,779</b>	<b>213,810</b>	<b>457,740</b>	<b>274,850</b>	<b>1,035,124</b>
<b>Net investment gain/(loss)</b>	<b>(296,834)</b>	<b>708,697</b>	<b>(401,828)</b>	<b>(250,880)</b>	<b>(785,221)</b>
Net realised gain/(loss) on sales of investments (note 2.3)	618,701	(60,835)	2,031,736	1,154,876	6,435,065
Net realised gain/(loss) on forward foreign exchange contracts	40	2,744	–	–	–
Net realised gain/(loss) on foreign exchange (note 2.1)	21,830	(2,628)	–	–	–
Net realised gain/(loss) on futures contracts	50,054	–	–	–	–
<b>Change in net unrealised appreciation/(depreciation):</b>					
on investments	2,687,052	(225,750)	997,495	(325,981)	(2,635,518)
on futures	(132,310)	–	–	–	–
on forward foreign exchange contracts	–	–	–	–	–
<b>Net change in net assets for the period resulting from operations</b>	<b>2,948,533</b>	<b>422,228</b>	<b>2,627,403</b>	<b>578,015</b>	<b>3,014,326</b>
Proceeds from subscriptions of units	17,112,760	9,783,130	2,935,689	3,909,091	4,399,645
Payments for redemptions of units	(1,897,800)	(3,283,941)	(6,734,385)	(9,629,374)	(16,766,514)
<b>Net payments from subscription and redemption activity</b>	<b>15,214,960</b>	<b>6,499,189</b>	<b>(3,798,696)</b>	<b>(5,720,283)</b>	<b>(12,366,869)</b>
Revaluation difference on the net assets at the beginning of the period*	–	–	–	–	–
<b>Net assets at the end of the period</b>	<b>41,937,365</b>	<b>36,577,846</b>	<b>48,273,810</b>	<b>46,095,121</b>	<b>139,158,088</b>

\* the difference mentioned above results from the conversion of the net assets at the beginning of the period (for the Sub-Funds denominated in currencies other than EUR) at exchange rates applicable on December 31, 2023 and exchange rates applicable on June 30, 2024

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of operations and changes in net assets for the period ended June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	SIGMA INVESTMENT HOUSE FCP – Best Carmignac
	EUR	EUR	EUR	EUR	EUR
<b>Net assets at the beginning of the period</b>	<b>163,328,571</b>	<b>41,158,343</b>	<b>40,782,156</b>	<b>50,637,622</b>	<b>25,913,971</b>
<b>Income</b>					
Dividends, net (note 2.7)	225,070	36,974	11,552	–	–
Interest on bonds, net (note 2.7)	–	–	–	–	–
Bank interest	60,003	21,038	31,350	9,034	3,047
Other income	837	36	1,707	–	–
<b>Total Income</b>	<b>285,910</b>	<b>58,048</b>	<b>44,609</b>	<b>9,034</b>	<b>3,047</b>
<b>Expenses</b>					
Management fees (note 3)	303,764	76,246	87,795	100,920	52,365
Investment management fees (note 5)	223,786	56,326	89,664	74,303	38,554
Performance fees (note 4)	–	–	78,602	–	41,275
Distribution fees (note 6)	645,145	162,122	193,149	214,281	111,187
Depositary fees, interest and bank charges (note 10)	66,651	17,282	19,287	21,986	10,833
Administration, audit and other fees	48,033	22,073	22,451	25,343	17,542
Formation expenses (note 2.5)	–	–	–	–	875
Taxe d'abonnement (note 8)	21,669	4,725	–	1,097	86
Foundation fees (note 7)	–	–	–	–	–
Other expenses (note 9)	18,451	7,682	9,419	10,935	8,104
<b>Total Expenses</b>	<b>1,327,499</b>	<b>346,456</b>	<b>500,367</b>	<b>448,865</b>	<b>280,821</b>
<b>Net investment gain/(loss)</b>	<b>(1,041,589)</b>	<b>(288,408)</b>	<b>(455,758)</b>	<b>(439,831)</b>	<b>(277,774)</b>
Net realised gain/(loss) on sales of investments (note 2.3)	9,171,852	3,559,106	1,275,808	4,257,684	300,856
Net realised gain/(loss) on forward foreign exchange contracts	–	–	(19,145)	–	–
Net realised gain/(loss) on foreign exchange (note 2.1)	–	–	2,123	2,323	–
Net realised gain/(loss) on futures contracts	–	–	379,974	(40,233)	–
<b>Change in net unrealised appreciation/(depreciation):</b>					
on investments	(2,642,047)	(1,518,132)	3,249,990	459,658	2,075,793
on futures	–	–	(90,660)	(82,845)	–
on forward foreign exchange contracts	–	–	–	–	–
<b>Net change in net assets for the period resulting from operations</b>	<b>5,488,216</b>	<b>1,752,566</b>	<b>4,342,332</b>	<b>4,156,756</b>	<b>2,098,875</b>
Proceeds from subscriptions of units	2,899,227	1,911,381	533,987	828,977	1,118,201
Payments for redemptions of units	(10,480,475)	(5,684,007)	(5,087,427)	(4,647,055)	(2,324,065)
<b>Net payments from subscription and redemption activity</b>	<b>(7,581,248)</b>	<b>(3,772,626)</b>	<b>(4,553,440)</b>	<b>(3,818,078)</b>	<b>(1,205,864)</b>
Revaluation difference on the net assets at the beginning of the period*	–	–	–	–	–
<b>Net assets at the end of the period</b>	<b>161,235,539</b>	<b>39,138,283</b>	<b>40,571,048</b>	<b>50,976,300</b>	<b>26,806,982</b>

\* the difference mentioned above results from the conversion of the net assets at the beginning of the period (for the Sub-Funds denominated in currencies other than EUR) at exchange rates applicable on December 31, 2023 and exchange rates applicable on June 30, 2024

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Statement of operations and changes in net assets for the period ended June 30, 2024 (continued)

	SIGMA INVESTMENT HOUSE FCP – Best M&G	SIGMA INVESTMENT HOUSE FCP – Best Blackrock	SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	Combined
	EUR	EUR	EUR	EUR
<b>Net assets at the beginning of the period</b>	<b>20,948,118</b>	<b>15,954,391</b>	<b>54,426,938</b>	<b>1,034,754,035</b>
<b>Income</b>				
Dividends, net (note 2.7)	–	48,939	395,318	2,764,716
Interest on bonds, net (note 2.7)	–	–	13,244	4,396,561
Bank interest	3,795	264	8,309	493,906
Other income	472	92	943	17,977
<b>Total Income</b>	<b>4,267</b>	<b>49,295</b>	<b>417,814</b>	<b>7,673,160</b>
<b>Expenses</b>				
Management fees (note 3)	39,841	29,051	48,562	1,895,503
Investment management fees (note 5)	29,334	21,391	121,251	1,410,901
Performance fees (note 4)	15,025	–	–	1,004,257
Distribution fees (note 6)	84,595	61,684	230,670	3,803,429
Depositary fees, interest and bank charges (note 10)	8,759	14,470	37,154	606,467
Administration, audit and other fees	15,423	14,582	28,650	505,773
Formation expenses (note 2.5)	86	86	86	2,130
Taxe d'abonnement (note 8)	–	2,316	6,338	159,597
Foundation fees (note 7)	–	–	36,473	36,473
Other expenses (note 9)	7,402	6,186	10,457	153,072
<b>Total Expenses</b>	<b>200,465</b>	<b>149,766</b>	<b>519,641</b>	<b>9,577,602</b>
<b>Net investment gain/(loss)</b>	<b>(196,198)</b>	<b>(100,471)</b>	<b>(101,827)</b>	<b>(1,904,442)</b>
Net realised gain/(loss) on sales of investments (note 2.3)	192,359	560,903	1,442,252	32,992,869
Net realised gain/(loss) on forward foreign exchange contracts	–	(493)	864	97,512
Net realised gain/(loss) on foreign exchange (note 2.1)	–	(296)	(16,678)	(256,160)
Net realised gain/(loss) on futures contracts	–	–	–	(761,595)
<b>Change in net unrealised appreciation/(depreciation):</b>				
on investments	145,732	309,196	(171,220)	7,924,664
on futures	–	–	–	(731,500)
on forward foreign exchange contracts	–	(136)	–	(1,058,490)
<b>Net change in net assets for the period resulting from operations</b>	<b>141,893</b>	<b>768,703</b>	<b>1,153,391</b>	<b>36,302,858</b>
Proceeds from subscriptions of units	592,811	350,517	753,064	153,066,764
Payments for redemptions of units	(2,297,602)	(3,528,659)	(11,304,703)	(159,535,603)
<b>Net payments from subscription and redemption activity</b>	<b>(1,704,791)</b>	<b>(3,178,142)</b>	<b>(10,551,639)</b>	<b>(6,468,839)</b>
Revaluation difference on the net assets at the beginning of the period*	–	–	–	824,131
<b>Net assets at the end of the period</b>	<b>19,385,220</b>	<b>13,544,952</b>	<b>45,028,690</b>	<b>1,065,412,185</b>

\* the difference mentioned above results from the conversion of the net assets at the beginning of the period (for the Sub-Funds denominated in currencies other than EUR) at exchange rates applicable on December 31, 2023 and exchange rates applicable on June 30, 2024

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022

	SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR EUR	SIGMA INVESTMENT HOUSE FCP – Balanced EUR	SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund EUR	SIGMA INVESTMENT HOUSE FCP – Equity Europe EUR	SIGMA INVESTMENT HOUSE FCP – Equity Spain EUR
<b>Net Assets (in Sub-Fund currency)</b>					
as at June 30, 2024	103,688,004	140,848,842	84,867,419	17,207,600	12,519,838
as at December 31, 2023	108,813,548	132,866,713	36,857,375	25,636,174	17,616,219
as at December 31, 2022	160,821,793	96,877,610	16,789,211	36,233,809	16,550,857
<b>Net Asset Value per unit as at June 30, 2024 (in Class currency)</b>					
Class A Capitalisation EUR	103.40	133.20	143.56	121.22	106.15
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	100.40	130.05	-	-	128.48
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	91.09	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	124.79	-	-
Class P EUR	-	133.51	-	-	-
<b>Net Asset Value per unit as at December 31, 2023 (in Class currency)</b>					
Class A Capitalisation EUR	102.29	129.26	136.01	124.57	106.30
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	99.33	125.93	-	-	127.71
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	92.89	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	118.31	-	-
Class P EUR	-	128.81	-	-	-
<b>Net Asset Value per unit as at December 31, 2022 (in Class currency)</b>					
Class A Capitalisation EUR	99.29	116.85	124.03	128.33	104.13
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	96.36	113.15	-	-	123.27
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	94.24	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	108.05	-	-
Class P EUR	-	114.98	-	-	-

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR EUR	SIGMA INVESTMENT HOUSE FCP – Balanced EUR	SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund EUR	SIGMA INVESTMENT HOUSE FCP – Equity Europe EUR	SIGMA INVESTMENT HOUSE FCP – Equity Spain EUR
<b>Number of units outstanding as at June 30, 2024</b>					
Class A Capitalisation EUR	852,497.470	875,142.870	240,352.840	124,180.880	109,665.940
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	154,745.760	154,899.230	-	-	6,843.920
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	23,646.870	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	403,579.410	-	-
Class P EUR	-	30,956.020	-	-	-
<b>Number of units outstanding as at December 31, 2023</b>					
Class A Capitalisation EUR	987,710.865	852,349.293	184,028.467	190,379.009	156,222.842
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	78,327.697	147,764.910	-	-	7,909.455
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	20,674.976	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	99,981.553	-	-
Class P EUR	-	31,713.221	-	-	-
<b>Number of units outstanding as at December 31, 2022</b>					
Class A Capitalisation EUR	1,414,907.890	656,090.351	113,791.891	258,438.040	139,817.214
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	210,969.045	159,097.976	-	-	16,160.390
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	32,547.972	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	24,768.152	-	-
Class P EUR	-	19,247.464	-	-	-

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Global Equity EUR	SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD USD	SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo EUR	SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado EUR	SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado EUR
<b>Net Assets (in Sub-Fund currency)</b>					
as at June 30, 2024	41,937,365	36,577,846	48,273,810	46,095,121	139,158,088
as at December 31, 2023	23,773,872	29,656,429	49,445,103	51,237,389	148,510,631
as at December 31, 2022	12,650,580	26,030,188	27,682,908	71,041,669	166,657,895
<b>Net Asset Value per unit as at June 30, 2024 (in Class currency)</b>					
Class A Capitalisation EUR	118.85	–	12.40661	9.91484	10.45628
Class A Capitalisation USD	–	110.68	–	–	–
Class B Institutional EUR	122.85	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	109.39	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–
<b>Net Asset Value per unit as at December 31, 2023 (in Class currency)</b>					
Class A Capitalisation EUR	108.36	–	11.73745	9.79538	10.23762
Class A Capitalisation USD	–	109.30	–	–	–
Class B Institutional EUR	111.38	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	102.53	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–
<b>Net Asset Value per unit as at December 31, 2022 (in Class currency)</b>					
Class A Capitalisation EUR	87.18	–	10.61179	9.37372	9.69203
Class A Capitalisation USD	–	102.15	–	–	–
Class B Institutional EUR	88.74	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	79.30	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–

The accompanying notes form an integral part of these financial statements.



# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Global Equity EUR	SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD USD	SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo EUR	SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado EUR	SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado EUR
<b>Number of units outstanding as at June 30, 2024</b>					
Class A Capitalisation EUR	83,491.800	–	3,890,974.510	4,649,102.440	13,308,571.880
Class A Capitalisation USD	–	330,495.820	–	–	–
Class B Institutional EUR	238,318.780	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	26,817.790	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–
<b>Number of units outstanding as at December 31, 2023</b>					
Class A Capitalisation EUR	34,222.362	–	4,212,594.053	5,230,769.266	14,506,356.342
Class A Capitalisation USD	–	271,331.038	–	–	–
Class B Institutional EUR	157,589.982	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	27,080.258	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–
<b>Number of units outstanding as at December 31, 2022</b>					
Class A Capitalisation EUR	7,095.414	–	2,608,693.474	7,578,815.737	17,195,351.597
Class A Capitalisation USD	–	254,834.145	–	–	–
Class B Institutional EUR	118,597.455	–	–	–	–
Class C Capitalisation USD	–	–	–	–	–
Class D Institutional EUR	–	–	–	–	–
Class E Capitalisation USD	20,290.508	–	–	–	–
Class F Capitalisation EUR	–	–	–	–	–
Class P EUR	–	–	–	–	–

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	SIGMA INVESTMENT HOUSE FCP – Best Carmignac
	EUR	EUR	EUR	EUR	EUR
<b>Net Assets (in Sub-Fund currency)</b>					
as at June 30, 2024	161,235,539	39,138,283	40,571,048	50,976,300	26,806,982
as at December 31, 2023	163,328,571	41,158,343	40,782,156	50,637,622	25,913,971
as at December 31, 2022	167,651,378	38,623,105	59,664,777	66,347,872	32,346,218
<b>Net Asset Value per unit as at June 30, 2024 (in Class currency)</b>					
Class A Capitalisation EUR	11.00706	11.73075	1.09664	1.12659	1.15395
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-
<b>Net Asset Value per unit as at December 31, 2023 (in Class currency)</b>					
Class A Capitalisation EUR	10.64036	11.23276	0.98414	1.03738	1.06424
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-
<b>Net Asset Value per unit as at December 31, 2022 (in Class currency)</b>					
Class A Capitalisation EUR	9.91779	10.24712	0.92039	0.95807	0.98417
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	SIGMA INVESTMENT HOUSE FCP – Best Carmignac
	EUR	EUR	EUR	EUR	EUR
<b>Number of units outstanding as at June 30, 2024</b>					
Class A Capitalisation EUR	14,648,372.900	3,336,384.340	36,995,611.790	45,248,308.950	23,230,534.980
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-
<b>Number of units outstanding as at December 31, 2023</b>					
Class A Capitalisation EUR	15,349,903.408	3,664,132.883	41,439,342.749	48,813,210.863	24,349,724.705
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-
<b>Number of units outstanding as at December 31, 2022</b>					
Class A Capitalisation EUR	16,904,101.069	3,769,167.311	64,825,738.458	69,251,849.245	32,866,374.247
Class A Capitalisation USD	-	-	-	-	-
Class B Institutional EUR	-	-	-	-	-
Class C Capitalisation USD	-	-	-	-	-
Class D Institutional EUR	-	-	-	-	-
Class E Capitalisation USD	-	-	-	-	-
Class F Capitalisation EUR	-	-	-	-	-
Class P EUR	-	-	-	-	-

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Best M&G	SIGMA INVESTMENT HOUSE FCP – Best Blackrock	SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact
	EUR	EUR	EUR
<b>Net Assets (in Sub-Fund currency)</b>			
as at June 30, 2024	19,385,220	13,544,952	45,028,690
as at December 31, 2023	20,948,118	15,954,391	54,426,938
as at December 31, 2022	25,012,796	21,610,109	67,870,974
<b>Net Asset Value per unit as at June 30, 2024 (in Class currency)</b>			
Class A Capitalisation EUR	1.08438	1.11837	112.04
Class A Capitalisation USD	–	–	–
Class B Institutional EUR	–	–	–
Class C Capitalisation USD	–	–	95.04
Class D Institutional EUR	–	–	–
Class E Capitalisation USD	–	–	–
Class F Capitalisation EUR	–	–	–
Class P EUR	–	–	–
<b>Net Asset Value per unit as at December 31, 2023 (in Class currency)</b>			
Class A Capitalisation EUR	1.07606	1.06016	109.29
Class A Capitalisation USD	–	–	–
Class B Institutional EUR	–	–	–
Class C Capitalisation USD	–	–	95.55
Class D Institutional EUR	–	–	–
Class E Capitalisation USD	–	–	–
Class F Capitalisation EUR	–	–	–
Class P EUR	–	–	–
<b>Net Asset Value per unit as at December 31, 2022 (in Class currency)</b>			
Class A Capitalisation EUR	1.01281	0.97770	105.02
Class A Capitalisation USD	–	–	–
Class B Institutional EUR	–	–	–
Class C Capitalisation USD	–	–	88.71
Class D Institutional EUR	–	–	–
Class E Capitalisation USD	–	–	–
Class F Capitalisation EUR	–	–	–
Class P EUR	–	–	–

The accompanying notes form an integral part of these financial statements.

