

# Monthly Factsheet

JANUARY 2018



**1,20%** in January

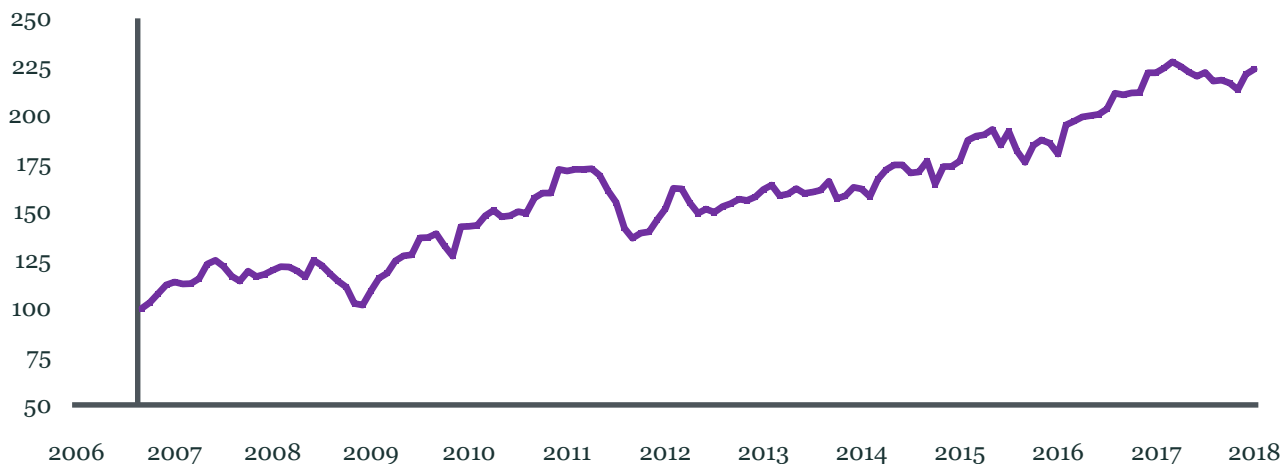
**1,20%** in 2018

**+123,71%** since start

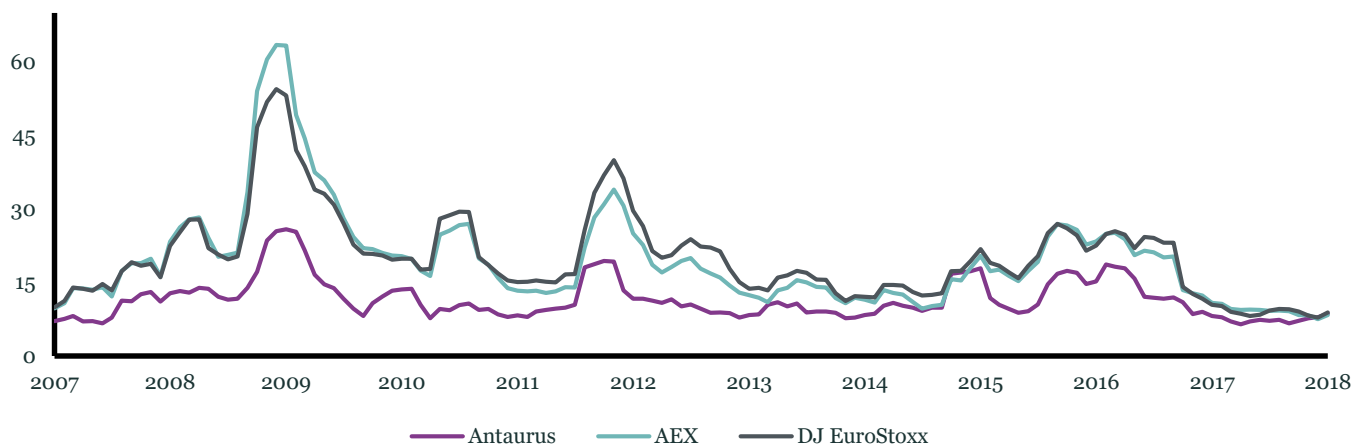
**€ 223,71** NAV

## Performance and risk since start

### Antaurus Europe Fund (NAV)



### Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	1,20	Gross position (Long + Short)	145	134	130
3 months	3,27	Net long (Long - Short)	42	53	47
Year to date	1,20	Beta adjusted net long	38	44	41
2017	-0,34	Positive months (%)		70	63
2016	19,60	Maximum drawdown (%)		-8,4	-20,9
2015	6,95	Best monthly return (%)		8,4	11,9
3 years (annualised)	8,3	Worst monthly return (%)		-5,4	-8,6
5 years (annualised)	6,74	Volatility (%)	8,6	9,6	11,5
Since start (annualised)	7,27	Sharpe ratio		0,86	0,64

