

## Anthilia White

### Shareclass A Absolute Return Multi-Asset Fund

Factsheet  
31 January 2025

LIPPER



#### Traits

Portfolio manager	Markus Ratzinger
AUM (Mln €)	90.56 €
Currency	Euro €
NAV frequency	Daily
UCITS Type	SICAV UCITS V
Domicile	Luxembourg
Custodian Bank	BNP Paribas
Auditor	Ernst&Young
Risk indicator	2/7

#### Shareclass info

NAV	134.85
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 than 10% of net asset value will be invested in such instruments.

#### Bond issuers

Issuer	Weight
IBRD-INTERNATIONAL BANK FOR RECON...	17.85%
REPUBBLICA ITALIANA	9.18%
DEUTSCHE BANK AG - FIL REGNO UNITO	8.82%
CITIGROUP GLOBAL MARKETS HOLDINGS ...	6.62%
EBRD-EUROPEAN BANK FOR RECONSTRU...	3.98%
GOLDMAN SACHS FINANCE CORP INTERN...	3.77%
GOLDMAN SACHS INTERNATIONAL	3.33%
REPUBBLICA AUSTRIACA	3.14%
INTESA SANPAOLO SPA	1.94%
CITIGROUP INC	1.28%

#### Rating exposure

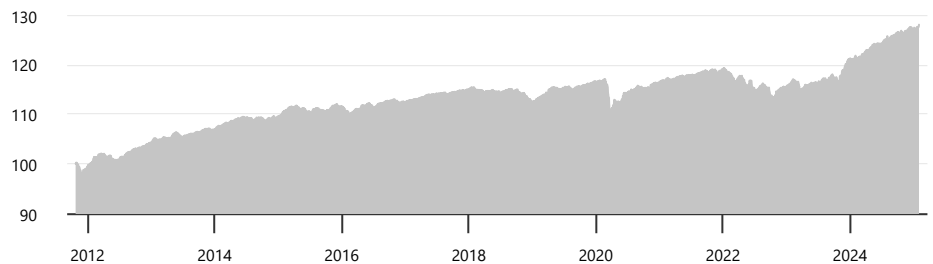
Rating	Weight
AAA	23.20%
AA+	4.19%
A+	3.80%
A	20.27%
A-	0.29%
BBB+	1.75%
BBB	6.10%
BBB-	10.59%

Duration bond portfolio 1.58

#### Currency exposure

Currency	Weight
EUR	86.64%
GBP	5.43%
USD	4.24%
NLG	0.95%
SEK	0.82%
ITL	0.09%

#### NAV since inception



#### Monthly Returns - last 10 years

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Ago	Sep	Oct	Nov	Dec	Tot
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	1.02	0.30	0.66	-0.18	0.64	-0.13	4.76
2025	0.86	-	-	-	-	-	-	-	-	-	-	-	0.86

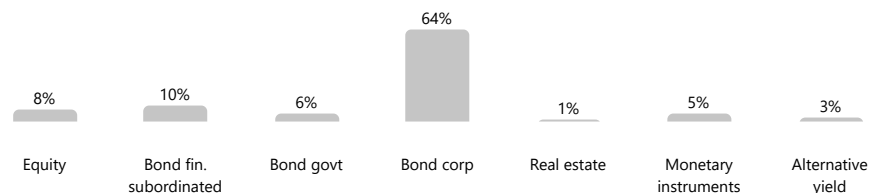
Past performance does not predict future performance

#### Performance analysis

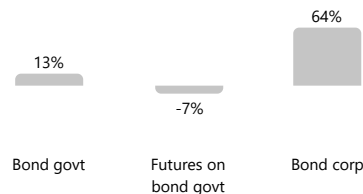
YTD performance	0.86%	Annualized volatility	2.04%
Return since inception	28.07%	Maximum drawdown	-7.06%
Sharpe Ratio	0.71	Time to recovery (months)	10.70
		ESG score**	68/100

\*\* 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
INT BK RECON&DEV 05-07/10/2025 FRN	8.37%
DEUTSCHE BK LOND 15-15/04/2025 FRN FLAT	5.77%
CITIGROUP GLOBAL 16-30/09/2026 FRN	5.74%
INT BK RECON&DEV 16-31/05/2026 FRN	5.72%
Cash at sight DE - BP2S LUXEMBOURG	4.48%
EURO BK RECON&DV 05-22/07/2025 FRN	3.98%
GS FIN C INTL 18-25/07/2028 FRN	3.23%
ITALY GOVT INT 05-09/11/2025 FRN	2.89%
ITALY BTPS 1.4% 20-26/05/2025	2.77%
DEUTSCHE BK LOND 16-09/03/2026 FRN	2.48%

This document is a marketing communication. The contents presented are for informational use only. The information does not constitute, nor should it be construed, as a personal recommendation, advice, invitation or solicitation to carry out investment financial transactions. Before subscribing, please consult the offer documentation - available in Italian and English - with reference to the prospectus, the key investor information document (KIID) of the sub-funds available at the headquarters of Anthilia SGR, on the website <https://anthilia.it/en> and <https://www.planetariumfund.com/en/documents> and of the parties in charge of the placement indicated in the relevant prospectus. Anthilia SGR declines all responsibility for the accuracy, completeness and timeliness of the information and data presented, although it makes every effort to implement it. Anthilia Capital Partners SGR reserves the right to modify the information at any time without any obligation of prior consent or notification. Investors or potential investors can obtain information on their rights and information on access to collective redress mechanisms at Union and national level in the event of disputes via the following link: <https://anthilia.it/arbtrio-per-le-controversie-finanziarie>. This document has been prepared by Anthilia Capital Partners SGR S.p.A. for informational purposes and may not be reproduced or distributed, either partially or in full, without authorization from Anthilia Capital Partners SGR S.p.A. Lemanik Asset Management S.A. and Anthilia SGR reserve the right to terminate the agreements made for the marketing of the sub-funds of the Planetarium Fund in accordance with Article 93a of Directive 2009/65/EC and Article 32a of Directive 2011/61/EU. Such termination will be communicated in advance in Luxembourg.