

Anthilia Capital Partners SGR

Anthilia Red

Shareclass A
Euro Flexible Equity Fund (long bias)

Factsheet
29 November 2024



Fund info

| | |
|-------------------|---------------|
| Portfolio Manager | Paolo Rizzo |
| AUM (Mln €) | 37.48 € |
| Currency | Euro € |
| NAV frequency | Daily |
| UCITS Type | SICAV UCITS V |
| Domicile | Luxembourg |
| Custodian Bank | BNP Paribas |
| Auditor | Ernst&Young |

Shareclass info

| | |
|----------------------|-------------------------|
| NAV | 154.50 |
| Inception date | 2008-08-18 |
| ISIN Code | LU0374938990 |
| Bloomberg ticker | PLAREDA LX |
| Management fee (%) | 1.75 |
| Performance fee (%) | 20 |
| Minimum investment | none |
| Contacts | marketing@anthilia.it |
| Website | www.anthilia.it |
| Swiss Representative | ACOLIN Fund Services AG |
| Swiss Paying Agent | PKB Privatbank AG |
| Publications | www.fundinfo.com |

Investment policy

Anthilia Red invests through a flexible equity investment strategy. The sub-fund invests mainly in Euro-area stocks. Selection of investment opportunities is based on macro and fundamental analysis techniques. The Manager combines a Macro multifactor model based on technical and fundamental indicators together with an accurate bottom up Equity analysis. The Team meet directly CEO and CFO of the holding companies and leverage broker information with direct access to Company Management. Investments in mid and small caps (lower than 1 billion EUR Mkt cap) cannot exceed 50% of fund's net asset value. The fund may invest in listed financial derivatives for: hedging risk, managing portfolio efficiently, investing purposes. Global risk exposure attributable to financial derivatives cannot exceed 50% of fund's net asset value. Investment approach and strict risk management discipline guarantee maximum liquidity of portfolio holdings on a daily basis. The sub-fund cannot invest in corporate bonds, OTC and credit derivatives, options, covered warrants and asset backed securities (ABS).

Equity sector exposure (top 5)

| Sector | Weight |
|--|--------|
| Banche e altre istituzioni creditizie | 8.46% |
| Internet, software & servizi IT | 7.67% |
| Cosmetica farmaceutica e prodotti medicinali | 6.71% |
| Compagnie di assicurazioni | 5.71% |
| Semiconduttori ed elettronica | 5.56% |

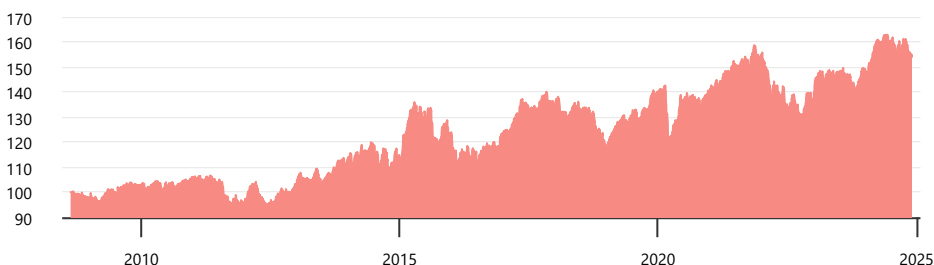
Equity country exposure (top 5)

| Country | Weight |
|-------------|--------|
| France | 23.36% |
| Germany | 17.29% |
| Italy | 11.31% |
| Netherlands | 9.23% |
| Spain | 4.84% |

Currency exposure

| Currency | Weight |
|----------|--------|
| EUR | 95.12% |
| USD | 1.95% |
| CHF | 1.82% |
| DKK | 0.57% |
| GBP | 0.54% |

