

## Anthilia White

### Shareclass C 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	150.98
Inception date	2008-01-28
ISIN Code	LU0599024741
Bloomberg ticker	PLANWTD LX
Management fee (%)	0.4
Performance fee (%)	20
Minimum investment	5000000
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

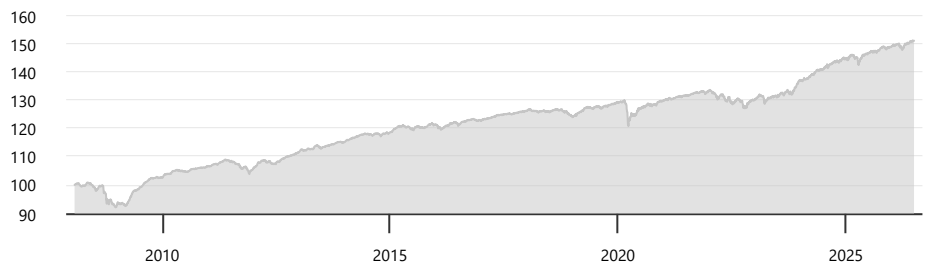
Rating	Weight
AAA	11.40%
AA+	1.51%
AA-	5.08%
A+	4.42%
A	9.50%
A-	0.96%
BBB+	4.49%
BBB	20.35%

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	-0.81	-0.32	0.78	0.71	0.32	-0.87	0.93	0.25	0.35	0.28	-0.58	0.06	1.11
2017	0.55	0.06	0.38	0.47	0.21	0.14	0.09	-0.09	0.39	0.24	0.25	0.07	2.80
2018	0.30	-0.24	-0.44	0.30	-0.21	-0.03	0.61	0.17	-0.21	-0.62	-0.43	-0.96	-1.74
2019	0.93	0.54	0.45	0.85	-0.16	0.25	0.27	-0.47	0.50	0.25	0.44	0.19	4.12
2020	0.10	-0.28	-4.78	1.90	0.50	0.99	0.62	0.72	-0.12	-0.23	1.06	0.25	0.60
2021	0.18	0.32	0.20	0.47	0.05	0.22	0.11	0.40	0.25	0.35	-0.71	0.90	2.77
2022	-0.77	-0.73	0.24	-0.50	-0.59	-0.74	0.00	0.63	-2.20	0.67	1.00	0.63	-2.37
2023	0.89	-0.11	-1.03	0.68	0.17	0.34	0.85	-0.02	0.05	-0.28	1.95	1.68	5.26
2024	0.36	-0.13	1.09	0.73	0.40	0.16	1.06	0.34	0.71	-0.13	0.68	-0.09	5.30
2025	0.89	0.19	-0.61	-0.37	1.04	0.46	0.37	-0.04	0.59	0.40	-0.01	0.24	3.20
2026	0.24	0.39	-1.36	1.19	0.74	0.16	-	-	-	-	-	-	1.35

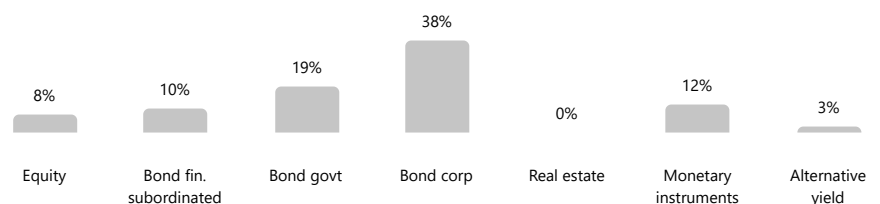
Past performance does not predict future performance

#### Performance analysis

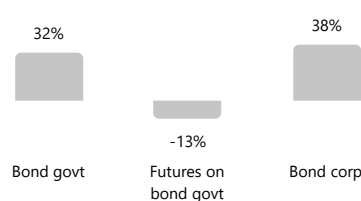
YTD performance	1.35%	Annualized volatility	2.15%
Return since inception	50.98%	Maximum drawdown	-8.72%
Sharpe Ratio	0.69	Time to recovery (months)	7.90
		ESG score*	68/100

\* 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%