# SIGMA INVESTMENT HOUSE FCP

## Net assets information as at June 30, 2024, December 31, 2023 and December 31, 2022 (continued)

	SIGMA INVESTMENT HOUSE FCP – Best M&G	SIGMA INVESTMENT HOUSE FCP – Best Blackrock	SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact
	EUR	EUR	EUR
<b>Number of units outstanding as at June 30, 2024</b>			
Class A Capitalisation EUR	17,876,701.560	12,111,296.780	386,465.050
Class A Capitalisation USD	-	-	-
Class B Institutional EUR	-	-	-
Class C Capitalisation USD	-	-	19,480
Class D Institutional EUR	-	-	-
Class E Capitalisation USD	-	-	-
Class F Capitalisation EUR	-	-	-
Class P EUR	-	-	-
<b>Number of units outstanding as at December 31, 2023</b>			
Class A Capitalisation EUR	19,467,425.216	15,049,072	477,859.661
Class A Capitalisation USD	-	-	-
Class B Institutional EUR	-	-	-
Class C Capitalisation USD	-	-	25,456
Class D Institutional EUR	-	-	-
Class E Capitalisation USD	-	-	-
Class F Capitalisation EUR	-	-	-
Class P EUR	-	-	-
<b>Number of units outstanding as at December 31, 2022</b>			
Class A Capitalisation EUR	24,696,536.944	22,103,067.988	624,215.246
Class A Capitalisation USD	-	-	-
Class B Institutional EUR	-	-	-
Class C Capitalisation USD	-	-	27,841.861
Class D Institutional EUR	-	-	-
Class E Capitalisation USD	-	-	-
Class F Capitalisation EUR	-	-	-
Class P EUR	-	-	-

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			
<b>Belgium</b>			
3,500,000	Belgium (Govt of) 0.800% 22/Jun/2025	3,413,655	3.29
		<b>3,413,655</b>	<b>3.29</b>
<b>France</b>			
6,000,000	France (Govt of) 1.000% 25/Nov/2025	5,815,980	5.60
1,500,000	France (Govt of) 1.750% 25/Nov/2024	1,489,155	1.44
500,000	France (Govt of) 2.500% 24/Sep/2026	493,095	0.48
		<b>7,798,230</b>	<b>7.52</b>
<b>Germany</b>			
1,500,000	Germany (Govt of) 2.200% 12/Dec/2024	1,492,185	1.44
		<b>1,492,185</b>	<b>1.44</b>
<b>Italy</b>			
500,000	Italy (Govt of) 3.200% 28/Jan/2026	497,495	0.48
3,000,000	Italy (Govt of) 3.500% 15/Jan/2026	2,999,730	2.89
2,000,000	Italy (Govt of) 3.600% 29/Sep/2025	2,001,080	1.93
		<b>5,498,305</b>	<b>5.30</b>
<b>Netherlands</b>			
3,000,000	Netherlands (Govt of) 0.250% 15/Jul/2025	2,911,470	2.81
500,000	Netherlands (Govt of) 0.500% 15/Jul/2026	477,010	0.46
1,500,000	Netherlands (Govt of) 2.000% 15/Jul/2024	1,499,070	1.45
		<b>4,887,550</b>	<b>4.72</b>
<b>Spain</b>			
3,200,000	Spain (Govt of) 0.000% 31/May/2025	3,099,392	2.99
		<b>3,099,392</b>	<b>2.99</b>
<b>Supranational</b>			
900,000	Corporacion Andina de Fomento 1.125% 13/Feb/2025	885,378	0.85
		<b>885,378</b>	<b>0.85</b>
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>		<b>27,074,695</b>	<b>26.11</b>
<b>Bonds</b>			
<b>Austria</b>			
900,000	OMV AG 3.500% 27/Sep/2027	904,521	0.87
		<b>904,521</b>	<b>0.87</b>
<b>Belgium</b>			
900,000	Anheuser-Busch InBev SA/ NV 1.125% 1/Jul/2027	847,333	0.82
300,000	Anheuser-Busch InBev SA/ NV 2.700% 31/Mar/2026	296,795	0.29
		<b>1,144,128</b>	<b>1.11</b>
<b>Canada</b>			
800,000	Bank of Nova Scotia 3.050% 31/Oct/2024	798,189	0.77
		<b>798,189</b>	<b>0.77</b>
<b>Czech Republic</b>			
1,000,000	CEZ AS 4.875% 16/Apr/2025	1,007,430	0.97
		<b>1,007,430</b>	<b>0.97</b>

## SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Denmark</b>			
1,500,000	AP Moller - Maersk A/S 1.750% 16/Mar/2026	1,454,844	1.40
1,400,000	Nykredit Realkredit AS 0.500% 10/Jul/2025	1,356,759	1.31
		<b>2,811,603</b>	<b>2.71</b>
<b>Finland</b>			
800,000	Nokia Oyj 2.375% 15/May/2025	789,691	0.76
		<b>789,691</b>	<b>0.76</b>
<b>France</b>			
600,000	Air France-KLM 3.000% 1/Jul/2024	600,000	0.58
700,000	BNP Paribas SA 1.250% 19/Mar/2025	687,761	0.66
500,000	Capgemini SE 0.625% 23/Jun/2025	485,691	0.47
1,400,000	Compagnie de Saint-Gobain SA 1.000% 17/Mar/2025	1,374,217	1.33
500,000	Danone SA 0.571% 17/Mar/2027	466,898	0.45
300,000	Electricite de France SA 1.000% 13/Oct/2026	282,873	0.27
900,000	Electricite de France SA 3.875% 12/Jan/2027	902,858	0.87
500,000	Elis SA 1.000% 3/Apr/2025	488,988	0.47
1,000,000	EssilorLuxottica SA 0.375% 27/Nov/2027	909,746	0.88
1,500,000	Kering SA 1.250% 10/May/2026	1,440,871	1.39
1,500,000	L'Oreal SA 3.125% 19/May/2025	1,493,350	1.44
600,000	L'Oreal SA 3.375% 23/Jan/2027	601,925	0.58
1,300,000	LVMH Moet Hennessy Louis Vuitton SE 0.750% 7/Apr/2025	1,272,088	1.23
500,000	Pernod Ricard SA 1.125% 7/Apr/2025	490,085	0.47
1,000,000	Pernod Ricard SA 3.750% 15/Sep/2027	1,009,611	0.98
100,000	RCI Banque SA 0.500% 14/Jul/2025	96,706	0.09
700,000	RCI Banque SA 1.625% 11/Apr/2025	688,641	0.66
900,000	RCI Banque SA FRN 12/Mar/2025	902,044	0.87
1,000,000	Sanofi SA 1.750% 10/Sep/2026	967,118	0.93
1,100,000	Schneider Electric SE 1.000% 9/Apr/2027	1,039,322	1.00
1,500,000	TotalEnergies Capital International SA 1.491% 8/Apr/2027	1,427,062	1.38
1,200,000	Vivendi SE 0.875% 18/Sep/2024	1,192,557	1.15
		<b>18,820,412</b>	<b>18.15</b>
<b>Germany</b>			
1,300,000	Adidas AG 0.000% 9/Sep/2024	1,290,526	1.24
1,000,000	BASF SE 0.750% 17/Mar/2026	957,220	0.92
500,000	BASF SE 0.875% 15/Nov/2027	463,522	0.45
1,400,000	Bayer AG 0.050% 12/Jan/2025	1,372,391	1.33
1,000,000	E.ON SE 0.000% 28/Aug/2024	993,926	0.96
300,000	E.ON SE 0.875% 8/Jan/2025	295,648	0.29
800,000	SAP SE 1.000% 13/Mar/2026	770,577	0.74
		<b>6,143,810</b>	<b>5.93</b>
<b>Ireland</b>			
1,350,000	Abbott Ireland Financing DAC 0.100% 19/Nov/2024	1,331,132	1.28
1,600,000	Bank of Ireland Group plc FRN 25/Nov/2025	1,581,737	1.53
900,000	CCEP Finance Ireland Dac 0.000% 6/Sep/2025	862,345	0.83
1,000,000	Linde plc 3.625% 12/Jun/2025	999,414	0.97
		<b>4,774,628</b>	<b>4.61</b>
<b>Italy</b>			
1,000,000	Italgas SpA 0.250% 24/Jun/2025	966,187	0.93
		<b>966,187</b>	<b>0.93</b>

## SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Japan</b>			
800,000	Asahi Group Holdings Limited 0.155% 23/Oct/2024	790,909	0.76
400,000	Asahi Group Holdings Limited 0.336% 19/Apr/2027	366,535	0.35
500,000	Takeda Pharmaceutical Company Limited 0.750% 9/Jul/2027	461,644	0.45
500,000	Takeda Pharmaceutical Company Limited 2.250% 21/Nov/2026	485,827	0.46
		<b>2,104,915</b>	<b>2.02</b>
<b>Netherlands</b>			
1,200,000	Airbus SE 1.375% 9/Jun/2026	1,152,950	1.11
500,000	BMW Finance NV 0.500% 22/Feb/2025	489,391	0.47
700,000	BMW Finance NV 1.000% 21/Jan/2025	690,103	0.67
800,000	Daimler Truck International Finance BV 1.250% 6/Apr/2025	785,092	0.76
1,000,000	Enel Finance International NV 0.375% 17/Jun/2027	913,799	0.88
800,000	Ferrari NV 1.500% 27/May/2025	784,277	0.76
1,000,000	Heineken NV 1.000% 4/May/2026	956,062	0.92
500,000	Heineken NV 1.625% 30/Mar/2025	492,370	0.47
1,000,000	ING Bank NV 4.125% 2/Oct/2026	1,015,246	0.98
500,000	Linde Finance BV 0.250% 19/May/2027	459,179	0.44
700,000	Repsol International Finance BV 0.125% 5/Oct/2024	693,707	0.67
1,000,000	Siemens Financieringsmaatschappij NV 2.500% 8/Sep/2027	980,742	0.95
1,000,000	Thermo Fisher Scientific Finance I BV 0.000% 18/Nov/2025	952,109	0.92
300,000	Volkswagen International Finance NV 3.125% 28/Mar/2025	298,701	0.29
		<b>10,663,728</b>	<b>10.29</b>
<b>Portugal</b>			
400,000	Caixa Geral de Depositos SA 1.250% 25/Nov/2024	395,980	0.38
		<b>395,980</b>	<b>0.38</b>
<b>Sweden</b>			
400,000	Nordea Bank Abp 1.125% 12/Feb/2025	393,823	0.38
1,500,000	Swedish Match AB 0.875% 23/Sep/2024	1,489,421	1.44
1,600,000	Vattenfall AB 0.050% 15/Oct/2025	1,531,128	1.47
500,000	Volvo Treasury AB 0.625% 14/Feb/2025	490,654	0.47
		<b>3,905,026</b>	<b>3.76</b>
<b>United Kingdom</b>			
800,000	Glaxosmithkline Capital plc 1.000% 12/Sep/2026	759,406	0.73
300,000	Mitsubishi HC Capital UK plc 0.000% 29/Oct/2024	296,322	0.29
		<b>1,055,728</b>	<b>1.02</b>
<b>United States</b>			
800,000	Apple Inc. 2.000% 17/Sep/2027	775,331	0.75
1,100,000	Bank of America Corp. FRN 24/Aug/2025	1,101,627	1.06
700,000	Berkshire Hathaway Inc. 0.000% 12/Mar/2025	682,536	0.66
1,000,000	Coca-Cola Company 1.125% 9/Mar/2027	947,389	0.91
1,000,000	Eli Lilly & Company 1.625% 2/Jun/2026	968,500	0.93
700,000	Goldman Sachs Group Inc FRN 19/Mar/2026	704,408	0.68
900,000	Honeywell International Inc. 3.500% 17/May/2027	902,319	0.87
1,000,000	International Business Machines Corp. 1.250% 29/Jan/2027	949,755	0.92
500,000	McDonald's Corp. 0.900% 15/Jun/2026	476,368	0.46
1,000,000	McDonald's Corp. 3.625% 28/Nov/2027	1,006,344	0.97
1,100,000	McKesson Corp. 1.500% 17/Nov/2025	1,068,960	1.03
1,000,000	Netflix Inc. 3.000% 15/Jun/2025	993,653	0.96



## SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>United States (continued)</b>			
1,300,000	Pepsico Inc. 0.750% 18/Mar/2027	1,218,144	1.18
500,000	Procter & Gamble Company 0.625% 30/Oct/2024	495,211	0.48
500,000	Procter & Gamble Company 3.250% 2/Aug/2026	499,966	0.48
500,000	Thermo Fisher Scientific Inc. 0.750% 12/Sep/2024	497,051	0.48
400,000	Verizon Communications Inc. 0.875% 8/Apr/2027	374,526	0.36
		<b>13,662,088</b>	<b>13.18</b>
<b>Total Bonds</b>		<b>69,948,064</b>	<b>67.46</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>97,022,759</b>	<b>93.57</b>
<b>Total Investments in Securities</b>		<b>97,022,759</b>	<b>93.57</b>
<b>Other Net Assets</b>		<b>6,665,245</b>	<b>6.43</b>
<b>Total Net Assets</b>		<b>103,688,004</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			
<b>Belgium</b>			
500,000	Belgium (Govt of) 3.000% 22/Jun/2033	498,572	0.35
		<b>498,572</b>	<b>0.35</b>
<b>France</b>			
1,000,000	France (Govt of) 0.000% 2/Oct/2024	990,841	0.70
500,000	France (Govt of) 2.500% 24/Sep/2026	493,095	0.35
500,000	France (Govt of) 3.500% 25/Nov/2033	508,595	0.36
500,000	France (Govt of) 6.000% 25/Oct/2025	517,015	0.37
		<b>2,509,546</b>	<b>1.78</b>
<b>Germany</b>			
1,000,000	Germany (Govt of) 2.200% 13/Apr/2028	988,560	0.70
2,000,000	Germany (Govt of) 2.500% 13/Mar/2025	1,988,640	1.41
1,000,000	Germany (Govt of) 2.800% 12/Jun/2025	995,960	0.71
500,000	Germany (Govt of) 3.100% 12/Dec/2025	500,565	0.36
		<b>4,473,725</b>	<b>3.18</b>
<b>Italy</b>			
500,000	Italy (Govt of) 1.750% 1/Jul/2024	500,000	0.35
750,000	Italy (Govt of) 3.600% 29/Sep/2025	750,405	0.53
1,000,000	Italy (Govt of) 3.850% 15/Dec/2029	1,011,180	0.72
2,200,000	Italy (Govt of) 4.000% 30/Apr/2035	2,186,888	1.55
1,000,000	Italy (Govt of) 4.150% 1/Oct/2039	973,710	0.69
		<b>5,422,183</b>	<b>3.84</b>
<b>Netherlands</b>			
500,000	Netherlands (Govt of) 2.500% 15/Jul/2033	488,675	0.35
		<b>488,675</b>	<b>0.35</b>
<b>New Zealand</b>			
1,000,000	New Zealand (Govt of) 4.250% 15/May/2034	549,909	0.39
		<b>549,909</b>	<b>0.39</b>
<b>Spain</b>			
800,000	Spain (Govt of) 5.150% 31/Oct/2028	867,472	0.62
		<b>867,472</b>	<b>0.62</b>
<b>United States</b>			
1,000,000	United States Treasury Note/Bond 4.000% 15/Jan/2027	919,714	0.65
3,000,000	United States Treasury Note/Bond 4.000% 30/Jun/2028	2,757,413	1.96
3,000,000	United States Treasury Note/Bond 4.500% 15/Feb/2036	2,852,419	2.03
		<b>6,529,546</b>	<b>4.64</b>
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>		<b>21,339,628</b>	<b>15.15</b>
<b>Bonds</b>			
<b>Canada</b>			
500,000	Royal Bank of Canada 3.375% 14/Apr/2025	458,829	0.33
800,000	TotalEnergies Capital Canada Limited 2.125% 18/Sep/2029	752,424	0.53
		<b>1,211,253</b>	<b>0.86</b>
<b>France</b>			
600,000	AXA SA Perp 4.500%	497,873	0.35
1,300,000	BNP Paribas SA FRN 13/Jan/2029	1,323,566	0.93

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>France (continued)</b>			
500,000	Kering SA 3.250% 27/Feb/2029	495,992	0.35
500,000	LVMH Moet Hennessy Louis Vuitton SE 3.500% 7/Sep/2033	503,074	0.36
1,000,000	Pernod Ricard SA 3.750% 15/Sep/2027	1,009,611	0.72
1,700,000	Thales SA 1.000% 15/May/2028	1,549,146	1.09
500,000	Thales SA 4.250% 18/Oct/2031	516,160	0.37
		<b>5,895,422</b>	<b>4.17</b>
<b>Germany</b>			
600,000	Allianz SE Perp 3.875%	392,329	0.28
1,000,000	E.ON SE 3.750% 15/Jan/2036	988,070	0.70
		<b>1,380,399</b>	<b>0.98</b>
<b>Ireland</b>			
600,000	Linde plc 3.625% 12/Jun/2034	603,169	0.43
		<b>603,169</b>	<b>0.43</b>
<b>Luxembourg</b>			
600,000	Becton Dickinson Euro Finance sarl 1.208% 4/Jun/2026	573,264	0.41
500,000	Nestle Finance International Limited 3.500% 13/Dec/2027	505,529	0.36
1,200,000	Nestle Finance International Limited 3.750% 13/Mar/2033	1,249,713	0.89
		<b>2,328,506</b>	<b>1.66</b>
<b>Netherlands</b>			
1,200,000	Airbus SE 2.375% 7/Apr/2032	1,111,599	0.79
1,400,000	Airbus SE 2.375% 9/Jun/2040	1,154,464	0.82
1,000,000	ING Bank NV 3.000% 15/Feb/2026	994,778	0.70
800,000	Siemens Financieringsmaatschappij NV 3.000% 8/Sep/2033	774,938	0.55
1,000,000	Unilever Finance Netherlands BV 1.750% 16/Nov/2028	942,045	0.67
1,200,000	Unilever Finance Netherlands BV 3.500% 23/Feb/2035	1,205,333	0.86
		<b>6,183,157</b>	<b>4.39</b>
<b>Singapore</b>			
700,000	IBM International Capital Pte Limited 4.600% 5/Feb/2029	641,490	0.46
		<b>641,490</b>	<b>0.46</b>
<b>United States</b>			
1,000,000	Adobe Inc. 2.300% 1/Feb/2030	818,520	0.58
1,300,000	Adobe Inc. 4.950% 4/Apr/2034	1,209,288	0.86
1,400,000	Air Products and Chemicals Inc. 4.000% 3/Mar/2035	1,422,893	1.01
2,000,000	Alphabet Inc. 1.900% 15/Aug/2040	1,220,381	0.87
1,400,000	Apple Inc. 3.850% 4/May/2043	1,094,548	0.78
600,000	Bank of America Corp. FRN 24/Aug/2025	600,888	0.43
1,300,000	Bristol-Myers Squibb Company 3.550% 15/Mar/2042	945,550	0.67
800,000	Cigna Group 5.000% 15/May/2029	743,602	0.53
1,700,000	Coca-Cola Company 3.450% 25/Mar/2030	1,483,467	1.05
600,000	Exxon Mobil Corp. 1.408% 26/Jun/2039	430,788	0.31
300,000	Exxon Mobil Corp. 2.992% 19/Mar/2025	275,368	0.20
200,000	Exxon Mobil Corp. 2.992% 19/Mar/2025	183,578	0.13
1,000,000	GlaxoSmithKline Capital Inc. 4.200% 18/Mar/2043	797,799	0.57
900,000	Goldman Sachs Group Inc. Perp FRN	842,162	0.60
350,000	Intel Corp. 3.700% 29/Jul/2025	321,094	0.23
1,200,000	International Business Machines Corp. 3.625% 6/Feb/2031	1,209,183	0.85
500,000	International Business Machines Corp. 4.000% 6/Feb/2043	494,914	0.35