NAV since inception



NAV since inception - last 10 years

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Ago | Sep | Oct | Nov | Dec | Tot |
|------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--------|
| 2014 | -2.20 | 3.59 | 1.19 | 0.01 | 0.63 | -0.83 | -1.84 | -0.50 | 0.63 | -4.23 | 5.91 | -2.35 | -0.39 |
| 2015 | 7.18 | 5.19 | 4.00 | -2.26 | 2.63 | -4.40 | 2.58 | -6.88 | -5.58 | 8.94 | 2.15 | -3.72 | 8.64 |
| 2016 | -6.80 | -1.69 | 2.66 | 1.62 | -0.22 | -5.40 | 4.03 | 1.98 | -0.80 | 2.25 | -1.57 | 4.50 | -0.12 |
| 2017 | 0.47 | 0.72 | 4.91 | 2.70 | 0.61 | -2.17 | 0.83 | -0.64 | 3.93 | 1.38 | -2.28 | -1.15 | 9.43 |
| 2018 | 1.19 | -3.09 | -2.32 | 2.91 | 0.25 | -1.52 | 1.83 | -0.25 | -0.74 | -7.03 | -0.11 | -5.41 | -13.80 |
| 2019 | 5.18 | 2.50 | 0.38 | 3.65 | -2.59 | 2.66 | 0.65 | -1.20 | 2.78 | 1.14 | 4.41 | -0.90 | 19.97 |
| 2020 | -0.52 | -4.40 | -7.92 | 5.53 | 4.05 | 0.71 | 0.48 | 1.58 | -1.24 | -3.36 | 5.61 | 1.66 | 1.28 |
| 2021 | -0.79 | 0.84 | 3.36 | 1.34 | 1.11 | 0.92 | 0.03 | 1.11 | -1.90 | 3.79 | -2.14 | 1.84 | 9.74 |
| 2022 | -4.72 | -3.23 | 0.60 | -3.03 | 2.25 | -5.53 | 0.00 | -0.18 | -5.14 | 4.71 | 3.80 | -0.84 | -11.34 |
| 2023 | 6.05 | 0.82 | 0.11 | 0.61 | -0.93 | 0.59 | 1.32 | -1.41 | -2.91 | -2.57 | 4.59 | 2.44 | 8.66 |
| 2024 | 1.70 | 2.65 | 3.30 | -0.73 | 1.03 | -1.41 | -0.56 | 1.39 | 0.60 | -2.86 | -1.43 | - | 3.55 |

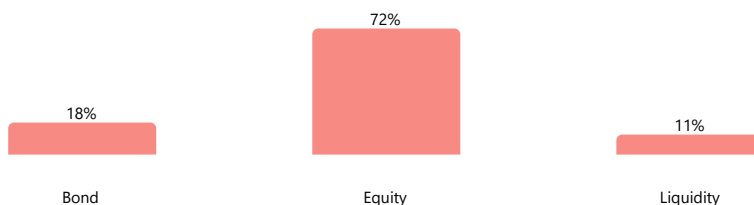
Performance analysis

| | | | |
|------------------------|--------|---------------------------|----------|
| YTD performance | 3.55% | Annualized volatility | 10.91% |
| Return since inception | 54.50% | Maximum drawdown | -21.31% |
| Sharpe Ratio | 0.27 | Time to recovery (months) | 14.90 |
| Alpha* | 0.47% | Market correlation* | 0.81 |
| Beta* | 0.39 | ESG score** | 76 / 100 |

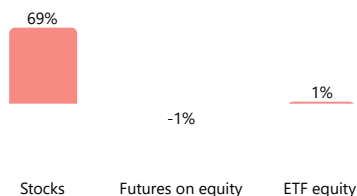
* comparison stats are referred to index EURO STOXX 50 Net Return EUR

** The ESG score embraces environmental, social and governance factors through a value from 0 (min) to 100 (max).

Portfolio analysis



Equity allocation



Top Holdings

| Name | Weight |
|------------------------------|--------|
| SAP SE | 4.92% |
| ASML HOLDING NV | 4.53% |
| LVMH MOET HENNESSY LOUIS VUI | 2.99% |
| SIEMENS AG-REG | 2.89% |
| TOTALENERGIES SE | 2.74% |
| SCHNEIDER ELECTRIC SE | 2.62% |
| ALLIANZ SE-REG | 2.54% |
| SANOFI | 2.33% |
| DEUTSCHE TELEKOM AG-REG | 2.23% |
| AIRBUS SE | 1.99% |

WARNING: Past performances are by no means a guarantee of future performance. Performances are gross of tax and net of management fees. Any subscription to the Open-ended investment fund can be carried out only on the basis of the full prospectus, available on Anthilia's website.