

# Monthly Factsheet

MAY 2018



**+0,37%** in May

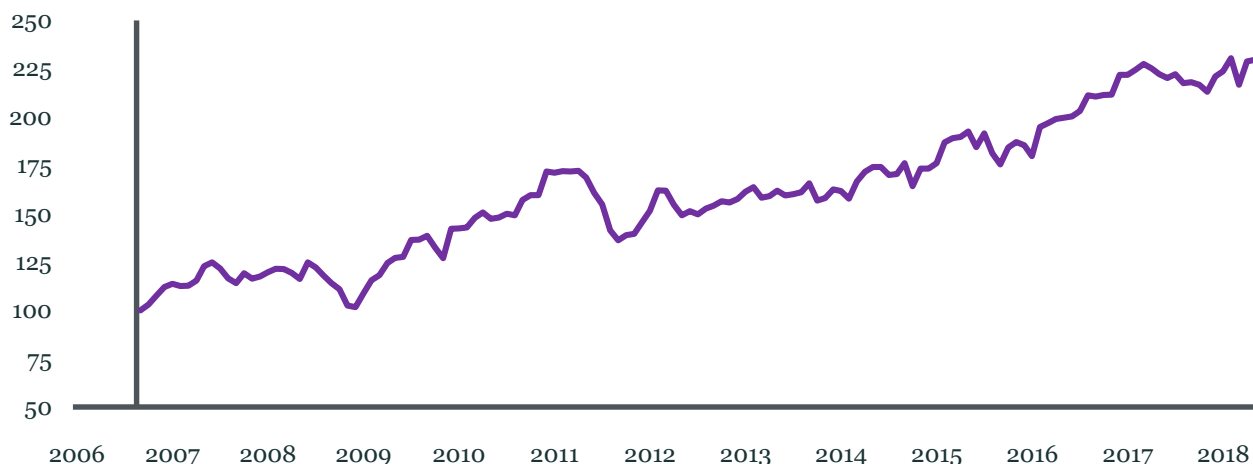
**+3,88%** in 2018

**+129,63%** since start

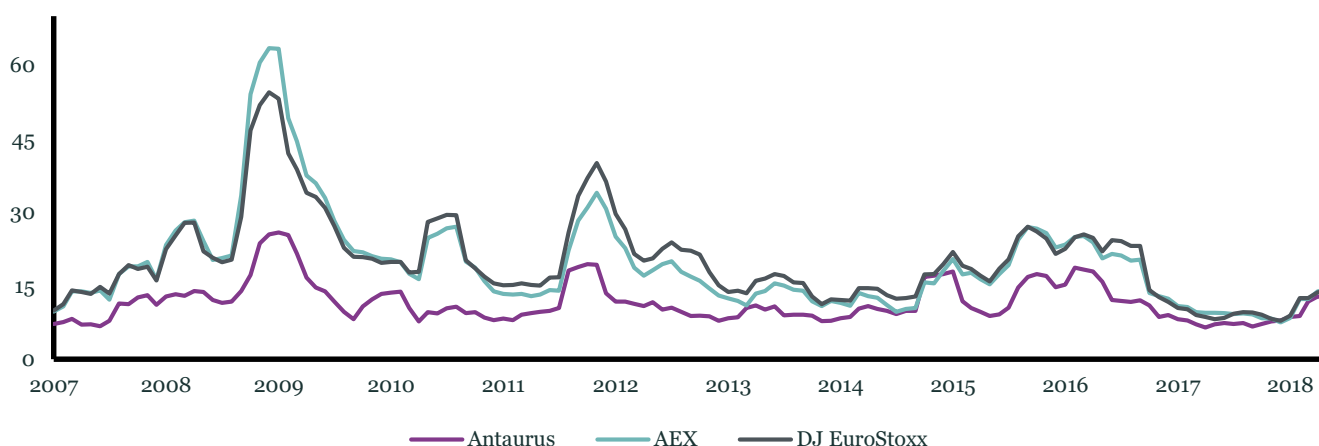
**€ 229,63** NAV

## Performance and risk since start

### Antaurus Europe Fund (NAV)



### Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	0,37	Gross position (Long + Short)	142	136	131
3 months	-0,32	Net long (Long - Short)	38	51	47
Year to date	3,88	Beta adjusted net long	34	42	41
2017	-0,34	Positive months (%)		69	64
2016	19,60	Maximum drawdown (%)		-8,4	-20,9
2015	6,95	Best monthly return (%)		8,4	11,9
3 years (annualised)	6,06	Worst monthly return (%)		-6,0	-8,6
5 years (annualised)	7,23	Volatility (%)	12,5	10,3	11,6
Since start (annualised)	7,39	Sharpe ratio		0,59	0,64

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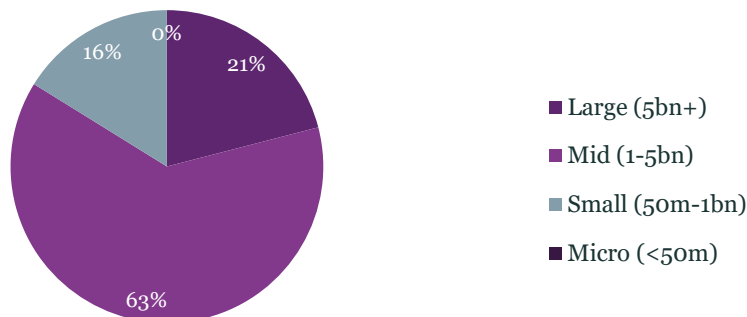
