Anthilia Capital Partners SGR

Anthilia Yellow

Shareclass B Total Return Financial Bonds Fund

Factsheet
30 April 2025





Marketing communication



Fund info

Portfolio Manager Anne-Sophie Choullou AUM (MIn €) 65.10€ Euro € NAV frequency Daily SICAV UCITS V **UCITS Type** Domicile Luxembourg Custodian Bank **BNP** Paribas Auditor Ernst&Young Risk indicator 2/7

The fund changed name and investment policy on 2 July 2012 – it was Profilo Elite Flessibile

Shareclass info

| NAV | 125.08 |
|----------------------|-------------------------|
| Inception date | 2016-09-08 |
| ISIN Code | LU1377525818 |
| Bloomberg ticker | PLAYELB LX |
| Management fee (%) | 0.7 |
| Performance fee (%) | 20 |
| Minimum investment | 250000 |
| Contacts | marketing@anthilia.it |
| Website | www.anthilia.it |
| Swiss Representative | ACOLIN Fund Services AG |

Investment policy

Swiss Paying Agent

Publications

The Fund aims to achieve a gradual and steady growth of invested capital with a time horizon of at least 3 years. Its main focus is based on the European corporate bonds sector with particular bias on financial Companies: Banks and Insurances. The Fund aims to exploite value selecting the best issuances from each Issuer keeping into account expected return and volatility deriving from risk profile. A number of factors are take into account to assess prospective risks (Capital solidity, market positioning, product mix and ALM profile. Currency and duration risks can be hedged (totally or partially) according to market conditions. The Sub-fund combines senior and subordinated bond instruments in one flexible solution.

PKB Privatbank AG

www.fundinfo.com

Bond issuers

| Issuer | Weight |
|--|--------|
| INTESA SANPAOLO SPA | 6.63% |
| CITIGROUP GLOBAL MARKETS HOLDINGS | 3.06% |
| BANCA MONTE DEI PASCHI DI SIENA S.P.A. | 2.88% |
| REPUBBLICA ITALIANA | 2.32% |
| BANCA SELLA HOLDING S.P.A. | 2.26% |
| BARCLAYS PLC | 2.10% |
| SOGECAP SA | 2.00% |
| | |

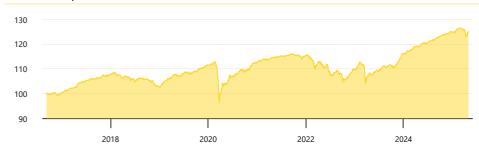
Rating exposure

| Rating | Weight |
|----------|--------|
| A+ | 1.04% |
| A | 6.89% |
| A- | 0.30% |
| BBB+ | 4.80% |
| BBB | 13.11% |
| BBB- | 15.34% |
| BB+ | 15.96% |
| BB | 12.59% |
| | |
| Duration | 2.27 |

Currency Exposure

| Currency | Weight |
|----------|--------|
| EUR | 99.20% |
| NLG | 1.41% |
| GBP | 0.95% |
| JPY | 0.00% |
| CHF | 0.00% |
| USD | -2.44% |
| | |

NAV since inception



Monthly Returns - last 10 years

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Ago | Sep | Oct | Nov | Dec | Tot |
|------|-------|-------|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2016 | - | - | - | - | - | - | - | - | -0.27 | 0.68 | -1.12 | 0.73 | 0.01 |
| 2017 | 1.13 | 0.57 | 0.45 | 1.38 | 0.95 | 0.46 | 0.55 | 0.08 | 0.45 | 0.84 | 0.21 | 0.40 | 7.72 |
| 2018 | 0.51 | -0.90 | -1.08 | 0.64 | -1.41 | -0.47 | 1.29 | -0.15 | -0.37 | -0.99 | -1.10 | -0.87 | -4.84 |
| 2019 | 1.97 | 1.14 | 0.32 | 1.40 | -0.84 | 1.27 | 0.45 | -0.30 | 0.59 | 0.88 | 0.67 | 0.60 | 8.44 |
| 2020 | 0.37 | -0.32 | -10.62 | 4.59 | 1.34 | 1.12 | 1.13 | 1.52 | -0.30 | 0.22 | 2.43 | 0.48 | 1.19 |
| 2021 | 0.41 | 0.74 | -0.03 | 0.68 | 0.14 | 0.41 | -0.16 | 0.38 | 0.31 | -0.32 | -1.22 | 1.17 | 2.54 |
| 2022 | -0.92 | -1.70 | 0.04 | -0.69 | -0.46 | -2.57 | 0.00 | 0.50 | -2.86 | 0.13 | 1.82 | 1.76 | -4.94 |
| 2023 | 1.96 | -0.30 | -4.64 | 1.44 | 0.63 | 0.57 | 1.71 | -0.18 | 0.29 | -0.26 | 2.15 | 2.53 | 5.85 |
| 2024 | 1.02 | 0.26 | 1.09 | 0.26 | 0.92 | 0.15 | 0.85 | 0.64 | 0.69 | 0.47 | 0.36 | 0.44 | 7.39 |
| 2025 | 0.92 | 0.53 | -0.66 | -0.56 | - | - | - | - | - | - | - | - | 0.22 |

Past performance does not predict future performance

Performance analysis

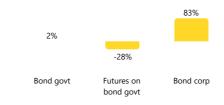
| YTD performance | 0.22% | Annualized volatility | 3.58% |
|------------------------|--------|---------------------------|---------|
| Return since inception | 24.93% | Maximum drawdown | -14.72% |
| Sharpe Ratio | 0.54 | Time to recovery (months) | 9.60 |
| Alpha* | 1.51% | Market correlation* | 0.47 |
| Beta* | 0.47 | ESG rating** | 77/100 |

* comparison stats are referred to index iBoxx Euro Financial Subordinated Total Return Inde

Portfolio analysis



Bond allocation



Top holdings

| Name | Weigh |
|--------------------------------------|-------|
| Cash at sight DE - BP2S LUXEMBOURG | 9.849 |
| INTESA SANPAOLO 22-21/11/2033 FRN | 2.379 |
| ITALY BTPS 1.6% 22-28/06/2030 | 2.329 |
| CITIGROUP GLOBAL 16-30/09/2026 FRN | 2.269 |
| Account Broker BANCA AKROS SPA | 1.989 |
| INTESA SANPAOLO 6.625% 23-31/05/2033 | 1.949 |
| BANK OF CYPRUS 24-02/05/2029 FRN | 1.829 |
| MONTE DEI PASCHI 18-18/01/2028 FRN | 1.709 |
| BARCLAYS PLC 24-15/09/2172 FRN | 1.489 |
| ANTHILIA BIT III A1 | 1.429 |
| | |

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^{*} Companson stats are referred to index iboxx Euro Financial Subordinated Total Return Index ** The ESG score embraces environmental, social and governance factors through a value from 0 (min) to 100 (max).