

# Anthilia Capital Partners SGR

## Anthilia Red

Shareclass B  
Euro Flexible Equity Fund (long bias)

Factsheet  
31 August 2023



### Fund info

Portfolio Manager	Paolo Rizzo
AUM (Mln €)	33.00 €
Currency	Euro €
NAV frequency	Daily
UCITS Type	SICAV UCITS V
Domicile	Luxembourg
Custodian Bank	BNP Paribas
Auditor	Ernst&Young
Performance fee (%)	20

### Shareclass info

NAV	161.37
Inception date	2008-08-18
ISIN Code	LU0374939022
Bloomberg ticker	PLAREDB LX
Management fee (%)	1.05
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

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
Apparecchi elettronici e componenti	8.63%
Semiconduttori ed elettronica	8.15%
Banche e altre istituzioni creditizie	7.30%
Internet, software & servizi IT	5.92%
Cosmetica farmaceutica e prodotti medicinali	5.69%

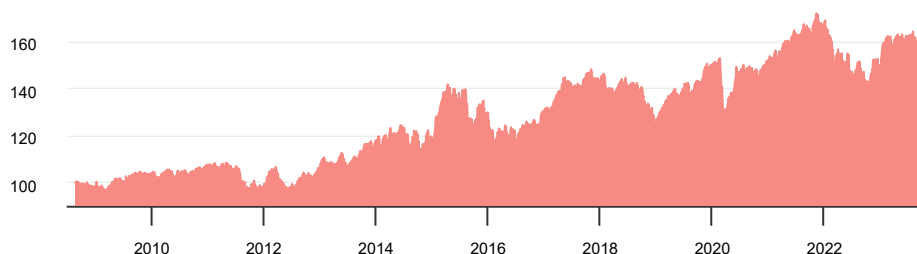
### Equity country exposure (top 5)

Country	Weight
FR	28.02%
IT	18.97%
DE	13.44%
NL	8.07%
ES	3.89%

### Currency exposure

Currency	Weight
EUR	96.24%
CHF	1.91%
DKK	0.68%
GBP	0.68%
USD	0.59%

### NAV since inception



### NAV since inception - last 10 years

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	Tot
2013	4.23	-2.86	0.51	1.89	1.85	-3.95	2.16	-0.08	3.37	2.84	1.58	0.21	12.04
2014	-2.14	3.62	1.24	0.07	0.69	-0.79	-1.77	-0.44	0.69	-4.18	5.96	-2.28	0.27
2015	7.15	5.23	4.05	-2.21	2.69	-4.34	2.65	-6.83	-5.52	8.99	2.21	-3.67	9.28
2016	-6.75	-1.62	2.72	1.68	-0.16	-5.35	4.09	2.04	-0.74	2.31	-1.51	4.56	0.58
2017	0.53	0.77	4.97	2.73	0.40	-2.11	0.89	-0.58	3.94	1.44	-2.23	-1.09	9.80
2018	1.26	-3.03	-2.27	2.97	0.29	-1.47	1.93	-0.20	-0.69	-6.97	-0.05	-5.36	-13.18
2019	5.26	2.55	0.44	3.72	-2.53	2.71	0.72	-1.14	2.84	1.21	4.16	-0.83	20.50
2020	-0.48	-4.36	-7.84	5.60	4.11	0.77	0.55	1.65	-1.17	-3.30	5.68	1.73	2.05
2021	-0.87	0.88	3.42	1.39	1.15	0.98	0.10	1.14	-1.84	3.82	-2.08	2.08	10.45
2022	-4.83	-3.44	0.94	-2.98	2.32	-5.48	0.00	-0.05	-5.08	4.77	3.87	-0.78	-10.84
2023	6.12	0.88	0.17	0.67	-0.87	0.66	1.39	-1.35	-	-	-	-	7.74

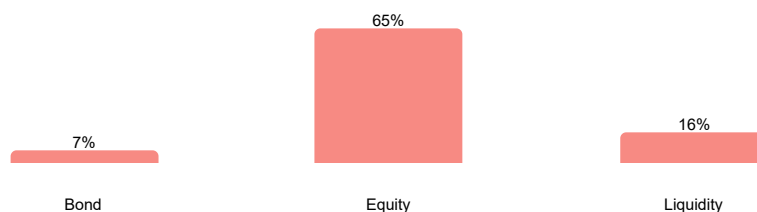
### Performance analysis

YTD performance	7.74%	Annualized volatility	11.10%
Return since inception	61.37%	Maximum drawdown	-20.84%
Sharpe Ratio	0.32	Time to recovery (months)	14.70
Alpha*	0.98%	Market correlation*	0.80
Beta*	0.39	ESG score**	75 / 100

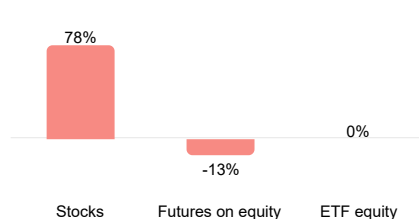
\* comparison stats are referred to index EURO STOXX 50 Net Return EUR

\*\* 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
ASML HOLDING NV	5.54%
LVMH MOET HENNESSY LOUIS VUI	5.23%
SAES GETTERS SPA	3.79%
TOTALENERGIES SE	3.50%
LOREAL	3.22%
SAP SE	2.92%
AIR LIQUIDE SA	2.26%
SANOFI	2.25%
BNP PARIBAS	2.17%
CYBEROO SPA	1.95%

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.