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>United States (continued)</b>			
1,900,000	Johnson & Johnson 3.625% 3/Mar/2037	1,550,018	1.10
1,000,000	JPMorgan Chase & Company Perp FRN	928,155	0.65
1,400,000	Microsoft Corp. 3.125% 6/Dec/2028	1,406,306	0.99
500,000	Netflix Inc. 3.625% 15/May/2027	502,396	0.36
500,000	Procter & Gamble Company 4.875% 11/May/2027	522,889	0.37
500,000	United Parcel Service Inc. 1.625% 15/Nov/2025	487,153	0.35
2,200,000	Visa Inc. 4.150% 14/Dec/2035	1,918,629	1.36
1,800,000	Walt Disney Company 2.650% 13/Jan/2031	1,468,268	1.04
		<b>22,877,837</b>	<b>16.24</b>
<b>Total Bonds</b>		<b>41,121,233</b>	<b>29.19</b>
<b>Equities</b>			
<b>Belgium</b>			
11,556	Anheuser-Busch InBev SA/ NV	625,411	0.44
		<b>625,411</b>	<b>0.44</b>
<b>Canada</b>			
61,017	Barrick Gold Corp.	949,628	0.67
		<b>949,628</b>	<b>0.67</b>
<b>Denmark</b>			
540	AP Moller - Maersk A/S	876,530	0.63
1,338	Svitzer Group A/S	46,568	0.03
		<b>923,098</b>	<b>0.66</b>
<b>France</b>			
7,874	Gecina SA	676,770	0.48
798	LVMH Moet Hennessy Louis Vuitton SE	569,453	0.40
4,311	Pernod Ricard SA	546,204	0.39
15,666	Rubis SCA	411,389	0.29
7,194	Sanofi SA	647,028	0.46
8,364	Teleperformance SE	822,516	0.58
4,034	Thales SA	603,083	0.43
5,926	TotalEnergies SE	369,368	0.26
3,148	Vinci SA	309,700	0.22
		<b>4,955,511</b>	<b>3.51</b>
<b>Germany</b>			
10,471	BASF SE	473,132	0.34
18,870	Bayer AG	497,791	0.35
19,206	Deutsche Post AG- Reg	725,795	0.52
20,247	Deutsche Telekom AG- Reg	475,400	0.34
50,066	E.ON SE	613,559	0.43
39,984	Evonik Industries AG	761,695	0.54
26,817	Fresenius SE & Company KGaA	747,658	0.53
5,491	Henkel AG & Company KGaAPfd	456,961	0.32
18,431	Infineon Technologies AG	632,275	0.45
11,141	Porsche Automobil Holding SEpfd	470,262	0.33
3,200	Siemens AG- Reg	555,904	0.39
		<b>6,410,432</b>	<b>4.54</b>

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Ireland</b>			
5,343	Medtronic plc	392,393	0.28
		<b>392,393</b>	<b>0.28</b>
<b>Italy</b>			
300,074	A2A SpA	557,988	0.40
65,189	Enel SpA	423,337	0.30
		<b>981,325</b>	<b>0.70</b>
<b>Netherlands</b>			
814	Adyen NV	906,145	0.64
5,755	Airbus SE	738,136	0.52
808	ASML Holding NV	779,074	0.55
28,056	Koninklijke Ahold Delhaize NV	774,065	0.55
26,868	Koninklijke Philips NV	633,816	0.45
29,530	Stellantis NV	545,596	0.39
29,742	STMicroelectronics NV	1,096,439	0.78
		<b>5,473,271</b>	<b>3.88</b>
<b>Norway</b>			
33,124	Telenor ASA	353,259	0.25
		<b>353,259</b>	<b>0.25</b>
<b>Spain</b>			
54,559	Acerinox SA	528,677	0.38
78,868	Banco Santander SA	341,538	0.24
281,956	International Consolidated Airlines Group SA	540,087	0.38
		<b>1,410,302</b>	<b>1.00</b>
<b>Switzerland</b>			
1,435	Bucher Industries AG- Reg	539,387	0.38
3,312	Roche Holding AG	858,027	0.61
		<b>1,397,414</b>	<b>0.99</b>
<b>Taiwan</b>			
3,287	Taiwan Semiconductor Manufacturing Company Limited - ADR	533,066	0.38
		<b>533,066</b>	<b>0.38</b>
<b>United Kingdom</b>			
72,752	Allfunds Group plc	381,220	0.27
186,458	Centrica plc	296,675	0.21
13,579	Shell plc	456,187	0.32
12,436	Unilever plc	637,718	0.45
		<b>1,771,800</b>	<b>1.25</b>
<b>United States</b>			
8,220	Abbott Laboratories	796,958	0.57
2,673	Adobe Inc.	1,385,546	0.98
5,632	Advanced Micro Devices Inc.	852,407	0.61
13,129	Alphabet Inc. - A	2,231,348	1.58
4,382	Amazon.com Inc.	790,130	0.56
2,220	American Tower Corp.	402,635	0.29
1,677	Amgen Inc.	488,900	0.35
1,443	Ansys Inc.	432,866	0.31
3,214	Apple Inc.	631,614	0.45

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>United States (continued)</b>			
29,216	AT&T Inc.	520,940	0.37
15,514	Bank of America Corp.	575,686	0.41
5,645	Boeing Company	958,663	0.68
13,863	Bristol-Myers Squibb Company	537,187	0.38
40,381	Carnival Corp.	705,325	0.50
18,874	Cisco Systems Inc.	836,672	0.59
7,613	Citigroup Inc.	450,778	0.32
11,704	Coca Cola Company	695,087	0.50
3,813	Dell Technologies Inc.	490,647	0.35
591	Eli Lilly & Company	499,258	0.35
6,066	Exxon Mobil Corp.	651,567	0.47
6,802	General Mills Inc.	401,488	0.29
8,240	Gilead Sciences Inc.	527,498	0.37
21,096	Intel Corp.	609,604	0.43
3,802	International Business Machines Corp.	613,535	0.44
1,329	Intuit Inc.	814,959	0.58
7,675	Johnson & Johnson	1,046,679	0.74
1,266	Mastercard Inc. - A	521,118	0.37
3,348	Meta Platforms Inc.	1,575,113	1.13
2,958	Micron Technology Inc.	363,019	0.26
3,539	Microsoft Corp.	1,475,863	1.05
750	Moody's Corp.	294,563	0.21
1,037	NetFlix Inc.	652,998	0.46
14,526	Nike Inc.	1,021,530	0.73
5,222	NVIDIA Corp.	601,937	0.43
4,986	Oracle Corp.	656,891	0.47
19,827	Paypal Holdings Inc.	1,073,535	0.76
24,074	Pfizer Inc.	628,496	0.45
4,917	Procter & Gamble Company	756,624	0.54
2,002	Qualcomm Inc.	372,063	0.26
663	S&P Global Inc.	275,902	0.20
2,266	Salesforce Inc.	543,586	0.39
3,821	Take-Two Interactive Software Inc.	554,353	0.39
2,216	United Parcel Service Inc.	282,957	0.20
1,428	UnitedHealth Group Inc.	678,538	0.48
18,910	Verizon Communications Inc.	727,640	0.51
2,072	Visa Inc. - A	507,430	0.36
14,325	Walt Disney Company	1,327,109	0.94
10,839	Wells Fargo & Company	600,633	0.43
		<b>34,439,875</b>	<b>24.49</b>
<b>Total Equities</b>		<b>60,616,785</b>	<b>43.04</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>123,077,646</b>	<b>87.38</b>

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>			
<b>Bonds</b>			
<b>United States</b>			
400,000	Bank of America Corp. FRN 2/Apr/2026	375,296	0.27
		<b>375,296</b>	<b>0.27</b>
<b>Total Bonds</b>		<b>375,296</b>	<b>0.27</b>
<b>Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>		<b>375,296</b>	<b>0.27</b>
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Germany</b>			
3,769	Amundi MSCI AC Asia Pacific Ex Japan UCITS ETF	251,732	0.18
		<b>251,732</b>	<b>0.18</b>
<b>Ireland</b>			
25,706	iShares J.P. Morgan USD EM Bond UCITS ETF	2,076,627	1.48
36,823	iShares JP Morgan EM Local Government Bond UCITS ETF	1,488,209	1.06
101,284	iShares MSCI China A UCITS ETF	381,739	0.27
27,219	iShares MSCI EM UCITS ETF USD Acc	992,506	0.70
		<b>4,939,081</b>	<b>3.51</b>
<b>Luxembourg</b>			
7,441	Amundi MSCI AC Asia Pacific Ex Japan UCITS ETF	496,583	0.35
		<b>496,583</b>	<b>0.35</b>
<b>Total Funds</b>		<b>5,687,396</b>	<b>4.04</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>5,687,396</b>	<b>4.04</b>
<b>Total Investments in Securities</b>		<b>129,140,338</b>	<b>91.69</b>
<b>Other Net Assets</b>		<b>11,708,504</b>	<b>8.31</b>
<b>Total Net Assets</b>		<b>140,848,842</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			
<b>Supranational</b>			
2,500,000	European Union 0.000% 6/Sep/2024	2,484,846	2.93
		<b>2,484,846</b>	<b>2.93</b>
<b>United States</b>			
8,500,000	United States Treasury Note/Bond 4.375% 15/May/2034	7,933,851	9.35
		<b>7,933,851</b>	<b>9.35</b>
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>		<b>10,418,697</b>	<b>12.28</b>
<b>Collateralized debt obligations, loans and assimilated instruments</b>			
<b>Luxembourg</b>			
375,000	Ben Oldman European Asset Backed Lending SA 10.000% 29/Oct/2025 <sup>§</sup>	373,908	0.44
		<b>373,908</b>	<b>0.44</b>
<b>Total Collateralized debt obligations, loans and assimilated instruments</b>		<b>373,908</b>	<b>0.44</b>
<b>Bonds</b>			
<b>Canada</b>			
1,200,000	Enbridge Inc. FRN 15/Jan/2084	1,207,614	1.42
2,000,000	International Petroleum Corp. 7.250% 1/Feb/2027	1,831,487	2.17
2,300,000	TransCanada PipeLines Limited FRN 15/May/2067	1,965,220	2.32
		<b>5,004,321</b>	<b>5.91</b>
<b>Denmark</b>			
1,300,000	GN Store Nord AS 0.875% 25/Nov/2024	1,271,260	1.50
		<b>1,271,260</b>	<b>1.50</b>
<b>Germany</b>			
1,600,000	Bayer AG FRN 25/Sep/2083	1,653,212	1.95
		<b>1,653,212</b>	<b>1.95</b>
<b>Ireland</b>			
1,000,000	Aragvi Finance International DAC 8.450% 29/Apr/2026	791,824	0.93
		<b>791,824</b>	<b>0.93</b>
<b>Italy</b>			
900,000	Intesa Sanpaolo SpA Perp FRN	996,012	1.17
		<b>996,012</b>	<b>1.17</b>
<b>Netherlands</b>			
1,500,000	Aercap Holdings NV FRN 10/Oct/2079	1,394,719	1.64
1,200,000	Cooperatieve Rabobank UA Perp FRN	1,142,078	1.35
1,600,000	Volkswagen International Finance NV Perp FRN	1,733,430	2.04
		<b>4,270,227</b>	<b>5.03</b>
<b>Nigeria</b>			
1,400,000	Seplat Energy plc 7.750% 1/Apr/2026	1,285,538	1.51
		<b>1,285,538</b>	<b>1.51</b>
<b>Norway</b>			
1,100,000	Bluenord ASA 9.500% 2/Jul/2029	1,035,339	1.22
1,400,000	DNO ASA 9.250% 4/Jun/2029	1,313,024	1.55
12,900,000	Pelagia Holding AS FRN 12/Mar/2029 <sup>§</sup>	1,133,271	1.34
		<b>3,481,634</b>	<b>4.11</b>

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.



## SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Spain</b>			
1,450,000	Banco Bilbao Vizcaya Argentaria SA Perp FRN <sup>§</sup>	1,391,903	1.64
2,400,000	Bankinter SA Perp FRN	2,405,869	2.83
1,054,273	International Airport Finance SA 12.000% 15/Mar/2033	1,047,548	1.23
1,700,000	Union Fenosa Preferentes SA Perp FRN	1,351,364	1.59
1,450,000	Via Celere Desarrollos Inmobiliarios SA 5.250% 1/Apr/2026	1,438,222	1.69
		<b>7,634,906</b>	<b>8.98</b>
<b>United Kingdom</b>			
1,600,000	British American Tobacco plc Perp FRN	1,475,149	1.74
1,400,000	EnQuest plc 11.625% 1/Nov/2027	1,327,785	1.56
1,400,000	Genel Energy Finance 4 plc 9.250% 14/Oct/2025	1,300,462	1.53
1,300,000	Sisecam UK plc 8.625% 2/May/2032	1,236,911	1.46
		<b>5,340,307</b>	<b>6.29</b>
<b>United States</b>			
1,500,000	Air Lease Corp. Perp FRN	1,333,097	1.57
1,500,000	Amazon.com Inc. 3.000% 13/Apr/2025	1,374,822	1.62
1,300,000	American Coastal Insurance Corp. 7.250% 15/Dec/2027	1,137,310	1.34
1,000,000	CoreCivic Inc. 8.250% 15/Apr/2029	964,945	1.14
2,500,000	Discover Financial Services Perp FRN	2,012,024	2.38
1,200,000	Energy Transfer LP Perp FRN	1,111,267	1.31
2,300,000	General Motors Financial Company Inc. Perp FRN	2,050,588	2.42
2,000,000	Genworth Holdings Inc. FRN 15/Nov/2036	1,496,916	1.76
1,700,000	Plains All America Pipe Perp FRN	1,588,174	1.87
1,700,000	Stillwater Mining Company 4.500% 16/Nov/2029	1,292,190	1.52
		<b>14,361,333</b>	<b>16.93</b>
<b>Total Bonds</b>		<b>46,090,574</b>	<b>54.31</b>
<b>Bonds - convertibles</b>			
<b>Japan</b>			
230,000,000	Kansai Paint Company Limited 0.000% 7/Mar/2031	1,437,779	1.69
		<b>1,437,779</b>	<b>1.69</b>
<b>Total Bonds - convertibles</b>		<b>1,437,779</b>	<b>1.69</b>
<b>Equities</b>			
<b>United States</b>			
57,700	Fannie Mae Perp <sup>§</sup>	403,778	0.48
23,000	SLM Corp.	1,626,256	1.91
		<b>2,030,034</b>	<b>2.39</b>
<b>Total Equities</b>		<b>2,030,034</b>	<b>2.39</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>60,350,992</b>	<b>71.11</b>

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

### Schedule of Investments and other net assets as at June 30, 2024

(expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>			
<b>Bonds</b>			
<b>Canada</b>			
1,400,000	Eldorado Gold Corp. 6.250% 1/Sep/2029	1,256,218	1.48
		<b>1,256,218</b>	<b>1.48</b>
<b>Marshall Islands</b>			
1,500,000	Seaspan Corp. 5.500% 1/Aug/2029	1,246,326	1.47
		<b>1,246,326</b>	<b>1.47</b>
<b>United States</b>			
1,500,000	Alliance Resource Operating Partners LP / Alliance Resource Finance Corp. 8.625% 15/Jun/2029	1,439,818	1.70
1,300,000	EnLink Midstream Partners Perp FRN	1,213,273	1.43
2,600,000	Enterprise Products Operating LLC FRN 1/Jun/2067	2,419,874	2.85
1,500,000	GEO Group Inc. 8.625% 15/Apr/2029	1,434,549	1.69
1,400,000	Pbf Holding Company LLC 7.875% 15/Sep/2030	1,338,899	1.58
1,500,000	Preferred Bank FRN 15/Jun/2031	1,211,751	1.43
3,200,000	Textron Financial Corp. FRN 15/Feb/2067	2,668,533	3.14
1,300,000	Vector Group Limited 5.750% 1/Feb/2029	1,138,105	1.34
		<b>12,864,802</b>	<b>15.16</b>
<b>Total Bonds</b>		<b>15,367,346</b>	<b>18.11</b>
<b>Bonds - convertibles</b>			
<b>United States</b>			
2,000,000	Winnebago Industries Inc. 3.250% 15/Jan/2030	1,731,313	2.04
		<b>1,731,313</b>	<b>2.04</b>
<b>Total Bonds - convertibles</b>		<b>1,731,313</b>	<b>2.04</b>
<b>Equities</b>			
<b>United States</b>			
11,600	Fannie Mae Perp <sup>§</sup>	80,202	0.09
50,000	Freddie Mac Perp <sup>§</sup>	309,774	0.37
		<b>389,976</b>	<b>0.46</b>
<b>Total Equities</b>		<b>389,976</b>	<b>0.46</b>
<b>Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>		<b>17,488,635</b>	<b>20.61</b>
<b>Other transferable securities and money market instruments</b>			
<b>Bonds</b>			
<b>Norway</b>			
1,400,000	OKEA ASA 9.125% 15/May/2028	1,316,326	1.55
1,200,000	Pandion Energy AS 9.750% 3/Jun/2026 <sup>§</sup>	1,131,980	1.33
		<b>2,448,306</b>	<b>2.88</b>
<b>Portugal</b>			
600,000	Banco Espirito Santo SA 0.000% 21/Jan/2099 <sup>§</sup>	99,938	0.12
		<b>99,938</b>	<b>0.12</b>

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Other transferable securities and money market instruments (continued)</b>			
<b>Bonds (continued)</b>			
<b>United Arab Emirates</b>			
255	Brooge Petroleum and Gas Investment Company FZE 8.500% 24/Sep/2025	207	0.00
		<b>207</b>	<b>0.00</b>
<b>United Kingdom</b>			
75,000	Waldorf Energy Finance plc 12.000% 2/Mar/2026 <sup>§</sup>	49,592	0.06
70,470	Waldorf Production UK Limited 9.750% 1/Oct/2024 <sup>§</sup>	64,845	0.08
		<b>114,437</b>	<b>0.14</b>
<b>United States</b>			
1,866,000	Land O' Lakes Inc. Perp 7.000%	1,360,217	1.60
900,000	Turning Point Brands Inc. 5.625% 15/Feb/2026	832,424	0.98
<b>Total Bonds</b>		<b>4,855,529</b>	<b>5.72</b>
<b>Equities</b>			
<b>Norway</b>			
96,633	NT Services AS <sup>§</sup>	0	0.00
		<b>0</b>	<b>0.00</b>
<b>Total Equities</b>		<b>0</b>	<b>0.00</b>
<b>Total Other transferable securities and money market instruments</b>		<b>4,855,529</b>	<b>5.72</b>
<b>Total Investments in Securities</b>		<b>82,695,156</b>	<b>97.44</b>
<b>Other Net Assets</b>		<b>2,172,263</b>	<b>2.56</b>
<b>Total Net Assets</b>		<b>84,867,419</b>	<b>100.00</b>

<sup>§</sup> illiquid security

## SIGMA INVESTMENT HOUSE FCP – Equity Europe

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Equities</b>			
<b>Belgium</b>			
72,470	Proximus SADP	539,902	3.14
		<b>539,902</b>	<b>3.14</b>
<b>Denmark</b>			
2,594	DSV A/S	371,144	2.16
664	Genmab A/S	155,372	0.90
9,866	Orsted A/S	490,292	2.85
14,535	Vestas Wind Systems AS	314,285	1.83
		<b>1,331,093</b>	<b>7.74</b>
<b>Finland</b>			
242,289	Nokia Oyj	862,185	5.01
		<b>862,185</b>	<b>5.01</b>
<b>France</b>			
32,126	Alstom SA	504,378	2.93
22,121	Getlink SE	341,769	1.99
68,790	Orange SA	643,462	3.74
5,805	Societe LDC SADIR	798,187	4.64
1,849	Sopra Steria Group SACA	334,854	1.95
3,492	Teleperformance SE	343,403	2.00
1,664	Thales SA	248,768	1.45
		<b>3,214,821</b>	<b>18.70</b>
<b>Germany</b>			
13,857	Deutsche Post AG- Reg	523,656	3.04
76,876	HelloFresh SE	347,480	2.02
48,648	K+S AG	611,749	3.56
4,468	KWS Saat SE & Company KGaA	266,293	1.55
10,241	Lanxess AG	235,338	1.37
3,242	Mtu Aero Engines Holding AG	774,190	4.49
15,163	TeamViewer SE	158,832	0.92
23,989	Zalando SE	525,119	3.05
		<b>3,442,657</b>	<b>20.00</b>
<b>Luxembourg</b>			
19,873	Millicom International Cellular SA	451,737	2.63
55,760	SES SA	265,195	1.54
		<b>716,932</b>	<b>4.17</b>
<b>Netherlands</b>			
95,426	CureVac NV	295,630	1.72
		<b>295,630</b>	<b>1.72</b>
<b>Norway</b>			
18,793	Yara International ASA	506,573	2.94
		<b>506,573</b>	<b>2.94</b>
<b>Spain</b>			
53,633	Atrys Health SA	189,861	1.10
42,147	EDP Renovaveis SA	550,019	3.20
114,874	Prosegur Cash SA	59,964	0.35
		<b>799,844</b>	<b>4.65</b>

