

SUPERFUND GREEN Q-AG¹ ENDED THE MONTH OF FEBRUARY WITH A PERFORMANCE OF -2.25 %

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 25% 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: 03/08/1996, NAV/Index: 1,000.00; Date: 02/28/2025, NAV/Index: 3,818.97

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Cumulated
1996			-2.09 %	+1.12 %	-0.59 %	-0.05 %	-0.17 %	+0.75 %	-1.48 %	-1.76 %	-0.29 %	-6.07 %	-10.30 %
1997	+3.46 %	+8.24 %	-4.62 %	-2.49 %	+7.94 %	+7.41 %	+11.32 %	-11.42 %	+0.80 %	-6.24 %	+1.60 %	+5.58 %	+20.70 %
1998	-2.54 %	+4.58 %	+3.60 %	-4.81 %	+8.74 %	+1.96 %	+10.40 %	+9.88 %	-0.65 %	-3.21 %	+13.77 %	+9.90 %	+62.55 %
1999	+4.11 %	+0.98 %	-1.70 %	+6.32 %	-5.80 %	-0.43 %	+1.13 %	-2.71 %	+4.53 %	-3.17 %	+10.56 %	+10.50 %	+25.39 %
2000	+1.84 %	-1.14 %	-4.20 %	-0.20 %	+6.27 %	+1.13 %	-4.08 %	+10.90 %	-6.29 %	-4.42 %	+5.06 %	+18.96 %	+23.19 %
2001	+1.55 %	+1.45 %	+12.76 %	-12.81 %	+4.32 %	+0.39 %	+1.83 %	+6.15 %	+15.41 %	+3.95 %	-12.76 %	-0.98 %	+18.82 %
2002	-0.59 %	-2.48 %	-1.44 %	-2.99 %	+1.31 %	+13.67 %	+13.78 %	+8.20 %	+11.94 %	-13.78 %	-6.38 %	+16.58 %	+38.42 %
2003	+12.76 %	+12.04 %	-16.72 %	-1.60 %	+10.04 %	-4.83 %	-1.02 %	+1.47 %	-2.87 %	+6.54 %	-2.25 %	+12.86 %	+24.33 %
2004	+2.97 %	+8.69 %	+0.42 %	-11.69 %	+4.08 %	-7.04 %	+0.52 %	-3.80 %	+4.04 %	+2.58 %	+8.99 %	+2.74 %	+10.98 %
2005	-6.97 %	+0.49 %	+1.94 %	-9.04 %	+2.62 %	+3.88 %	-0.82 %	-1.16 %	+1.11 %	-6.29 %	+9.53 %	+2.86 %	-3.30 %
2006	+4.77 %	-3.32 %	+2.32 %	+3.51 %	-5.27 %	-2.14 %	-8.98 %	-0.18 %	+6.01 %	+5.66 %	-0.26 %	+9.43 %	+10.47 %
2007	+0.62 %	-6.43 %	-3.46 %	+7.61 %	+3.52 %	+2.45 %	-6.84 %	-8.71 %	+5.36 %	+8.32 %	-5.71 %	+3.43 %	-1.81 %
2008	-2.21 %	+14.17 %	+1.59 %	-1.23 %	+6.52 %	+9.88 %	-10.26 %	-8.36 %	+2.59 %	+17.48 %	+2.36 %	+1.81 %	+35.44 %
2009	+0.82 %	+0.62 %	-2.42 %	-7.82 %	-11.88 %	-2.39 %	-6.44 %	+3.61 %	+3.77 %	-9.25 %	+14.99 %	-8.31 %	-24.46 %
2010	-9.79 %	+2.66 %	+14.13 %	+5.58 %	-16.62 %	+1.04 %	-2.29 %	+4.10 %	+3.74 %	+5.49 %	-2.72 %	+10.93 %	+12.93 %
2011	-3.78 %	+4.90 %	-0.55 %	+8.99 %	-8.97 %	-2.14 %	+6.16 %	+0.64 %	-3.31 %	-11.17 %	-3.79 %	-3.95 %	-17.35 %
2012	+0.15 %	+1.97 %	-7.18 %	-0.64 %	+18.54 %	-8.94 %	+2.23 %	-2.36 %	-2.87 %	-4.37 %	-4.47 %	+2.50 %	-7.70 %
2013	+4.33 %	+0.78 %	+1.47 %	+11.70 %	-8.26 %	-3.14 %	+0.37 %	-1.92 %	-2.61 %	+2.66 %	+0.44 %	+1.73 %	+6.50 %
2014	-3.03 %	+4.04 %	-3.31 %	-1.01 %	+1.41 %	-0.39 %	-1.83 %	+6.45 %	+1.82 %	-0.90 %	+8.15 %	-1.71 %	+9.34 %
2015	+4.52 %	+2.36 %	+0.83 %	-2.37 %	-0.72 %	-7.61 %	+4.92 %	-6.86 %	-0.01 %	+1.54 %	+5.71 %	-2.43 %	-1.15 %
2016	+0.30 %	+1.47 %	-1.72 %	-5.40 %	-2.61 %	+0.60 %	+3.11 %	-3.15 %	-1.73 %	-5.60 %	-1.84 %	-1.25 %	-16.75 %
2017	-0.08 %	+2.89 %	-0.43 %	-0.05 %	+1.04 %	-2.20 %	+3.23 %	+1.81 %	-0.75 %	+7.24 %	+0.35 %	+1.61 %	+15.32 %
2018	+5.11 %	-8.21 %	+0.90 %	-0.51 %	-2.32 %	-1.86 %	+0.24 %	-0.93 %	-3.42 %	-7.87 %	+0.23 %	-0.21 %	-17.93 %
2019	+2.39 %	+2.43 %	+1.73 %	+2.77 %	-3.19 %	+3.24 %	+0.91 %	+4.79 %	-3.75 %	-1.70 %	+1.62 %	+0.88 %	+12.40 %
2020	+3.72 %	-0.14 %	+0.90 %	+1.27 %	-0.93 %	-1.73 %	+3.72 %	-0.72 %	-4.55 %	-2.86 %	+0.00 %	+2.28 %	+0.61 %
2021	+0.60 %	+4.77 %	+0.49 %	+0.48 %	+2.56 %	-1.57 %	+1.59 %	-0.26 %	-0.92 %	+1.82 %	-4.88 %	+1.52 %	+6.06 %
2022	+0.18 %	+1.77 %	+3.21 %	+2.30 %	-0.32 %	-6.86 %	+0.64 %	-6.61 %	+0.38 %	-1.61 %	-3.64 %	-2.37 %	-12.74 %
2023	-4.37 %	+0.85 %	-11.09 %	-1.41 %	-0.69 %	+0.77 %	-1.33 %	-5.83 %	+0.52 %	-2.11 %	-0.70 %	+3.77 %	-20.29 %
2024	-2.85 %	+3.23 %	+5.52 %	-0.58 %	-3.62 %	+1.26 %	-3.67 %	-3.41 %	+0.49 %	-2.99 %	+0.54 %	-3.58 %	-9.72 %
2025	+0.28 %	-2.25 %											-1.98 %

