

Anthilia Yellow

Shareclass A
Total Return Financial Bonds Fund

Factsheet
31 March 2026



AnthiliaYellow

Fund info

| | |
|-------------------|----------------------|
| Portfolio Manager | Anne-Sophie Choullou |
| AUM (Mln €) | 70.96 € |
| Currency | Euro € |
| NAV frequency | Daily |
| UCITS Type | SICAV UCITS V |
| Domicile | Luxembourg |
| Custodian Bank | BNP Paribas |
| Auditor | Ernst&Young |
| Risk indicator | 2/7 |
| SFDR | Art. 6 |

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

Shareclass info

| | |
|----------------------|-------------------------|
| NAV | 167.24 |
| Inception date | 2012-07-02 |
| ISIN Code | LU1377525735 |
| Bloomberg ticker | PLAYELA LX |
| Management fee (%) | 1.25 |
| 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

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 a flexible solution.

Bond issuers

| Issuer | Weight |
|--|--------|
| INTESA SANPAOLO SPA | 6.00% |
| SANTANDER HOLDINGS USA INC | 3.71% |
| BANCA MONTE DEI PASCHI DI SIENA S.P.A. | 3.30% |
| SOCIETE GENERALE | 3.24% |
| BANCA SELLA HOLDING S.P.A. | 2.70% |
| EUROBANK SA | 2.18% |
| REPUBBLICA ITALIANA | 2.16% |

Rating exposure

| Rating | Weight |
|----------|--------|
| A+ | 2.70% |
| A | 5.49% |
| A- | 1.41% |
| BBB+ | 11.08% |
| BBB | 25.54% |
| BBB- | 18.86% |
| BB+ | 11.30% |
| BB | 10.92% |
| Duration | 2.26 |

Currency Exposure

| Currency | Weight |
|----------|--------|
| EUR | 94.90% |
| GBP | 1.36% |
| NLG | 1.35% |
| USD | 1.34% |
| ITL | 0.32% |
| CHF | 0.00% |

NAV since inception



Monthly Returns – last 10 years

| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Ago | Sep | Oct | Nov | Dec | Tot |
|------|-------|-------|--------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 2016 | -1.56 | -1.93 | 2.40 | 0.88 | 0.51 | -1.79 | 2.02 | 1.02 | 0.08 | 0.63 | -1.17 | 0.70 | 1.69 |
| 2017 | 1.08 | 0.54 | 0.41 | 1.34 | 0.90 | 0.42 | 0.51 | 0.04 | 0.41 | 0.79 | 0.17 | 0.20 | 7.03 |
| 2018 | 0.64 | -0.95 | -1.12 | 0.59 | -1.46 | -0.51 | 1.25 | -0.21 | -0.41 | -1.05 | -1.14 | -0.93 | -5.23 |
| 2019 | 1.92 | 1.10 | 0.27 | 1.35 | -0.89 | 1.24 | 0.44 | -0.35 | 0.60 | 0.94 | 0.64 | 0.55 | 8.05 |
| 2020 | 0.33 | -0.36 | -10.67 | 4.54 | 1.30 | 1.07 | 1.09 | 1.47 | -0.36 | 0.17 | 2.39 | 0.43 | 0.62 |
| 2021 | 0.47 | 0.70 | -0.07 | 0.65 | 0.09 | 0.38 | -0.20 | 0.34 | 0.28 | -0.37 | -1.27 | 1.12 | 2.11 |
| 2022 | -0.97 | -1.74 | 0.00 | -0.74 | -0.51 | -2.62 | -0.36 | 0.76 | -2.90 | 0.09 | 1.77 | 1.71 | -5.49 |
| 2023 | 1.91 | -0.36 | -4.68 | 1.39 | 0.57 | 0.52 | 1.66 | -0.22 | 0.23 | -0.32 | 2.11 | 2.53 | 5.28 |
| 2024 | 1.23 | 0.23 | 1.06 | 0.21 | 0.89 | 0.10 | 0.82 | 0.60 | 0.64 | 0.42 | 0.32 | 0.41 | 7.14 |
| 2025 | 0.88 | 0.49 | -0.70 | -0.62 | 0.99 | 0.70 | 0.86 | 0.04 | 0.59 | 0.33 | -0.24 | 0.54 | 3.91 |
| 2026 | 0.60 | 0.21 | -2.07 | - | - | - | - | - | - | - | - | - | -1.28 |

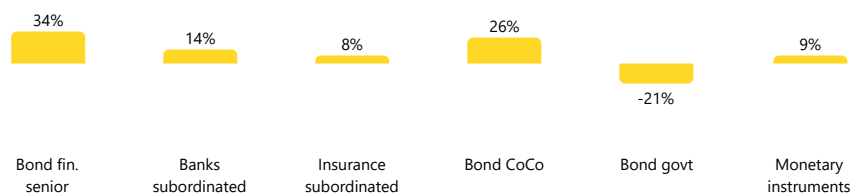
Past performance does not predict future performance

Performance analysis

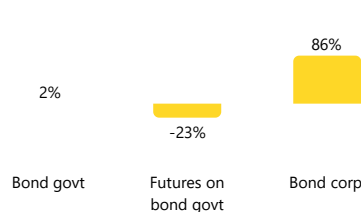
| | | | |
|------------------------|--------|---------------------------|---------|
| YTD performance | -1.28% | Annualized volatility | 3.27% |
| Return since inception | 59.49% | Maximum drawdown | -14.77% |
| Sharpe Ratio | 0.88 | Time to recovery (months) | 10.60 |
| | | ESG rating* | 77/100 |

* 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 | 8.66% |
| SANTANDER HOLD 25-20/03/2029 FRN | 3.71% |
| INTESA SANPAOLO 22-21/11/2033 FRN | 2.17% |
| ITALY BTPS 1.6% 22-28/06/2030 | 2.16% |
| MONTE DEI PASCHI 18-18/01/2028 FRN | 1.89% |
| INTESA SANPAOLO 6.625% 23-31/05/2033 | 1.74% |
| AEGON NV 96-31/12/2049 FRN | 1.35% |
| BARCLAYS PLC 24-15/09/2172 FRN | 1.32% |
| UBS GROUP 21-31/12/2061 FRN | 1.30% |
| DEUTSCHE BANK AG 24-30/04/2173 FRN | 1.23% |

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