Anthilia Capital Partners SGR

Marketing communication

Anthilia Yellow

Shareclass B

Total Return Financial Bonds Fund

Factsheet

31 July 2026

AnthiliaYellow

Fund info

Portfolio Manager	Anne-Sophie Chouillou
AUM (Mln €)	74.40 €
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	132.00
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 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) acccording to market conditions. The Sub-fund combines senior and subordinated bond instruments in one flexible solution.

Bond issuers

Issuer	Weight
INTESA SANPAOLO SPA	5.74%
EUROBANK SA	3.80%
SANTANDER HOLDINGS USA INC	3.55%
SOCIETE GENERALE	3.14%
BANCA SELLA HOLDING S.P.A.	2.98%
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	2.69%
ALPHA BANK SA	2.40%

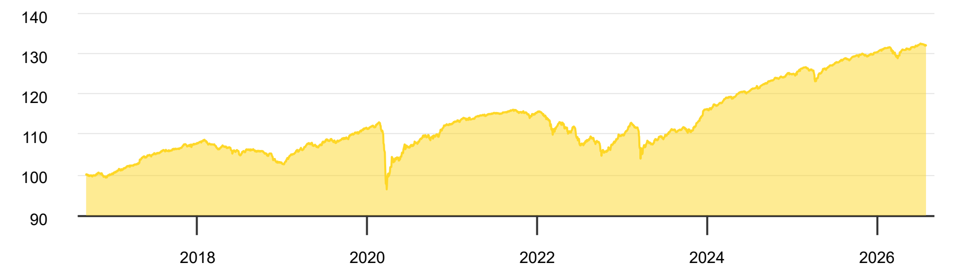
Rating exposure

Rating	Weight
A+	1.85%
A	5.05%
A-	3.31%
BBB+	9.18%
BBB	28.13%
BBB-	21.23%
BB+	11.81%
BB	8.89%
Duration	2.28

Currency Exposure

Currency	Weight
EUR	95.22%
GBP	2.29%
USD	2.09%
ITL	0.31%
CHF	0.00%
JPY	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	-	-	-	-	-	-	-	-	-0.15	0.68	-1.12	0.73	**0.13**
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	0.71	0.90	0.08	0.64	0.37	-0.20	0.58	**4.42**
2026	0.63	0.24	-2.02	1.59	0.48	0.46	-0.06	-	-	-	-	-	**1.29**

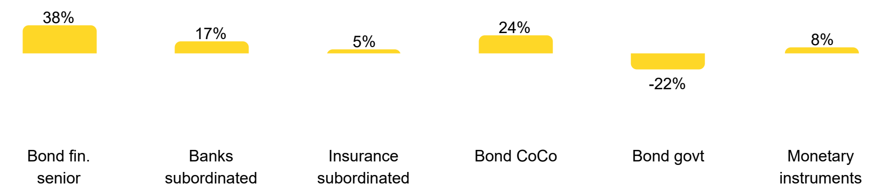
Past performance does not predict future performance

Performance analysis

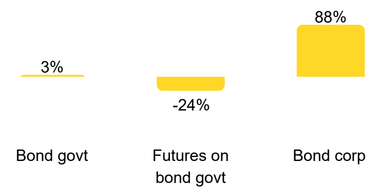
YTD performance	1.29%	Annualized volatility	3.40%
Return since inception	32.00%	Maximum drawdown	-14.72%
Sharpe Ratio	0.59	Time to recovery (months)	9.60
		ESG rating*	77/100

** 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	6.91%
SANTANDER HOLD 25-20/03/2029 FRN	3.55%
ITALY BTPS 1.6% 22-28/06/2030	2.04%
INTESA SANPAOLO 22-21/11/2033 FRN	2.02%
MONTE DEI PASCHI 18-18/01/2028 FRN	1.83%
INTESA SANPAOLO 6.625% 23-31/05/2033	1.68%
ABN AMRO BANK NV 24-22/03/2173 FRN	1.45%
EUROBANK 26-25/05/2032 FRN	1.35%
CAIXABANK 25-25/12/2173 FRN	1.35%
BARCLAYS PLC 24-15/09/2172 FRN	1.34%