

Anthilia Yellow

Shareclass A Total Return Financial Bonds Fund

LIPPER


 Factsheet
2 January 2026

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	-0.01	-	-	-	-	-	-	-	-	-	-	-	-0.01

Past performance does not predict future performance

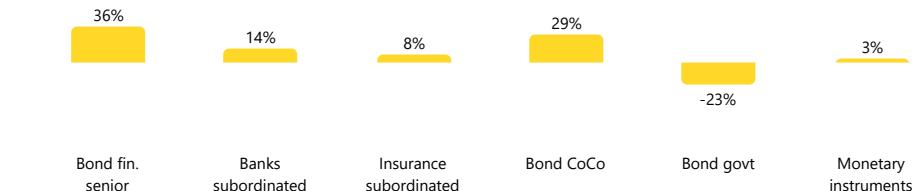
Performance analysis

YTD performance	-0.01%	Annualized volatility	3.28%
Return since inception	61.54%	Maximum drawdown	-14.77%
Sharpe Ratio	0.93	Time to recovery (months)	10.60
Alpha*	1.27%	Market correlation*	0.52
Beta*	0.50	ESG rating**	77/100

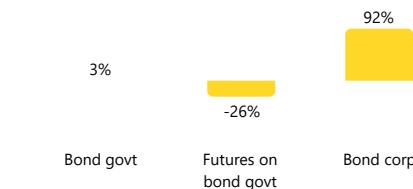
* comparison stats are referred to index iBoxx Euro Financial Subordinated Total Return Index

** 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	2.32%
INTESA SANPAOLO 22-21/11/2033 FRN	2.15%
ITALY BTPS 1.6% 22-28/06/2030	2.14%
SANTANDER HOLD 25-20/03/2029 FRN	2.13%
MONTE DEI PASCHI 18-18/01/2028 FRN	2.05%
CITIGROUP GLOBAL 16-30/09/2026 FRN	2.00%
INTESA SANPAOLO 6.625% 23-31/05/2033	1.78%
BARCLAYS PLC 24-15/09/2172 FRN	1.40%
AEGON NV 96-31/12/2049 FRN	1.34%
DEUTSCHE BANK AG 24-30/04/2173 FRN	1.27%

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 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.

Bond issuers

Issuer	Weight
INTESA SANPAOLO SPA	6.16%
REPUBBLICA ITALIANA	2.85%
CITIGROUP GLOBAL MARKETS HOLDINGS ...	2.72%
BANCA MONTE DEI PASCHI DI SIENA S.P.A.	2.70%
BANCA SELLA HOLDING S.P.A.	2.20%
SANTANDER HOLDINGS USA INC	2.13%
SOCIETE GENERALE	2.02%

Rating exposure

Rating	Weight
A+	2.06%
A	5.63%
A-	1.43%
BBB+	6.50%
BBB	19.33%
BBB-	20.83%
BB+	15.10%
BB	11.65%

Currency Exposure

Currency	Weight
EUR	94.96%
GBP	2.06%
USD	1.53%
NLG	1.34%
JPY	0.00%
CHF	0.00%

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