Anthilia Capital Partners SGR

Marketing communication

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 that 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

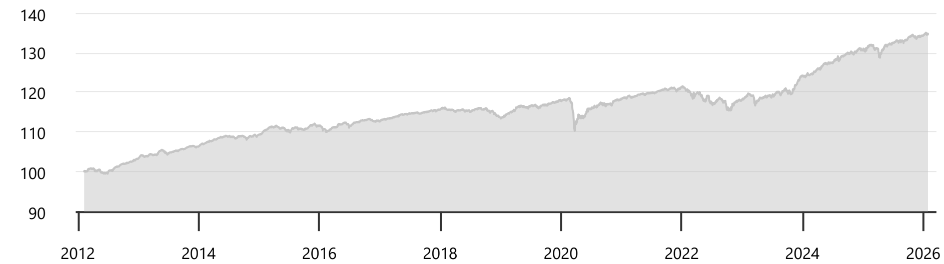
Rating	Weight
AAA	16.28%
AA+	1.49%
A+	4.94%
A	11.52%
A-	0.69%
BBB+	3.60%
BBB	25.37%
BBB-	6.02%

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**

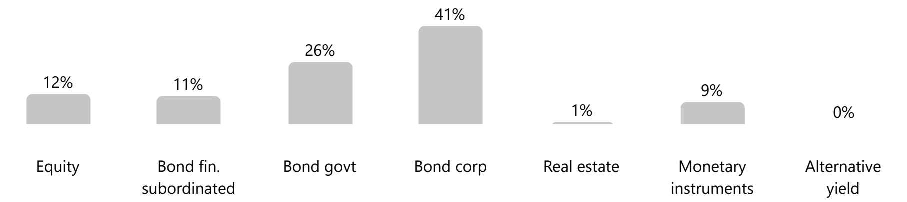
Past performance does not predict future performance

Performance analysis

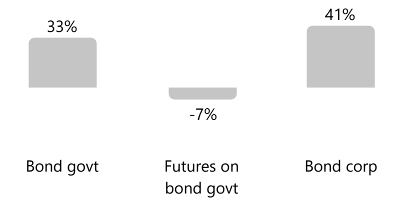
YTD performance	0.25%	Annualized volatility	2.06%
Return since inception	34.78%	Maximum drawdown	-7.03%
Sharpe Ratio	0.78	Time to recovery (months)	9.80
		ESG score**	68/100

*** 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 I/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%