

Anthilia Capital Partners SGR

Anthilia White

Shareclass C Absolute Return Multi-Asset Fund

Factsheet
28 June 2024

LIPPER



Traits

Portfolio manager	Markus Ratzinger
AUM (Mln €)	80.55 €
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	140.71
Inception date	2008-01-28
ISIN Code	LU0599024741
Bloomberg ticker	PLANWTD LX
Management fee (%)	0.4
Minimum investment	5000000
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 investment objective of Anthilia White is producing a positive and stable absolute return with low volatility (below 3%) and low correlation with global fixed income and equity markets. The Fund aims to achieve this objective by investing in a globally diversified portfolio comprising: 1. Equity and equity related securities; 2. Fixed income (any type of floating or fixed rate government or investment grade corporate debt security); 3. Short-term deposits and money market instruments; 4. Structured financial instruments listed or traded on one or more Recognised exchanges. No more than 10% of net asset value will be invested in such instruments.

Bond issuers

Issuer	Wweight
IBRD-INTERNATIONAL BANK FOR RECON...	14.02%
REPUBBLICA ITALIANA	10.20%
CITIGROUP GLOBAL MARKETS HOLDINGS ...	9.43%
DEUTSCHE BANK AG - FIL REGNO UNITO	9.05%
GOLDMAN SACHS FINANCE CORP INTERN...	6.11%
HSBC BANK PLC	5.52%
REPUBBLICA AUSTRIACA	3.13%
INTESA SANPAOLO SPA	2.57%
EBRD-EUROPEAN BANK FOR RECONSTRU...	2.35%
GOLDMAN SACHS INTERNATIONAL	1.79%

Rating exposure

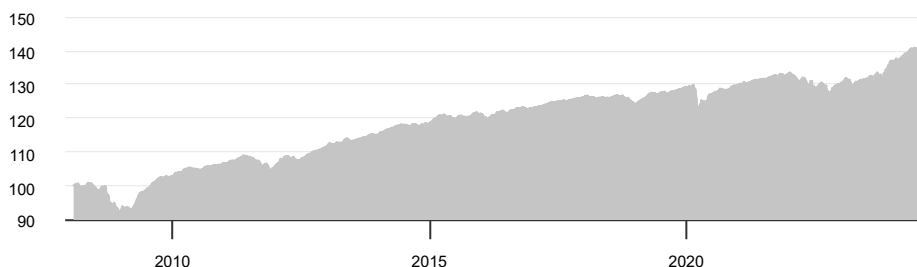
Rating	Wweight
AAA	16.37%
AA+	3.13%
A+	7.80%
A	18.94%
A-	0.19%
BBB+	0.72%
BBB	9.75%
BBB-	7.06%

Duration bond portfolio 2

Currency exposure

Currency	Wweight
EUR	88.05%
USD	5.82%
GBP	5.45%
SEK	0.88%
ITL	0.18%
CHF	0.02%

NAV since inception



Monthly Returns - last 10 years

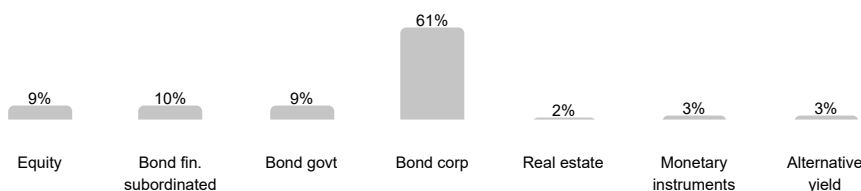
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	Tot
2014	0.56	0.54	0.44	0.45	0.35	-0.02	0.05	0.11	-0.03	-0.08	0.31	0.23	2.96
2015	0.83	0.73	0.17	-0.07	0.02	-0.87	0.83	-0.04	-0.32	0.73	0.60	-0.28	2.32
2016	-0.81	-0.32	0.78	0.71	0.32	-0.87	0.93	0.25	0.35	0.28	-0.58	0.06	1.11
2017	0.55	0.06	0.38	0.47	0.21	0.14	0.09	-0.09	0.39	0.24	0.25	0.07	2.80
2018	0.30	-0.24	-0.44	0.30	-0.21	-0.03	0.61	0.17	-0.21	-0.62	-0.43	-0.96	-1.74
2019	0.93	0.54	0.45	0.85	-0.16	0.25	0.27	-0.47	0.50	0.25	0.44	0.19	4.12
2020	0.10	-0.28	-4.78	1.90	0.50	0.99	0.62	0.72	-0.12	-0.23	1.06	0.25	0.60
2021	0.18	0.32	0.20	0.47	0.05	0.22	0.11	0.40	0.25	0.35	-0.71	0.90	2.77
2022	-0.77	-0.73	0.24	-0.50	-0.59	-0.74	0.00	0.63	-2.20	0.67	1.00	0.63	-2.37
2023	0.89	-0.11	-1.03	0.68	0.17	0.34	0.85	-0.02	0.05	-0.28	1.95	1.68	5.26
2024	0.36	-0.13	1.09	0.73	0.40	0.16	-	-	-	-	-	-	2.64

Performance analysis

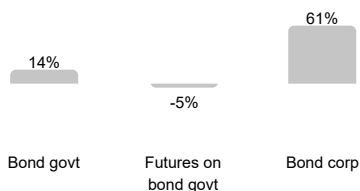
YTD performance	2.64%	Annualized volatility	2.13%
Return since inception	40.71%	Maximum drawdown	-8.72%
Sharpe Ratio	0.73	Time to recovery (months)	7.90
		ESG score**	70/100

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

Portfolio analysis



Bond composition



Top holdings

Name	Wweight
CITIGROUP GLOBAL 16-30/09/2026 FRN	8.39%
INT BK RECON&DEV 05-07/10/2025 FRN	7.51%
HSBC BANK PLC 18-28/09/2024 FRN -FLAT	5.52%
DEUTSCHE BK LOND 15-15/04/2025 FRN FLAT	5.26%
INT BK RECON&DEV 16-31/05/2026 FRN	4.91%
GS FIN C INTL 18-25/07/2028 FRN	3.73%
ITALY GOVT INT 05-09/11/2025 FRN	3.14%
ITALY BTPS 1.4% 20-26/05/2025	3.06%
ANTHILIA BIT III A1	2.78%
DEUTSCHE BK LOND 16-09/03/2026 FRN	2.58%

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