

## Anthilia Yellow

### Shareclass B Total Return Financial Bonds Fund

Factsheet  
30 May 2025

LIPPER



#### Fund info

|                   |                      |
|-------------------|----------------------|
| Portfolio Manager | Anne-Sophie Choullou |
| AUM (Mln €)       | 65.75 €              |
| Currency          | Euro €               |
| NAV frequency     | Daily                |
| UCITS Type        | SICAV UCITS V        |
| 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                  | 126.38                  |
| 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       |
| Publications         | www.fundinfo.com        |

#### Investment policy

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 exploit value selecting the best issuances from each Issuer keeping into account expected return and volatility deriving from risk profile. A number of factors are taken 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.

#### Bond issuers

| Issuer                                | Weight |
|---------------------------------------|--------|
| INTESA SANPAOLO SPA                   | 6.50%  |
| CITIGROUP GLOBAL MARKETS HOLDINGS ... | 3.03%  |
| REPUBBLICA ITALIANA                   | 2.30%  |
| BANCA SELLA HOLDING S.P.A.            | 2.25%  |
| BARCLAYS PLC                          | 2.11%  |
| GROUPAMA ASSURANCES MUTUELLES SA      | 1.99%  |
| SOGECAP SA                            | 1.95%  |

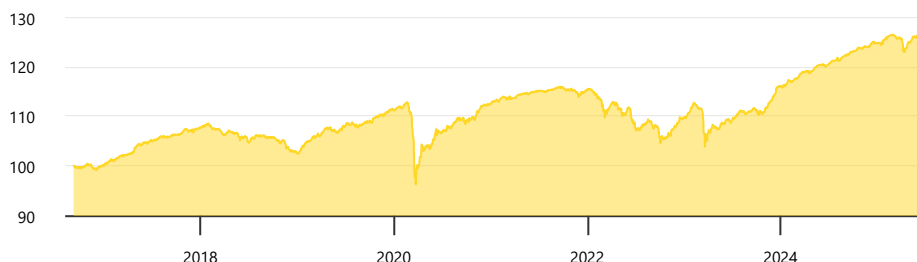
#### Rating exposure

| Rating   | Weight |
|----------|--------|
| A+       | 1.04%  |
| A        | 7.84%  |
| A-       | 0.61%  |
| BBB+     | 5.97%  |
| BBB      | 13.56% |
| BBB-     | 14.67% |
| BB+      | 17.91% |
| BB       | 11.50% |
| Duration | 2.47   |

#### Currency Exposure

| Currency | Weight |
|----------|--------|
| EUR      | 98.53% |
| NLG      | 1.48%  |
| GBP      | 1.40%  |
| JPY      | 0.00%  |
| CHF      | 0.00%  |
| USD      | -2.06% |

#### NAV since inception



#### Monthly Returns – last 10 years

| Year | Jan   | Feb   | Mar    | Apr   | May   | Jun   | Jul   | Aug   | 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 | 1.04  | -     | -     | -     | -     | -     | -     | -     | 1.27  |

Past performance does not predict future performance

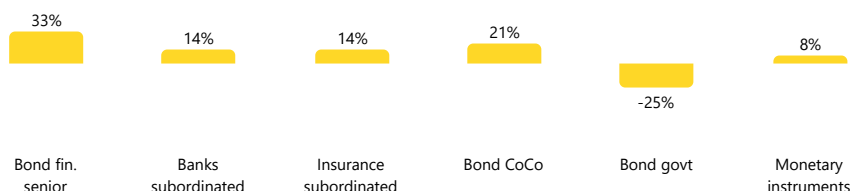
#### Performance analysis

|                        |        |                           |         |
|------------------------|--------|---------------------------|---------|
| YTD performance        | 1.27%  | Annualized volatility     | 3.57%   |
| Return since inception | 26.23% | Maximum drawdown          | -14.72% |
| Sharpe Ratio           | 0.57   | Time to recovery (months) | 9.60    |
| Alpha*                 | 1.58%  | Market correlation*       | 0.47    |
| Beta*                  | 0.47   | ESG rating**              | 77/100  |

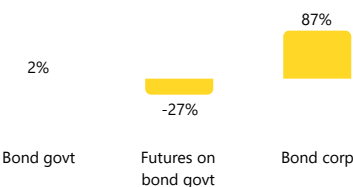
\* comparison stats are referred to index iBoxx Euro Financial Subordinated Total Return Index

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

#### Portfolio analysis



#### Bond allocation



#### Top holdings

| Name                                 | Weight |
|--------------------------------------|--------|
| Cash at sight DE – BP2S LUXEMBOURG   | 6.57%  |
| ITALY BTPS 1.6% 22-28/06/2030        | 2.30%  |
| INTESA SANPAOLO 22-21/11/2033 FRN    | 2.26%  |
| CITIGROUP GLOBAL 16-30/09/2026 FRN   | 2.24%  |
| INTESA SANPAOLO 6.625% 23-31/05/2033 | 1.94%  |
| Account Broker BANCA AKROS SPA       | 1.84%  |
| BANK OF CYPRUS 24-02/05/2029 FRN     | 1.73%  |
| MONTE DEI PASCHI 18-18/01/2028 FRN   | 1.69%  |
| BARCLAYS PLC 24-15/09/2172 FRN       | 1.49%  |
| AEON NV 96-31/12/2049 FRN            | 1.48%  |