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.

Superfund Green SPC C USD

**RETURN Statistics**
- Since inception: 42.70%
- Annualized performance: 3.53% (1 year)
- YTD: 14.92%
- One year rolling: -12.79%
- Average monthly: -0.30%
- Highest monthly: 35.61%

**RISK Statistics**
- Volatility p.a.: 39.76%
- Monthly standard deviation: 11.48%
- Max. initial risk per trade: 2.00%
- Typical margin to equity: 40%
- Maximum drawdown: 69.92%
- % of positive months: 53.76%

**EFFICIENCY Statistics**
- Sharpe ratio **: 0.09
- Sharpe ratio ** (1 year): 0.56
- Sortino ratio ** (annualized): 0.14
- Sortino ratio ** (1 year): 0.56
- Correlation to S&P500: 0.07
- Correlation to Hang Seng: 0.01
- Correlation to EURO STOXX 50: 0.07
- Correlation to Managed Futures Index: 0.78
- Correlation to Equity Market Neutral Index: 0.19

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

**Logarithmic scale**

![Graph](source:Superfund, Teletrader; period: 10/01/2003 – 03/29/2019)

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

**Fund Facts**
- **ISIN:** KYG853R1359
- **CUSIP:** G853R 13 5
- **Subscription charge:** up to 7 %
- **Minimum investment:** USD 100,000
- **Management fee:** 0.4 % p.m.
- **Incentive fee:** 30 %
- **Recommended holding period:** at least 6 years
- **Subscription & redemption:** weekly
- **Currency:** USD
- **Administrator:** Apex Fund Services (Malta) Ltd.
- **Auditor:** BDO Cayman Islands
- **Trading Advisor:** Superfund Capital Luxembourg Branch
- **Homepage:** [www.superfund.com](http://www.superfund.com)

**Performance results** shown in this document are net of fees. Past performance is not indicative of future results. Superfund-products are speculative investments. A complete loss of the principal invested cannot be excluded. This constitutes neither an offer to sell nor a solicitation to invest. Such offer or solicitation will be made only in those jurisdictions where permitted by law and will be preceded or accompanied by a current prospectus and such other documents as may be required, such as the latest audited financial statements and audit report. The author and distributors of this material expressly disclaim any and all liability for any inaccuracies contained in this document, and shall not be held liable for the same. Sources: Superfund, Teletrader; period: 10/01/2003 – 03/29/2019, NAV/Index: 5.73

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

**Please note:**
- All values and statistics are rounded to two decimal places.
- All values are expressed in USD.
- “%” refers to the percentage change from the previous valuation date.
- “Statistics” is based on past performance and is not indicative of future results.
- “Currency” refers to the currency in which the fund is denominated.
- “Recommended holding period” is based on past performance and is not indicative of future results.
- “Subscription & redemption” refers to the period when a new investor can purchase or redeem units in the fund.
- “Management fee” is the annual fee paid by the fund to the manager.
- “Incentive fee” is the additional fee paid by the fund to the manager, which is based on the fund’s performance.
- “Recommended holding period” is the period recommended by the manager for the optimal performance of the fund.
- “Subsequent & redemption” refers to the period when an investor can purchase or redeem units in the fund.
- “Currency” refers to the currency in which the fund is denominated.
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