## SIGMA INVESTMENT HOUSE FCP – Equity Europe

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Equities (continued)</b>			
<b>Sweden</b>			
152,342	Telefonaktiebolaget LM Ericsson	883,178	5.13
318,986	Telia Company AB	799,007	4.63
		<b>1,682,185</b>	<b>9.76</b>
<b>Switzerland</b>			
2,542	Kuehne + Nagel International AG- Reg	682,038	3.95
		<b>682,038</b>	<b>3.95</b>
<b>United Kingdom</b>			
464,161	BT Group plc	768,367	4.47
162,206	Deliveroo plc	250,435	1.46
853,943	Vodafone Group plc	702,625	4.08
		<b>1,721,427</b>	<b>10.01</b>
<b>United States</b>			
31,474	ZoomInfo Technologies Inc.	375,016	2.18
		<b>375,016</b>	<b>2.18</b>
<b>Total Equities</b>		<b>16,170,303</b>	<b>93.97</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>16,170,303</b>	<b>93.97</b>
<b>Total Investments in Securities</b>		<b>16,170,303</b>	<b>93.97</b>
<b>Other Net Assets</b>		<b>1,037,297</b>	<b>6.03</b>
<b>Total Net Assets</b>		<b>17,207,600</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Equity Spain

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Equities</b>			
<b>Portugal</b>			
99,264	CTT-Correios de Portugal	415,916	3.32
142,827	Nos Sgps SA	472,043	3.77
		<b>887,959</b>	<b>7.09</b>
<b>Spain</b>			
3,755	Acciona SA	414,177	3.31
33,331	Almirall SA	313,311	2.50
23,365	Arteche Lantegi Elkartea SA	128,508	1.03
88,186	Atrys Health SA	312,178	2.49
22,669	Cellnex Telecom SA	688,458	5.50
16,073	Compania de Distribucion Integral Logista Holdings SA	424,649	3.39
21,351	Corporacion Acciona Energias Renovables SA	410,579	3.29
833,778	Deoleo SA	189,268	1.51
16,646	Ebro Foods SA	258,678	2.07
27,597	Enagas SA	383,322	3.06
150,504	Ence Energia y Celulosa SA	515,025	4.11
27,412	Endesa SA	480,669	3.84
23,306	Fomento de Construcciones y Contratas SA	323,953	2.59
4,100	Grenergy Renovables	138,170	1.10
13,738	Grupo Catalana Occidente SA	519,297	4.15
57,121	Iberdrola SA	692,022	5.52
18,713	Iberpapel Gestion SA	360,225	2.88
369,560	Linea Directa Aseguradora SA	427,211	3.41
62,371	Metrovacesa SA	503,958	4.03
10,666	Naturgy Energy Group SA	215,027	1.72
7,203	Pharma Mar SA	229,199	1.83
838,500	Prosegur Cash SA	437,697	3.50
30,803	Redeia Corp. SA	502,705	4.01
46,990	Solaria Energia y Medio Ambiente SA	543,674	4.34
190,162	Telefonica SA	753,042	6.01
94,488	Tubacex SA	306,141	2.45
		<b>10,471,143</b>	<b>83.64</b>
<b>Total Equities</b>		<b>11,359,102</b>	<b>90.73</b>
<b>Rights</b>			
<b>Spain</b>			
18,713	Iberpapel Gestion SARight	7,186	0.06
		<b>7,186</b>	<b>0.06</b>
<b>Total Rights</b>		<b>7,186</b>	<b>0.06</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>11,366,288</b>	<b>90.79</b>
<b>Total Investments in Securities</b>		<b>11,366,288</b>	<b>90.79</b>
<b>Other Net Assets</b>		<b>1,153,550</b>	<b>9.21</b>
<b>Total Net Assets</b>		<b>12,519,838</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Global Equity

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Equities</b>			
<b>Denmark</b>			
216	AP Moller - Maersk A/S	350,612	0.84
3,688	Novo Nordisk A/S	497,307	1.18
592	Svitzer Group A/S	20,604	0.05
		<b>868,523</b>	<b>2.07</b>
<b>France</b>			
11,558	AXA SA	353,328	0.84
22,677	Beneteau SACA	221,555	0.53
6,089	Dassault Systemes SE	214,942	0.51
2,813	Gecina SA	241,777	0.58
928	Kering SA	314,128	0.75
958	LVMH Moet Hennessy Louis Vuitton SE	683,629	1.63
9,357	Rubis SCA	245,715	0.59
2,988	Safran SA	589,831	1.41
2,666	Sanofi SA	239,780	0.57
1,260	Schneider Electric SE	282,618	0.67
3,854	Teleperformance SE	379,002	0.90
1,766	Trigano SA	193,200	0.46
		<b>3,959,505</b>	<b>9.44</b>
<b>Germany</b>			
980	Adidas AG	218,540	0.52
4,417	Covestro AG	242,051	0.57
9,674	Infineon Technologies AG	331,867	0.79
6,204	Kion Group AG	242,514	0.58
3,358	Porsche AG	233,448	0.56
		<b>1,268,420</b>	<b>3.02</b>
<b>Ireland</b>			
799	Accenture plc	226,195	0.54
459	Linde plc	187,930	0.45
3,624	Medtronic plc	266,149	0.64
		<b>680,274</b>	<b>1.63</b>
<b>Italy</b>			
14,692	Italian Sea Group SpA	134,873	0.32
		<b>134,873</b>	<b>0.32</b>
<b>Netherlands</b>			
262	Adyen NV	291,658	0.70
2,214	Airbus SE	283,968	0.68
872	ASML Holding NV	840,782	2.00
10,179	Koninklijke Ahold Delhaize NV	280,839	0.67
8,896	Stellantis NV	164,363	0.39
8,893	STMicroelectronics NV	327,840	0.78
		<b>2,189,450</b>	<b>5.22</b>
<b>Spain</b>			
21,846	Acerinox SA	211,688	0.50
38,349	Banco Santander SA	166,070	0.40
4,505	Inditex SA	208,852	0.50
		<b>586,610</b>	<b>1.40</b>

## SIGMA INVESTMENT HOUSE FCP – Global Equity

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Equities (continued)</b>			
<b>Sweden</b>			
15,234	Assa Abloy AB	402,123	0.96
		<b>402,123</b>	<b>0.96</b>
<b>Switzerland</b>			
1,242	Kardex Holding AG	294,033	0.70
4,015	Nestle SA- Reg	382,376	0.91
1,792	Roche Holding AG	464,246	1.11
890	Sika AG	237,685	0.57
892	Sonova Holding AG- Reg	257,113	0.61
1,673	Straumann Holding AG	193,344	0.46
		<b>1,828,797</b>	<b>4.36</b>
<b>United Kingdom</b>			
41,243	Allfunds Group plc	216,113	0.52
14,479	GSK plc	261,202	0.62
8,817	Unilever plc	452,136	1.08
		<b>929,451</b>	<b>2.22</b>
<b>United States</b>			
2,513	Abbott Laboratories	243,644	0.58
2,181	Adobe Inc.	1,130,517	2.69
3,176	Advanced Micro Devices Inc.	480,689	1.15
1,833	Albemarle Corp.	163,367	0.39
6,492	Alphabet Inc. - A	1,103,352	2.63
2,996	Amazon.com Inc.	540,216	1.29
3,528	American Electric Power Company Inc.	288,824	0.69
796	American Express Company	171,975	0.41
1,785	American Tower Corp.	323,740	0.77
3,655	Apple Inc.	718,279	1.71
12,207	Bank of America Corp.	452,972	1.08
1,491	Biogen Idec Inc.	322,504	0.77
132	Booking Holdings Inc.	487,910	1.16
7,306	Bristol-Myers Squibb Company	283,105	0.68
4,688	Cisco Systems Inc.	207,816	0.50
6,500	Coca Cola Company	386,028	0.92
2,502	Conocophillips Company	267,020	0.64
945	Deere & Company	329,443	0.79
2,575	Electronic Arts Inc.	334,756	0.80
3,187	Enphase Energy Inc.	296,502	0.71
2,608	Exxon Mobil Corp.	280,133	0.66
7,468	Fortinet Inc.	419,964	1.00
4,017	General Mills Inc.	237,103	0.57
4,588	Gilead Sciences Inc.	293,709	0.70
1,043	HCA Healthcare Inc	312,662	0.75
3,097	International Business Machines Corp.	499,768	1.19
2,868	Johnson & Johnson	391,124	0.93
4,140	JPMorgan Chase & Company	781,298	1.86
5,063	Kellanova	272,483	0.65
957	Mastercard Inc. - A	393,926	0.94
818	McDonald's Corp.	194,503	0.46
4,269	Merck & Company Inc.	493,121	1.18



## SIGMA INVESTMENT HOUSE FCP – Global Equity

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Equities (continued)</b>			
<b>United States (continued)</b>			
2,558	Meta Platforms Inc.	1,203,448	2.87
2,265	Microsoft Corp.	944,569	2.25
1,329	Moody's Corp.	521,965	1.24
8,523	Newmont Corp.	332,968	0.79
5,411	NextEra Energy Inc.	357,502	0.85
6,363	Nike Inc.	447,473	1.07
9,087	NVIDIA Corp.	1,047,453	2.50
4,849	Oracle Corp.	638,842	1.52
9,055	Paypal Holdings Inc.	490,284	1.17
12,081	Pfizer Inc.	315,397	0.75
2,425	Procter & Gamble Company	373,157	0.89
2,914	Qualcomm Inc.	541,554	1.29
1,303	Rockwell Automation Inc.	334,677	0.80
2,794	RTX Corp.	261,712	0.62
957	S&P Global Inc.	398,248	0.95
1,412	Salesforce Inc.	338,722	0.81
2,063	Take-Two Interactive Software Inc.	299,301	0.71
1,742	Target Corp.	240,621	0.57
495	Texas Pacific Land Corp.	339,131	0.81
598	Thermo Fisher Scientific Inc.	308,555	0.74
1,657	Visa Inc. - A	405,796	0.97
4,378	Walt Disney Company	405,591	0.97
		<b>23,649,419</b>	<b>56.39</b>
<b>Total Equities</b>		<b>36,497,445</b>	<b>87.03</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>36,497,445</b>	<b>87.03</b>
<b>Total Investments in Securities</b>		<b>36,497,445</b>	<b>87.03</b>
<b>Other Net Assets</b>		<b>5,439,920</b>	<b>12.97</b>
<b>Total Net Assets</b>		<b>41,937,365</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in USD)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Supranationals, Governments and Local Public Authorities, Debt Instruments</b>			
<b>Bahrain</b>			
200,000	Bahrain (Govt of) 7.750% 18/Apr/2035	207,400	0.57
		<b>207,400</b>	<b>0.57</b>
<b>Brazil</b>			
200,000	Brazil (Govt of) 6.125% 22/Jan/2032	195,159	0.53
		<b>195,159</b>	<b>0.53</b>
<b>Hungary</b>			
200,000	Hungary (Govt of) 6.125% 22/May/2028	203,770	0.56
200,000	MFB Magyar Fejlesztési Bank Zrt 6.500% 29/Jun/2028	203,864	0.55
		<b>407,634</b>	<b>1.11</b>
<b>Italy</b>			
200,000	Cassa Depositi e Prestiti SpA 5.750% 5/May/2026	199,404	0.55
		<b>199,404</b>	<b>0.55</b>
<b>Morocco</b>			
200,000	Morocco (Govt of) 5.950% 8/Mar/2028	200,916	0.55
		<b>200,916</b>	<b>0.55</b>
<b>Oman</b>			
200,000	Oman (Govt of) 7.375% 28/Oct/2032	221,618	0.61
		<b>221,618</b>	<b>0.61</b>
<b>Panama</b>			
200,000	Panama (Govt of) 7.500% 1/Mar/2031	209,420	0.57
		<b>209,420</b>	<b>0.57</b>
<b>Poland</b>			
200,000	Poland (Govt of) 5.750% 16/Nov/2032	207,405	0.57
		<b>207,405</b>	<b>0.57</b>
<b>Romania</b>			
300,000	Romania (Govt of) 7.125% 17/Jan/2033	316,820	0.87
		<b>316,820</b>	<b>0.87</b>
<b>Saudi Arabia</b>			
400,000	Saudi (Govt) 5.750% 16/Jan/2054	386,427	1.06
		<b>386,427</b>	<b>1.06</b>
<b>Serbia</b>			
200,000	Serbia International Bond 6.250% 26/May/2028	202,898	0.55
		<b>202,898</b>	<b>0.55</b>
<b>United Arab Emirates</b>			
200,000	Finance Department Government of Sharjah 6.500% 23/Nov/2032	207,688	0.57
		<b>207,688</b>	<b>0.57</b>
<b>Uzbekistan</b>			
200,000	National Bank of Uzbekistan 4.850% 21/Oct/2025	193,186	0.53
1,000,000	Uzbekistan (Govt of) 6.900% 28/Feb/2032	974,670	2.65
		<b>1,167,856</b>	<b>3.18</b>
<b>Total Supranationals, Governments and Local Public Authorities, Debt Instruments</b>		<b>4,130,645</b>	<b>11.29</b>

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in USD) (continued)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds</b>			
<b>Australia</b>			
200,000	Mineral Resources Limited 8.125% 1/May/2027	202,415	0.55
		<b>202,415</b>	<b>0.55</b>
<b>Belgium</b>			
200,000	KBC Group NV FRN 19/Jan/2029	201,422	0.55
		<b>201,422</b>	<b>0.55</b>
<b>Brazil</b>			
200,000	Banco do Brasil SA 6.000% 18/Mar/2031	197,146	0.54
		<b>197,146</b>	<b>0.54</b>
<b>Canada</b>			
200,000	Bank of Nova Scotia FRN 4/May/2037	180,211	0.49
200,000	Bank of Nova Scotia FRN 27/Oct/2082	209,946	0.57
200,000	Royal Bank of Canada 6.000% 1/Nov/2027	204,982	0.56
200,000	Toronto-Dominion Bank FRN 15/Sep/2031	190,541	0.52
		<b>785,680</b>	<b>2.14</b>
<b>Cayman Islands</b>			
500,000	Doha Finance Limited 5.250% 12/Mar/2029	494,760	1.35
200,000	Vale Overseas Limited 6.125% 12/Jun/2033	201,725	0.55
		<b>696,485</b>	<b>1.90</b>
<b>Colombia</b>			
200,000	Bancolombia SA FRN 24/Dec/2034	204,250	0.56
		<b>204,250</b>	<b>0.56</b>
<b>Denmark</b>			
400,000	Danske Bank AS 1.621% 11/Sep/2026	380,462	1.04
200,000	Danske Bank AS Perp FRN	200,400	0.55
		<b>580,862</b>	<b>1.59</b>
<b>France</b>			
200,000	BNP Paribas SA Perp FRN	212,753	0.58
250,000	BPCE SA FRN 18/Jan/2035	250,492	0.68
250,000	BPCE SA FRN 19/Oct/2034	267,476	0.73
250,000	Credit Agricole SA FRN 3/Oct/2029	257,313	0.70
400,000	Credit Agricole SA Perp FRN	406,500	1.11
500,000	Engie SA 5.875% 10/Apr/2054	483,734	1.32
300,000	Societe Generale SA FRN 22/Jan/2032	377,455	1.03
200,000	Societe Generale SA Perp FRN	199,682	0.55
		<b>2,455,405</b>	<b>6.70</b>
<b>Germany</b>			
100,000	Deutsche Bank AG FRN 12/Dec/2030	128,189	0.35
250,000	Deutsche Bank AG FRN 18/Jan/2029	258,021	0.71
200,000	Deutsche Bank AG FRN 10/Feb/2034	203,941	0.56
		<b>590,151</b>	<b>1.62</b>
<b>Hong Kong</b>			
250,000	Bank of East Asia Limited FRN 27/Jun/2034	248,460	0.68
		<b>248,460</b>	<b>0.68</b>

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in USD) (continued)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Hungary</b>			
200,000	MVM Energetika Zrt 6.500% 13/Mar/2031	200,154	0.55
600,000	OTP Bank Nyrt FRN 25/May/2027	615,830	1.69
		<b>815,984</b>	<b>2.24</b>
<b>Ireland</b>			
300,000	Bank of Ireland Group plc FRN 20/Mar/2030	298,508	0.82
		<b>298,508</b>	<b>0.82</b>
<b>Japan</b>			
200,000	Mizuho Financial Group Inc. FRN 6/Jul/2029	202,778	0.55
200,000	Nomura Holdings Inc. 6.070% 12/Jul/2028	204,782	0.56
		<b>407,560</b>	<b>1.11</b>
<b>Jersey - Channel Islands</b>			
200,000	Heathrow Funding Limited 2.625% 16/Mar/2028	227,131	0.62
		<b>227,131</b>	<b>0.62</b>
<b>Luxembourg</b>			
500,000	ArcelorMittal SA 6.800% 29/Nov/2032	528,098	1.45
		<b>528,098</b>	<b>1.45</b>
<b>Mexico</b>			
200,000	BBVA Bancomer SA FRN 8/Jan/2039	203,059	0.56
200,000	Mexico (Govt of) 6.000% 7/May/2036	195,500	0.53
		<b>398,559</b>	<b>1.09</b>
<b>Netherlands</b>			
200,000	ABN AMRO Bank NV FRN 13/Mar/2037	163,777	0.45
250,000	Cooperatieve Rabobank UA FRN 28/Feb/2029	251,275	0.69
300,000	ING Groep NV FRN 20/May/2033	381,553	1.04
200,000	ING Groep NV Perp FRN	192,768	0.53
250,000	Prosus NV 3.257% 19/Jan/2027	233,700	0.64
		<b>1,223,073</b>	<b>3.35</b>
<b>Norway</b>			
200,000	DNB Bank ASA Perp FRN	200,016	0.55
		<b>200,016</b>	<b>0.55</b>
<b>Republic of Korea (South)</b>			
200,000	Hyundai Capital Services Inc. 5.125% 5/Feb/2027	198,501	0.54
		<b>198,501</b>	<b>0.54</b>
<b>Saudi Arabia</b>			
200,000	ANB Sukuk Limited FRN 28/Oct/2030	192,399	0.53
		<b>192,399</b>	<b>0.53</b>
<b>Singapore</b>			
200,000	IBM International Capital Pte Limited 5.300% 5/Feb/2054	187,530	0.51
		<b>187,530</b>	<b>0.51</b>
<b>Spain</b>			
400,000	Banco Bilbao Vizcaya Argentaria SA FRN 13/Mar/2035	399,086	1.09
400,000	Banco Bilbao Vizcaya Argentaria SA FRN 15/Nov/2034	436,689	1.19
400,000	Banco Bilbao Vizcaya Argentaria SA Perp FRN	398,072	1.09
200,000	Banco Santander SA 6.921% 8/Aug/2033	209,269	0.57
200,000	CaixaBank SA FRN 25/Oct/2033	258,194	0.71
		<b>1,701,310</b>	<b>4.65</b>