MAY 2018



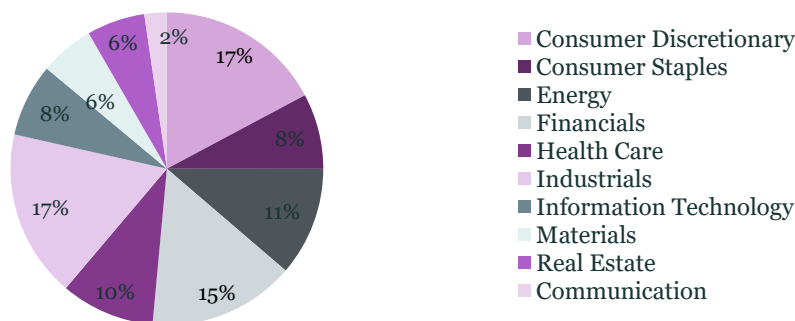
ANTAURUS

## Portfolio profile

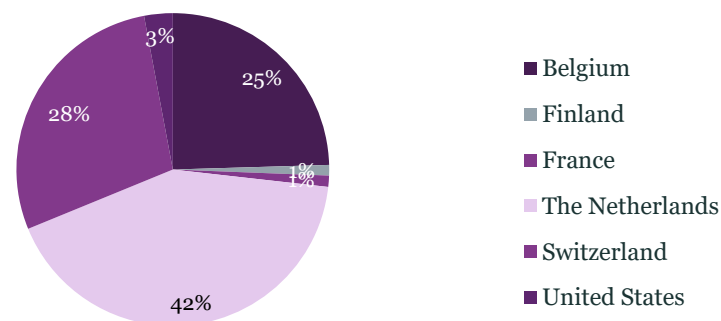
### Breakdown by market cap



### Breakdown by sector



### Breakdown by country



### Top 3 holdings

Position	Weight
<b>Long</b>	
Flow Traders	10,8
Fagron	10,5
D'Ieteren	9,1
<b>Short</b>	
Industrials company	5,1
Chemicals company	4,6
Commercial services company	4,3

NAV (€)	229,63
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

Etienne Platte	
Arjan Sweere	
Pieter Zandee	
Jean-Paul Krak	035-5433020
Ben Noy	
John van der Schenk	

### Contact

Antaurus Capital Management B.V.  
 Piet Heinkade 99B  
 1019 GM Amsterdam, Netherlands  
 E: [info@antaurus.com](mailto:info@antaurus.com)  
 I: [www.antaurus.com](http://www.antaurus.com)

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