

# Monthly Factsheet

OCTOBER 2018



**-1,27%** in October

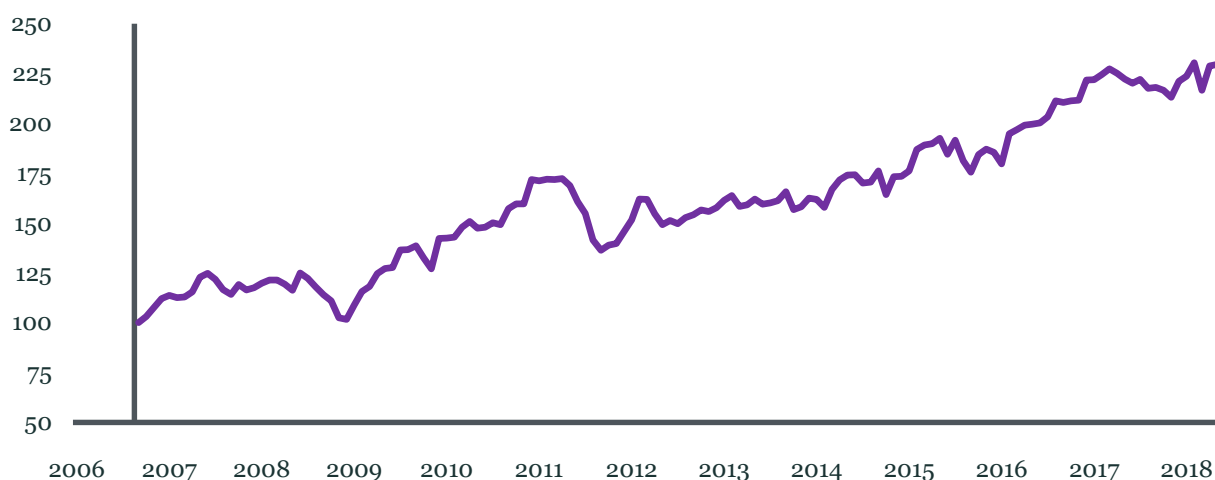
**+7,18%** in 2018

**+136,93%** since start

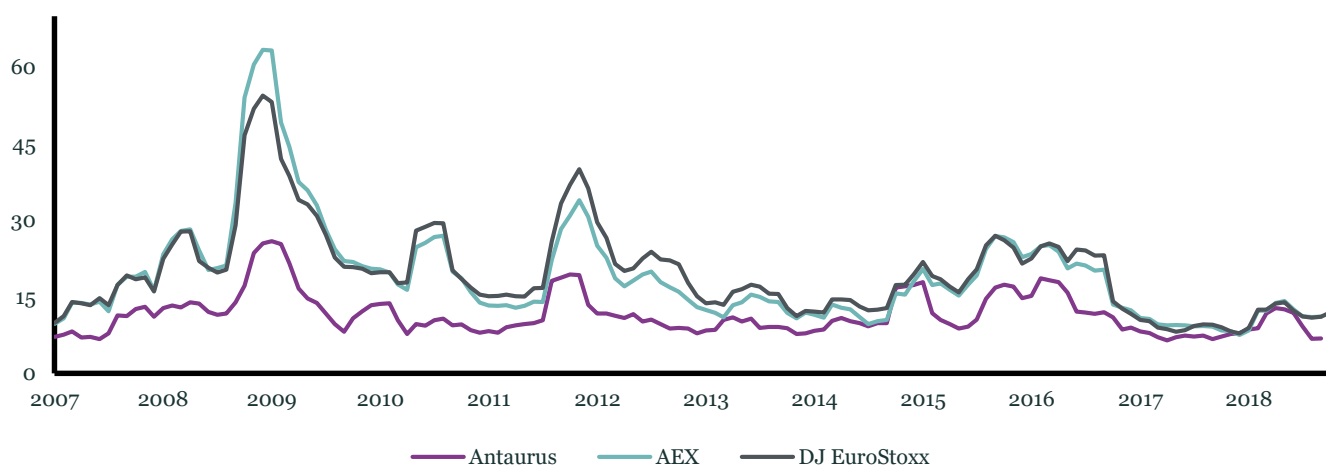
**€ 236,93** NAV

## Performance and risk since start

### Antaurus Europe Fund (NAV)



### Volatility



| Performance              | AEF   | Risk analysis                 | 1 month | 3 years | Since start |
|--------------------------|-------|-------------------------------|---------|---------|-------------|
| 1 month                  | -1,27 | Gross position (Long + Short) | 129     | 136     | 131         |
| 3 months                 | 4,48  | Net long (Long - Short)       | 38      | 45      | 46          |
| Year to date             | 7,18  | Beta adjusted net long        | 32      | 39      | 40          |
| 2017                     | -0,34 | Positive months (%)           |         | 66      | 63          |
| 2016                     | 19,60 | Maximum drawdown (%)          |         | -6,3    | -20,9       |
| 2015                     | 6,95  | Best monthly return (%)       |         | 8,4     | 11,9        |
| 3 years (annualised)     | 8,73  | Worst monthly return (%)      |         | -6,0    | -8,6        |
| 5 years (annualised)     | 8,61  | Volatility (%)                | 7,3     | 8,8     | 11,5        |