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024

(expressed in USD) (continued)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>Switzerland</b>			
500,000	UBS Group AG FRN 22/Dec/2027	508,084	1.39
200,000	UBS Group AG Perp FRN	191,033	0.52
		<b>699,117</b>	<b>1.91</b>
<b>Turkey</b>			
200,000	Coca-Cola Icecek AS 4.215% 19/Sep/2024	198,976	0.54
		<b>198,976</b>	<b>0.54</b>
<b>United Arab Emirates</b>			
200,000	Abu Dhabi Commercial Bank PJSC 5.500% 12/Jan/2029	202,618	0.55
200,000	Emirates NBD Bank PJSC FRN 28/Aug/2025	202,720	0.55
200,000	MDGH GMTN RSC Limited 5.500% 28/Apr/2033	205,489	0.56
		<b>610,827</b>	<b>1.66</b>
<b>United Kingdom</b>			
500,000	Anglo American Capital plc 5.750% 5/Apr/2034	498,532	1.36
200,000	Antofagasta plc 6.250% 2/May/2034	208,226	0.57
200,000	BAE Systems plc 5.500% 26/Mar/2054	195,606	0.53
500,000	Barclays plc FRN 2/Nov/2028	527,036	1.44
200,000	Barclays plc Perp FRN	252,030	0.69
200,000	HSBC Holdings plc FRN 14/Sep/2031	270,563	0.74
500,000	HSBC Holdings plc FRN 3/Nov/2028	529,494	1.45
200,000	Lloyds Banking Group PI Perp FRN	249,664	0.68
200,000	Lloyds Banking Group plc FRN 7/Nov/2028	188,386	0.52
200,000	NatWest Group plc FRN 1/Mar/2035	200,789	0.55
400,000	Natwest Group plc Perp FRN	403,378	1.10
300,000	Santander UK Group Holdings plc FRN 10/Jan/2029	308,300	0.84
200,000	Standard Chartered plc FRN 9/Jan/2029	204,361	0.56
		<b>4,036,365</b>	<b>11.03</b>
<b>United States</b>			
400,000	Amazon.com Inc. 4.950% 5/Dec/2044	387,167	1.06
300,000	Apple Inc. 2.375% 8/Feb/2041	207,995	0.57
250,000	AT&T Inc. 5.400% 15/Feb/2034	250,309	0.68
400,000	Bank of America Corp. FRN 15/Sep/2026	399,956	1.09
400,000	Berkshire Hathaway 4.400% 15/May/2042	362,892	0.99
250,000	Citigroup Inc. FRN 25/May/2034	253,531	0.69
100,000	Citigroup Inc. 8.125% 15/Jul/2039	125,234	0.34
300,000	Coca-Cola Company 2.875% 5/May/2041	220,757	0.61
357,000	Coterra Energy Inc. 5.600% 15/Mar/2034	356,487	0.98
100,000	CVS Health Corp. 6.050% 1/Jun/2054	98,160	0.27
500,000	Elevance Health Inc. 5.500% 15/Oct/2032	508,952	1.39
100,000	Fedex Corp. 5.250% 15/May/2050	93,453	0.26
250,000	Ford Motor Credit Company LLC 5.800% 5/Mar/2027	250,128	0.69
300,000	Humana Inc. 5.875% 1/Mar/2033	305,540	0.84
200,000	Jefferies Financial Group Inc. 6.200% 14/Apr/2034	202,697	0.55
200,000	JPMorgan Chase & Company FRN 1/Jun/2034	199,507	0.55
300,000	JPMorgan Chase & Company FRN 14/Sep/2033	305,650	0.84
200,000	Marsh & McLennan Companies Inc. 5.750% 1/Nov/2032	208,825	0.57
300,000	Mercadolibre Inc. 2.375% 14/Jan/2026	285,203	0.78
200,000	Micron Technology Inc. 6.750% 1/Nov/2029	212,743	0.58

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in USD) (continued)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Bonds (continued)</b>			
<b>United States (continued)</b>			
200,000	Microsoft Corp. 4.500% 1/Oct/2040	193,461	0.53
200,000	Oracle Corp. 6.250% 9/Nov/2032	211,937	0.58
500,000	PNC Financial Services Group Inc. FRN 28/Oct/2033	516,423	1.41
400,000	Santander Holdings USA Inc. FRN 9/Mar/2029	407,742	1.11
200,000	UnitedHealth Group Inc. 5.350% 15/Feb/2033	202,649	0.55
200,000	Volkswagen Group of America Finance LLC 5.650% 12/Sep/2028	202,346	0.55
		<b>6,969,744</b>	<b>19.06</b>
<b>Virgin Islands (British)</b>			
300,000	Enn Clean Energy International Investment Limited 3.375% 12/May/2026	286,547	0.78
		<b>286,547</b>	<b>0.78</b>
<b>Total Bonds</b>		<b>25,342,521</b>	<b>69.27</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>29,473,166</b>	<b>80.56</b>
<b>Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>			
<b>Bonds</b>			
<b>France</b>			
300,000	BNP Paribas SA FRN 12/Jun/2029	300,127	0.82
200,000	Societe Generale SA FRN 12/Jan/2027	201,080	0.55
		<b>501,207</b>	<b>1.37</b>
<b>Germany</b>			
200,000	Deutsche Bank AG FRN 19/Mar/2025	198,831	0.54
		<b>198,831</b>	<b>0.54</b>
<b>Ireland</b>			
400,000	AIB Group plc FRN 28/Mar/2035	397,817	1.09
		<b>397,817</b>	<b>1.09</b>
<b>Italy</b>			
250,000	ENI SpA 5.950% 15/May/2054	245,708	0.67
500,000	Intesa Sanpaolo SpA 7.200% 28/Nov/2033	534,964	1.47
500,000	Intesa Sanpaolo SpA FRN 21/Nov/2033	552,412	1.52
500,000	UniCredit SpA 2.569% 22/Sep/2026	480,048	1.31
200,000	UniCredit SpA FRN 3/Jun/2032	169,712	0.46
		<b>1,982,844</b>	<b>5.43</b>
<b>Norway</b>			
500,000	Yara International ASA 7.378% 14/Nov/2032	544,735	1.49
		<b>544,735</b>	<b>1.49</b>
<b>Spain</b>			
200,000	CaixaBank SA FRN 18/Jan/2029	203,234	0.56
		<b>203,234</b>	<b>0.56</b>
<b>Sweden</b>			
500,000	Swedbank AB 5.337% 20/Sep/2027	499,094	1.36
		<b>499,094</b>	<b>1.36</b>

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Schedule of Investments and other net assets as at June 30, 2024

(expressed in USD) (continued)

Quantity/ Par Value	Description	Market Value USD	% of Net Assets
<b>Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)</b>			
<b>Bonds (continued)</b>			
<b>United States</b>			
500,000	Enel Finance America LLC 7.100% 14/Oct/2027	525,687	1.45
		<b>525,687</b>	<b>1.45</b>
<b>Total Bonds</b>		<b>4,853,449</b>	<b>13.29</b>
<b>Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities</b>		<b>4,853,449</b>	<b>13.29</b>
<b>Total Investments in Securities</b>		<b>34,326,615</b>	<b>93.85</b>
<b>Other Net Assets</b>		<b>2,251,231</b>	<b>6.15</b>
<b>Total Net Assets</b>		<b>36,577,846</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Germany</b>			
47,287	iShares STOXX Europe 600 ETF	2,405,490	4.98
		<b>2,405,490</b>	<b>4.98</b>
<b>Ireland</b>			
50,156	Brown Advisory US Equity Growth Fund	3,264,143	6.76
29,482	iShares V plc - iShares S&P 500 EUR Hedged UCITS ETF Acc	3,408,709	7.06
		<b>6,672,852</b>	<b>13.82</b>
<b>Luxembourg</b>			
9,973	BlackRock Strategic Funds - Emerging Markets Equity Strategies Fund	1,894,778	3.93
2,778	BlackRock Strategic Funds - European Opportunities Extension Fund	1,927,071	3.99
102,053	Capital Group New Perspective Fund LUX	2,079,838	4.31
0*	DWS Euro Ultra Short Fixed Income Fund	9	0.00
1,895	Eleva Ucits Fund - Eleva European Selection Fund	4,180,754	8.66
8,966	Fidelity Active Strategy - Europe Fund	3,229,098	6.69
220,739	Fidelity Funds - America Fund	4,558,257	9.44
807	G Fund - Avenir Europe	1,946,310	4.03
24,463	JPMorgan Investment Funds - Global Select Equity Fund	3,164,083	6.55
11,634	Magallanes Value Investors UCITS - European Equity	2,442,312	5.06
0*	MFS Meridian Funds - Global Equity Fund	2	0.00
77,803	Nordea 1 SICAV - Global Stable Equity Fund - Euro Hedged	1,962,830	4.07
3,571	Ossiam Shiller Barclays Cape US Sector Value TR	3,575,999	7.41
23,709	Robeco Capital Growth - BP Global Premium Equities	4,000,244	8.29
10,865	Schroder ISF Japanese Equity	1,837,956	3.81
6,872	Schroder ISF US Small & Mid-Cap Equity	1,835,773	3.80
		<b>38,635,314</b>	<b>80.04</b>
<b>Total Funds</b>		<b>47,713,656</b>	<b>98.84</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>47,713,656</b>	<b>98.84</b>
<b>Total Investments in Securities</b>		<b>47,713,656</b>	<b>98.84</b>
<b>Other Net Assets</b>		<b>560,154</b>	<b>1.16</b>
<b>Total Net Assets</b>		<b>48,273,810</b>	<b>100.00</b>

\* Fractional amount rounded to 0.



## SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Finland</b>			
30,235	Evli Short Corporate Bond Fund	3,306,424	7.17
		<b>3,306,424</b>	<b>7.17</b>
<b>Ireland</b>			
17,193	iShares EUR Govt Bond 1-3yr UCITS ETF	2,417,164	5.24
23,404	Muzinich Global Short Duration Investment Grade Fund	2,428,884	5.27
229,356	PIMCO GIS Low Duration Global Investment Grade Credit Fund	2,422,002	5.25
29,709	PIMCO GIS US Short-Term Fund	344,004	0.75
47,276	SPDR Bloomberg Barclays 1-3 Year Euro Government Bond UCITS ETF	2,416,371	5.24
		<b>10,028,425</b>	<b>21.75</b>
<b>Luxembourg</b>			
232,033	Abrdn Liquidity Fund Lux - Euro Fund	2,383,258	5.17
255,050	abrdn SICAV II - Euro Corporate Bond Fund	2,370,337	5.14
10	DWS Euro Ultra Short Fixed Income Fund	104,315	0.23
236,109	FTIF - Franklin Euro Short Duration Bond Fund	2,420,114	5.25
0*	Gamco International SICAV - Merger Arbitrage	1	0.00
154,985	Invesco Euro Corporate Bond Fund	1,905,188	4.13
161,196	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund	1,946,229	4.22
104,781	Morgan Stanley Investment Funds - Short Maturity Euro Bond Fund	3,293,279	7.14
220	Natixis AM Funds - Ostrum SRI Credit Short Duration	2,424,675	5.26
38,148	Natixis International Funds (Lux) I - Loomis Sayles Short Term Emerging Markets Bond Fund	3,888,425	8.45
30,739	Nordea 1 SICAV - Low Duration European Covered Bond Fund	3,287,075	7.13
161,351	Oddo BHF Euro Credit Short Duration	1,945,411	4.22
20,949	Vontobel Fund - Euro Short Term Bond	2,442,808	5.30
		<b>28,411,115</b>	<b>61.64</b>
<b>Spain</b>			
14,604	Dunas Valor Prudente FI	3,896,662	8.46
		<b>3,896,662</b>	<b>8.46</b>
<b>Total Funds</b>		<b>45,642,626</b>	<b>99.02</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>45,642,626</b>	<b>99.02</b>
<b>Total Investments in Securities</b>		<b>45,642,626</b>	<b>99.02</b>
<b>Other Net Assets</b>		<b>452,495</b>	<b>0.98</b>
<b>Total Net Assets</b>		<b>46,095,121</b>	<b>100.00</b>

\* Fractional amount rounded to 0.

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Finland</b>			
64,782	Evli Short Corporate Bond Fund	7,084,398	5.09
		<b>7,084,398</b>	<b>5.09</b>
<b>Germany</b>			
70,512	iShares STOXX Europe 600 ETF	3,586,945	2.58
		<b>3,586,945</b>	<b>2.58</b>
<b>Ireland</b>			
0*	ColumbiaThreadneedle Ireland II plc - CT Real Estate Equity Market Neutral Fund	-	0.00
57,390	iShares EUR Govt Bond 1-3yr UCITS ETF	8,068,460	5.80
33,233	iShares V plc - iShares S&P 500 EUR Hedged UCITS ETF Acc	3,842,399	2.76
77,445	Muzinich Global Short Duration Investment Grade Fund	8,037,246	5.78
761,027	PIMCO GIS Low Duration Global Investment Grade Credit Fund	8,036,441	5.78
		<b>27,984,546</b>	<b>20.12</b>
<b>Luxembourg</b>			
781,938	Abrdn Liquidity Fund Lux - Euro Fund	8,031,440	5.77
862,944	Abrdn SICAV II - Euro Corporate Bond Fund	8,019,861	5.76
0*	Allianz Global Investors Fund - Allianz Credit Opportunities	11	0.00
9,581	BlackRock Strategic Funds - Emerging Markets Equity Strategies Fund	1,820,370	1.31
2,665	BlackRock Strategic Funds - European Opportunities Extension Fund	1,848,703	1.33
132,121	Capital Group New Perspective Fund LUX	2,692,623	1.93
0*	DWS Floating Rate Notes	1	0.00
1,672	Eleva Ucits Fund - Eleva European Selection Fund	3,690,562	2.65
174,510	Fidelity Funds - America Fund	3,603,631	2.59
690,249	FTIF - Franklin Euro Short Duration Bond Fund	7,075,049	5.08
0*	Gamco International SICAV - Merger Arbitrage	-	0.00
806,186	Invesco Euro Corporate Bond Fund	9,910,203	7.12
21,166	JPMorgan Investment Funds - Global Select Equity Fund	2,737,592	1.97
671,470	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund	8,107,132	5.83
12,021	Magallanes Value Investors UCITS - European Equity	2,523,616	1.81
256,787	Morgan Stanley Investment Funds - Short Maturity Euro Bond Fund	8,070,812	5.80
0*	Natixis AM Funds - Ostrum SRI Credit Short Duration	3	0.00
105,468	Natixis International Funds (Lux) I - Loomis Sayles Short Term Emerging Markets Bond Fund	10,750,349	7.73
99,978	Nordea 1 SICAV - Low Duration European Covered Bond Fund	10,691,310	7.68
3,574	Ossiam Shiller Barclays Cape US Sector Value TR <sup>§</sup>	3,579,004	2.57
21,349	Robeco Capital Growth - BP Global Premium Equities	3,601,958	2.59
11,119	Schroder ISF Japanese Equity	1,880,917	1.35
		<b>98,635,147</b>	<b>70.87</b>
<b>Total Funds</b>		<b>137,291,036</b>	<b>98.66</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>137,291,036</b>	<b>98.66</b>
<b>Total Investments in Securities</b>		<b>137,291,036</b>	<b>98.66</b>
<b>Other Net Assets</b>		<b>1,867,052</b>	<b>1.34</b>
<b>Total Net Assets</b>		<b>139,158,088</b>	<b>100.00</b>

<sup>§</sup> illiquid security

\* Fractional amount rounded to 0.

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Finland</b>			
56,333	Evli Short Corporate Bond Fund	6,160,386	3.82
		<b>6,160,386</b>	<b>3.82</b>
<b>Germany</b>			
156,159	iShares STOXX Europe 600 ETF	7,943,808	4.93
		<b>7,943,808</b>	<b>4.93</b>
<b>Ireland</b>			
43,144	iShares EUR Govt Bond 1-3yr UCITS ETF	6,065,615	3.76
74,292	iShares V plc - iShares S&P 500 EUR Hedged UCITS ETF Acc	8,589,641	5.33
59,268	Muzinich Global Short Duration Investment Grade Fund	6,150,839	3.81
581,543	PIMCO GIS Low Duration Global Investment Grade Credit Fund	6,141,090	3.81
		<b>26,947,185</b>	<b>16.71</b>
<b>Luxembourg</b>			
597,522	Abrdn Liquidity Fund Lux - Euro Fund	6,137,268	3.81
659,641	abrdn SICAV II - Euro Corporate Bond Fund	6,130,443	3.80
20,619	BlackRock Strategic Funds - Emerging Markets Equity Strategies Fund	3,917,349	2.43
6,083	BlackRock Strategic Funds - European Opportunities Extension Fund	4,220,383	2.62
309,029	Capital Group New Perspective Fund LUX	6,298,001	3.91
0*	DWS Euro Ultra Short Fixed Income Fund	9	0.00
3,762	Eleva Ucits Fund - Eleva European Selection Fund	8,301,111	5.14
393,577	Fidelity Funds - America Fund	8,127,363	5.04
598,647	FTIF - Franklin Euro Short Duration Bond Fund	6,136,130	3.81
661,248	Invesco Euro Corporate Bond Fund	8,128,523	5.04
49,858	JPMorgan Investment Funds - Global Select Equity Fund	6,448,640	4.00
508,350	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund	6,137,664	3.81
28,250	Magallanes Value Investors UCITS - European Equity	5,930,596	3.68
0*	MFS Meridian Funds - Global Equity Fund	2	0.00
193,018	Morgan Stanley Investment Funds - Short Maturity Euro Bond Fund	6,066,546	3.76
80,170	Natixis International Funds (Lux) I - Loomis Sayles Short Term Emerging Markets Bond Fund	8,171,682	5.07
75,150	Nordea 1 SICAV - Low Duration European Covered Bond Fund	8,036,284	4.98
8,301	Ossiam Shiller Barclays Cape US Sector Value TR <sup>§</sup>	8,312,622	5.15
48,148	Robeco Capital Growth - BP Global Premium Equities	8,123,591	5.04
23,374	Schroder ISF Japanese Equity	3,953,955	2.45
		<b>118,578,162</b>	<b>73.54</b>
<b>Total Funds</b>		<b>159,629,541</b>	<b>99.00</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>159,629,541</b>	<b>99.00</b>
<b>Total Investments in Securities</b>		<b>159,629,541</b>	<b>99.00</b>
<b>Other Net Assets</b>		<b>1,605,998</b>	<b>1.00</b>
<b>Total Net Assets</b>		<b>161,235,539</b>	<b>100.00</b>

<sup>§</sup> illiquid security

\* Fractional amount rounded to 0.

