

# Aurum Alpha Australian Feeder Fund

# AURUM



March 2024

The Fund is a feeder fund to the Aurum Alpha Fund, a global fund of hedge funds that invests in a range of alternative investment strategies, including multi-strategy, macro, event driven, systematic and market neutral equity strategies. The underlying portfolio is alpha-orientated, diversified by strategy, manager and investment style and has a bias towards liquid, trading-oriented funds with a relative value or directionally agnostic approach.

## FEEDER FUND DETAILS

### INVESTMENT MANAGER

Aurum Fund Management Ltd.

### RESPONSIBLE ENTITY

Equity Trustees Limited

### FUND DOMICILE

Australia

### FUND BASE CURRENCY

AUD

### MASTER FUND

Aurum Funds ICAV - Aurum Alpha Fund

### LAUNCH DATE (FEEDER / MASTER)

December 2023 / February 2014

### AUM (FEEDER / MASTER / GROUP)

AUD 23.9m / USD 589.4m / USD 5.9bn

### FEEDER FUND MANAGEMENT FEE

Estimated to be 1.35%

### FEEDER FUND PERFORMANCE FEE

0%

### MINIMUM SUBSCRIPTION

AUD 200,000 (Initial), AUD 20,000 (Additional)

### SUBSCRIPTIONS

Monthly

### REDEMPTIONS

Quarterly

### CUSTODIAN

The Northern Trust Company

### ADMINISTRATOR

The Northern Trust Company

### CONTACT

[ir@aurumfunds.com](mailto:ir@aurumfunds.com)

### INVESTMENT MANAGER WEBSITE

[www.aurum.com](http://www.aurum.com)

APIR CODE ETL6626AU

BBG TICKER N/A

ISIN CODE N/A

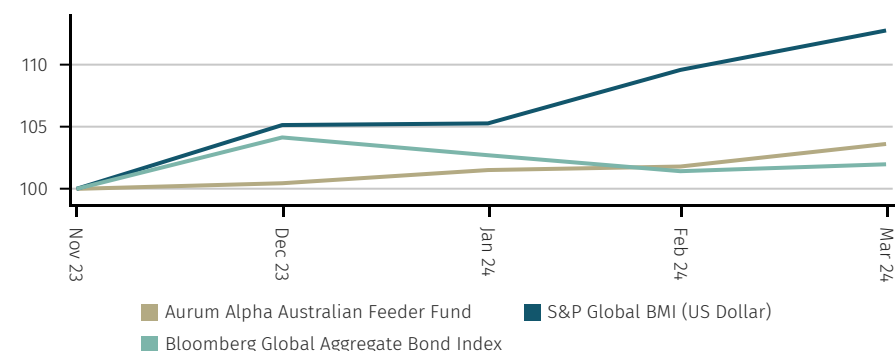
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NAV PER SHARE **AUD 103.62**

PERFORMANCE STATISTICS	CLASS	EQUITIES	BONDS
March 2024 performance	1.79%	2.91%	0.55%
Year to date return	3.16%	7.27%	-2.08%
Quarter to date return	3.16%	7.27%	-2.08%
Rolling 12 month return	N/A	N/A	N/A
Compound annual return	N/A	N/A	N/A
Annualised volatility	N/A	N/A	N/A
Sharpe ratio (RFR = ) <sup>1</sup>	N/A	N/A	N/A
Sortino ratio (MAR = ) <sup>1</sup>	N/A	N/A	N/A
% positive months	100%	100%	50%
Max drawdown (since Dec 23)	N/A	N/A	2.62%
Correlation to bonds	-0.15	0.68	N/A
Correlation to equities	-0.49	N/A	0.68

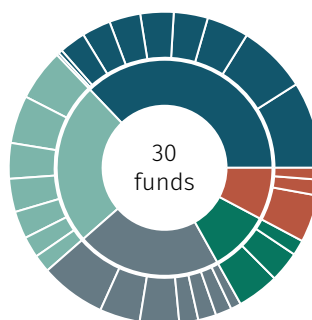
<sup>1</sup> Annualised calculation based on USD LIBOR (inception to 31 March 2023) and SOFR 1 April 2023 to date. All figures net of fees. Equities: S&P Global BMI (US Dollar) Bonds: Bloomberg Global Aggregate Bond Index Past performance should not be taken as an indicator of future performance

