Superfund Green EUR SICAV

**PERFORMANCE**

<table>
<thead>
<tr>
<th>INDEX</th>
<th>Inception: 11/17/2014, NAV/Index: 1,000.00</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Jan</td>
</tr>
<tr>
<td>2014</td>
<td></td>
</tr>
<tr>
<td>2015</td>
<td>1,061.35</td>
</tr>
<tr>
<td>2016</td>
<td>1,028.70</td>
</tr>
<tr>
<td>2017</td>
<td>782.44</td>
</tr>
<tr>
<td>2018</td>
<td>1,064.42</td>
</tr>
<tr>
<td>2019</td>
<td>775.44</td>
</tr>
</tbody>
</table>

**RETURN**

- **Since inception**: -17.22 %
- **YTD**: -4.14 %
- **One year rolling**: -13.66 %
- **Average monthly**: -8.01 %
- **Highest monthly**: 11.21 %

**RISK**

- **Volatility p.a.**: 16.33 %
- **Monthly standard deviation**: 4.71 %
- **Maximum drawdown**: 31.58 %
- **% of positive months**: 54.72 %

**EFFICIENCY**

- **Sharpe ratio** **(annualized)**: 0.26
- **Sortino ratio** **(annualized)**: 0.37
- **Sortino ratio** **(1 year)**: -1.05
- **Correlation to S&P500**: 0.46
- **Correlation to Hang Seng**: 0.39
- **Correlation to EURO STOXX 50**: 0.46
- **Correlation to Managed Futures Index**: 0.75
- **Correlation to Equity Market Neutral Index**: 0.20

**Perfomance results shown in this document 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.**

---

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.

---

**INFORMATION**

- 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
  - **Depositary**: 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**
  - 03/29/2018 – 03/29/2019: 9.62 %
  - 03/31/2015 – 03/31/2016: -6.52 %
  - 03/31/2016 – 03/31/2017: -20.84 %
  - 03/31/2017 – 03/29/2018: 18.21 %
  - 03/29/2018 – 03/29/2019: -13.66 %