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Finland</b>			
6,561	Evli Short Corporate Bond Fund	717,469	1.83
		<b>717,469</b>	<b>1.83</b>
<b>Germany</b>			
42,260	iShares STOXX Europe 600 ETF	2,149,766	5.49
		<b>2,149,766</b>	<b>5.49</b>
<b>Ireland</b>			
5,197	iShares EUR Govt Bond 1-3yr UCITS ETF	730,646	1.87
24,701	iShares V plc - iShares S&P 500 EUR Hedged UCITS ETF Acc	2,855,930	7.30
7,068	Muzinich Global Short Duration Investment Grade Fund	733,554	1.87
68,249	PIMCO GIS Low Duration Global Investment Grade Credit Fund	720,708	1.84
		<b>5,040,838</b>	<b>12.88</b>
<b>Luxembourg</b>			
69,576	Abrdn Liquidity Fund Lux - Euro Fund	714,627	1.83
77,050	abrdn SICAV II - Euro Corporate Bond Fund	716,067	1.83
7,183	BlackRock Strategic Funds - Emerging Markets Equity Strategies Fund	1,364,786	3.49
2,155	BlackRock Strategic Funds - European Opportunities Extension Fund	1,495,359	3.82
109,806	Capital Group New Perspective Fund LUX	2,237,854	5.72
1,218	Eleva Ucits Fund - Eleva European Selection Fund	2,688,266	6.87
142,179	Fidelity Funds - America Fund	2,936,001	7.50
69,685	FTIF - Franklin Euro Short Duration Bond Fund	714,273	1.82
0*	G Fund - Avenir Europe	7	0.00
77,663	Invesco Euro Corporate Bond Fund	954,683	2.44
17,716	JPMorgan Investment Funds - Global Select Equity Fund	2,291,381	5.85
60,586	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund	731,502	1.87
9,981	Magallanes Value Investors UCITS - European Equity	2,095,286	5.35
22,732	Morgan Stanley Investment Funds - Short Maturity Euro Bond Fund	714,460	1.83
9,605	Natixis International Funds (Lux) I - Loomis Sayles Short Term Emerging Markets Bond Fund	979,077	2.50
8,851	Nordea 1 SICAV - Low Duration European Covered Bond Fund	946,440	2.42
2,955	Ossiam Shiller Barclays Cape US Sector Value TR <sup>§</sup>	2,959,138	7.56
16,881	Robeco Capital Growth - BP Global Premium Equities	2,848,208	7.28
7,780	Schroder ISF Japanese Equity	1,316,039	3.36
		<b>28,703,454</b>	<b>73.34</b>
<b>Total Funds</b>		<b>36,611,527</b>	<b>93.54</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>36,611,527</b>	<b>93.54</b>
<b>Total Investments in Securities</b>		<b>36,611,527</b>	<b>93.54</b>
<b>Other Net Assets</b>		<b>2,526,756</b>	<b>6.46</b>
<b>Total Net Assets</b>		<b>39,138,283</b>	<b>100.00</b>

<sup>§</sup> illiquid security

\* Fractional amount rounded to 0.

## SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>France</b>			
18,600	Amundi CAC 40 UCITS ETF	667,182	1.64
		<b>667,182</b>	<b>1.64</b>
<b>Ireland</b>			
3,019	iShares Core S&P 500 UCITS ETF	1,634,978	4.03
3,691	iShares Core S&P 500 UCITS ETF	1,997,118	4.92
		<b>3,632,096</b>	<b>8.95</b>
<b>Luxembourg</b>			
22,098	Amundi Stoxx Europe 600 Banks UCITS ETF	679,182	1.67
36,014	Morgan Stanley Investment Funds - Emerging Leaders Equity Fund	1,652,936	4.07
66,479	Morgan Stanley Investment Funds - Emerging Markets Equity Fund	2,079,815	5.13
13,202	Morgan Stanley Investment Funds - Europe Opportunity Fund	644,777	1.59
139,552	Morgan Stanley Investment Funds - Global Bond Fund	3,381,349	8.33
48,049	Morgan Stanley Investment Funds - Global Brands Fund	4,838,297	11.94
30,231	Morgan Stanley Investment Funds - Global Opportunity Fund	4,066,066	10.02
45,795	Morgan Stanley Investment Funds - Global Quality Fund	2,823,983	6.96
69,544	Morgan Stanley Investment Funds - Global Sustain Fund	2,824,585	6.96
40,584	Morgan Stanley Investment Funds - Japanese Equity	2,395,390	5.90
7,611	Morgan Stanley Investment Funds - Japanese Equity Fund	739,963	1.82
7,233	Morgan Stanley Investment Funds - US Growth Fund	818,739	2.02
69,717	Morgan Stanley Investment Funds - USA Core Equity Fund	4,893,006	12.07
155,907	Morgan Stanley Investment Funds - USA Value Equity Fund	3,840,400	9.47
		<b>35,678,488</b>	<b>87.95</b>
<b>Total Funds</b>		<b>39,977,766</b>	<b>98.54</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>39,977,766</b>	<b>98.54</b>
<b>Total Investments in Securities</b>		<b>39,977,766</b>	<b>98.54</b>
<b>Other Net Assets</b>		<b>593,282</b>	<b>1.46</b>
<b>Total Net Assets</b>		<b>40,571,048</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Best JP Morgan

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Luxembourg</b>			
38,054	JPM Funds - Global Government Bond Fund	4,014,712	7.88
37,255	JPMorgan Funds - Emerging Markets Local Currency Debt Fund	2,009,156	3.94
21,860	JPMorgan Funds - Emerging Markets Opportunities Fund	3,532,595	6.93
16,798	JPMorgan Funds - Europe Equity Plus Fund	3,018,370	5.92
82,337	JPMorgan Funds - Global Corporate Bond Fund	7,038,979	13.81
5,305	JPMorgan Funds - Japan Equity Fund	1,161,624	2.28
34,154	JPMorgan Funds - US Equity All Cap Fund	7,098,987	13.93
19,661	JPMorgan Funds - US Select Equity Plus Fund	5,094,086	9.99
7,134	JPMorgan Investment Funds - Europe Select Equity Fund	2,258,062	4.43
56,685	JPMorgan Investment Funds - Global High Yield Bond Fund	5,543,252	10.87
58,739	JPMorgan Investment Funds - Global Select Equity Fund	7,597,281	14.90
7,098	JPMorgan Investment Funds - Japan Strategic Value Fund	1,565,588	3.07
		<b>49,932,692</b>	<b>97.95</b>
<b>Total Funds</b>		<b>49,932,692</b>	<b>97.95</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>49,932,692</b>	<b>97.95</b>
<b>Total Investments in Securities</b>		<b>49,932,692</b>	<b>97.95</b>
<b>Other Net Assets</b>		<b>1,043,608</b>	<b>2.05</b>
<b>Total Net Assets</b>		<b>50,976,300</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Best Carmignac

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Luxembourg</b>			
4,206	Carmignac Portfolio - Climate Transition	530,545	1.98
5,897	Carmignac Portfolio - Emergents	1,048,560	3.91
3,351	Carmignac Portfolio - Emerging Discovery	671,639	2.51
8,670	Carmignac Portfolio - Emerging Market Debt	935,862	3.49
13,960	Carmignac Portfolio - Grandchildren	2,797,524	10.44
2,953	Carmignac Portfolio - Grande Europe	686,929	2.56
22,058	Carmignac Portfolio - Investissement	5,127,629	19.13
1,596	Carmignac Portfolio - Long-Short European Equities Portfolio	282,337	1.05
38,385	Carmignac Portfolio - Patrimoine	5,076,477	18.94
7,777	Carmignac Portfolio - Patrimoine Europe	1,069,998	3.99
19,190	Carmignac Portfolio - Unconstrained Credit	2,702,300	10.08
2,157	Carmignac Portfolio - Unconstrained Euro Fixed Income	2,549,655	9.51
20,796	Carmignac Portfolio - Unconstrained Global Bond	2,940,724	10.97
<b>Total Funds</b>		<b>26,420,179</b>	<b>98.56</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>26,420,179</b>	<b>98.56</b>
<b>Total Investments in Securities</b>		<b>26,420,179</b>	<b>98.56</b>
<b>Other Net Assets</b>		<b>386,803</b>	<b>1.44</b>
<b>Total Net Assets</b>		<b>26,806,982</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Best M&G

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Luxembourg</b>			
24,625	M&G Lux Investment Funds 1 - M&G Lux Asian Fund	385,696	1.99
222,439	M&G Lux Investment Funds 1 - M&G Lux Episode Macro Fund	3,699,087	19.08
266,772	M&G Lux Investment Funds 1 - M&G Lux Euro Corporate Bond Fund	2,692,186	13.89
23,896	M&G Lux Investment Funds 1 - M&G Lux European Strategic Value Fund	375,555	1.94
33,462	M&G Lux Investment Funds 1 - M&G Lux Global Dividend Fund	580,487	2.99
25,530	M&G Lux Investment Funds 1 - M&G Lux Global Emerging Markets Fund	386,852	2.00
124,260	M&G Lux Investment Funds 1 - M&G Lux Global Macro Bond Fund	1,333,822	6.88
38,726	M&G Lux Investment Funds 1 - M&G Lux Global Sustain Paris Aligned Fund	781,364	4.03
12,302	M&G Lux Investment Funds 1 - M&G Lux Japan Fund	191,692	0.99
349,905	M&G Lux Investment Funds 1 - M&G Lux Optimal Income Fund	3,721,310	19.19
283,796	M&G Lux Investment Funds 1 - M&G Lux Short Dated Corporate Bond Fund	3,083,331	15.91
73,005	M&G Lux Investment Funds 1 - M&G Lux Sustainable Global High Yield Bond Fund	761,679	3.93
95,778	M&G Lux Sustainable Emerging Markets Corporate Bond Fund	950,519	4.90
		<b>18,943,580</b>	<b>97.72</b>
<b>Total Funds</b>		<b>18,943,580</b>	<b>97.72</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>18,943,580</b>	<b>97.72</b>
<b>Total Investments in Securities</b>		<b>18,943,580</b>	<b>97.72</b>
<b>Other Net Assets</b>		<b>441,640</b>	<b>2.28</b>
<b>Total Net Assets</b>		<b>19,385,220</b>	<b>100.00</b>



## SIGMA INVESTMENT HOUSE FCP – Best Blackrock

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Structured Instruments - Commodities</b>			
<b>Ireland</b>			
7,790	iShares Physical Gold ETC 0.000%	329,153	2.43
		<b>329,153</b>	<b>2.43</b>
<b>Total Structured Instruments - Commodities</b>		<b>329,153</b>	<b>2.43</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>329,153</b>	<b>2.43</b>
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Ireland</b>			
2,842	Blackrock Funds I ICAV - Blackrock Global Unconstrained Equity Fund	493,711	3.64
7,261	BlackRock Sustainable Advantage US Equity Fund	1,349,424	9.96
18,697	iShares Bloomberg Enhanced RollYield Commodity Swap UCITS ETF	130,962	0.97
40,344	iShares China CNY Bond UCITS ETF	229,662	1.70
16,900	iShares China CNY Bond UCITS ETF	96,205	0.71
11,924	iShares Core FTSE 100 UCITS ETF	111,644	0.82
458	iShares EUR Inflation Linked Govt Bond UCITS ETF	102,486	0.76
65,665	iShares EUR Ultrashort Bond ESG UCITS ETF	329,468	2.43
190,638	iShares Euro Govt Bond Climate UCITS ETF	800,622	5.91
32,350	iShares Global Govt Bond UCITS ETF	132,768	0.98
47,785	iShares Global Govt Bond UCITS ETF	196,114	1.45
2,218	iShares Ill plc - iShares MSCI Pacific ex-Japan UCITS ETF	89,973	0.66
45,159	iShares MSCI EM ESG Enhanced UCITS ETF	239,885	1.77
31,651	iShares MSCI Japan ESG Enhanced UCITS ETF	200,541	1.48
109,632	iShares MSCI USA ESG Enhanced UCITS ETF	1,013,000	7.48
72,288	iShares MSCI World Communication Services Sector ESG UCITS ETF <sup>§</sup>	382,501	2.82
23,449	iShares MSCI World Industrials Sector ESG UCITS ETF	131,538	0.97
28,391	iShares MSCI World Materials Sector ESG UCITS ETF <sup>§</sup>	118,783	0.88
235,294	iShares USD Corp Bond ESG UCITS ETF	946,611	6.99
44,920	iShares USD TIPS UCITS ETF	232,057	1.71
84,116	iShares USD Treasury Bond 1-3yr UCITS ETF	408,064	3.01
81,292	iShares USD Treasury Bond 3-7yr UCITS ETF	347,889	2.57
13,091	iShares USD Treasury Bond 7-10yr UCITS ETF	52,750	0.39
		<b>8,136,658</b>	<b>60.06</b>
<b>Luxembourg</b>			
5,068	BlackRock Global Funds - Continental European Flexible Fund	263,721	1.95
12,820	BlackRock Global Funds - Emerging Markets Fund	528,971	3.91
63,441	BlackRock Global Funds - ESG Emerging Markets Bond Fund	633,780	4.68
27,571	BlackRock Global Funds - ESG Emerging Markets Local Currency Bond Fund	262,913	1.94
11,679	BlackRock Global Funds - Global High Yield Bond Fund	224,464	1.66
3,554	BlackRock Global Funds - World Financials Fund	172,493	1.27
11,814	BlackRock Global Funds - World Healthscience Fund	158,194	1.17
24,074	BlackRock Global Funds - World Technology Fund	424,424	3.13
21,317	Blackrock Global Funds-Sustainable Fixed Income Global Opportunities Fund	217,649	1.61
679	BlackRock Strategic Funds - European Absolute Return Fund	120,340	0.89
1,870	BlackRock Strategic Funds - Systematic ESG World Equity Fund	499,162	3.69

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – Best Blackrock

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities (continued)</b>			
<b>Funds (continued)</b>			
<b>Luxembourg (continued)</b>			
1,075	BlackRock Sustainable Fixed Income Strategies Fund	145,305	1.07
7,519	BSF Sustainable Euro Corporate Bond Fund	726,281	5.36
		<b>4,377,697</b>	<b>32.33</b>
<b>Total Funds</b>		<b>12,514,355</b>	<b>92.39</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>12,514,355</b>	<b>92.39</b>
<b>Total Investments in Securities</b>		<b>12,843,508</b>	<b>94.82</b>
<b>Other Net Assets</b>		<b>701,444</b>	<b>5.18</b>
<b>Total Net Assets</b>		<b>13,544,952</b>	<b>100.00</b>

## SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing</b>			
<b>Equities</b>			
<b>Belgium</b>			
46,560	Deceuninck NV	111,977	0.25
3,271	Solvay SA	107,518	0.24
5,771	Syensqo SA	482,282	1.07
		<b>701,777</b>	<b>1.56</b>
<b>Denmark</b>			
4,780	Novo Nordisk A/S	644,557	1.42
12,922	Novonosis (Novozymes) B	738,330	1.64
12,181	Orsted A/S	605,336	1.34
16,200	Vestas Wind Systems AS	350,286	0.78
		<b>2,338,509</b>	<b>5.18</b>
<b>Finland</b>			
14,388	Kesko Oyj - B	235,819	0.52
14,354	Neste Oyj	238,635	0.53
6,720	Upm-Kymmene Oyj	219,206	0.49
		<b>693,660</b>	<b>1.54</b>
<b>France</b>			
29,520	Alstom SA	463,464	1.03
2,300	Arkema SA	186,645	0.41
27,906	AXA SA	853,087	1.89
8,600	Bureau Veritas SA	222,396	0.49
7,000	Compagnie de Saint-Gobain SA	508,340	1.13
8,169	Danone SA	466,287	1.04
11,694	Edenred SE	460,861	1.03
15,000	Forvia SE	165,825	0.37
5,600	Gecina SA	481,320	1.07
608	Kering SA	205,808	0.46
4,200	Legrand SA	389,088	0.87
1,228	Schneider Electric SE	275,440	0.61
1,200	Sopra Steria Group SACA	217,320	0.48
24,607	Veolia Environnement SA	687,027	1.53
		<b>5,582,908</b>	<b>12.41</b>
<b>Germany</b>			
12,400	Gea Group AG	482,360	1.07
4,480	Symrise AG	512,064	1.14
		<b>994,424</b>	<b>2.21</b>
<b>Ireland</b>			
1,543	Accenture plc	436,820	0.97
4,951	Johnson Controls International plc	307,061	0.68
3,025	Pentair plc- Reg	216,400	0.48
		<b>960,281</b>	<b>2.13</b>
<b>Italy</b>			
13,900	Acea SpA	210,029	0.47
102,580	Enel SpA	666,154	1.48
16,500	Industrie de Nora SpA	184,800	0.41
6,250	Prysmian SpA	361,375	0.80
		<b>1,422,358</b>	<b>3.16</b>

## SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

### Schedule of Investments and other net assets as at June 30, 2024

(expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Equities (continued)</b>			
<b>Jersey - Channel Islands</b>			
5,045	Aptiv plc	331,484	0.73
		<b>331,484</b>	<b>0.73</b>
<b>Netherlands</b>			
373	ASML Holding NV	359,647	0.80
36,805	Corbion NV	689,357	1.53
18,500	Signify NV	431,050	0.95
		<b>1,480,054</b>	<b>3.28</b>
<b>Norway</b>			
2,075	Cavendish Hydrogen ASA	5,000	0.01
103,727	NEL ASA	50,921	0.11
8,730	Tomra Systems ASA	97,464	0.22
		<b>153,385</b>	<b>0.34</b>
<b>Portugal</b>			
68,000	EDP - Energias de Portugal SA	237,932	0.53
		<b>237,932</b>	<b>0.53</b>
<b>Spain</b>			
34,887	Arteche Lantegi Elkartea SA <sup>§</sup>	191,879	0.43
91,429	Atrys Health SA	323,659	0.72
29,875	Enerside Energy SA	77,675	0.17
34,336	Hannun SA	7,829	0.02
10,284	Holaluz-Clidom SA	15,015	0.03
38,900	Iberdrola SA	471,274	1.05
600,000	Natac Natural Ingredients SA <sup>§</sup>	387,000	0.86
38,398	Repsol SA	565,795	1.26
		<b>2,040,126</b>	<b>4.54</b>
<b>Sweden</b>			
12,000	Boliden AB	358,519	0.80
11,750	Munters Group AB	206,841	0.46
		<b>565,360</b>	<b>1.26</b>
<b>Switzerland</b>			
9,850	ABB Limited- Reg	510,565	1.13
3,715	Holcim AG- Reg	307,129	0.68
283	Lonza Group AG- Reg	144,104	0.32
1,177	Roche Holding AG	304,921	0.68
820	Sika AG	218,990	0.49
		<b>1,485,709</b>	<b>3.30</b>
<b>United Kingdom</b>			
3,909	Astrazeneca plc	569,681	1.27
3,450	Croda International plc	160,651	0.36
45,200	National Grid plc	470,533	1.04
42,250	Segro plc	447,598	0.99
175,170	Tesco plc	632,221	1.40
		<b>2,280,684</b>	<b>5.06</b>

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

### Schedule of Investments and other net assets as at June 30, 2024 (expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Transferable securities and money market instruments admitted to an official exchange listing (continued)</b>			
<b>Equities (continued)</b>			
<b>United States</b>			
20,366	AES Corp.	333,875	0.74
1,735	Agilent Technologies Inc.	209,851	0.47
16,220	Baker Hughes a GE Company	532,267	1.18
22,500	Bloom Energy Corp.	256,963	0.57
490	Deere & Company	170,822	0.38
2,617	Ecolab Inc.	581,149	1.29
1,646	First Solar Inc.	346,263	0.77
14,176	Iron Mountain Inc.	1,185,400	2.64
2,619	Kimberly-Clark Corp.	337,715	0.75
2,692	Marsh & McLennan Companies Inc.	529,282	1.18
1,896	Microsoft Corp.	790,686	1.76
8,790	Newmont Corp.	343,398	0.76
4,800	NextEra Energy Inc.	317,134	0.70
13,500	Plug Power Inc.	29,349	0.07
2,593	Quest Diagnostics Inc.	331,168	0.73
9,926	Sunrun Inc.	109,841	0.24
4,625	Trimble Inc.	241,316	0.53
1,770	Xylem Inc.	223,994	0.50
		<b>6,870,473</b>	<b>15.26</b>
<b>Total Equities</b>		<b>28,139,124</b>	<b>62.49</b>
<b>Total Transferable securities and money market instruments admitted to an official exchange listing</b>		<b>28,139,124</b>	<b>62.49</b>
<b>Other transferable securities and money market instruments</b>			
<b>Bonds</b>			
<b>Spain</b>			
300,000	Greenergy Renovables 4.750% 8/Nov/2024 <sup>§</sup>	297,058	0.66
500,000	Greenergy Renovables SA 4.000% 5/Apr/2027 <sup>§</sup>	474,675	1.05
		<b>771,733</b>	<b>1.71</b>
<b>Total Bonds</b>		<b>771,733</b>	<b>1.71</b>
<b>Equities</b>			
<b>France</b>			
3,515	Air Liquide SA	566,899	1.26
		<b>566,899</b>	<b>1.26</b>
<b>Total Equities</b>		<b>566,899</b>	<b>1.26</b>
<b>Total Other transferable securities and money market instruments</b>		<b>1,338,632</b>	<b>2.97</b>
<b>Undertakings for collective investments in transferable securities</b>			
<b>Funds</b>			
<b>Belgium</b>			
4,937	DPAM B - Equities Sustainable Food Trends	928,718	2.06
		<b>928,718</b>	<b>2.06</b>

<sup>§</sup> illiquid security

The accompanying notes form an integral part of these financial statements.

## SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

### Schedule of Investments and other net assets as at June 30, 2024

(expressed in EUR) (continued)

Quantity/ Par Value	Description	Market Value EUR	% of Net Assets
<b>Undertakings for collective investments in transferable securities (continued)</b>			
<b>Funds (continued)</b>			
<b>France</b>			
197	Amundi Ultra Short Term Bond SRI	2,051,220	4.56
		<b>2,051,220</b>	<b>4.56</b>
<b>Ireland</b>			
89,241	iShares Digital Security UCITS ETF	661,365	1.47
203,410	Rize Environmental Impact 100 UCITS ETF	881,274	1.96
124,696	Rize Global Sustainable Infrastructure UCITS ETF	579,213	1.29
		<b>2,121,852</b>	<b>4.72</b>
<b>Luxembourg</b>			
36,973	Amundi Funds European Equity ESG Improvers	2,166,633	4.80
80,379	BlackRock Global Funds - Sustainable Energy Fund	1,423,510	3.16
1,797	BNP Paribas Funds Energy Transition	899,163	2.00
462	Candriam Equities L Oncology Impact	1,228,899	2.73
80,612	Columbia Threadneedle Lux III-CT Lux SDG Engagement Global Equity	1,106,418	2.46
2,873	Robeco Capital Growth Funds - Robecosam Smart Materials Equities	1,224,577	2.72
		<b>8,049,200</b>	<b>17.87</b>
<b>Total Funds</b>		<b>13,150,990</b>	<b>29.21</b>
<b>Total Undertakings for collective investments in transferable securities</b>		<b>13,150,990</b>	<b>29.21</b>
<b>Total Investments in Securities</b>		<b>42,628,746</b>	<b>94.67</b>
<b>Other Net Assets</b>		<b>2,399,944</b>	<b>5.33</b>
<b>Total Net Assets</b>		<b>45,028,690</b>	<b>100.00</b>

---

## SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Governments	25.26
Beverages	7.98
Banks	7.75
Electrical utilities	5.44
Auto manufacturers	5.04
Pharmaceuticals	4.37
Cosmetics and personal care	2.98
Oil and gas producers	2.92
Chemicals	2.78
Apparel	2.63
Software	2.13
Tobacco	1.44
Restaurants	1.43
Transportation	1.40
Healthcare supplies and equipment	1.36
Materials and Commodities	1.33
Healthcare products	1.28
Textiles	1.23
Leisure and entertainment	1.15
Aerospace and defence	1.11
Healthcare services	1.03
Electrical equipment	1.00
Internet software and services	0.96
Miscellaneous machinery	0.95
Oil and gas services	0.93
Medical	0.92
Hand and Machine Tools	0.87
Supranational banks	0.85
Telecommunication equipment	0.76
Financial services	0.75
Computers and peripherals	0.75
Insurance	0.66
Airlines	0.58
Commercial services	0.47
Food	0.45
Telecommunication services	0.36
Energy - alternate sources	0.27
<b>Total Securities</b>	<b>93.57</b>

---

## SIGMA INVESTMENT HOUSE FCP – Balanced

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Governments	15.15
Software	8.90
Pharmaceuticals	6.78
Banks	5.31
Aerospace and defence	4.70
Semiconductors	4.38
Open-ended Funds	4.04
Internet software and services	3.78
Beverages	3.10
Media	2.98
Cosmetics and personal care	2.89
Financial services	2.81
Chemicals	2.32
Oil and gas producers	2.22
Transportation	2.11
Electrical utilities	1.83
Computers and peripherals	1.58
Apparel	1.48
Telecommunication services	1.47
Healthcare services	1.01
Broadcasting, radio and television	0.94
Miscellaneous machinery	0.94
Commercial services	0.85
Real estate investment trust	0.77
Biotechnology	0.72
Auto manufacturers	0.72
Precious metals	0.67
Insurance	0.63
Telecommunication equipment	0.59
Advertising	0.58
Stores	0.55
Oil and gas services	0.50
Leisure and entertainment	0.50
Electronic equipment	0.45
IT Consulting and services	0.44
Healthcare products	0.41
Iron and steel	0.38
Machinery	0.38
Food	0.36
Textiles	0.36
Household products	0.32
Food services	0.29
Healthcare supplies and equipment	0.28
Engineering and construction	0.22
<b>Total Securities</b>	<b>91.69</b>



---

## SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Oil and gas producers	14.14
Governments	13.22
Financial services	11.68
Pipelines	11.20
Banks	8.54
Tobacco	4.06
Miscellaneous machinery	3.14
Mining (non precious)	3.00
Commercial services	2.83
Transportation	2.70
Food	2.27
Auto manufacturers	2.04
Home builders	2.04
Pharmaceuticals	1.95
Coal	1.70
Real estate investment trust	1.69
Chemicals	1.69
Internet software and services	1.62
Agriculture	1.60
Electrical utilities	1.59
Telecommunication equipment	1.50
Home furnishings	1.46
Insurance	1.34
Mortgage and Asset Backed Securities	0.44
<b>Total Securities</b>	<b>97.44</b>

---

---

## SIGMA INVESTMENT HOUSE FCP – Equity Europe

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Telecommunication services	24.23
Transportation	11.14
Telecommunication equipment	10.14
Chemicals	7.87
Food	6.66
Electrical utilities	6.05
Aerospace and defence	5.94
Retail	4.51
Advertising	4.18
Machinery	2.93
IT Consulting and services	1.95
Energy - alternate sources	1.83
Financial services	1.72
Agriculture	1.55
Healthcare services	1.10
Software	0.92
Biotechnology	0.90
Banks	0.35
<b>Total Securities</b>	<b>93.97</b>

---

---

## SIGMA INVESTMENT HOUSE FCP – Equity Spain

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Electrical utilities	13.37
Energy - alternate sources	8.50
Insurance	7.56
Telecommunication services	6.01
Engineering and construction	5.90
Construction and Building materials	5.50
Oil and gas services	4.78
Electrical equipment	4.34
Real estate investment trust	4.03
Broadcasting, radio and television	3.77
Food services	3.58
Banks	3.50
Transportation	3.39
Commercial services	3.32
Forest products and paper	2.94
Pharmaceuticals	2.50
Healthcare services	2.49
Iron and steel	2.45
Biotechnology	1.83
Automobile parts and equipment	1.03
<b>Total Securities</b>	<b>90.79</b>

---

## SIGMA INVESTMENT HOUSE FCP – Global Equity

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Software	9.99
Semiconductors	8.51
Pharmaceuticals	7.60
Internet software and services	6.49
Banks	3.34
Apparel	3.22
Computers and peripherals	2.71
Aerospace and defence	2.71
Commercial services	2.70
Media	2.63
Financial services	2.33
Retail	2.28
Electrical equipment	2.17
Real estate investment trust	2.16
Food services	2.13
Cosmetics and personal care	1.97
IT Consulting and services	1.73
Machinery	1.69
Electrical utilities	1.54
Biotechnology	1.47
Chemicals	1.41
Oil and gas producers	1.30
Healthcare supplies and equipment	1.25
Leisure and entertainment	0.99
Broadcasting, radio and television	0.97
Metal fabrication	0.96
Auto manufacturers	0.95
Beverages	0.92
Advertising	0.90
Transportation	0.89
Insurance	0.84
Precious metals	0.79
Healthcare services	0.75
Electronic equipment	0.74
Energy - alternate sources	0.71
Stores	0.67
Oil and gas services	0.59
Construction and Building materials	0.57
Iron and steel	0.50
Telecommunication equipment	0.50
Healthcare products	0.46
<b>Total Securities</b>	<b>87.03</b>

---

## SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Banks	53.76
Governments	11.29
Electrical utilities	3.32
Healthcare services	2.78
Financial services	2.60
Iron and steel	2.55
Internet software and services	2.48
Mining (non precious)	1.93
Auto manufacturers	1.78
Oil and gas producers	1.65
Software	1.62
Insurance	1.56
Beverages	1.15
Transportation	0.88
Oil and gas services	0.78
Telecommunication services	0.68
Semiconductors	0.58
Computers and peripherals	0.57
Investment companies	0.56
Aerospace and defence	0.53
Government guaranteed bonds	0.53
Pharmaceuticals	0.27
<b>Total Securities</b>	<b>93.85</b>

---

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	98.84
<b>Total Securities</b>	<b>98.84</b>

---

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	99.02
<b>Total Securities</b>	<b>99.02</b>

---

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	98.66
<b>Total Securities</b>	<b>98.66</b>



---

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	99.00
<b>Total Securities</b>	<b>99.00</b>

---

## SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	93.54
<b>Total Securities</b>	<b>93.54</b>

---

## SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	98.54
<b>Total Securities</b>	<b>98.54</b>

---

## SIGMA INVESTMENT HOUSE FCP – Best JP Morgan

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	97.95
<b>Total Securities</b>	<b>97.95</b>

---

## SIGMA INVESTMENT HOUSE FCP – Best Carmignac

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	98.56
<b>Total Securities</b>	<b>98.56</b>

---

## SIGMA INVESTMENT HOUSE FCP – Best M&G

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	97.72
<b>Total Securities</b>	<b>97.72</b>

---

## SIGMA INVESTMENT HOUSE FCP – Best Blackrock

### Industrial classification of investments as at June 30, 2024

---

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	94.82
<b>Total Securities</b>	<b>94.82</b>

---

## SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact

### Industrial classification of investments as at June 30, 2024

<b>Sector</b>	<b>% of Net Assets</b>
Open-ended Funds	29.21
Chemicals	8.14
Electrical utilities	6.34
Real estate investment trust	4.70
Energy - alternate sources	4.25
Machinery	4.12
Pharmaceuticals	3.37
Food services	3.09
Insurance	3.07
Oil and gas producers	2.97
Electrical equipment	2.28
Building materials	2.06
Software	1.76
Automobile parts and equipment	1.53
Water utilities	1.53
Commercial services	1.52
IT Consulting and services	1.45
Healthcare services	1.45
Construction and Building materials	1.44
Food	1.40
Gas	1.04
Electronic equipment	1.00
Public services	0.86
Mining (non precious)	0.80
Semiconductors	0.80
Precious metals	0.76
Household products	0.75
Security and alarm services	0.68
Forest products and paper	0.49
Miscellaneous machinery	0.48
Engineering and construction	0.46
Retail	0.46
Environment control and services	0.22
Financial services	0.19
<b>Total Securities</b>	<b>94.67</b>



---

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024

### NOTE 1 GENERAL

SIGMA INVESTMENT HOUSE FCP (the “Fund”) is a *fonds commun de placement* (“FCP”) with several separate Sub-Funds (individually a “Sub-Fund” and collectively the “Sub-Funds”) created on February 15, 2010. The Fund is established under Part I of the Law of December 17, 2010 as amended and is governed by the Management Regulations as lastly amended on December 28, 2018 effective as of January 14, 2019 and published on January 18, 2019 in the Recueil Electronique des Sociétés et Associations (“RESA”). Investors may obtain copies of the Management Regulations from the Registry of the District Court of Luxembourg website at [www.rcsl.lu](http://www.rcsl.lu).

The Fund is managed by Andbank Asset Management Luxembourg (the “Management Company”), a public limited company (“société anonyme”), organised under chapter 15 of the Law of December 17, 2010 as amended. Its unit capital amounts to EUR 3,000,000 and its units are fully owned by Andbank Luxembourg.

The Management Company was incorporated on July 13, 2009 for an unlimited period of time. Its coordinated Articles of Incorporation as at July 30, 2014 were published in the Mémorial n° 2851 of October 10, 2014.

As at June 30, 2024, the Fund includes 18 active Sub-Funds:

- SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class B Institutional EUR
- SIGMA INVESTMENT HOUSE FCP – Balanced, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class B Institutional EUR
  - Class P EUR
- SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class F Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Equity Europe, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class D Institutional EUR
- SIGMA INVESTMENT HOUSE FCP – Equity Spain, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class B Institutional EUR
- SIGMA INVESTMENT HOUSE FCP – Global Equity, denominated in EUR with below active unit classes:
  - Class A Capitalisation EUR
  - Class B Institutional EUR
  - Class E Capitalisation USD
- SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD, denominated in USD with below active unit class:
  - Class A Capitalisation USD
- SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo, denominated in EUR with below active unit class:
  - Class A Capitalisation EUR

## Notes to the financial statements as at June 30, 2024 (continued)

- SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Best JP Morgan, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Best Carmignac, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Best M&G, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Best Blackrock, denominated in EUR with below active unit class:  
Class A Capitalisation EUR
- SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact, denominated in EUR with below active unit classes:  
Class A Capitalisation EUR  
Class C Capitalisation USD

## NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The financial statements are presented in accordance with the legal reporting requirements and generally accepted accounting principles in Luxembourg applicable to undertakings for collective investment.

### 2.1) Foreign exchange translations

Cash at bank, other net assets as well as the market value of the investment portfolio in currencies other than the reference currency of the Sub-Funds are translated into the reference currency of the Sub-Funds at the exchange rate prevailing at the period-end.

Income and expenses in currencies other than the currency of the Sub-Funds are translated into the reference currency of the Sub-Funds at the exchange rate prevailing at the payment date.

Resulting realised foreign exchange gain/loss are included in the statement of operations and change in net assets.

As at June 30, 2024, the main exchange rates are as follows:

1 EUR = 1.604777 AUD  
1 EUR = 0.847836 GBP  
1 EUR = 172.401590 JPY  
1 EUR = 11.411429 NOK  
1 EUR = 11.350038 SEK  
1 EUR = 1.071750 USD

## Notes to the financial statements as at June 30, 2024 *(continued)*

### NOTE 2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES *(continued)*

#### 2.2) *Valuation of assets*

The value of any cash on hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received is deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof is arrived at after making such discount as the Board of Directors of the Management Company may consider appropriate in such case to reflect the true value thereof.

The value of Transferable Securities, Money Market Instruments and any financial assets and instruments which are listed or dealt on a Regulated Market, a Regulated Market in an Other State or any Other Regulated Market is based on their last available prices on the relevant market which is normally the main market for such assets.

In the event that any assets held in a Sub-Fund's portfolio on the relevant day are not listed or dealt in on any Regulated Market, any Regulated Market in an Other State or on any Other Regulated Market or if, with respect of assets listed or dealt in on any such markets, the last available price as determined pursuant to the above paragraph is not representative of the fair market value of the relevant assets, the value of such assets will be based on a reasonably foreseeable sales price determined prudently and in good faith by the Board of Directors of the Management Company.

The liquidating value of futures, forward or options contracts not traded on Regulated Markets, Regulated Markets in Other States or on Other Regulated Markets shall mean their net value determined, pursuant to the policies established by the Management Company, on a basis consistently applied for each different variety of contracts. The value of futures, forward or options contracts traded on Regulated Markets, Regulated Markets in Other States or on Other Regulated Markets is based upon the last available settlement or closing prices, as applicable to these contracts on Regulated Markets, Regulated Markets in Other States or Other Regulated Markets on which the particular futures, forward or options contracts are traded on behalf of the Fund; provided that if a futures, forward or options contracts could not be liquidated on the day with respect to which assets are being determined, the basis for determining the liquidating value of such contract is such value as the Board of Directors of the Management Company may deem fair and reasonable.

Units or shares of open-ended Undertaking for Collective Investment ("UCIs"), if any, are valued at their last determined and available Net Assets Value ("NAV") or, if such price is not representative of the fair market value of such assets, then the price is determined by the Board of Directors of the Management Company on a fair and equitable basis. Units or shares of closed-ended UCIs are valued at their last available stock market value.

All other securities, instruments and other assets are valued at fair market value, as determined in good faith pursuant to procedures established by the Board of Directors of the Management Company.

#### 2.3) *Net realised gain/(loss) on sales of investments*

The net realised gain/(loss) on sales of investments is calculated on the basis of the average cost of the investments sold.

#### 2.4) *Cost of investment securities*

Cost of investment securities in currencies other than the reference currency of the Sub-Funds is translated into the reference currency of the Sub-Funds at the exchange rate applicable at purchase date.

#### 2.5) *Formation expenses*

Formation expenses may be amortised over a maximum period of five years.

#### 2.6) *Combined figures*

The combined statement of net assets and the combined statement of operations and changes in net assets are expressed in Euro ("EUR").

The corresponding statements of the Sub-Funds denominated in currencies other than EUR have been translated into EUR at the exchange rate prevailing at the date of the report.

#### 2.7) *Investment income*

Interest income is accrued on a day-to-day basis and dividends are accounted on an ex-dividend basis. Interests and dividends are stated net of irrecoverable withholding taxes, if any.

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 3 MANAGEMENT FEES

The Management Company is entitled to receive, out of the assets of the relevant Sub-Funds, a management fee.

The management fee is calculated and accrued on each valuation day and is payable quarterly in arrears on the basis of the average net asset value of the relevant Class within the relevant Sub-Funds, as follows:

	Class A	Class B	Class C	Class D	Class E	Class F	Class P
SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	0.125% p.a.	0.105% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Balanced	0.47% p.a.	0.33% p.a.	-	-	-	-	0.13% p.a.
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	0.20% p.a. up to EUR 25 million	-	-	-	-	0.20% p.a. up to EUR 25 million	-
	0.15% p.a. over EUR 25 million					0.15% p.a. over EUR 25 million	
SIGMA INVESTMENT HOUSE FCP – Equity Europe	0.6470% p.a.	-	-	0.25% p.a.	-	-	-
SIGMA INVESTMENT HOUSE FCP – Equity Spain	0.6470% p.a.	0.3360% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Equity	0.6470% p.a.	0.3360% p.a.	-	-	0.6470% p.a.	-	-
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	0.25% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	0.4015% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	0.2070% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	0.3235% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	0.3755% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	0.3880% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	0.4375% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	0.4015% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	0.4015% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best M&G	0.4015% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	0.4015% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	0.20% p.a.	-	0.20% p.a.	-	-	-	-

This management fee is payable whether or not the management of the relevant Sub-Fund is profitable.

When a Sub-Fund invests a substantial proportion of its assets in UCITS and other UCIs, the management fee that may be charged both to the Sub-Fund itself and to the other UCITS and/or other UCIs in which it intends to invest, shall not exceed 5% of the relevant net assets under management.

