

Anthilia White

Shareclass A Absolute Return Multi-Asset Fund

Factsheet
30 June 2026

LIPPER



Traits

Portfolio manager	Anne-Sophie Chouillou
AUM (Mln €)	107.57 €
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	138.78
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
REPUBBLICA ITALIANA	14.06%
IBRD-INTERNATIONAL BANK FOR RECON...	9.02%
GOLDMAN SACHS FINANCE CORP INTERN...	6.16%
REPUBBLICA FRANCESE	5.08%
BANCO DI DESIO E DELLA BRIANZA SOCIE...	4.00%
GOLDMAN SACHS INTERNATIONAL	3.43%
SOCIETE GENERALE	2.36%
EIB - EUROPEAN INVESTMENT BANK	2.01%
DEUTSCHE BANK AG (DE)	1.66%
DEUTSCHE BANK AG - FIL REGNO UNITO	1.63%

Rating exposure

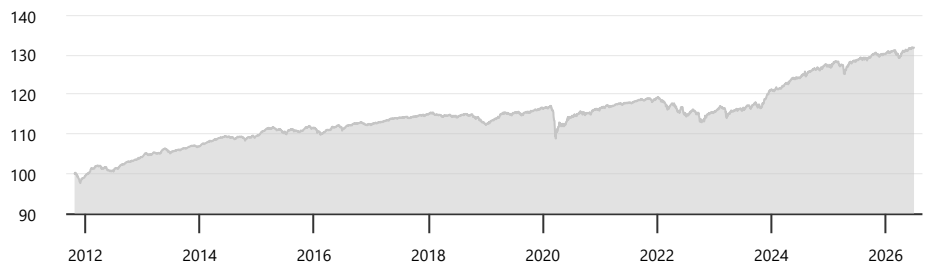
Rating	Weight
AAA	11.40%
AA+	1.51%
AA-	5.08%
A+	4.42%
A	9.50%
A-	0.96%
BBB+	4.49%
BBB	20.35%

Portfolio duration 1.75

Currency exposure

Currency	Weight
EUR	90.47%
USD	3.45%
GBP	3.31%
ITL	1.47%
SEK	0.86%
NLG	0.73%

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	-	-	-	-	-	-	1.11

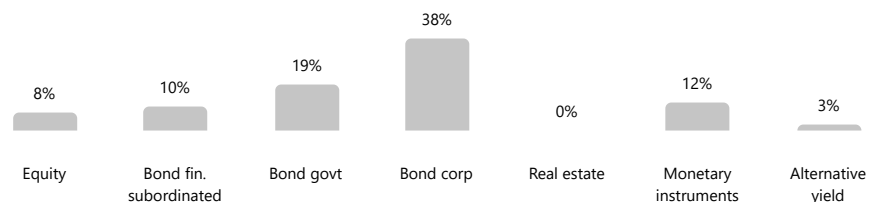
Past performance does not predict future performance

Performance analysis

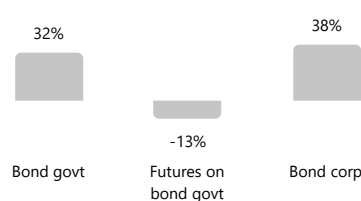
YTD performance	1.11%	Annualized volatility	2.06%
Return since inception	31.81%	Maximum drawdown	-7.06%
Sharpe Ratio	0.64	Time to recovery (months)	10.70
		ESG score*	68/100

* 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
Cash at sight DE - BP2S LUXEMBOURG	11.42%
INT BK RECON&DEV 23-11/08/2026 FRN FLAT	8.05%
ITALY BTPS 2% 23-14/03/2028	4.62%
BTP ITALIA 1.85% 25-04/06/2032	4.56%
ITALY BTPS 1.6% 22-22/11/2028	4.53%
BANCO DESIO BRIA 3.125% 26-30/01/2032	3.55%
GS INTERNATIONAL 17-20/01/2027 FRN	3.43%
FRANCE O.A.T. 0.1% 17-01/03/2028	3.17%
GS FIN C INTL 18-25/07/2028 FRN	2.89%
SOCIETE GENERALE 26-12/04/2030 FRN	2.36%

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/arbtrro-pes-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.