

Monthly Factsheet

MAY 2017



-1,30% in May

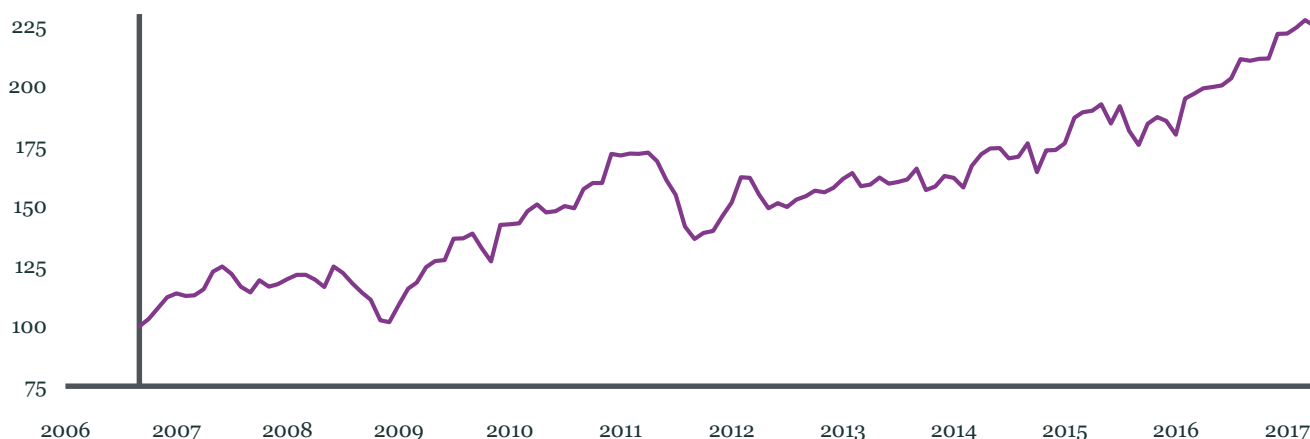
+0,17% in 2017

+122,18% since start

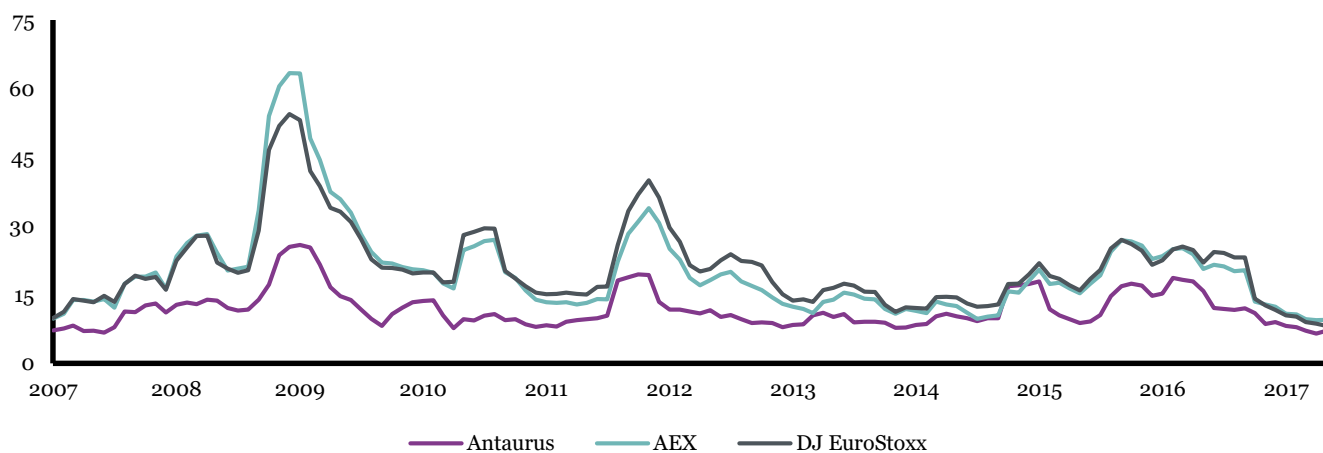
€ 222,18 NAV

Performance and risk since start

Antaurus Europe Fund (NAV)



Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	-1,3	Gross position (Long + Short)	142	130	130
3 months	-1,0	Net long (Long - Short)	37	61	48
Year to date	0,2	Beta adjusted net long	32	49	41
2016	19,60	Positive months (%)		73	64
2015	6,95	Maximum drawdown (%)		-8,4	-20,9
2014	6,66	Best monthly return (%)		8,4	11,9
3 years (annualised)	8,5	Worst monthly return (%)		-6,8	-8,6
5 years (annualised)	8,3	Volatility (%)	7,1	10,7	11,7
Since start (annualised)	7,8	Sharpe ratio		0,89	0,66

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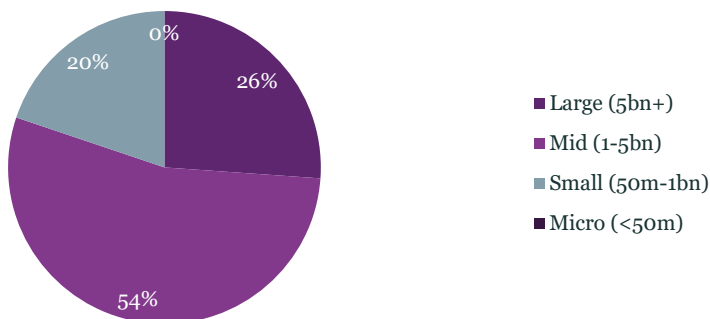
MAY 2017



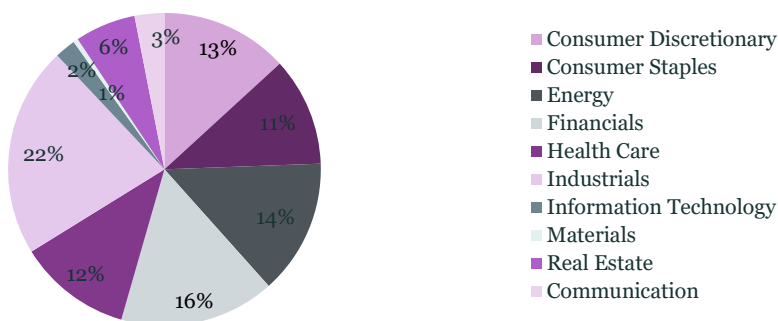
ANTAURUS

Portfolio profile

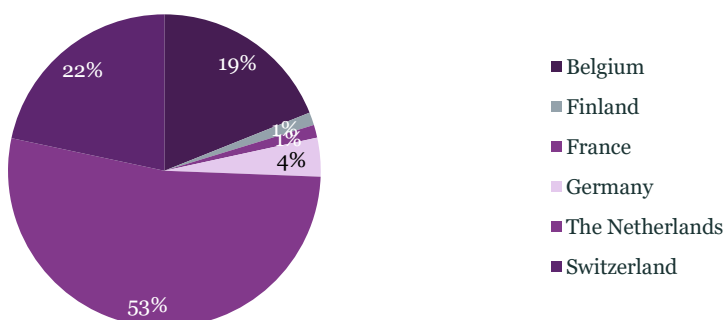
Breakdown by market cap



Breakdown by sector



Breakdown by country



Top 3 holdings

Position	Weight
Long	
Fagron	11,5
SBM Offshore	10,3
D'Ieteren	9,5
Short	
Consumer discretionary company	4,2
Industrials company	4,2
Consumer staples company	4,1

NAV (€)	222,18
Fund size AuM (€m)	80
ISIN code	NL 0000 686848

Fund characteristics

Location	Onshore
Style	Long/Short Equities
Geography	Europe
Inception	October 2006
Base currency	Euro
Additions	Monthly
Redemptions	Monthly

Leverage

Maximum Gross	150%
Net long range	-50% to +75%

Fee structure

Management Fee	2% p.a.
Performance Fee	20%, quarterly
High Watermark	Indefinite

Related parties

Depository	Kas Trust
Custodian	KAS Bank
Administrator	Circle Partners
Auditor	Mazars

Team

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