

Monthly Factsheet

NOVEMBER 2018



+0,70% in November

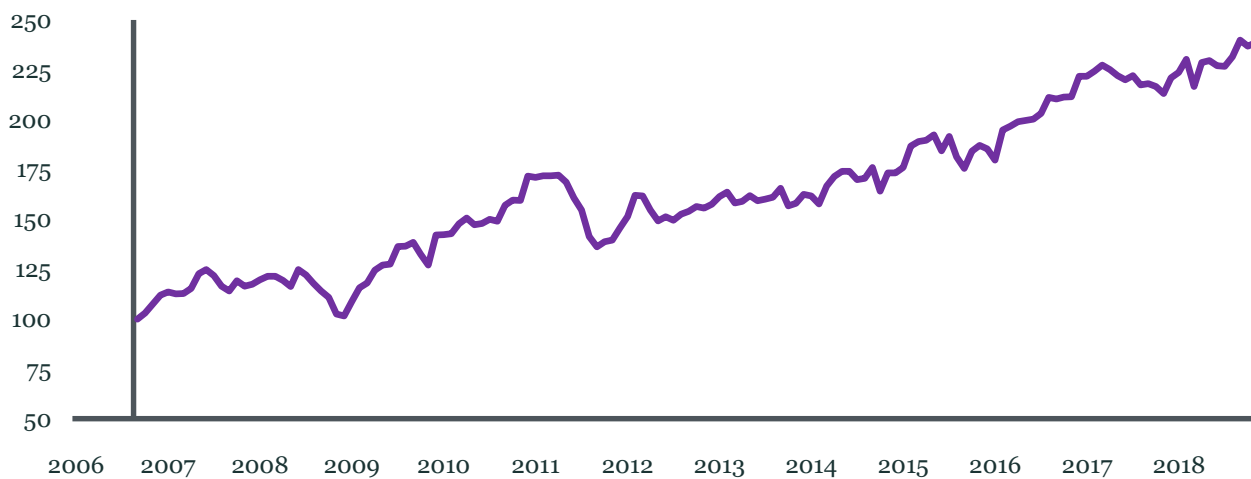
+7,93% in 2018

+138,59% since start

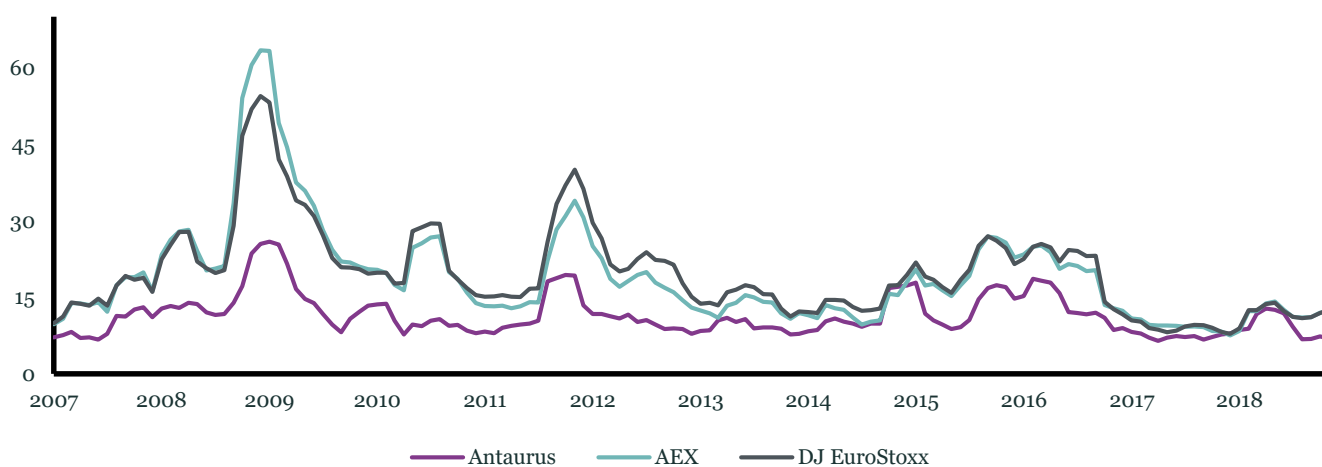
€ 238,59 NAV

Performance and risk since start

Antaurus Europe Fund (NAV)



