Superfund Green SPC Class C (EUR) 03/2024

SUPERFUND GREEN SPC CLASS C (EUR) ENDED THE MONTH OF MARCH WITH A PERFORMANCE OF +10.78 %

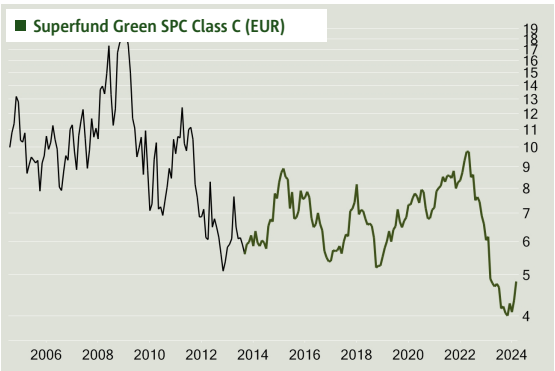
Superfund Green predominantly employs medium- to long-term trend following strategies and trades in approximately 150 liquid financial and commodity markets around the world. For further diversification, Superfund Green also utilizes short-term strategies, such as forecast models, counter trend, and 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 50% 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

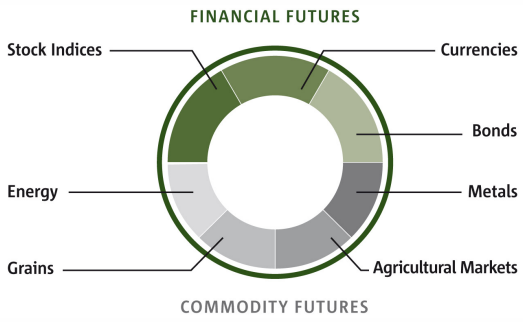
Inception: 09/01/2004, NAV/Index: 10.00; Date: 03/29/2024, NAV/Index: 4.83

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
2004									+8.30 %	+4.99 %	+16.01 %	-2.96 %	**+28.00 %**
2005	-18.83 %	-0.96 %	+5.15 %	-19.78 %	+4.84 %	+4.29 %	-1.59 %	-1.61 %	+1.45 %	-15.40 %	+16.47 %	+4.02 %	**-25.36 %**
2006	+11.32 %	-7.01 %	+3.84 %	+9.71 %	-7.27 %	-5.18 %	-18.60 %	-1.90 %	+10.79 %	+9.14 %	-2.54 %	+18.24 %	**+15.39 %**
2007	+2.55 %	-13.29 %	-9.68 %	+20.24 %	+8.15 %	+6.75 %	-14.53 %	-15.06 %	+10.55 %	+18.58 %	-9.62 %	+5.01 %	**+0.69 %**
2008	-5.72 %	+30.81 %	+1.89 %	-4.20 %	+11.66 %	+16.39 %	-23.32 %	-15.41 %	+9.38 %	+35.71 %	+5.46 %	+3.37 %	**+64.20 %**
2009	+1.12 %	+1.62 %	-7.27 %	-13.83 %	-21.70 %	-5.37 %	-14.42 %	+5.11 %	+5.97 %	-18.39 %	+26.95 %	-19.30 %	**-51.51 %**
2010	-19.75 %	+3.71 %	+27.30 %	+9.61 %	-30.30 %	+1.27 %	-4.61 %	+8.19 %	+7.78 %	+10.85 %	-5.40 %	+23.71 %	**+18.26 %**
2011	-7.60 %	+9.89 %	-0.82 %	+17.99 %	-17.78 %	-3.91 %	+12.27 %	+1.27 %	-6.36 %	-21.62 %	-6.83 %	-10.18 %	**-34.44 %**
2012	+0.17 %	+4.19 %	-14.28 %	-1.11 %	+36.89 %	-21.83 %	+4.70 %	-4.59 %	-5.23 %	-8.72 %	-8.88 %	+5.24 %	**-21.55 %**
2013	+8.25 %	+1.59 %	+3.13 %	+25.68 %	-15.24 %	-6.26 %	+0.65 %	-3.86 %	-4.91 %	+5.61 %	+0.97 %	+3.89 %	**+15.46 %**
2014	-5.70 %	+8.51 %	-6.23 %	-1.71 %	+3.15 %	-1.16 %	-3.33 %	+13.18 %	+3.73 %	-1.35 %	+16.61 %	-2.80 %	**+22.02 %**
2015	+9.29 %	+5.34 %	+2.32 %	-4.60 %	-1.08 %	-14.77 %	+9.36 %	-13.53 %	+0.74 %	+3.54 %	+11.77 %	-4.59 %	**-0.35 %**
2016	+0.97 %	+3.19 %	-3.00 %	-10.65 %	-4.89 %	+1.67 %	+6.36 %	-5.86 %	-3.38 %	-10.61 %	-3.51 %	-2.07 %	**-28.64 %**
2017	+0.21 %	+6.04 %	-0.50 %	+0.42 %	+2.39 %	-4.07 %	+6.88 %	+3.96 %	-1.16 %	+14.84 %	+1.17 %	+3.53 %	**+37.78 %**
2018	+10.29 %	-15.11 %	+2.58 %	-0.70 %	-4.06 %	-3.26 %	+0.81 %	-1.36 %	-6.33 %	-14.91 %	+1.07 %	+0.03 %	**-29.07 %**
2019	+4.92 %	+4.97 %	+3.66 %	+5.69 %	-5.62 %	+6.72 %	+1.93 %	+9.62 %	-6.52 %	-3.07 %	+3.63 %	+1.90 %	**+29.94 %**
2020	+7.17 %	-0.01 %	+3.78 %	+2.42 %	-1.69 %	-3.41 %	+7.49 %	-1.14 %	-8.59 %	-5.47 %	+0.22 %	+4.73 %	**+4.25 %**
2021	+1.06 %	+9.43 %	+1.71 %	+1.19 %	+5.13 %	-2.78 %	+3.45 %	-0.02 %	-1.33 %	+4.06 %	-9.14 %	+3.46 %	**+16.11 %**
2022	+0.93 %	+4.36 %	+6.67 %	+5.05 %	+0.00 %	-13.00 %	+1.53 %	-13.09 %	+1.87 %	-2.62 %	-7.26 %	-4.35 %	**-20.27 %**
2023	-8.48 %	+1.99 %	-20.45 %	-2.45 %	-1.67 %	+1.49 %	-1.89 %	-10.90 %	+1.20 %	-3.55 %	-1.47 %	+6.98 %	**-35.00 %**
2024	-4.66 %	+6.60 %	+10.78 %°										**+12.59 %**

