

Monthly Factsheet

JULY 2017



0,90% in July

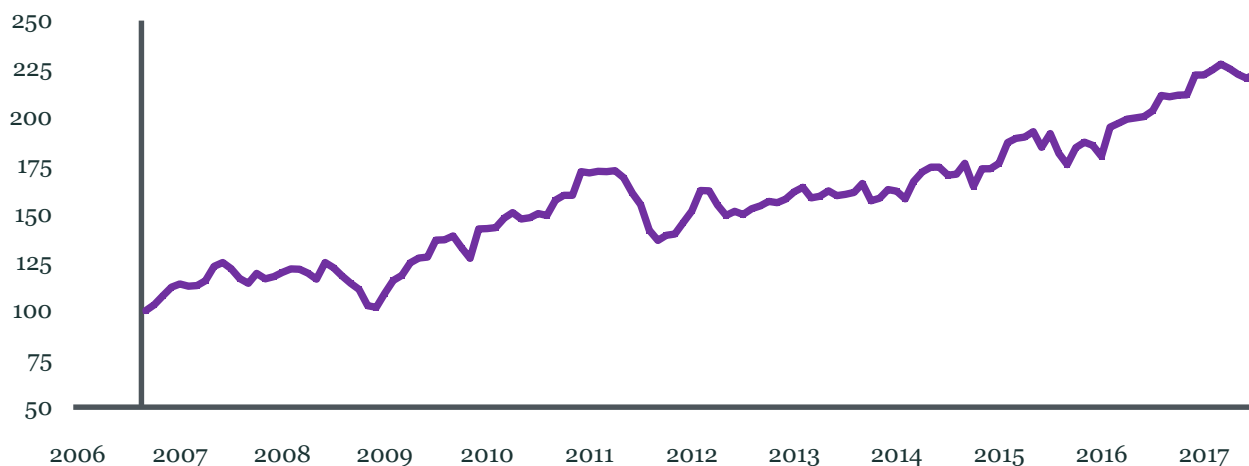
+0,13% in 2017

+122,08% since start

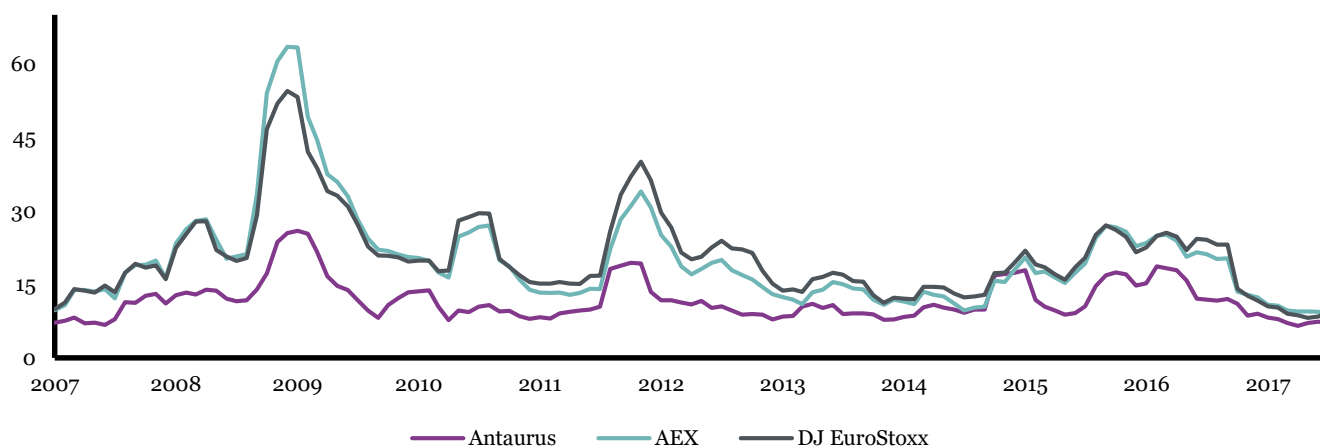
€ 222,08 NAV

Performance and risk since start

Antaurus Europe Fund (NAV)



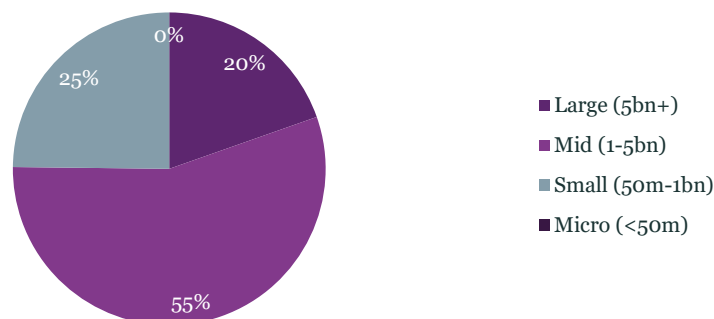
Volatility



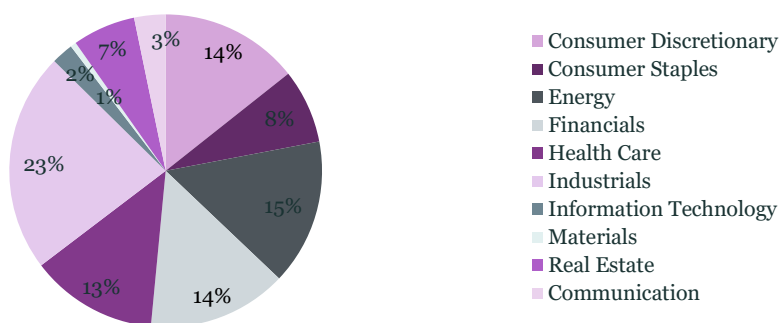
Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	0,90	Gross position (Long + Short)	134	131	130
3 months	-1,35	Net long (Long - Short)	25	59	48
Year to date	0,13	Beta adjusted net long	23	49	41
2016	19,60	Positive months (%)		70	64
2015	6,95	Maximum drawdown (%)		-8,4	-20,9
2014	6,66	Best monthly return (%)		8,4	11,9
3 years (annualised)	9,3	Worst monthly return (%)		-6,8	-8,6
5 years (annualised)	8,2	Volatility (%)	7,2	10,7	11,7
Since start (annualised)	7,6	Sharpe ratio		0,88	0,66

Portfolio profile

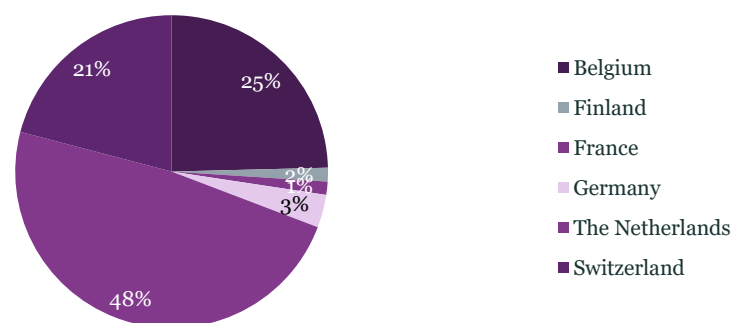
Breakdown by market cap



Breakdown by sector



Breakdown by country



Top 3 holdings

Position	Weight
Long	
Fagron	11,5
SBM Offshore	10,6
D'Ieteren	9,0
Short	
Industrials company	4,8
Consumer discretionary company	4,6
Consumer discretionary company	4,3

NAV (€)	222,08
Fund size AuM (€m)	83
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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