

Proxy Long/Short Energy SEK

Proxy Long/Short Energy is an actively managed AIF fund, with low net exposure, that seeks long-term appreciation through investments in public equities of companies related to oil, natural gas and renewable energy.

The investment model is based on a thematic fundamental approach, supported by quantitative and systematic models. The decision making driver is the portfolio manager's fundamental understanding of the commodity and energy markets. Macro, political, geographical and technological considerations in combination with the price structure of various energy commodities, create different themes that guide the investment decisions. Companies are then analyzed in order to find investment targets for any given theme.

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Total
2018												-0.70	-0.70
2019	1.55	0.46	0.33	0.75	-2.89	-0.65	-1.58	-1.17					-3.24

Performance Figures

Return since inception	-3.92 %
Return p.a.	-5.19 %
Volatility*	5.28 %
Sharpe	-0.98
Max drawdown	-6.16 %

*Based on daily estimates until sufficient monthly data

Risk Figures (EoM)

VaR (1-Day, 95%)	0.52 %
Net Exposure	4 %
Gross Exposure	181 %
Longest Single Stock	6.33 %
Shortest Single Stock	-11.16 %

Fund Facts

Portfolio Manager	Hans Berglund, Jonas Dahlqvist	Depository	Skandinaviska Enskilda Banken S.A.
Start date	2018-12-12	Administrator	European Fund Administration S.A.
Liquidity	Monthly	Auditor	Deloitte Audit
Management Fee	1.00 % p.a.	Fund Jurisdiction	Luxembourg
Performance Fee	20 %	Fund Company	ProxyP SICAV-SIF
Hurdle	1.00 % p.a.	Investment Manager	Proxy P Management AB
Lock-in	None		
Target Volatility	6-8 % p.a.		

Contact

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Past performance is no guarantee of future results. Investments involve varying degrees of risk and there can be no assurance that an investment will be profitable.