Volatility



Performance	AEF	Risk analysis	1 month	3 years	Since start
1 month	0,70	Gross position (Long + Short)	135	136	131
3 months	3,02	Net long (Long - Short)	37	44	46
Year to date	7,93	Beta adjusted net long	31	39	40
2017	-0,34	Positive months (%)		66	63
2016	19,60	Maximum drawdown (%)		-6,0	-20,9
2015	6,95	Best monthly return (%)		8,4	11,9
3 years (annualised)	8,44	Worst monthly return (%)		-6,0	-8,6
5 years (annualised)	8,57	Volatility (%)	6,9	8,8	11,4
Since start (annualised)	7,41	Sharpe ratio		0,96	0,65

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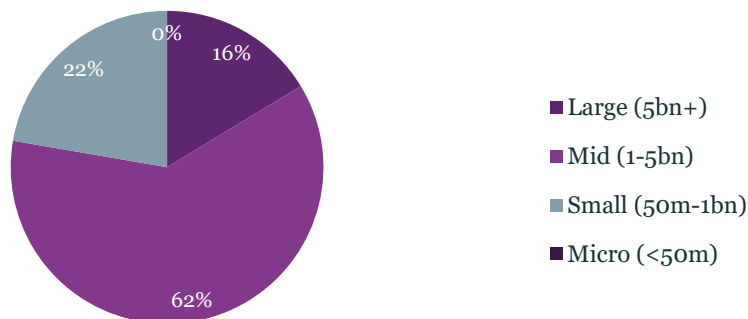
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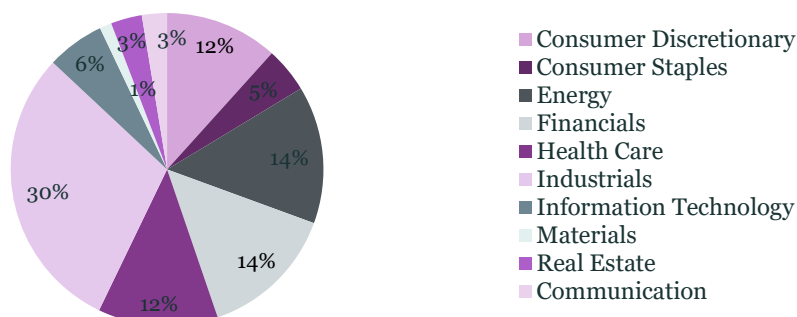
ANTAURUS

Portfolio profile

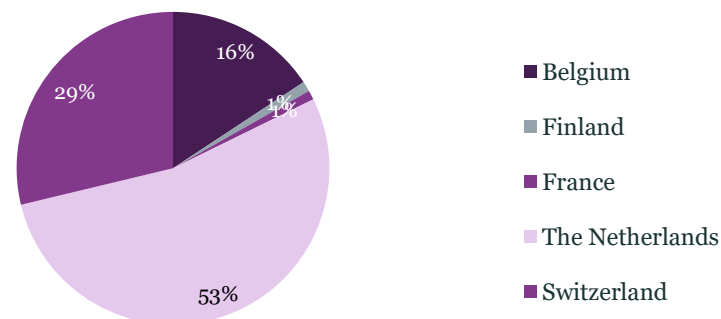
Breakdown by market cap



Breakdown by sector



Breakdown by country



Top 3 holdings

Position	Weight
Long	
SBM Offshore	11,6
Fagron	11,4
Flow Traders	7,4
Short	
Industrials company	4,9
Professional services company	4,2
Industrials company	4,0

NAV (€)	238,59
Fund size AuM (€m)	93
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

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