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 4 PERFORMANCE FEES

The Investment Managers may receive a performance fee, which is payable annually on the basis of the net asset value of the respective Sub-Funds, as follows:

SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	20% of the positive performance of the sub-fund, calculated at class level, over the high watermark, as increased by the hurdle rate
SIGMA INVESTMENT HOUSE FCP – Balanced	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	none
SIGMA INVESTMENT HOUSE FCP – Equity Europe	10% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Equity Spain	10% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Global Equity	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	none
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Best M&G	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	9% of the positive performance of the sub-fund, calculated at class level, over the high watermark
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	10% of the positive performance of the sub-fund, calculated at class level, over the high watermark

The high watermark is a performance measure that is used to ensure that a performance fee is only charged where the value of a class of units has increased in absolute terms over the course of the calculation period. It is based on the net asset value of the relevant class of a Sub-Fund on the last business day of the last calculation period on which a performance fee was paid. If no performance fee is payable at the end of the calculation period the high watermark remains unchanged as of the end of the prior calculation period.

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 4 PERFORMANCE FEES (continued)

For the period ended on June 30, 2024, the Sub-Funds have accrued performance fee as follows:

	Class of unit	Currency	Amount	Percentage of the average net assets of the class of unit
SIGMA INVESTMENT HOUSE FCP – Short Mid-Term	Class A Capitalisation EUR	EUR	188,563	0.20%
	Class B Institutional EUR	EUR	28,278	0.26%
SIGMA INVESTMENT HOUSE FCP – Balanced	Class A Capitalisation EUR	EUR	249,632	0.22%
	Class B Institutional EUR	EUR	60,695	0.32%
	Class P EUR	EUR	14,508	0.35%
SIGMA INVESTMENT HOUSE FCP – Equity Spain	Class A Capitalisation EUR	EUR	567	0.00%
	Class B Institutional EUR	EUR	602	0.07%
SIGMA INVESTMENT HOUSE FCP – Global Equity	Class A Capitalisation EUR	EUR	53,064	0.75%
	Class B Institutional EUR	EUR	213,561	0.88%
	Class E Capitalisation USD	EUR	17,349	0.65%
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	Class A Capitalisation EUR	EUR	23,998	0.05%
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	Class A Capitalisation EUR	EUR	18,538	0.04%
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	Class A Capitalisation EUR	EUR	78,602	0.19%
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	Class A Capitalisation EUR	EUR	41,275	0.16%
SIGMA INVESTMENT HOUSE FCP – Best M&G	Class A Capitalisation EUR	EUR	15,025	0.08%

### NOTE 5 INVESTMENT MANAGEMENT FEES

The Investment Managers, in consideration for the services rendered to the relative Sub-Funds, are entitled to receive out of the assets of the respective Sub-Funds an investment management fee.

The investment management fee is calculated and accrued in respect of each valuation day and is payable quarterly in arrears on the basis of the average net asset value of the respective Sub-Funds, as follows:

	Class A	Class B	Class C	Class D	Class E	Class F	Class P
SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	0.125% p.a.	0.125% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Balanced	0.20% p.a.	0.13% p.a.	-	-	-	-	0.05% p.a.
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	0.85% p.a.	-	-	-	-	1.00% p.a.	-
SIGMA INVESTMENT HOUSE FCP – Equity Europe	0.478% p.a.	-	-	0.20% p.a.	-	-	-
SIGMA INVESTMENT HOUSE FCP – Equity Spain	0.478% p.a.	0.249% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Equity	0.478% p.a.	0.249% p.a.	-	-	0.478% p.a.	-	-
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	0.191% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	0.296% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	0.153% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	0.239% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	0.277% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	0.287% p.a.	-	-	-	-	-	-

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 5 INVESTMENT MANAGEMENT FEES (continued)

	Class A	Class B	Class C	Class D	Class E	Class F	Class P
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	0.45% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	0.296% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	0.296% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best M&G	0.296% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	0.296% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	0.50% p.a.	-	0.50% p.a.	-	-	-	-

### NOTE 6 DISTRIBUTION FEES

In its capacity as Distributor, the Management Company is entitled to receive, out of the assets of the relevant Sub-Funds, a distribution fee.

The distribution fee is calculated and accrued on each valuation day and is payable quarterly in arrears on the basis of the average net asset value of the relevant Sub-Fund, as follows:

	Class A	Class B	Class C	Class D	Class E	Class F	Class P
SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	0.10% p.a.	0.10% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Balanced	1.23% p.a.	0.84% p.a.	-	-	-	-	0.32% p.a.
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	none	-	-	-	-	none	-
SIGMA INVESTMENT HOUSE FCP – Equity Europe	1.375% p.a.	-	-	0.55% p.a.	-	-	-
SIGMA INVESTMENT HOUSE FCP – Equity Spain	1.375% p.a.	0.715% p.a.	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Equity	1.375% p.a.	0.715% p.a.	-	-	1.375% p.a.	-	-
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	0.539% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	0.8525% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	0.44% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	0.6875% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	0.7975% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	0.825% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	0.9625% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	0.8525% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	0.8525% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Best M&G	0.8525% p.a.	-	-	-	-	-	-

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 6 DISTRIBUTION FEES (continued)

	Class A	Class B	Class C	Class D	Class E	Class F	Class P
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	0.8525% p.a.	-	-	-	-	-	-
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	0.95% p.a.	-	0.95% p.a.	-	-	-	-

### NOTE 7 FOUNDATION FEES

For the Sub-Fund SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact a foundation fee is donated on an annual basis to any of the private foundations dedicated to the fight against cancer, as defined in the Prospectus.

The foundation fee is calculated and accrued in respect of each valuation day and is payable annually on the basis of the average net asset value of the relevant Sub-Fund, as follows:

	Class A	Class C
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	0.15% p.a.	0.15% p.a.

### NOTE 8 TAXE D'ABONNEMENT

Under the laws of Luxembourg as currently in force, the Fund is not liable to any Luxembourg tax on profits or income, nor are distributions (if any) paid by the Fund liable to any Luxembourg withholding tax.

The Fund is, however, liable in Luxembourg to a subscription tax of 0.05% per annum of its net asset value, such tax being payable quarterly on the basis of the net asset value of the Fund at the end of the relevant quarter. This tax is reduced to 0.01% per annum of its net asset value allocated to the Class B Institutional, Class D Institutional and the Class P intended for institutional investors only. No stamp duty or other tax is payable in Luxembourg on the issue of Units. No Luxembourg tax is payable on the realised or unrealised capital appreciation of the assets of the Fund. The value of the assets represented by units or shares held in other Luxembourg undertakings for collective investment is exempt from the *taxe d'abonnement*, provided such units or shares have already been subject to this tax.



# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 9 OTHER EXPENSES

The below table provides the details of amounts of other expenses:

	Currency	Board meeting fees	Project expenses	Other fees	Total other expenses
SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	EUR	4,192	-	364	4,556
SIGMA INVESTMENT HOUSE FCP – Balanced	EUR	4,192	-	297	4,489
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	EUR	4,192	-	206	4,398
SIGMA INVESTMENT HOUSE FCP – Equity Europe	EUR	4,192	2,992	1,162	8,346
SIGMA INVESTMENT HOUSE FCP – Equity Spain	EUR	4,192	1,367	278	5,837
SIGMA INVESTMENT HOUSE FCP – Global Equity	EUR	4,192	-	192	4,384
SIGMA INVESTMENT HOUSE FCP – Flexible Fixed Income USD	USD	4,532	2,429	452	7,413
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	EUR	4,192	2,286	308	6,786
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	EUR	4,192	5,866	310	10,368
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	EUR	4,192	13,761	402	18,355
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	EUR	4,192	13,843	416	18,451
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	EUR	4,192	3,189	301	7,682
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	EUR	4,192	4,927	300	9,419
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	EUR	4,192	5,478	1,265	10,935
SIGMA INVESTMENT HOUSE FCP – Best Carmignac	EUR	4,192	2,671	1,241	8,104
SIGMA INVESTMENT HOUSE FCP – Best M&G	EUR	4,192	2,065	1,145	7,402
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	EUR	4,192	1,784	210	6,186
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	EUR	4,192	5,604	661	10,457

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 10 TRANSACTION COSTS

For the period ended June 30, 2024, the Fund incurred transaction costs related to purchase or sale of financial instruments (securities and derivatives) as follows:

SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR	EUR	1,078
SIGMA INVESTMENT HOUSE FCP – Balanced	EUR	56,032
SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund	EUR	2,583
SIGMA INVESTMENT HOUSE FCP – Equity Europe	EUR	39,010
SIGMA INVESTMENT HOUSE FCP – Equity Spain	EUR	37,322
SIGMA INVESTMENT HOUSE FCP – Global Equity	EUR	18,722
SIGMA INVESTMENT HOUSE FCP – Multiperfil Agresivo	EUR	4,554
SIGMA INVESTMENT HOUSE FCP – Multiperfil Moderado	EUR	3,732
SIGMA INVESTMENT HOUSE FCP – Multiperfil Equilibrado	EUR	13,277
SIGMA INVESTMENT HOUSE FCP – Multiperfil Inversión	EUR	17,870
SIGMA INVESTMENT HOUSE FCP – Multiperfil Dinámico	EUR	2,040
SIGMA INVESTMENT HOUSE FCP – Best Morgan Stanley	EUR	3,051
SIGMA INVESTMENT HOUSE FCP – Best JP Morgan	EUR	1,703
SIGMA INVESTMENT HOUSE FCP – Best Blackrock	EUR	4,942
SIGMA INVESTMENT HOUSE FCP – Global Sustainable Impact	EUR	18,080

The transaction costs are disclosed in the Statement of operations and changes in net assets under the heading “Depository fees, interest and bank charges”.

### NOTE 11 DEPOSITARY FEES

The Depository Bank receives, out of the assets of each Sub-Fund, a remuneration calculated in accordance with customary banking practice in Luxembourg and expressed as a percentage per annum of the average monthly net assets of each Sub-Fund during the month under review and payable monthly in arrears.

The Depository Bank is paid at the following rates with a minimum of EUR 10,000.- per annum and per Sub-Fund:

- 0.050% for net assets up to EUR 50,000,000
- 0.045% for net assets between EUR 50,000,000 and EUR 100,000,000
- 0.020% for net assets above EUR 100,000,000

In addition reasonable disbursements and out-of-pocket expenses incurred by the Depository Bank are charged to the Sub-Funds.

### NOTE 12 ADMINISTRATION AND TRANSFER AGENT FEES

The Administrative Agent receives, out of the assets of each Sub-Fund, a remuneration calculated in accordance with usual market practice in Luxembourg and expressed as a percentage per annum of the average monthly net assets of each Sub-Fund during the month under review and payable monthly in arrears.

The Administrative Agent is paid at the following rates with a minimum of EUR 10,000.- per annum and per Sub-Fund:

- 0.060% for net assets up to EUR 50,000,000
- 0.050% for net assets between EUR 50,000,000 and EUR 100,000,000
- 0.030% for net assets above EUR 100,000,000

A fixed fee of EUR 1,920.- is applied per additional Class per annum.

The Registrar and Transfer Agent receives, out of the assets of each Sub-Fund, a remuneration calculated in accordance with customary banking practice in Luxembourg and expressed as flat fees payable monthly in arrears.

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 12 ADMINISTRATION AND TRANSFER AGENT FEES (continued)

The Registrar and Transfer Agent receives the following remuneration:

- a maintenance fee of EUR 3,000.- per Class per annum
- a FATCA servicing fee of EUR 4,800.- per Sub-Fund per annum
- a unitholder servicing fee of EUR 110.- per unitholder account per annum
- a transaction fee of up to EUR 30.- per transaction.

In addition reasonable disbursements and out-of-pocket expenses incurred by the Administrator and Registrar and Transfer Agent are charged to the Sub-Funds.

### NOTE 13 CHANGES IN THE INVESTMENT PORTFOLIO

The details of changes in the investment portfolio composition during the reporting period are available to the Unitholders at the registered office of the Management Company.

### NOTE 14 FUTURE POSITIONS

As of June 30, 2024, the following Sub-Funds have the following future open positions:

SIGMA INVESTMENT HOUSE FCP – Short Mid-Term EUR

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised depreciation (in Sub-Fund's Currency)
Euro-Schatz Future	6-Sep-2024	EUR	(100)	(9,994,600)	Altura Markets	(33,200)
<b>Net unrealised depreciation on future contracts</b>						<b>(33,200)</b>

SIGMA INVESTMENT HOUSE FCP – Balanced

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised appreciation / (depreciation) (in Sub-Fund's Currency)
DJIA Mini E-CBOT	20-Sep-2024	USD	(60)	(11,048,006)	Altura Markets	(46,373)
Euro FX Currency Future	16-Sep-2024	USD	275	34,485,654	Altura Markets	(33,240)
Euro Stoxx 50 Future	20-Sep-2024	EUR	(300)	(14,778,000)	Altura Markets	127,501
E-mini S&P 500 Future (CME)	20-Sep-2024	USD	(50)	(12,879,636)	Altura Markets	443
E-Mini Nasdaq 100 Index Future	20-Sep-2024	USD	(20)	(7,437,275)	Altura Markets	10,823
2 Year US Treasury Note Future (CBT)	30-Sep-2024	USD	30	5,581,482	Altura Markets	14,652
10 Year Ultra US Future	19-Sep-2024	USD	65	5,852,578	Altura Markets	40,894
<b>Net unrealised appreciation on future contracts</b>						<b>114,700</b>

SIGMA INVESTMENT HOUSE FCP – Equity Europe

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised appreciation (in Sub-Fund's Currency)
Euro Stoxx 50 Future	20-Sep-2024	EUR	(90)	(4,433,400)	Altura Markets	47,700
<b>Net unrealised appreciation on future contracts</b>						<b>47,700</b>

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 14 FUTURE POSITIONS (continued)

#### SIGMA INVESTMENT HOUSE FCP – Equity Spain

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised appreciation (in Sub-Fund's Currency)
IBEX 345 Index Future	19-Jul-2024	EUR	(30)	(3,262,800)	Altura Markets	69,120
<b>Net unrealised appreciation on future contracts</b>						<b>69,120</b>

#### SIGMA INVESTMENT HOUSE FCP – Global Equity

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised depreciation (in Sub-Fund's Currency)
Euro FX Currency Future	16-Sep-2024	USD	65	8,151,155	Altura Markets	(17,285)
<b>Net unrealised depreciation on future contracts</b>						<b>(17,285)</b>

#### SIGMA INVESTMENT HOUSE FCP – Best JP Morgan

Description	Maturity Date	Future's Currency	Number of Contracts P/(S)	Commitment (in Sub-Fund's Currency)	Counterparty	Unrealised appreciation / (depreciation) (in Sub-Fund's Currency)
Euro-BTP Future	6-Sep-2024	EUR	17	1,761,183	Altura Markets	(14,139)
Euro Stoxx 50 Future	20-Sep-2024	EUR	10	492,600	Altura Markets	(6,500)
E-mini S&P 500 Future (CME)	20-Sep-2024	USD	6	1,545,556	Altura Markets	289
FTSE 100 Index Future	20-Sep-2024	GBP	5	484,292	Altura Markets	1,179
Long Gilt Future	26-Sep-2024	GBP	7	818,217	Altura Markets	5,201
MSCI Emerging Markets Index Future	20-Sep-2024	USD	7	355,372	Altura Markets	1,470
SPI 200 Future	19-Sep-2024	AUD	(9)	(1,089,684)	Altura Markets	(10,453)
Topix Index Future (TSE)	12-Sep-2024	JPY	2	326,041	Altura Markets	3,886
2 Year US Treasury Note Future (CBT)	30-Sep-2024	USD	(21)	(3,907,037)	Altura Markets	(10,256)
10 Year Japanese Bond Future (TSE)	12-Sep-2024	JPY	(1)	(552,071)	Altura Markets	3,538
10 Year US Treasury Note Future (CBT)	19-Sep-2024	USD	5	471,848	Altura Markets	4,301
<b>Net unrealised depreciation on future contracts</b>						<b>(21,484)</b>

# SIGMA INVESTMENT HOUSE FCP

## Notes to the financial statements as at June 30, 2024 (continued)

### NOTE 15 FORWARD FOREIGN EXCHANGE CONTRACTS

As of June 30, 2024, the following Sub-Funds have the following forward foreign exchange contracts:

SIGMA INVESTMENT HOUSE FCP – BrightGate Global Income Fund

Maturity Date	Currency	Amount Purchased	Currency	Amount Sold	Counterparty	Unrealised appreciation / (depreciation) (in Sub-Fund's Currency)
30-Sep-2024	EUR	7,915,661	USD	8,500,000	Citibank London	21,259
10-Dec-2024	EUR	659,297	GBP	566,000	Citibank London	(3,560)
10-Dec-2024	EUR	1,179,733	NOK	13,492,160	Citibank London	3,016
10-Dec-2024	EUR	45,911,335	USD	50,244,331	Citibank London	(583,642)
10-Dec-2024	EUR	2,925,142	USD	3,200,000	Citibank London	(36,057)
10-Dec-2024	EUR	1,384,653	USD	1,500,000	Citibank London	(3,295)
10-Dec-2024	GBP	566,000	EUR	664,313	Citibank London	(1,481)
15-Apr-2025	EUR	1,415,713	JPY	232,070,000	Citibank London	30,743
15-Apr-2025	EUR	1,371,533	USD	1,500,000	Citibank London	(8,102)
15-Apr-2025	EUR	2,262,872	USD	2,500,000	Citibank London	(36,854)
<b>Net unrealised depreciation on forward foreign exchange contracts</b>						<b>(617,973)</b>

SIGMA INVESTMENT HOUSE FCP – Best Blackrock

Maturity Date	Currency	Amount Purchased	Currency	Amount Sold	Counterparty	Unrealised depreciation (in Sub-Fund's Currency)
03-Jul-2024	EUR	103,785	USD	111,401	Citibank London	(136)
<b>Net unrealised depreciation on forward foreign exchange contracts</b>						<b>(136)</b>

### NOTE 16 CORPORATE GOVERNANCE

The Board of Directors of the Management Company adheres to the Association of the Luxembourg Fund Industry (ALFI) Code of Conduct for Luxembourg Investment Funds.

### NOTE 17 IMPORTANT EVENTS

The Management Company continue to monitor existing exposure to Russia, and effects of the Ukraine / Russia conflict.

Key considerations include, but are not limited to:

- Direct and indirect exposures, and spill-over effects likely to have a negative impact on Sub-Funds;
- Markets, and asset valuation;
- Portfolio Compliance considering capital restrictions and sanctions imposed as an outcome of the Russia / Ukraine conflict.

This may be subject to change as a result of the evolution of the current situation.

The Board of Directors of the Fund's Management Company is confident that the Fund's operations will continue as a going concern and is carefully following the current crisis.

A new prospectus has been issued in May 2024.

---

## SIGMA INVESTMENT HOUSE FCP

### Notes to the financial statements as at June 30, 2024 *(continued)*

#### NOTE 18 SUBSEQUENT EVENTS

A new Sub-Fund SIGMA INVESTMENT HOUSE FCP – Cartera Renta Fija Horizonte 2027 is planned to be launched in the second half of 2024.

With effect from July 18, 2024, Mrs Ana Casanovas was appointed as Conducting Officer of Andbank Asset Management Luxembourg.

## **Supplementary information**

### **GLOBAL EXPOSURE**

The method retained by the Management Company for the determination of the global risk exposure of the Sub-Funds is the commitment approach.

### **EUROPEAN REGULATION (EU) 2015/2365 ON THE TRANSPARENCY OF FINANCIAL TRANSACTIONS IN SECURITIES AND REUSE OF COLLATERAL (SECURITIES FINANCING TRANSACTIONS OR SFTR)**

During the period ended June 30, 2024, the Fund did not enter into securities financing transactions and total return swaps.