Anthilia Capital Partners SGR

Anthilia Yellow

Shareclass B Total Return Financial Bonds Fund

Factsheet 28 February 2025





Marketing communication



Fund info

Portfolio Manager Anne-Sophie Choullou AUM (MIn €) 63.11€ 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	126.62
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
Swiss Paying Agent	PKB Privatbank AG

Investment policy

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.

www.fundinfo.com

Bond issuers

Issuer	Weight
INTESA SANPAOLO SPA	7.28%
DEUTSCHE BANK AG - FIL REGNO UNITO	6.23%
CITIGROUP GLOBAL MARKETS HOLDINGS	3.41%
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	2.58%
REPUBBLICA ITALIANA	2.34%
COMMERZBANK AG	2.34%
SOGECAP SA	2.12%

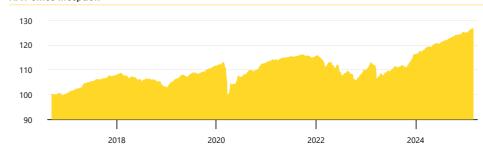
Rating exposure

Rating	Weight
A+	1.13%
A	12.62%
BBB+	3.31%
BBB	13.28%
BBB-	17.70%
BB+	16.31%
BB	13.31%
BB-	11.05%
Duration	2.58

Currency Exposure

Currency	Weight
EUR	93.76%
USD	3.32%
GBP	1.65%
NLG	1.63%
JPY	0.00%
CHF	-0.01%

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	-	-	-	-	-	-	-	-	-	-	1.46

Past performance does not predict future performance

Performance analysis

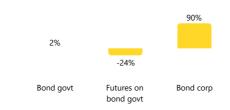
YTD performance	1.46%	Annualized volatility	3.58%
Return since inception	26.47%	Maximum drawdown	-14.72%
Sharpe Ratio	0.61	Time to recovery (months)	9.60
Alpha*	1.68%	Market correlation*	0.47
Beta*	0.47	ESG rating**	77/100

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

Portfolio analysis



Bond allocation



Top holdings

Name	Weigh
DEUTSCHE BK LOND 15-15/04/2025 FRN FLAT	5.019
Cash at sight DE - BP2S LUXEMBOURG	4.759
INTESA SANPAOLO 22-21/11/2033 FRN	2.659
CITIGROUP GLOBAL 16-30/09/2026 FRN	2.529
ITALY BTPS 1.6% 22-28/06/2030	2.349
INTESA SANPAOLO 6.625% 23-31/05/2033	2.069
BANK OF CYPRUS 24-02/05/2029 FRN	1.879
COMMERZBANK AG 22-28/02/2033 FRN	1.649
AEGON NV 96-31/12/2049 FRN	1.639
BARCLAYS PLC 24-15/09/2172 FRN	1.629

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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).