

Anthilia Capital Partners SGR

Anthilia White

Shareclass A 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	130.66
Inception date	2011-10-24
ISIN Code	LU0599024402
Bloomberg ticker	PLANWTA LX
Management fee (%)	1
Minimum investment	none
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

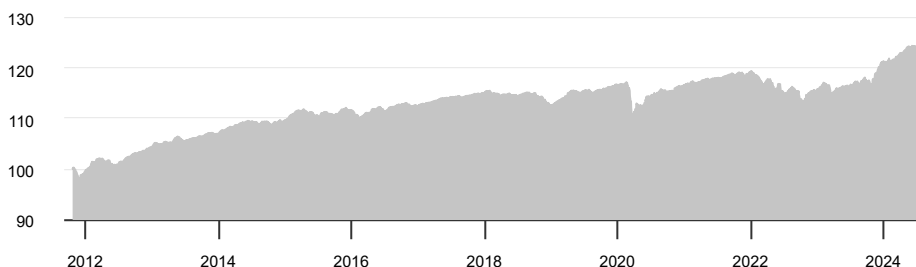
Rating	Wweight
AAA	16.37%
AA+	3.13%
A+	7.80%
A	18.94%
A-	0.19%
BBB+	0.72%
BBB	9.75%
BBB-	7.06%

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

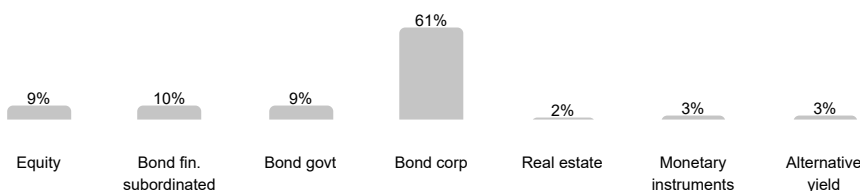
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Tot
2014	0.53	0.50	0.40	0.40	0.31	-0.06	-0.01	0.06	-0.06	-0.14	0.28	0.21	2.44
2015	0.80	0.69	0.12	-0.12	-0.03	-0.92	0.78	-0.09	-0.37	0.68	0.61	-0.32	1.82
2016	-0.85	-0.37	0.73	0.68	0.31	-0.91	0.88	0.24	0.30	0.25	-0.63	0.02	0.64
2017	0.51	0.04	0.34	0.44	0.16	0.11	0.05	-0.12	0.36	0.20	0.22	0.03	2.35
2018	0.26	-0.28	-0.50	0.25	-0.25	-0.09	0.55	0.14	-0.26	-0.68	-0.48	-0.70	-2.02
2019	0.57	0.49	0.39	0.95	-0.21	0.20	0.25	-0.53	0.46	0.21	0.41	0.15	3.38
2020	0.07	-0.33	-4.83	1.84	0.46	0.93	0.57	0.66	-0.17	-0.28	1.01	0.28	0.05
2021	0.16	0.32	0.15	0.45	0.00	0.19	0.07	0.35	0.21	0.31	-0.76	0.86	2.32
2022	-0.83	-0.78	0.19	-0.55	-0.64	-0.79	0.00	0.52	-2.25	0.61	0.95	0.58	-2.99
2023	0.83	-0.15	-1.08	0.62	0.11	0.29	0.79	-0.08	0.02	-0.34	2.13	1.65	4.86
2024	0.32	-0.18	1.06	0.70	0.35	0.11	-	-	-	-	-	-	2.37

Performance analysis

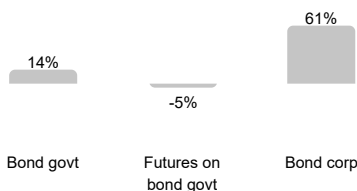
YTD performance	2.37%	Annualized volatility	2.02%
Return since inception	24.10%	Maximum drawdown	-7.06%
Sharpe Ratio	0.72	Time to recovery (months)	10.70
		ESG score**	70/100

** 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