

## SUPERFUND GREEN EUR SICAV ENDED THE MONTH OF DECEMBER WITH A PERFORMANCE OF 0.15 %

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 absolute returns in the long run in both falling and rising markets. 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.

### INDEX

*Inception: 11/17/2014, NAV/Index: 1,000.00*

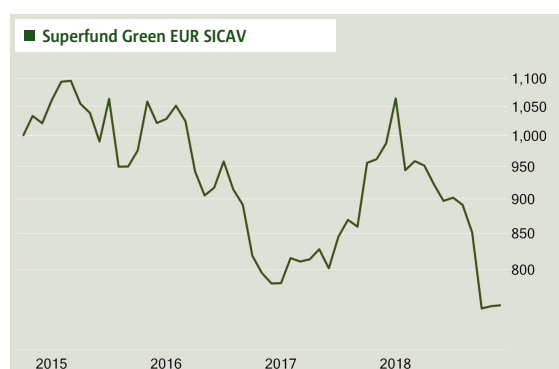
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
<b>2014</b>											1,033.85	1,021.34	<b>2.13 %</b>
<b>2015</b>	1,061.35	1,094.51	1,096.16	1,055.02	1,039.01	990.61	1,063.61	949.99	950.28	976.05	1,058.85	1,021.77	<b>0.04 %</b>
<b>2016</b>	1,028.70	1,051.56	1,024.65	942.57	905.50	917.33	958.24	914.67	891.41	818.89	795.64	781.99	<b>-23.47 %</b>
<b>2017</b>	782.44	815.79	811.10	814.06	827.92	801.93	845.28	869.40	859.68	956.08	961.92	987.79	<b>26.32 %</b>
<b>2018</b>	1,064.42	944.44	958.84	951.63	922.47	897.40	902.16	891.40	851.47	750.05	752.98	754.10	<b>-23.66 %</b>

### PERFORMANCE

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
<b>2014</b>											3.38 %	-1.21 %	<b>2.13 %</b>
<b>2015</b>	3.92 %	3.13 %	0.15 %	-3.75 %	-1.52 %	-4.66 %	7.37 %	-10.68 %	0.03 %	2.71 %	8.48 %	-3.50 %	<b>0.04 %</b>
<b>2016</b>	0.68 %	2.22 %	-2.56 %	-8.01 %	-3.93 %	1.31 %	4.46 %	-4.55 %	-2.54 %	-8.13 %	-2.84 %	-1.72 %	<b>-23.47 %</b>
<b>2017</b>	0.06 %	4.26 %	-0.57 %	0.37 %	1.70 %	-3.14 %	5.41 %	2.85 %	-1.12 %	11.21 %	0.61 %	2.69 %	<b>26.32 %</b>
<b>2018</b>	7.76 %	-11.27 %	1.52 %	-0.75 %	-3.06 %	-2.72 %	0.53 %	-1.19 %	-4.48 %	-11.91 %	0.39 %	0.15 %	<b>-23.66 %</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, Teletrader; period: 11/17/2014 - 12/31/2018

### RETURN Statistics

Since inception	-24.59 %
Annualized performance	-6.54 %
YTD	-23.66 %
One year rolling	-23.66 %
Average monthly	-0.56 %
Highest monthly	11.21 %

### RISK Statistics

Volatility p.a.	16.54 %
Monthly standard deviation	4.78 %
Maximum drawdown	31.58 %
% of positive months	52.00 %

### EFFICIENCY Statistics

Sharpe ratio **	-0.40
Sharpe ratio ** (1 year)	-1.27
Sortino ratio ** (annualized)	-0.57
Sortino ratio ** (1 year)	-1.59
Correlation to S&P500	0.44
Correlation to Hang Seng	0.38
Correlation to EURO STOXX 50	0.44
Correlation to Managed Futures Index <sup>1</sup>	0.75
Correlation to Equity Market Neutral Index <sup>2</sup>	0.20

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

1) CISDM CTA Equal Weighted Index

2) CISDM Equity Market Neutral Index

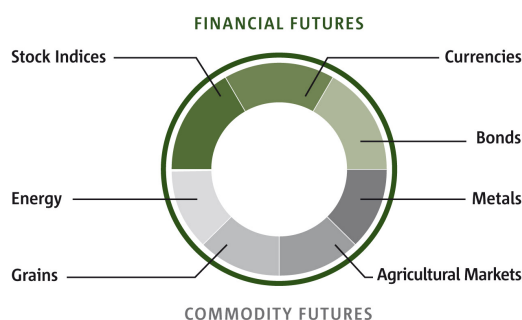
### Fund Facts

ISIN:	LU1084752002
Subscription charge:	4.5 %
Minimum investment:	EUR 5,000
Management fee:	0.4 % p.m.
Incentive fee:	20 %
Recommended holding period:	at least 6 years
Subscription & redemption:	daily
Currency:	EUR
Depository:	KBL European Private Bankers S.A.
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

10/31/2014 - 12/31/2014	2.13 %
12/31/2014 - 12/31/2015	0.04 %
12/31/2015 - 12/30/2016	-23.47 %
12/30/2016 - 12/31/2017	26.32 %
12/31/2017 - 12/31/2018	-23.66 %



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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