

Anthilia Capital Partners SGR

Anthilia White

Shareclass B Absolute Return Multi-Asset Fund

Factsheet
31 July 2024

LIPPER



Traits

Portfolio manager	Markus Ratzinger
AUM (Mln €)	80.52 €
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	128.70
Inception date	2012-02-08
ISIN Code	LU0599024584
Bloomberg ticker	PLANWTB LX
Management fee (%)	0.65
Minimum investment	250000
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...	14.02%
REPUBBLICA ITALIANA	10.29%
CITIGROUP GLOBAL MARKETS HOLDINGS ...	9.42%
DEUTSCHE BANK AG - FIL REGNO UNITO	9.08%
GOLDMAN SACHS FINANCE CORP INTERN...	6.37%
HSBC BANK PLC	5.49%
REPUBBLICA AUSTRIACA	3.17%
INTESA SANPAOLO SPA	2.87%
EBRD-EUROPEAN BANK FOR RECONSTRU...	2.83%
GOLDMAN SACHS INTERNATIONAL	2.24%

Rating exposure

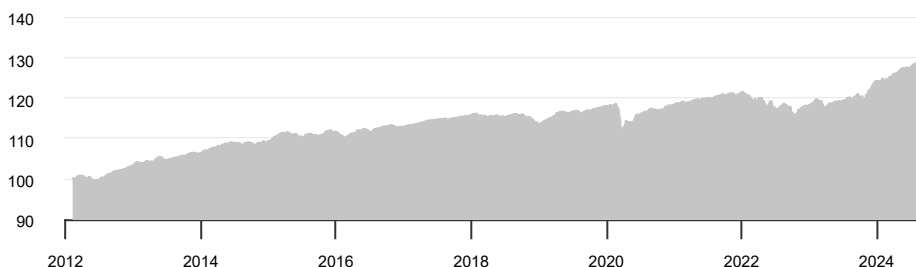
Rating	Weight
AAA	16.85%
AA+	3.17%
A+	8.20%
A	19.02%
A-	0.19%
BBB+	0.54%
BBB	9.85%
BBB-	6.69%

Duration bond portfolio 2

Currency exposure

Currency	Weight
EUR	87.96%
GBP	5.93%
USD	5.32%
SEK	0.86%
ITL	0.08%
CHF	0.03%

NAV since inception



Monthly Returns - last 10 years

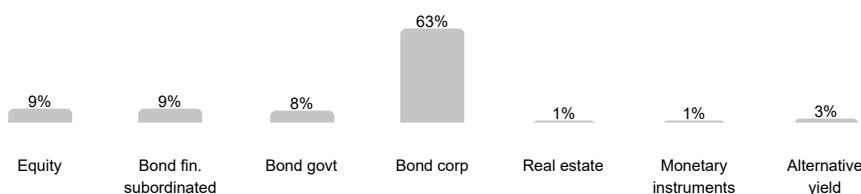
Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	Tot
2014	0.55	0.53	0.43	0.42	0.34	-0.04	0.03	0.09	-0.04	-0.09	0.29	0.21	2.75
2015	0.82	0.72	0.14	-0.09	-0.01	-0.89	0.81	-0.06	-0.34	0.71	0.60	-0.29	2.12
2016	-0.82	-0.34	0.76	0.70	0.31	-0.87	0.91	0.25	0.33	0.27	-0.60	0.04	0.91
2017	0.54	0.04	0.37	0.46	0.19	0.12	0.08	-0.10	0.38	0.22	0.24	0.05	2.62
2018	0.29	-0.26	-0.47	0.28	-0.22	-0.06	0.59	0.16	-0.22	-0.65	-0.45	-0.67	-1.67
2019	0.60	0.53	0.42	0.88	-0.18	0.23	0.26	-0.49	0.49	0.24	0.43	0.18	3.64
2020	0.09	-0.31	-4.80	1.88	0.49	0.96	0.61	0.70	-0.13	-0.26	1.05	0.31	0.43
2021	0.16	0.30	0.19	0.45	0.03	0.20	0.10	0.38	0.24	0.34	-0.73	0.88	2.57
2022	-0.79	-0.75	0.22	-0.52	-0.61	-0.75	0.00	0.59	-2.22	0.65	0.98	0.61	-2.60
2023	0.86	-0.12	-1.06	0.66	0.14	0.33	0.82	-0.04	0.04	-0.31	2.03	1.65	5.09
2024	0.35	-0.14	1.07	0.72	0.37	0.14	1.05	-	-	-	-	-	3.61

Performance analysis

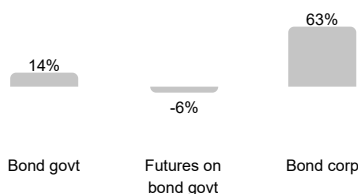
YTD performance	3.61%	Annualized volatility	2.04%
Return since inception	28.70%	Maximum drawdown	-7.03%
Sharpe Ratio	0.86	Time to recovery (months)	9.80
		ESG score**	70/100

** 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	Weight
CITIGROUP GLOBAL 16-30/09/2026 FRN	8.37%
INT BK RECON&DEV 05-07/10/2025 FRN	7.56%
HSBC BANK PLC 18-28/09/2024 FRN -FLAT	5.49%
DEUTSCHE BK LOND 15-15/04/2025 FRN FLAT	5.37%
INT BK RECON&DEV 16-31/05/2026 FRN	4.90%
GS FIN C INTL 18-25/07/2028 FRN	3.46%
ITALY GOVT INT 05-09/11/2025 FRN	3.15%
ITALY BTPS 1.4% 20-26/05/2025	3.07%
EURO BK RECON&DV 05-22/07/2025 FRN	2.83%
ANTHILIA BIT III A1	2.78%

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