Superfund Green Master\(^1\) 07/2020

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**

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

**RETURN**

- **Statistics**
  - Since inception: 63.50% (**1.06% annualized performance**)
  - Annualized performance: 10.93% (ON)
  - YTD: 20.92%
  - One year rolling: 30.49%
  - Three year rolling: 64.64%
  - Five year rolling: 40.66%
  - Average monthly: 0.87%
  - Highest monthly: 38.38%
  - Lowest monthly: -31.14%

- **RISK**
  - Annual standard deviation: 41.85%
  - Monthly standard deviation: 12.08%
  - Max. initial risk per trade: 2.00%
  - Typical margin to equity: 40%
  - Maximum drawdown: 66.67%
  - Maximum time off peak: 137 months
  - % of positive months: 54.11%

- **EFFICIENCY**
  - Sharpe ratio: 0.26
  - Sortino ratio: 0.23
  - MAR ratio: 0.17
  - Correlation to S&P500: -0.09
  - Correlation to Hang Seng: -0.09
  - Correlation to EURO STOXX 50: -0.12
  - Correlation to Managed Futures Index\(^2\): 0.80
  - Correlation to Equity Market Neutral Index\(^3\): 0.15

**Modified (risk-free performance = 0%)

1) Superfund Green Cayman Master Class A, formerly named "Superfund Cayman" and hereafter referred to as "Superfund Cayman". Superfund Cayman is closed to new investments. No subscriptions or follow-up subscriptions are possible or will be accepted. 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. Information published in this Fact Sheet concerning Superfund Cayman constitutes neither an offer to sell nor a solicitation to invest and is intended for informational purposes for existing investors only. 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