

## Anthilia White

### Shareclass B

#### Absolute Return Multi-Asset Fund

Factsheet

29 January 2026



#### Traits

|                   |                      |
|-------------------|----------------------|
| Portfolio manager | Anne-Sophie Choullou |
| AUM (Mln €)       | 108.88 €             |
| 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                  | 134.78                  |
| Inception date       | 2012-02-08              |
| ISIN Code            | LU0599024584            |
| Bloomberg ticker     | PLANWTB LX              |
| Management fee (%)   | 0.65                    |
| Performance fee (%)  | 20                      |
| 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 |
|---------------------------------------|--------|
| REPUBBLICA ITALIANA                   | 15.39% |
| IBRD-INTERNATIONAL BANK FOR RECON...  | 13.84% |
| GOLDMAN SACHS FINANCE CORP INTERN...  | 5.12%  |
| GOLDMAN SACHS INTERNATIONAL           | 4.09%  |
| DEUTSCHE BANK AG - FIL REGNO UNITO    | 3.07%  |
| CITIGROUP GLOBAL MARKETS HOLDINGS ... | 2.08%  |
| EIB - EUROPEAN INVESTMENT BANK        | 2.07%  |
| SOCIETE GENERALE                      | 1.99%  |
| DEUTSCHE BANK AG (DE)                 | 1.66%  |
| INTESA SANPAOLO SPA                   | 1.63%  |

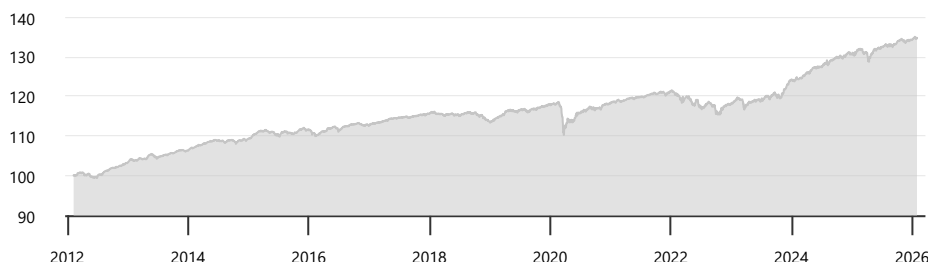
#### Rating exposure

| Rating             | Weight |
|--------------------|--------|
| AAA                | 16.28% |
| AA+                | 1.49%  |
| A+                 | 4.94%  |
| A                  | 11.52% |
| A-                 | 0.69%  |
| BBB+               | 3.60%  |
| BBB                | 25.37% |
| BBB-               | 6.02%  |
| Portfolio duration | 1.55   |

#### Currency exposure

| Currency | Weight |
|----------|--------|
| EUR      | 92.44% |
| GBP      | 3.45%  |
| ITL      | 1.45%  |
| SEK      | 0.81%  |
| NLG      | 0.76%  |
| USD      | 0.61%  |

#### NAV since inception



#### Monthly Returns – last 10 years

| Year | Jan   | Feb   | Mar   | Apr   | May   | Jun   | Jul  | Ago   | Sep   | Oct   | Nov   | Dec   | Tot   |
|------|-------|-------|-------|-------|-------|-------|------|-------|-------|-------|-------|-------|-------|
| 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 | 0.33  | 0.70  | -0.15 | 0.65  | -0.11 | 5.08  |
| 2025 | 0.88  | 0.17  | -0.63 | -0.39 | 1.04  | 0.44  | 0.35 | -0.06 | 0.58  | 0.38  | -0.03 | 0.22  | 3.00  |
| 2026 | 0.25  | -     | -     | -     | -     | -     | -    | -     | -     | -     | -     | -     | 0.25  |

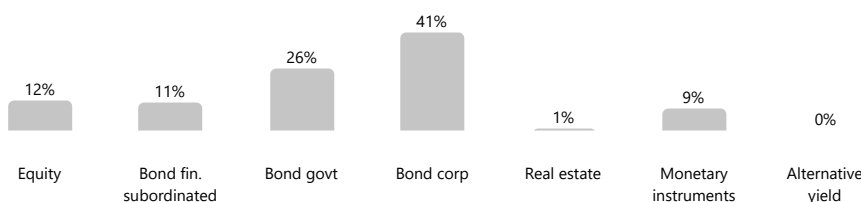
Past performance does not predict future performance

#### Performance analysis

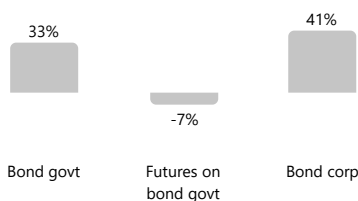
|                        |        |                           |        |
|------------------------|--------|---------------------------|--------|
| YTD performance        | 0.25%  | Annualized volatility     | 2.06%  |
| Return since inception | 34.78% | Maximum drawdown          | -7.03% |
| Sharpe Ratio           | 0.78   | Time to recovery (months) | 9.80   |
|                        |        | 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 |
|-----------------------------------------|--------|
| Cash at sight DE - BP2S LUXEMBOURG      | 8.00%  |
| INT BK RECON&DEV 23-31/05/2026 FRN FLAT | 7.27%  |
| ITALY BTPS 1/L 0.55% 18-21/05/2026      | 5.47%  |
| INT BK RECON&DEV 23-11/08/2026 FRN FLAT | 5.39%  |
| ITALY BTPS 2% 23-14/03/2028             | 4.89%  |
| ITALY BTPS 1.6% 22-22/11/2028           | 4.66%  |
| DEUTSCHE BK LOND 16-09/03/2026 FRN      | 3.07%  |
| GS INTERNATIONAL 17-20/01/2027 FRN      | 2.69%  |
| GS FIN C INTL 18-25/07/2028 FRN         | 2.67%  |
| EUROPEAN INVT BK 05-17/08/2030 FRN FLAT | 2.07%  |

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