Anthilia Capital Partners SGR

Marketing communication

Anthilia White

Shareclass A

Absolute Return Multi-Asset Fund

Factsheet

2 October 2026

Traits

Portfolio manager	Anne-Sophie Chouillou
AUM (Mln €)	103.99 €
Currency	Euro €
NAV frequency	Daily
UCITS Type	SICAV UCITS V
Domicile	Luxembourg
Custodian Bank	BNP Paribas
Auditor	Ernst&Young
Risk indicator	2/7
SFDR	Art. 6

Shareclass info

NAV	138.24
Inception date	2011-10-24
ISIN Code	LU0599024402
Bloomberg ticker	PLANWTA LX
Management fee (%)	1
Performance fee (%)	20
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 that 10% of net asset value will be invested in such instruments.

Bond issuers

Issuer	Weight
REPUBBLICA ITALIANA	17.02%
EIB - EUROPEAN INVESTMENT BANK	10.45%
GOLDMAN SACHS FINANCE CORP INTER…	6.78%
GOLDMAN SACHS INTERNATIONAL	4.30%
BANCO DI DESIO E DELLA BRIANZA SOCI…	4.19%
SOCIETE GENERALE	2.58%
DEUTSCHE BANK AG - FIL REGNO UNITO	2.20%
DEUTSCHE BANK AG (DE)	1.78%
EUROBANK SA	1.56%
INTESA SANPAOLO SPA	1.54%

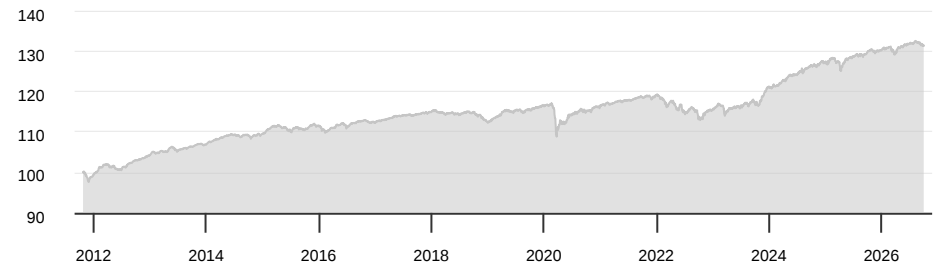
Rating exposure

Rating	Weight
AAA	11.72%
AA+	5.20%
A+	6.15%
A	9.79%
A-	1.06%
BBB+	4.01%
BBB	28.04%
BBB-	6.03%
Portfolio duration	1.55

Currency exposure

Currency	Weight
EUR	88.90%
USD	5.42%
GBP	3.91%
ITL	1.58%
SEK	0.92%
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
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	1.02	0.30	0.66	-0.18	0.64	-0.13	**4.76**
2025	0.86	0.15	-0.67	-0.42	1.01	0.44	0.32	-0.08	0.55	0.35	-0.05	0.18	**2.66**
2026	0.21	0.36	-1.41	1.14	0.72	0.11	0.19	0.18	-0.69	-0.07	-	-	**0.71**

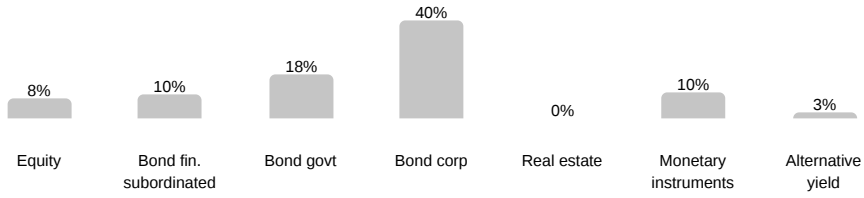
Past performance does not predict future performance

Performance analysis

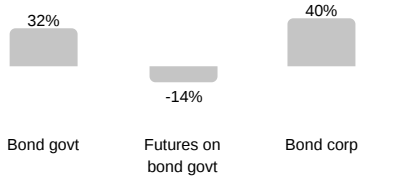
YTD performance	0.71%	Annualized volatility	2.05%
Return since inception	31.29%	Maximum drawdown	-7.06%
Sharpe Ratio	0.60	Time to recovery (months)	10.70
		ESG score*	66/100

** 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
Cash at sight DE - BP2S LUXEMBOURG	9.63%
EUROPEAN INVT BK 16-29/12/2026 FRN FLAT	8.43%
ITALY BTPS 1.6% 22-22/11/2028	4.97%
BTP ITALIA 1.85% 25-04/06/2032	4.92%
ITALY BTPS 2% 23-14/03/2028	4.90%
GS INTERNATIONAL 17-20/01/2027 FRN	4.30%
BANCO DESIO BRIA 3.125% 26-30/01/2032	3.71%
GS FIN C INTL 18-25/07/2028 FRN	3.04%
SOCIETE GENERALE 26-12/04/2030 FRN	2.58%
DEUTSCHE BK LOND 17-15/02/2027 FRN FLAT	2.20%

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