

Monthly Factsheet

OCTOBER 2017



-0,66% in October

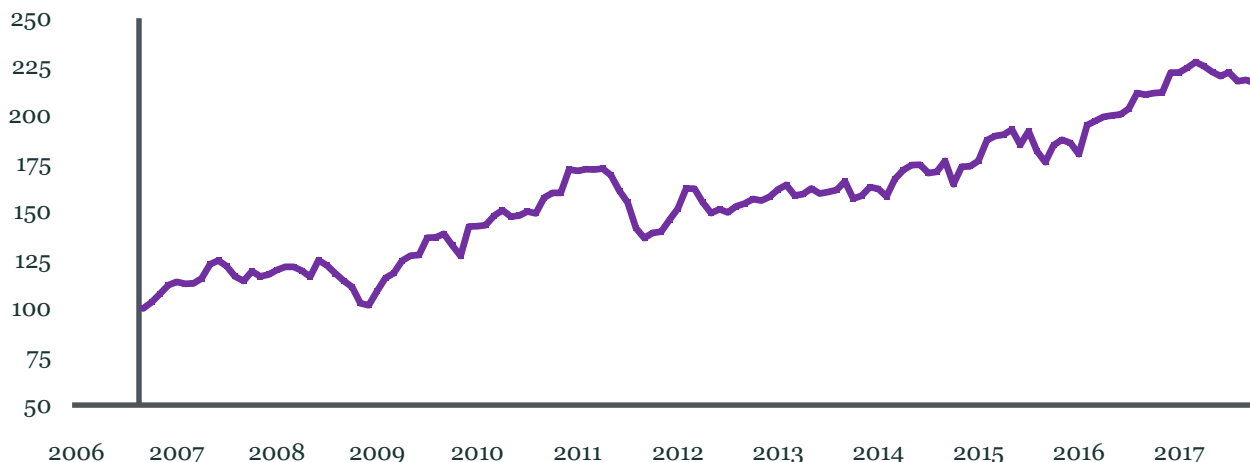
-2,34% in 2017

+116,62% since start

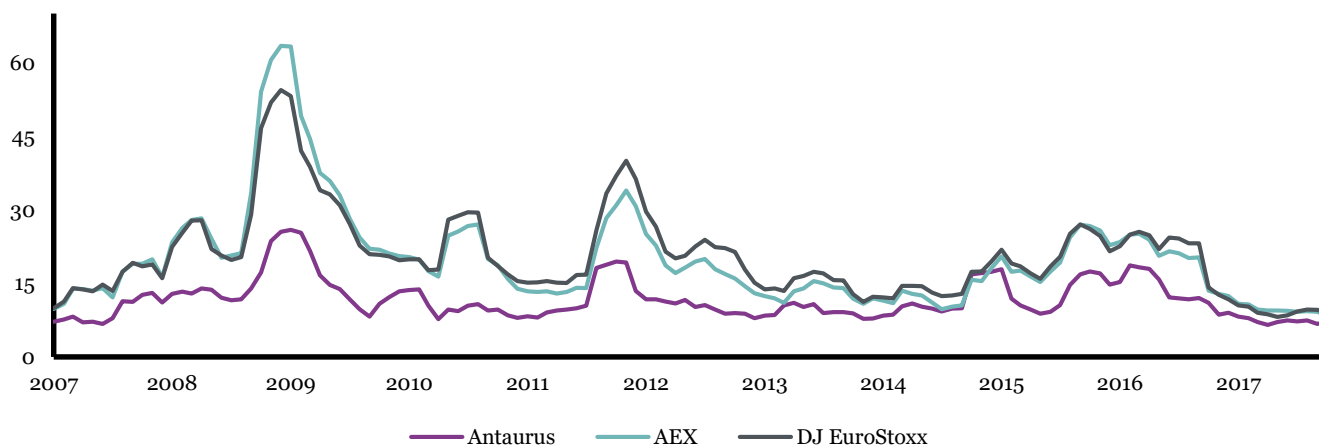
€ 216,62 NAV

Performance and risk since start

Antaurus Europe Fund (NAV)



Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	-0,66	Gross position (Long + Short)	140	132	130
3 months	-2,46	Net long (Long - Short)	34	56	47
Year to date	-2,34	Beta adjusted net long	32	46	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)	9,7	Worst monthly return (%)		-5,4	-8,6
5 years (annualised)	6,7	Volatility (%)	7,2	9,8	11,6
Since start (annualised)	7,0	Sharpe ratio		0,99	0,62

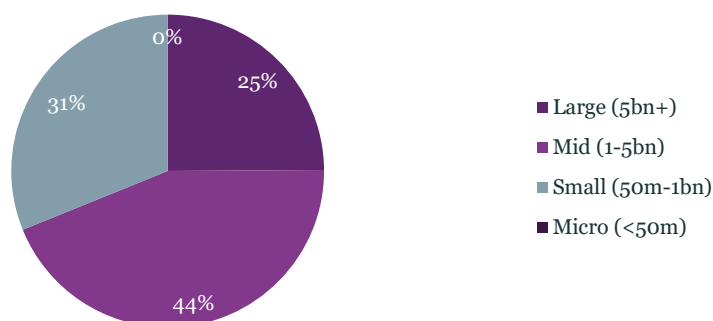
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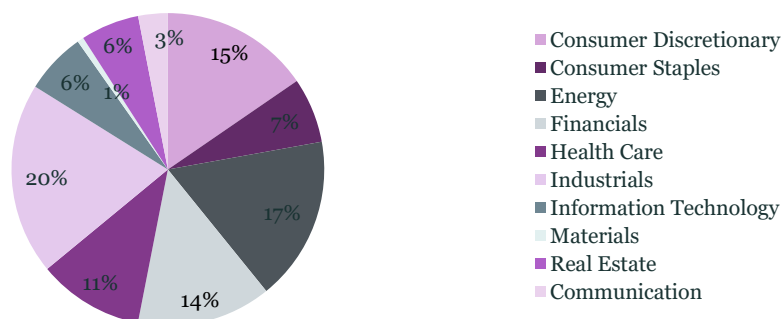


Portfolio profile

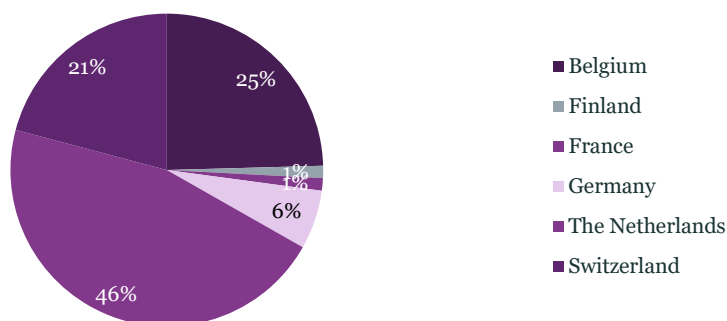
Breakdown by market cap



Breakdown by sector



Breakdown by country



Top 3 holdings

Position	Weight
Long	
Fagron	12,1
SBM Offshore	11,3
D'Ieteren	10,5
Short	
Industrials company	5,3
Consumer discretionary company	4,7
Commercial services company	4,5

NAV (€)	216,62
Fund size AuM (€m)	82
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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Arjan Sweere	
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