## PERFORMANCE v INDICES



Source: Aurum Funds Limited, Bloomberg

## STRATEGY ALLOCATION



	Attribution (%)		
	Alloc (%)	MTD	YTD
Multi Strategy	37.03	0.55	1.42
Systematic	24.23	0.62	1.05
Macro	21.61	0.32	-0.25
Equity Strategies	9.09	0.22	0.80
Event Driven	7.74	0.08	0.12

Positions at 1st March 2024, provided on a look-through basis, cash not shown

## TOP 5 POSITIONS (33.2%)

Point72 Capital International, Ltd.*	8.96%
Riverview Omni Offshore Fund (Cayman) Ltd.	7.15%
Brevan Howard Alpha Strategies Fund Limited *	6.79%
Xantium Partners Fund Ltd	5.32%
EGMF Offshore Ltd.	4.95%

\* held by Aurum co-investment funds - see disclaimer on back page for more detail

Please see the Offering Documents for the Aurum Alpha Fund which detail the terms applicable to the investment into the Master Fund.

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## MONTHLY RETURNS NET OF ALL FEES AND EXPENSES (%)

	JAN	FEB	MAR	APR	MAY	JUN	JUL	AUG	SEP	OCT	NOV	DEC	YTD
2024	1.06	0.28	1.79										3.16
2023												0.45	0.45

Source: Aurum Funds Limited

Past performance should not be taken as an indicator of future performance



## EQUITY BEAR INDEX - 10 WORST MONTHS

This chart will be provided as soon as there is sufficient data available to generate the chart

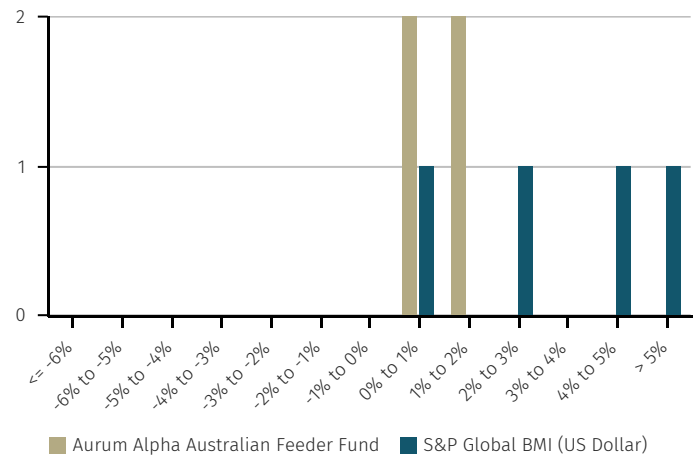
## BOND BEAR INDEX - 10 WORST MONTHS

This chart will be provided as soon as there is sufficient data available to generate the chart

## ROLLING 36 MONTH CORRELATION ANALYSIS

This chart will be provided as soon as there is sufficient data available to generate the chart

## DISTRIBUTION OF MONTHLY RETURNS



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## Funds held via Aurum co-investment funds

Fund	Allocation
Point72 Capital International, Ltd. (Aurum Artisan Class C US\$ Shares Unrestricted)	8.96%
Schonfeld Strategic Partners Offshore Fund, Ltd. (Aurum Schonfeld Fund Class C US\$ Shares Unrestricted)	4.35%
LMR Multi-Strategy Fund Limited (Aurum Affinity Class C US\$ Shares Unrestricted)	3.52%
Walleye Opportunities Fund Ltd (Aurum Walleye Fund Class C US\$ Unrestricted)	3.44%
Brevan Howard Alpha Strategies Fund Limited (Aurum BH Alpha Strategies Fund Class C US\$ Restricted)	1.62%
Millennium International, Ltd. (Aurum Millennium Fund Class C US\$ Shares Unrestricted)	0.41%
Atlas Enhanced Fund, Ltd. (Aurum Atlas Fund Class C1 US\$ Shares Unrestricted)	0.16%
Atlas Enhanced Fund, Ltd. (Aurum Atlas Fund Class C US\$ Shares Unrestricted)	0.10%

### INVESTMENT MANAGER

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