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



logarithmic scale, Past performance is not a reliable indicator of future results.
source: Superfund; period: 03/08/1996 - 02/28/2025

RETURN Statistics

Since inception	281.90 %
Annualized performance	4.73 %
YTD	-1.98 %
One year rolling	-11.76 %
Average monthly	0.39 %
Highest monthly	18.96 %

RISK Statistics

Volatility p.a.	19.81 %
Monthly standard deviation	5.72 %
Max. initial risk per trade	1.00 %
Margin to equity (average monthly)	15.9 %
Typical margin to equity	20 %
Maximum drawdown	57.05 %
% of positive months	52.87 %

EFFICIENCY Statistics

Sharpe ratio ** 3y	-1.35
Sharpe ratio ** 5y	-0.83
Sharpe ratio **	0.24
Volatility 3y	11.44 %
Volatility 5y	10.47 %
Sortino ratio (annualized) **	0.40
Sortino ratio ** (1 year)	-3.25
Correlation to S&P500	-0.03
Correlation to Hang Seng	-0.01
Correlation to EURO STOXX 50	-0.01
Correlation to Managed Futures Index ²	0.70
Correlation to Equity Market Neutral Index ³	0.22

** modified (risk free performance = 0%)

2) CISDM CTA Equal Weighted Index

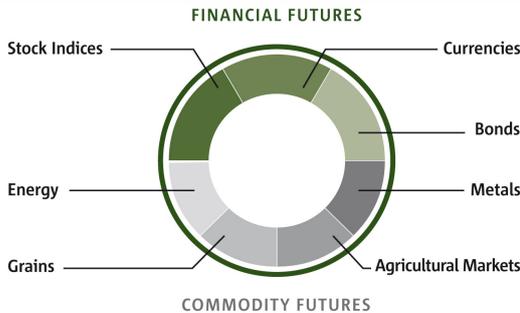
3) CISDM Equity Market Neutral Index

Fund Facts

ISIN:	AT0000979794
WPKNR-Germany:	630 824
Management fee:	0.4 % p.m.
Incentive fee:	20 %
Redemption:	monthly
Currency:	EUR
Paying Agent:	Liechtensteinische Landesbank (Österreich) AG
Auditor:	KPMG Austria
Legal Advisor:	Kindel & Kindel
Trading Advisor:	Superfund Investment Management Inc.
Homepage:	www.superfund.com

PERFORMANCE

of the past 12-months	Superfund Green Q-AG ¹	MSCI World
02/28/2020 - 02/26/2021	+2.38 %	+27.36 %
02/26/2021 - 02/28/2022	+2.59 %	+9.21 %
02/28/2022 - 02/28/2023	-17.45 %	-8.84 %
02/28/2023 - 02/29/2024	-17.12 %	+22.94 %
02/29/2024 - 02/28/2025	-11.76 %	+14.03 %



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



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