

# Superfund Green B USD SICAV

06/2015

previously: Superfund B USD SICAV

## SUPERFUND GREEN B USD SICAV ENDED THE MONTH OF JUNE WITH A PERFORMANCE OF -6.04 %

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.

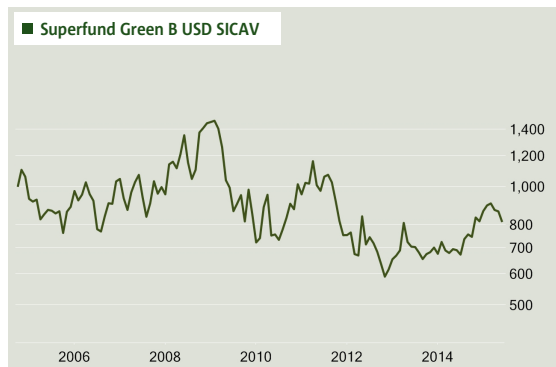
### PERFORMANCE

Inception: 11/01/2004, NAV/Index: 1,000.00; Date: 06/30/2015, NAV/Index: 813.36

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
<b>2004</b>											10.51 %	-4.00 %	<b>6.10 %</b>
<b>2005</b>	-12.17 %	-1.58 %	1.14 %	-10.93 %	3.00 %	2.65 %	-0.50 %	-1.59 %	1.30 %	-11.98 %	13.32 %	2.92 %	<b>-16.17 %</b>
<b>2006</b>	9.71 %	-5.36 %	3.44 %	7.50 %	-6.66 %	-3.85 %	-15.38 %	-1.34 %	9.26 %	8.03 %	-0.34 %	14.04 %	<b>16.05 %</b>
<b>2007</b>	1.49 %	-10.70 %	-6.66 %	10.84 %	6.22 %	4.34 %	-12.30 %	-10.84 %	8.19 %	13.88 %	-7.03 %	3.93 %	<b>-3.27 %</b>
<b>2008</b>	-4.16 %	19.21 %	1.60 %	-3.77 %	8.60 %	11.78 %	-14.85 %	-9.14 %	5.47 %	24.49 %	2.64 %	2.90 %	<b>45.50 %</b>
<b>2009</b>	0.70 %	0.76 %	-4.51 %	-10.33 %	-17.61 %	-4.30 %	-12.88 %	4.66 %	4.97 %	-14.33 %	20.55 %	-13.70 %	<b>-41.56 %</b>
<b>2010</b>	-15.02 %	2.57 %	19.98 %	7.52 %	-21.29 %	0.64 %	-3.14 %	6.29 %	7.01 %	8.68 %	-3.15 %	15.79 %	<b>19.60 %</b>
<b>2011</b>	-5.76 %	6.99 %	-0.46 %	14.10 %	-13.15 %	-3.26 %	8.65 %	1.13 %	-4.31 %	-10.26 %	-11.21 %	-7.99 %	<b>-25.84 %</b>
<b>2012</b>	0.05 %	1.53 %	-11.90 %	-0.82 %	25.86 %	-15.22 %	4.34 %	-3.41 %	-4.96 %	-6.90 %	-7.17 %	4.29 %	<b>-18.25 %</b>
<b>2013</b>	6.17 %	2.19 %	3.13 %	17.50 %	-10.62 %	-2.68 %	-0.24 %	-3.15 %	-3.77 %	2.94 %	1.17 %	2.69 %	<b>13.73 %</b>
<b>2014</b>	-3.57 %	7.18 %	-4.85 %	-1.48 %	2.28 %	-0.61 %	-2.56 %	9.53 %	2.79 %	-1.41 %	12.03 %	-2.22 %	<b>16.69 %</b>
<b>2015</b>	6.15 %	3.39 %	1.21 %	-3.78 %	-0.84 %	-6.04 %							<b>-0.42 %</b>

Performance results 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.



### RETURN Statistics

Since inception	-18.66 %
Annualized performance	-1.92 %
YTD	-0.42 %
One year rolling	17.98 %
Average monthly	-0.16 %
Highest monthly	25.86 %

### RISK Statistics

Volatility p.a.	31.01 %
Monthly standard deviation	8.95 %
Max. initial risk per trade	1.50 %
Typical margin to equity	30 %
Maximum drawdown	59.96 %
% of positive months	50.78 %

### EFFICIENCY Statistics

Sharpe ratio **	-0.06
Sharpe ratio ** (1 year)	0.95
Sortino ratio ** (annualized)	-0.11
Sortino ratio ** (1 year)	3.02
Correlation to S&P500	0.01
Correlation to Hang Seng	-0.08
Correlation to EURO STOXX 50	0.01
Correlation to Managed Futures Index <sup>1</sup>	0.77
Correlation to Equity Market Neutral Index <sup>2</sup>	0.17

\*\* modified (risk free performance = 0%)

1) CISDM CTA Equal Weighted Index

2) CISDM Equity Market Neutral Index

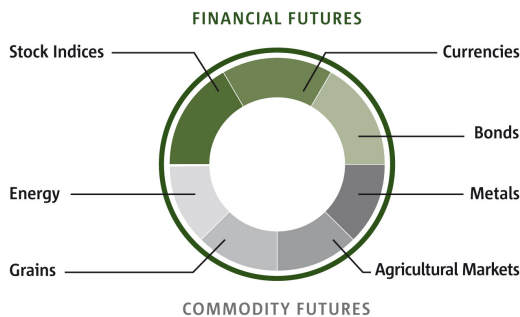
### Fund Facts

ISIN:	LU0199180257
Subscription charge:	4.5 %
Minimum investment:	USD 10,000
Management fee:	0.4 % p.m.
Incentive fee:	25 %
Recommended holding period:	at least 6 years
Subscription & redemption:	daily
Currency:	USD
Depository:	CACEIS Bank Luxembourg
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

06/30/2010 - 06/30/2011	29.18 %
06/30/2011 - 06/29/2012	-27.00 %
06/29/2012 - 06/28/2013	-1.29 %
06/28/2013 - 06/30/2014	-2.06 %
06/30/2014 - 06/30/2015	17.98 %



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

**DAILY LIQUIDITY:** The subscription form has to be received by the relevant Superfund office by 12.00 (noon) and the investment amount has to be credited two business days prior to the respective subscription dates.



Performance results shown in this document are net of fees. This fund is denominated in USD and therefore causes an additional currency risk, i.e. the net performance may rise or fall due to currency fluctuations. Past performance is not indicative of future results. Superfund-products are speculative investments. A complete loss of the principal invested cannot be excluded. This publication 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