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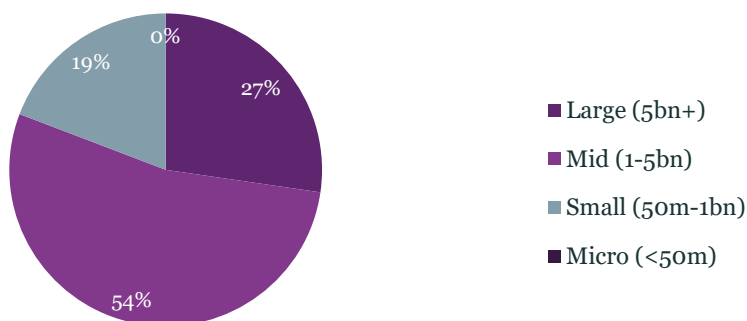
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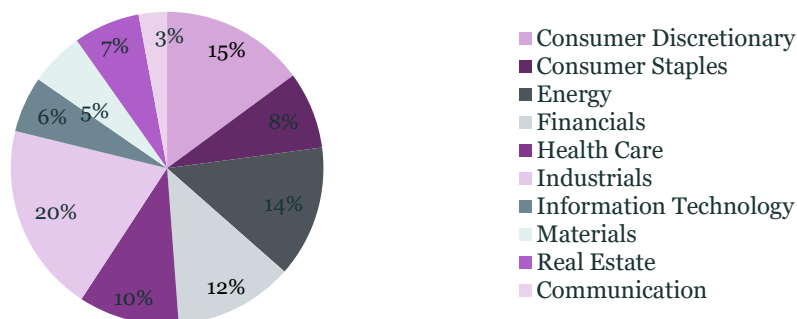
ANTAURUS

## Portfolio profile

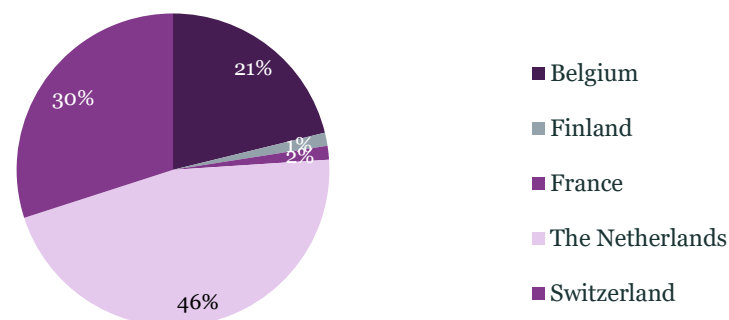
### Breakdown by market cap



### Breakdown by sector



### Breakdown by country



### Top 3 holdings

Position	Weight
<b>Long</b>	
Fagron	11,6
D'Ieteren	9,6
SBM Offshore	9,3
<b>Short</b>	
Industrials company	5,0
Commercial services company	4,9
Consumer discretionary company	4,8

NAV (€)	223,71
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	1,8% 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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