

Monthly Factsheet

JULY 2018



-0,19% in July

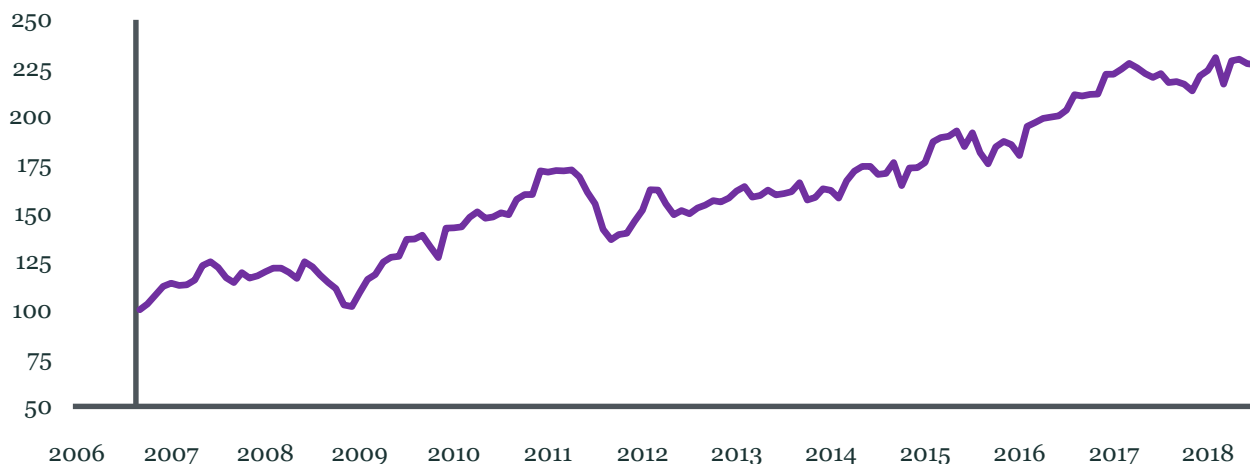
+2,58% in 2018

+126,76% since start

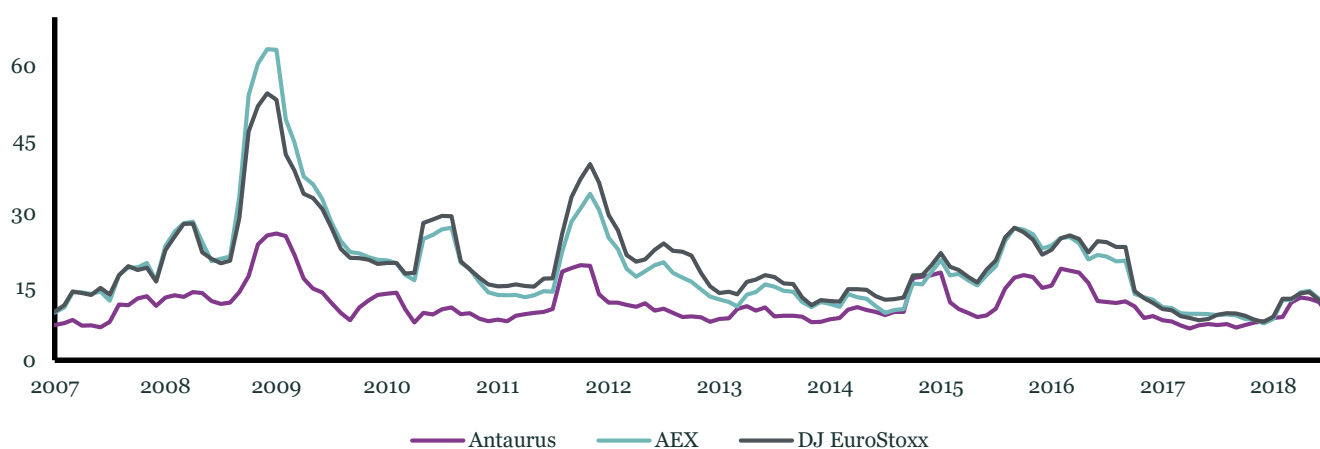
€ 226,76 NAV

Performance and risk since start

Antaurus Europe Fund (NAV)



