

# Monthly Factsheet

FEBRUARY 2018



**2,98%** in February

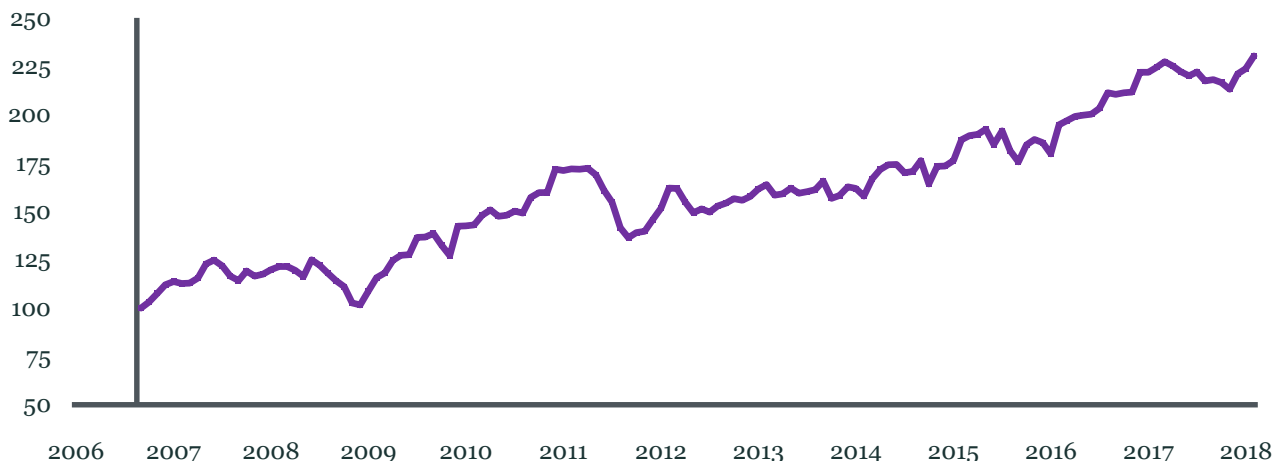
**4,22%** in 2018

**+130,37%** since start

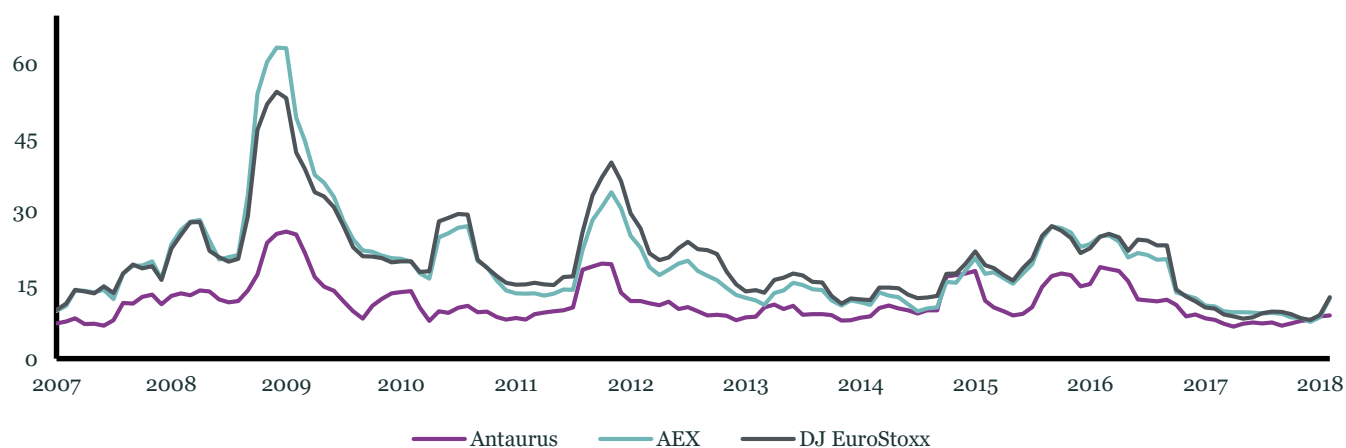
**€ 230,37** NAV

## Performance and risk since start

### Antaurus Europe Fund (NAV)



### Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	2,98	Gross position (Long + Short)	144	135	130
3 months	8,09	Net long (Long - Short)	43	53	47
Year to date	4,22	Beta adjusted net long	35	44	41
2017	-0,34	Positive months (%)		70	64
2016	19,60	Maximum drawdown (%)		-8,4	-20,9
2015	6,95	Best monthly return (%)		8,4	11,9
3 years (annualised)	7,22	Worst monthly return (%)		-5,4	-8,6
5 years (annualised)	7,06	Volatility (%)	8,8	9,2	11,5
