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. Superfund Green Gold ties the proven managed futures strategy of Superfund Green with the value of gold (price of gold). Thus, investors benefit from the potential performance of both the Superfund Green strategy and the price of gold (denomination in gold). Thereby, Superfund reintroduced the gold standard into the financial world.

**RETURN Statistics**
- Since inception: 50.94%
- Annualized performance: 3.08%
- YTD: 13.88%
- One year rolling: -10.05%
- Average monthly: 0.25%
- Highest monthly: 33.20%

**RISK Statistics**
- Volatility p.a.: 36.05%
- Monthly standard deviation: 10.41%
- Max. initial risk per trade: 1.50%
- Typical margin to equity: 30%
- Maximum drawdown: 65.95%
- % of positive months: 51.53%

**EFFICIENCY Statistics**
- Sharpe ratio **: 0.09
- Sharpe ratio ** [1 year]: -0.61
- Sortino ratio ** [annualized]: 0.16
- Sortino ratio ** [1 year]: -1.52
- Correlation to S&P500: 0.04
- Correlation to Hang Seng: 0.08
- Correlation to EURO STOXX 50: 0.01
- Correlation to Managed Futures Index²: 0.28
- Correlation to Equity Market Neutral Index²: 0.16

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

**NEXT VALUATION DATES:** May 07, 14, 21, 31