

Superfund Green Master¹

08/2020

previously: Superfund Cayman

SUPERFUND GREEN MASTER¹ ENDED THE MONTH OF AUGUST WITH A PERFORMANCE OF -0.66 %

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.

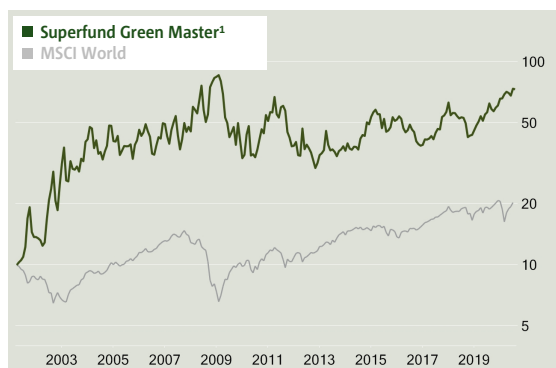
PERFORMANCE

Inception: 05/03/2001, NAV/Index: 10.00; Date: 08/31/2020, NAV/Index: 73.18

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Cumulated	
2001					3.15 %	2.42 %	3.92 %	11.76 %	38.38 %	13.41 %	-24.59 %	-5.44 %	37.30 %	37.30 %
2002	-0.02 %	-1.48 %	-2.18 %	-5.98 %	3.71 %	30.37 %	24.09 %	13.54 %	21.55 %	-28.02 %	-10.24 %	32.70 %	79.84 %	146.93 %
2003	27.42 %	20.27 %	-31.14 %	-1.03 %	25.76 %	-8.29 %	-0.98 %	3.64 %	-5.57 %	15.63 %	-2.78 %	24.60 %	63.50 %	303.73 %
2004	2.89 %	14.98 %	-1.71 %	-19.92 %	9.27 %	-14.21 %	2.06 %	-8.12 %	9.39 %	6.82 %	25.74 %	-0.29 %	19.91 %	384.11 %
2005	-15.92 %	-0.53 %	6.60 %	-19.41 %	4.99 %	5.41 %	-0.30 %	0.15 %	2.05 %	-15.12 %	17.29 %	5.08 %	-15.24 %	310.31 %
2006	12.82 %	-6.73 %	4.14 %	9.66 %	-7.64 %	-5.99 %	-17.56 %	-1.14 %	11.12 %	9.69 %	-1.51 %	18.91 %	21.40 %	398.12 %
2007	-0.85 %	-12.76 %	-8.32 %	16.84 %	8.98 %	7.51 %	-19.67 %	-14.70 %	12.30 %	19.98 %	-9.50 %	5.79 %	-4.02 %	378.08 %
2008	-5.00 %	32.16 %	-3.38 %	-3.93 %	16.29 %	17.77 %	-24.06 %	-12.80 %	8.93 %	36.21 %	5.82 %	4.96 %	74.18 %	732.71 %
2009	1.35 %	1.81 %	-6.65 %	-13.59 %	-23.29 %	-5.93 %	-14.88 %	5.55 %	6.27 %	-18.32 %	27.97 %	-18.30 %	-51.03 %	307.80 %
2010	-17.73 %	3.76 %	25.94 %	10.07 %	-28.37 %	1.53 %	-3.41 %	9.06 %	12.41 %	12.03 %	-4.51 %	22.98 %	34.07 %	446.74 %
2011	-6.49 %	10.57 %	-0.42 %	19.19 %	-17.72 %	-3.75 %	12.46 %	1.57 %	-5.34 %	-21.46 %	-6.16 %	-9.35 %	-29.79 %	283.87 %
2012	0.57 %	4.38 %	-13.92 %	-0.59 %	36.11 %	-20.86 %	5.22 %	-3.93 %	-4.73 %	-8.38 %	-8.44 %	5.79 %	-17.29 %	217.51 %
2013	9.44 %	2.11 %	3.62 %	24.32 %	-14.69 %	-6.07 %	1.18 %	-2.79 %	-4.77 %	6.01 %	1.84 %	3.64 %	20.89 %	283.84 %
2014	-4.93 %	8.74 %	-5.74 %	-1.34 %	3.49 %	-0.24 %	-2.92 %	13.20 %	4.16 %	-0.98 %	16.56 %	-2.18 %	28.26 %	392.32 %
2015	8.85 %	5.23 %	3.02 %	-4.95 %	-0.11 %	-14.55 %	11.09 %	-13.58 %	1.51 %	3.75 %	11.98 %	-4.10 %	3.94 %	411.71 %
2016	1.58 %	3.71 %	-2.78 %	-10.25 %	-4.41 %	2.35 %	6.55 %	-5.33 %	-2.87 %	-9.89 %	-3.21 %	-1.75 %	-24.48 %	286.42 %
2017	0.94 %	6.39 %	-0.19 %	1.15 %	2.89 %	-3.59 %	7.65 %	4.52 %	-0.64 %	15.19 %	1.76 %	4.08 %	46.68 %	466.80 %
2018	11.18 %	-13.43 %	2.61 %	-0.16 %	-3.35 %	-2.61 %	1.33 %	-0.68 %	-5.97 %	-14.45 %	1.73 %	0.83 %	-22.92 %	336.88 %
2019	5.53 %	5.50 %	4.39 %	6.29 %	-5.02 %	7.37 %	2.56 %	10.48 %	-6.23 %	-2.34 %	4.12 %	2.43 %	39.41 %	509.06 %
2020	7.99 %	0.39 %	4.75 %	2.86 %	-1.31 %	-2.95 %	8.10 %	-0.66 %*					20.15 %	631.82 %