Since start (annualised)	7,58	Sharpe ratio		0,79	0,66

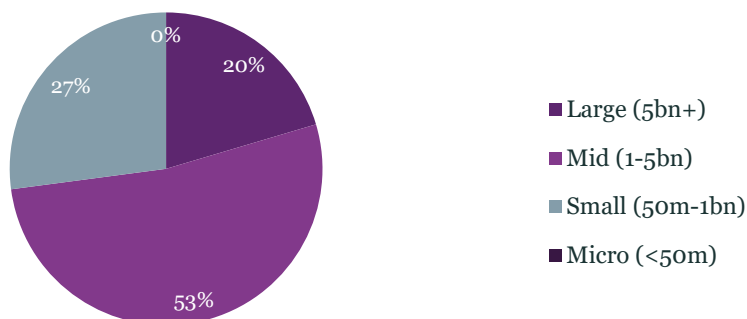
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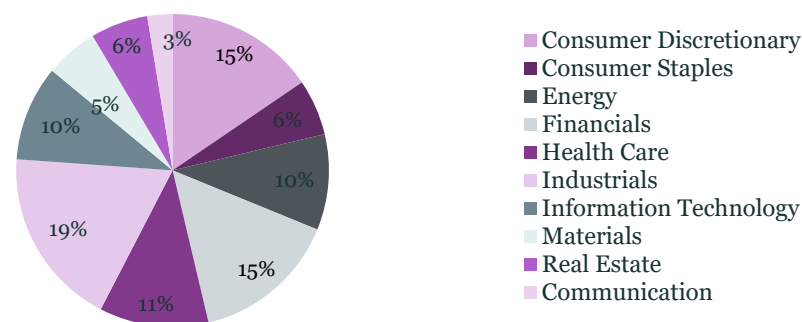


## Portfolio profile

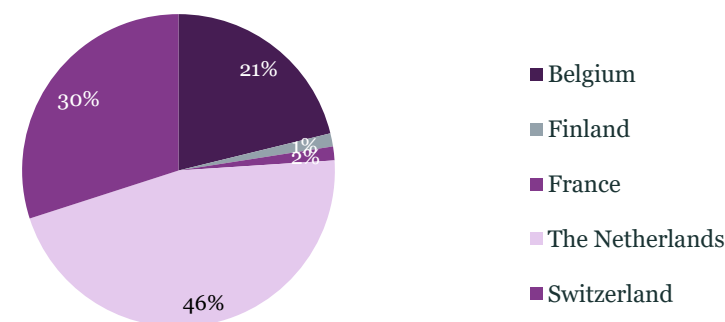
### Breakdown by market cap



### Breakdown by sector



### Breakdown by country



### Top 3 holdings

Position	Weight
<b>Long</b>	
Fagron	12,9
Flow Traders	10,1
D'Ieteren	8,7
<b>Short</b>	
Commercial services company	4,9
Industrials company	4,6
Consumer discretionary company	4,6

NAV (€)	230,37
Fund size AuM (€m)	84
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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