Performance results are net of fees (excluding upfront fees and taxes). ° estimated end-of-month index



logarithmic scale
source: Superfund; period: 09/01/2004 - 03/29/2024



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

RETURN *Statistics*

Since inception	-51.70 %
Annualized performance	-3.65 %
YTD	12.59 %
One year rolling	-1.43 %
Average monthly	-0.31 %
Highest monthly	36.89 %

RISK *Statistics*

Volatility p.a.	35.03 %
Monthly standard deviation	10.11 %
Max. initial risk per trade	2.00 %
Typical margin to equity	40 %
Maximum drawdown	78.59 %
% of positive months	53.19 %

EFFICIENCY *Statistics*

Sharpe ratio ** 3y	-0.69
Sharpe ratio ** 5y	-0.20
Sharpe ratio **	-0.10
Volatility 3y	22.68 %
Volatility 5y	21.08 %
Sortino ratio ** (annualized)	-0.16
Sortino ratio ** (1 year)	-0.13
Correlation to S&P500	0.07
Correlation to Hang Seng	-0.02
Correlation to EURO STOXX 50	0.07
Correlation to Managed Futures Index[1]	0.73
Correlation to Equity Market Neutral Index[2]	0.16

** modified (risk free performance = 0%)
1) CISDM CTA Equal Weighted Index
2) CISDM Equity Market Neutral Index

Fund Facts

ISIN:	KYG8583R2183
Subscription charge:	up to 7 %
Minimum investment:	EUR 100,000
Management fee:	0.4 % p.m.
Incentive fee:	30 %
Recommended holding period:	at least 6 years
Subscription & redemption:	weekly
Currency:	EUR
Administrator:	NAV Fund Administration Group
Auditor:	BDO Cayman Islands
Trading Advisor:	Superfund Capital Management Inc., Grenada
Homepage:	www.superfund.com

NEXT VALUATION DATES: April 02, 09, 16, 23, 30

SUPERFUND INVEST BETTER

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