

Iluc Valores SICAV

Fund Benchmark

Not Benchmarked

Used throughout report

Investment Objective

Sicav with a determined risk profile. Mixed portfolio of international equity market with exposure between 40% and 80%. In fixed income, investing in high credit quality issuers with a duration of 1.5 years and 3.5 years.

Risk Measures

3-Yr Alpha	-	3-Yr Sharpe Ratio	0.84
3-Yr Beta	-	3-Yr Std Dev	7.40
R-Squared	-	3-Yr Risk	bel avg
Information Ratio	-	5-Yr Risk	abv avg
Tracking Error	-	10-Yr Risk	abv avg

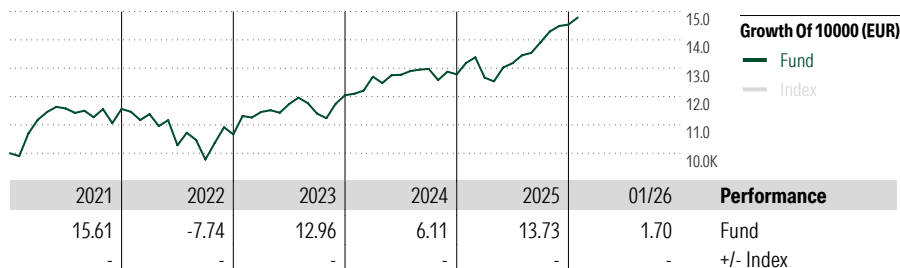
Calculations use Not Benchmarked (where applicable)

Morningstar Rating™

★★★★

Morningstar® Category

EUR Aggressive Allocation



Trailing Returns	Return %	+/-Idx
(31 Jan 2026)		
YTD	1.70	-
3 Months	3.44	-
6 Months	9.91	-
1 Year	12.16	-
3 Years Annualised	9.34	-
5 Years Annualised	8.35	-

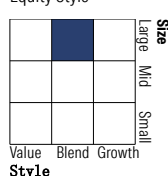
Quarterly Returns	1st qtr	2nd qtr	3rd qtr	4th qtr
2025	-0.91	4.02	5.57	4.51
2024	5.41	0.52	1.61	-1.45
2023	7.41	2.45	-2.90	5.70
2022	-1.57	-9.65	-4.91	9.09
2021	11.81	3.55	-2.65	2.57

Portfolio 31 Jan 2026

Asset Allocation	% Long	% Short	% Net
Stocks	85.60	1.40	84.20
Bonds	12.08	0.00	12.08
Cash	3.84	0.12	3.71
Other	0.01	0.00	0.01

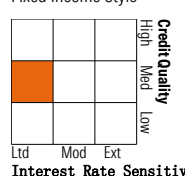
Morningstar Style Box™

Equity Style

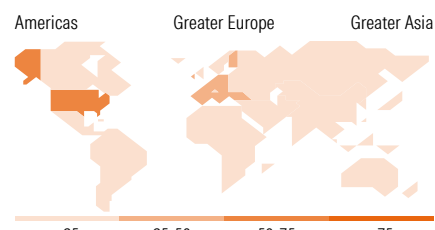


Style

Fixed Income Style



Interest Rate Sensitiv



Top 10 Holdings	Sector	% Port.
Spain (Kingdom of)2027-01-31	—	3.62
Spain (Kingdom of)2026-10-31	—	2.95
JPM Japan Strategic Value I...	—	2.78
Alphabet Inc Class A	📄	2.74
NVIDIA Corp	📄	2.48
Microsoft Corp	📄	2.44
Colgate-Palmolive Co	📄	2.31
Anheuser-Busch InBev SA/NV	📄	2.22
Roche Holding AG	📄	2.22
Coca-Cola Co	📄	2.20
Total Stock Holdings		60
Total Bond Holdings		5
Assets in Top 10 Holdings %		25.97

Sector Weightings	% Equity
Cyclical	29.73
Basic Materials	6.92
Consumer Cyclical	8.98
Financial Services	11.92
Real Estate	1.90
Sensitive	43.75
Communication Services	8.38
Energy	4.28
Industrials	9.40
Technology	21.69
Defensive	26.53
Consumer Defensive	10.08
Healthcare	11.86
Utilities	4.59

World Regions	% Equity
Americas	58.83
United States	56.56
Canada	2.10
Latin America	0.17
Greater Europe	33.18
United Kingdom	3.74
Eurozone	26.59
Europe - ex Euro	2.60
Europe - Emerging	0.05
Middle East / Africa	0.20
Greater Asia	7.99
Japan	3.15
Australasia	0.00
Asia - Developed	1.72
Asia - Emerging	3.11

Operations

Fund Company	March Asset Management SGIIIC	Domicile	Spain
Website	www.march-am.com	Currency	EUR
Inception Date	3 Feb 1998	UCITS	Yes
Fund Manager	Carlos Ruiz Antequera	Inc/Acc	Acc
	Ángel Pérez Carretero	ISIN	ES0158867038
NAV (31 Jan 2026)	17.50 EUR		
Total Net Assets 2026-01-31	540.68 EUR		
(mil)			

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