

# Monthly Factsheet

AUGUST 2017



**-2,08%** in August

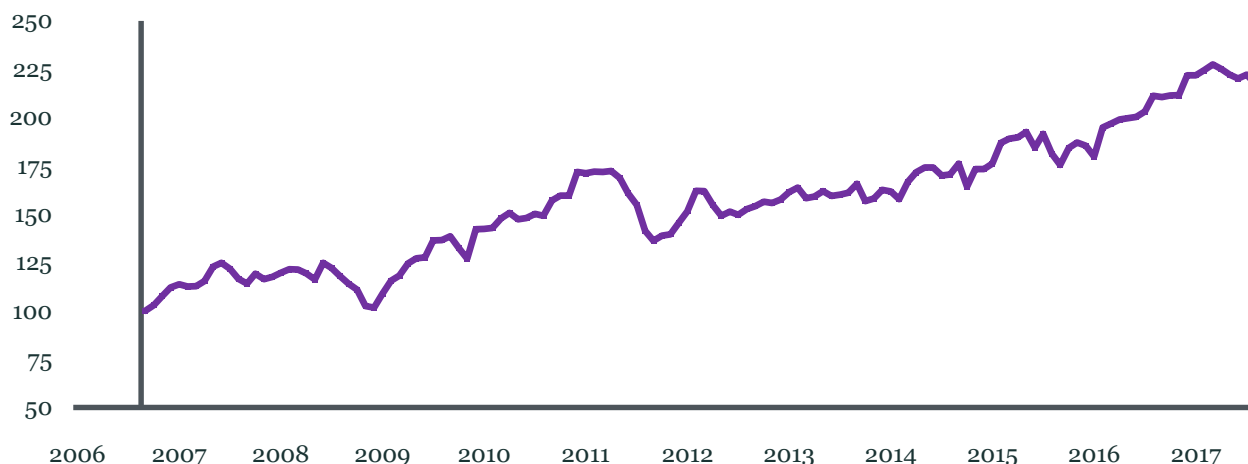
**-1,95%** in 2017

**+117,47%** since start

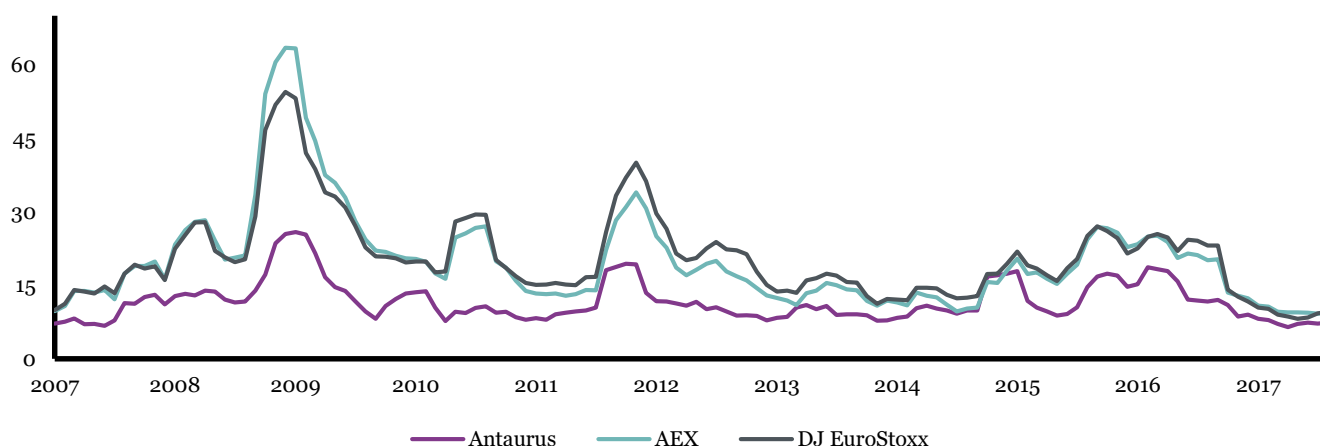
**€ 217,47** NAV

## Performance and risk since start

### Antaurus Europe Fund (NAV)



### Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	-2,08	Gross position (Long + Short)	131	131	130
3 months	-2,12	Net long (Long - Short)	21	57	47
Year to date	-1,95	Beta adjusted net long	20	47	41
2016	19,60	Positive months (%)		68	63
2015	6,95	Maximum drawdown (%)		-8,4	-20,9
2014	6,66	Best monthly return (%)		8,4	11,9
3 years (annualised)	8,4	Worst monthly return (%)		-6,8	-8,6
5 years (annualised)	7,3	Volatility (%)	7,4	10,8	11,6
Since start (annualised)	7,4	Sharpe ratio		0,78	0,63

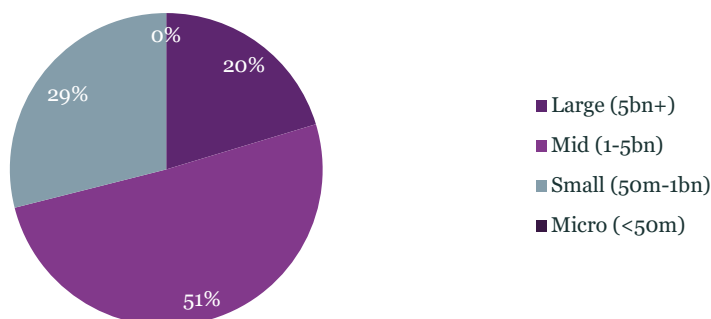
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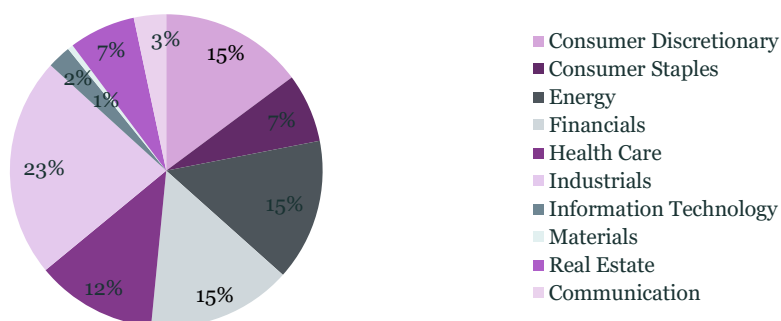


## Portfolio profile

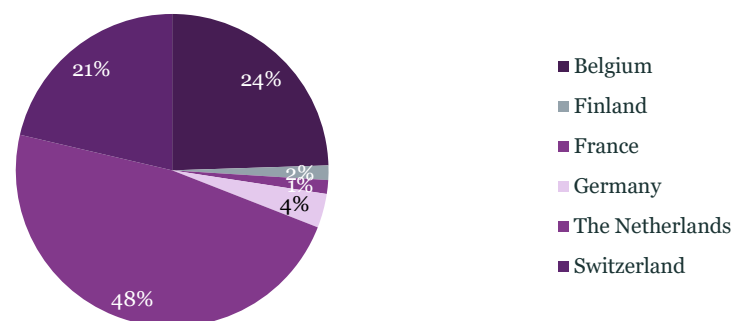
### Breakdown by market cap



### Breakdown by sector



### Breakdown by country



### Top 3 holdings

Position	Weight
<b>Long</b>	
Fagron	13,4
SBM Offshore	10,0
D'teteren	8,8
<b>Short</b>	
Consumer discretionary company	4,7
Industrials company	4,6
Industrials company	4,5

NAV (€)	217,47
Fund size AuM (€m)	81
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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