Superfund Green EUR SICAV ENDED THE MONTH OF JULY WITH A PERFORMANCE OF 5.17 %

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 absolute returns in the long run in both falling and rising markets. 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**

![Graph of Superfund Green EUR SICAV performance from 2014 to 2020]

*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.

**Return Statistics**
Since inception: -0.55 %
Annualized performance: -0.10 %
YTD: 9.99 %
One year rolling: 14.16 %
Average monthly: -0.01 %
Highest monthly: 11.21 %

**Risk Statistics**
Volatility p.a.: 15.62 %
Monthly standard deviation: 4.51 %
Maximum drawdown: 31.58 %
% of positive months: 57.97 %

**Efficiency Statistics**
Sharpe ratio **: -0.01
Sharpe ratio ** [1 year]: 1.11
Sortino ratio **: -0.01
Sortino ratio ** [1 year]: 2.62
Correlation to S&P500: 0.33
Correlation to Hang Seng: 0.27
Correlation to EURO STOXX 50: 0.31
Correlation to Managed Futures Index: 0.75
Correlation to Equity Market Neutral Index: 0.20

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

**Performance**

![Performance graph showing monthly returns from January 2014 to July 2020]

**Fund Facts**
- **ISIN:** LU1084752002
- **Subscription charge:** 4.5 %
- **Minimum investment:** EUR 5,000
- **Management fee:** 0.4 % p.a.
- **Incentive fee:** 20 %
- **Recommended holding period:** at least 6 years
- **Subscription & redemption:** daily
- **Currency:** EUR
- **Depositary:** Quintet Private Bank (Europe) S.A.
- **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**

<table>
<thead>
<tr>
<th>Period</th>
<th>Return</th>
</tr>
</thead>
<tbody>
<tr>
<td>10/31/2014 - 07/31/2015</td>
<td>6.36 %</td>
</tr>
<tr>
<td>07/31/2015 - 07/31/2016</td>
<td>9.91 %</td>
</tr>
<tr>
<td>07/31/2016 - 07/31/2017</td>
<td>-11.79 %</td>
</tr>
<tr>
<td>07/31/2017 - 07/31/2018</td>
<td>6.73 %</td>
</tr>
<tr>
<td>07/31/2018 - 07/31/2019</td>
<td>-3.44 %</td>
</tr>
<tr>
<td>07/31/2019 - 07/31/2020</td>
<td>14.16 %</td>
</tr>
</tbody>
</table>