| Since start (annualised) | 7,40  | Sharpe ratio                  |         | 0,99    | 0,65        |

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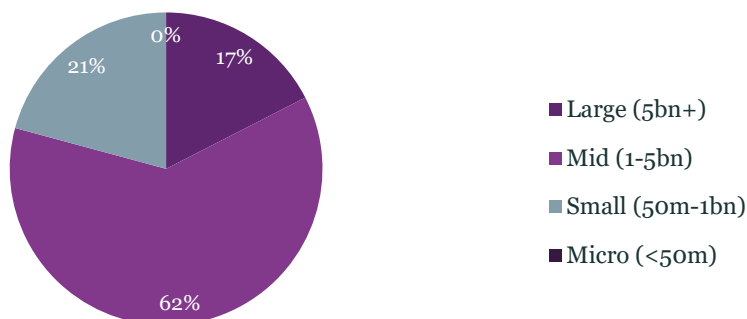
OCTOBER 2018



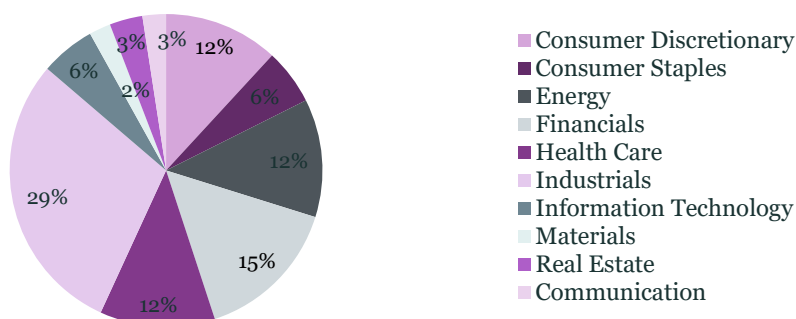
ANTAURUS

## Portfolio profile

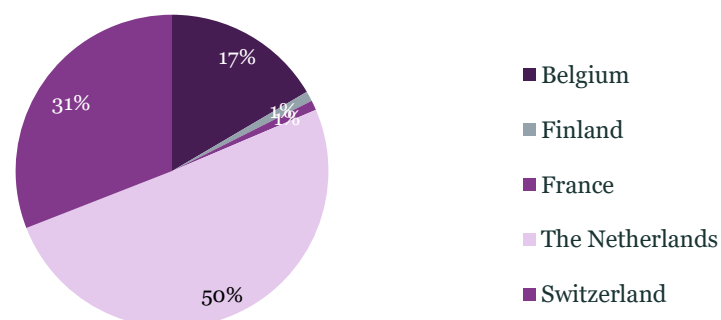
### Breakdown by market cap



### Breakdown by sector



### Breakdown by country



### Top 3 holdings

| Position                      | Weight |
|-------------------------------|--------|
| <b>Long</b>                   |        |
| SBM Offshore                  | 10,8   |
| Fagron                        | 10,1   |
| Flow Traders                  | 7,9    |
| <b>Short</b>                  |        |
| Industrials company           | 5,0    |
| Healthcare company            | 4,5    |
| Professional services company | 4,5    |

|                    |                |
|--------------------|----------------|
| NAV (€)            | 236,93         |
| Fund size AuM (€m) | 89             |
| ISIN code          | NL 0000 686848 |

### Fund characteristics

|               |                     |
|---------------|---------------------|
| 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 | 020-7059530 |
|----------------|-------------|

Arjan Sweere  
Pieter Zandee  
Ben Noy  
Winston Oentoro  
John van der Schenk  
Juul Ko

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