

# Superfund Green B EUR SICAV

06/2015

previously: Superfund B EUR SICAV

## SUPERFUND GREEN B EUR SICAV ENDED THE MONTH OF JUNE WITH A PERFORMANCE OF -5.50 %

Superfund Green predominantly employs medium- to long-term trend following strategies and trades in approximately 150 liquid financial and commodity markets around the world. For further diversification, Superfund Green also utilizes short-term strategies, such as forecast models, counter trend, and short-term trend following. This managed futures strategy aims to achieve high returns in both falling and rising markets and a target volatility of about 35% p.a. The Superfund Green managed futures strategy has been utilized successfully in the long term since March 1996 and is based on proprietary, fully automated trading systems, which effectively eliminate human emotion. Overall risk is permanently screened and each trading position is continuously adjusted according to market volatility. Due to its low correlation to other asset classes in the long term, Superfund Green can be a valuable addition to every portfolio.

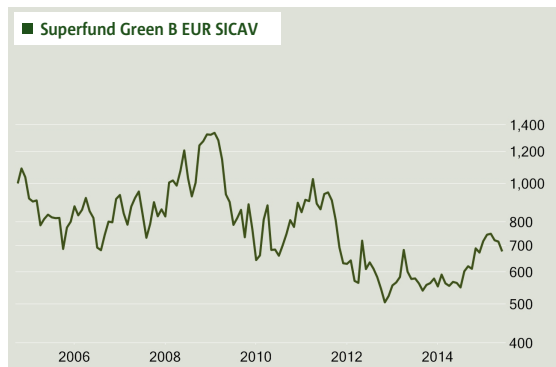
### PERFORMANCE

Inception: 11/01/2004, NAV/Index: 1,000.00; Date: 06/30/2015, NAV/Index: 676.68

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
<b>2004</b>											9.01 %	-4.87 %	<b>3.70 %</b>
<b>2005</b>	-11.57 %	-1.70 %	0.63 %	-13.33 %	3.70 %	2.53 %	-1.53 %	-0.48 %	0.15 %	-16.36 %	13.11 %	3.44 %	<b>-22.58 %</b>
<b>2006</b>	9.24 %	-5.05 %	3.24 %	7.04 %	-7.32 %	-3.81 %	-15.67 %	-1.49 %	9.27 %	7.87 %	-0.42 %	14.36 %	<b>13.93 %</b>
<b>2007</b>	2.31 %	-10.00 %	-6.32 %	10.99 %	5.09 %	3.76 %	-12.35 %	-12.55 %	8.32 %	13.27 %	-7.78 %	4.05 %	<b>-5.79 %</b>
<b>2008</b>	-4.00 %	21.52 %	1.20 %	-2.91 %	8.96 %	12.36 %	-14.79 %	-9.92 %	8.19 %	23.92 %	2.38 %	4.04 %	<b>53.83 %</b>
<b>2009</b>	-0.20 %	1.13 %	-4.20 %	-10.51 %	-18.11 %	-4.33 %	-12.30 %	3.99 %	4.84 %	-14.58 %	20.89 %	-13.44 %	<b>-42.06 %</b>
<b>2010</b>	-16.17 %	2.74 %	22.85 %	8.52 %	-22.62 %	0.23 %	-3.47 %	6.09 %	6.75 %	8.33 %	-3.83 %	14.92 %	<b>16.55 %</b>
<b>2011</b>	-5.30 %	7.40 %	-0.76 %	13.52 %	-13.17 %	-3.21 %	9.17 %	0.94 %	-4.51 %	-10.57 %	-14.68 %	-8.66 %	<b>-29.38 %</b>
<b>2012</b>	-0.33 %	1.99 %	-11.11 %	-1.13 %	27.46 %	-15.08 %	3.92 %	-3.57 %	-4.75 %	-6.50 %	-7.45 %	3.73 %	<b>-17.15 %</b>
<b>2013</b>	6.26 %	1.72 %	3.21 %	16.83 %	-11.75 %	-4.11 %	0.30 %	-2.81 %	-4.07 %	3.35 %	1.03 %	2.66 %	<b>10.54 %</b>
<b>2014</b>	-4.43 %	7.06 %	-4.90 %	-1.46 %	2.32 %	-0.59 %	-2.57 %	9.73 %	2.95 %	-1.47 %	12.47 %	-2.39 %	<b>16.10 %</b>
<b>2015</b>	6.79 %	3.77 %	0.55 %	-3.68 %	-0.76 %	-5.50 %							<b>0.66 %</b>

Performance results are net of fees (excluding upfront fees and taxes).

A subscription charge of 4.5% leads to a corresponding decrease in return. Past performance is not a reliable indicator of future results.



logarithmic scale  
source: Superfund, Teletreader; period: 11/01/2004 - 06/30/2015

### RETURN Statistics

Since inception	-32.33 %
Annualized performance	-3.60 %
YTD	0.66 %
One year rolling	19.84 %
Average monthly	-0.30 %
Highest monthly	27.46 %

### RISK Statistics

Volatility p.a.	32.08 %
Monthly standard deviation	9.26 %
Max. initial risk per trade	1.50 %
Typical margin to equity	30 %
Maximum drawdown	62.26 %
% of positive months	50.00 %

### EFFICIENCY Statistics

Sharpe ratio **	-0.11
Sharpe ratio ** (1 year)	1.02
Sortino ratio ** (annualized)	-0.19
Sortino ratio ** (1 year)	3.73
Correlation to S&P500	0.01
Correlation to Hang Seng	-0.07
Correlation to EURO STOXX 50	0.02
Correlation to Managed Futures Index <sup>1</sup>	0.76
Correlation to Equity Market Neutral Index <sup>2</sup>	0.16

\*\* modified (risk free performance = 0%)

- 1) CISDM CTA Equal Weighted Index
- 2) CISDM Equity Market Neutral Index

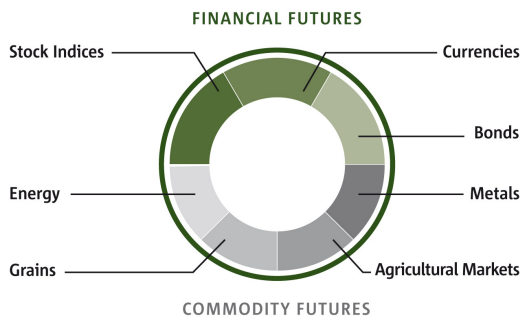
### Fund Facts

ISIN:	LU0199180414
Subscription charge:	4.5 %
Minimum investment:	EUR 10,000
Management fee:	0.4 % p.m.
Incentive fee:	25 %
Recommended holding period:	at least 6 years
Subscription & redemption:	daily
Currency:	EUR
Depository:	CACEIS Bank Luxembourg
Auditor:	Ernst & Young S.A.
Alternative Investmentfund Manager:	Lemanik Asset Management S.A.
Investment Manager:	Superfund Asset Management GmbH
Homepage:	www.superfund.com

### PERFORMANCE

of the past 12-months-periods

06/30/2010 - 06/30/2011	26.04 %
06/30/2011 - 06/29/2012	-29.08 %
06/29/2012 - 06/28/2013	-5.51 %
06/28/2013 - 06/30/2014	-2.25 %
06/30/2014 - 06/30/2015	19.84 %



Schematic representation only. Allocations are continuously adjusted based on changing market conditions.

**DAILY LIQUIDITY:** The subscription form has to be received by the relevant Superfund office by 12.00 (noon) and the investment amount has to be credited two business days prior to the respective subscription dates.



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