

Anthilia Capital Partners SGR

Anthilia White

Shareclass C Absolute Return Multi-Asset Fund

Factsheet
31 October 2024

LIPPER



Traits

| | |
|---------------------|------------------|
| Portfolio manager | Markus Ratzinger |
| AUM (Mln €) | 83.38 € |
| 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 | 143.51 |
| 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 | Weight |
|---------------------------------------|--------|
| IBRD-INTERNATIONAL BANK FOR RECON... | 17.44% |
| REPUBBLICA ITALIANA | 10.06% |
| DEUTSCHE BANK AG - FIL REGNO UNITO | 9.60% |
| CITIGROUP GLOBAL MARKETS HOLDINGS ... | 6.76% |
| GOLDMAN SACHS FINANCE CORP INTERN... | 5.57% |
| EBRD-EUROPEAN BANK FOR RECONSTRU... | 3.01% |
| REPUBBLICA AUSTRIACA | 2.73% |
| INTESA SANPAOLO SPA | 2.07% |
| GOLDMAN SACHS INTERNATIONAL | 1.45% |
| AEGON LTD | 0.93% |

Rating exposure

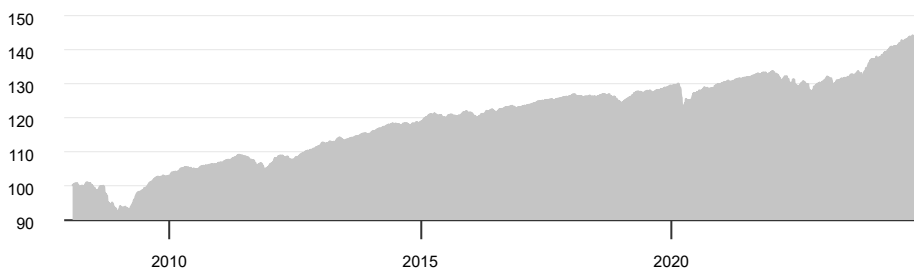
| Rating | Weight |
|--------|--------|
| AAA | 20.30% |
| AA+ | 2.73% |
| A+ | 1.93% |
| A | 16.97% |
| A- | 0.18% |
| BBB+ | 1.29% |
| BBB | 9.63% |
| BBB- | 5.76% |

Duration bond portfolio 2

Currency exposure

| Currency | Weight |
|----------|--------|
| EUR | 85.98% |
| USD | 6.92% |
| GBP | 5.65% |
| NLG | 0.93% |
| SEK | 0.84% |
| ITL | 0.09% |

NAV since inception



Monthly Returns - last 10 years

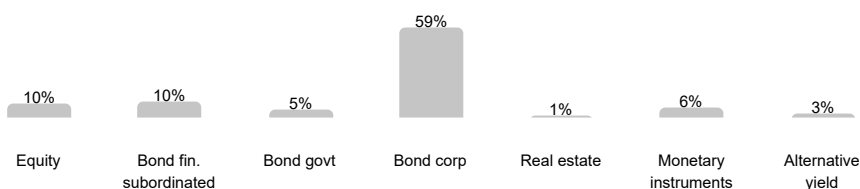
| Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Ago | Sep | Oct | Nov | Dec | Tot |
|------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|
| 2014 | 0.56 | 0.54 | 0.44 | 0.45 | 0.35 | -0.02 | 0.05 | 0.11 | -0.03 | -0.08 | 0.31 | 0.23 | 2.96 |
| 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 | 1.06 | 0.34 | 0.71 | -0.13 | - | - | 4.68 |

Performance analysis

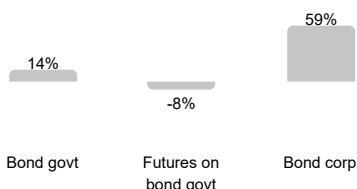
| | | | |
|------------------------|--------|---------------------------|--------|
| YTD performance | 4.68% | Annualized volatility | 2.13% |
| Return since inception | 43.51% | Maximum drawdown | -8.72% |
| Sharpe Ratio | 0.74 | Time to recovery (months) | 7.90 |
| | | ESG score** | 68/100 |

** 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 | Weight |
|---|--------|
| INT BK RECON&DEV 05-07/10/2025 FRN | 8.17% |
| DEUTSCHE BK LOND 15-15/04/2025 FRN FLAT | 5.92% |
| CITIGROUP GLOBAL 16-30/09/2026 FRN | 5.88% |
| INT BK RECON&DEV 16-31/05/2026 FRN | 5.82% |
| Cash at sight DE - BP2S LUXEMBOURG | 5.57% |
| GS FIN C INTL 18-25/07/2028 FRN | 3.42% |
| ITALY GOVT INT 05-09/11/2025 FRN | 3.09% |
| EURO BK RECON&DV 05-22/07/2025 FRN | 3.01% |
| ITALY BTPS 1.4% 20-26/05/2025 | 3.00% |
| DEUTSCHE BK LOND 16-09/03/2026 FRN | 2.72% |

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