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

* estimated end-of-month index



logarithmic scale
source: Superfund, Teletrader; period: 05/03/2001 - 08/31/2020

RETURN Statistics

Since inception	631.82 %
Annualized performance	36.23 %
YTD	20.15 %
One year rolling	17.35 %
Three year rolling	
Five year rolling	
Average monthly	2.61 %
Highest monthly	10.48 %
Lowest monthly	-6.23 %

RISK Statistics

Annual standard deviation	16.03 %
Monthly standard deviation	4.63 %
Max. initial risk per trade	2.00 %
Typical margin to equity	40 %
Maximum drawdown	8.42 %
Maximum time off peak	5 months
% of positive months	70.00 %

EFFICIENCY Statistics

Sharpe ratio **	2.26
Sortino ratio ** (annualized)	5.31
MAR ratio	4.30
Correlation to S&P500	0.13
Correlation to Hang Seng	-0.03
Correlation to EURO STOXX 50	-0.04
Correlation to Managed Futures Index ²	-0.18
Correlation to Equity Market Neutral Index ³	-0.10

** modified (risk free performance = 0%)

2) CISDM CTA Equal Weighted Index

3) CISDM Equity Market Neutral Index

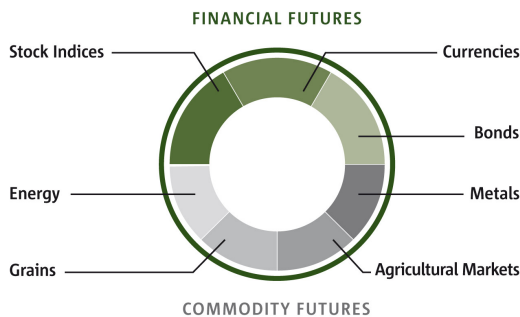
Fund Facts

ISIN:	KYG8583R1011
Management fee:	1 % p.a.
Incentive fee:	35 %
Redemption:	weekly
Trading Advisor:	Superfund Capital Management Inc., Grenada
Currency:	USD
Administrator:	Apex Fund Services (Malta) Ltd. Luxembourg Branch
Auditor:	BDO Cayman Islands
Legal Advisor:	Campbells
Homepage:	www.superfund.com

PERFORMANCE

of the past 12-months-periods

	Superfund Green Master ¹	MSCI World
08/31/2015 - 08/31/2016	2.61 %	4.50 %
08/31/2016 - 08/31/2017	0.71 %	13.97 %
08/31/2017 - 08/31/2018	13.24 %	11.01 %
08/31/2018 - 08/30/2019	17.78 %	-1.70 %
08/30/2019 - 08/31/2020	17.35 %	7.78 %



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



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