Volatility



| Performance | AEF | Risk analysis | 1 month | 3 years | Since start |
|--------------------------|-------|-------------------------------|---------|---------|-------------|
| 1 month | -0,19 | Gross position (Long + Short) | 139 | 137 | 131 |
| 3 months | 4,68 | Net long (Long - Short) | 21 | 48 | 47 |
| Year to date | 2,58 | Beta adjusted net long | 18 | 41 | 40 |
| 2017 | -0,34 | Positive months (%) | | 69 | 63 |
| 2016 | 19,60 | Maximum drawdown (%) | | -8,4 | -20,9 |
| 2015 | 6,95 | Best monthly return (%) | | 8,4 | 11,9 |
| 3 years (annualised) | 7,13 | Worst monthly return (%) | | -6,0 | -8,6 |
| 5 years (annualised) | 7,30 | Volatility (%) | 9,3 | 9,8 | 11,5 |
| Since start (annualised) | 7,16 | Sharpe ratio | | 0,59 | 0,62 |

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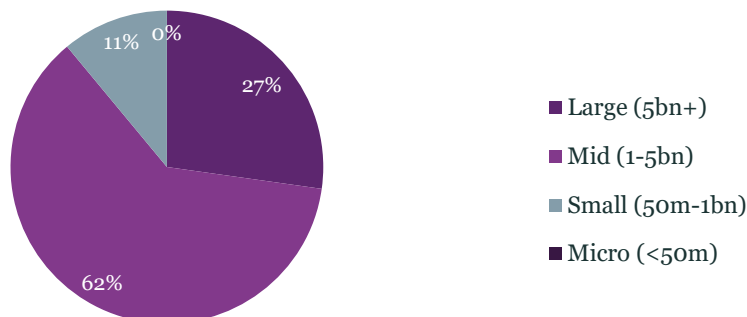
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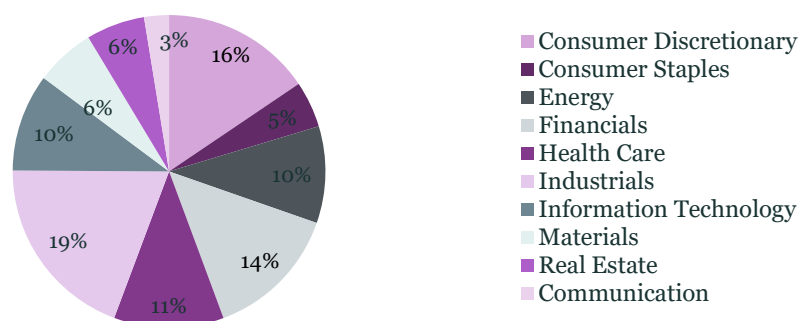
ANTAURUS

Portfolio profile

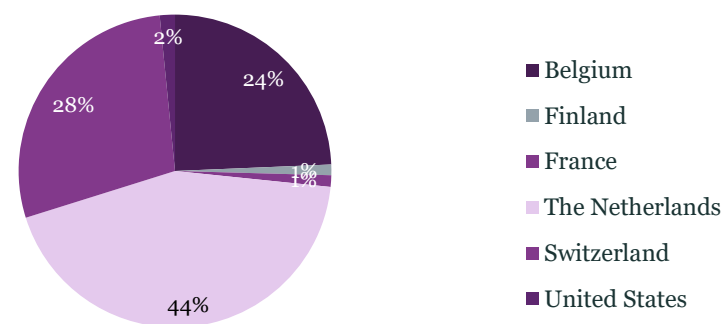
Breakdown by market cap



Breakdown by sector



Breakdown by country



Top 3 holdings

| Position | Weight |
|--------------------------------|--------|
| Long | |
| Fagron | 11,7 |
| D'Ieteren | 9,1 |
| SBM Offshore | 7,8 |
| Short | |
| Information technology company | 5,4 |
| Chemicals company | 4,7 |
| Industrials company | 4,7 |

| | |
|--------------------|----------------|
| NAV (€) | 226,76 |
| Fund size AuM (€m) | 85 |
| 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 | |

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