

SUPERFUND GREEN SPC B USD ENDED THE MONTH OF AUGUST WITH A PERFORMANCE OF -8.27 %

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.

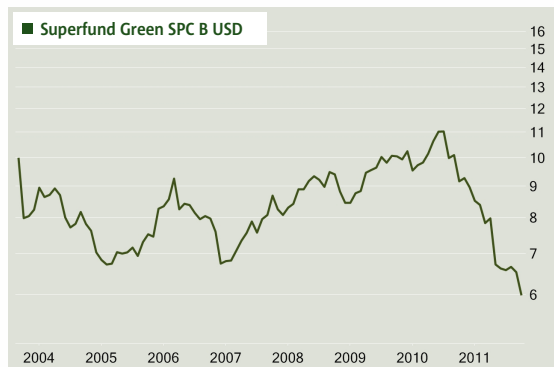
PERFORMANCE

Inception: 10/01/2003, NAV/Index: 10.00; Date: 08/31/2023, NAV/Index: 5.99

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	
2015													
2016	+0.81 %	+2.41 %	-2.44 %	-7.99 %	-3.66 %	+1.36 %	+4.50 %	-10.47 %	+0.76 %	+2.41 %	+8.55 %	-3.41 %	-6.10 %
2017	+0.32 %	+4.37 %	-0.52 %	+0.47 %	+1.77 %	-3.05 %	+5.29 %	+2.95 %	-0.86 %	+10.93 %	+0.93 %	+2.65 %	+10.76 %
2018	+7.99 %	-10.80 %	+2.09 %	-0.49 %	-2.88 %	-2.30 %	+1.15 %	-0.91 %	-4.80 %	-11.19 %	+0.92 %	+0.22 %	+16.84 %
2019	+3.73 %	+3.78 %	+2.94 %	+4.35 %	-4.05 %	+5.16 %	+1.54 %	+7.48 %	-4.97 %	-2.09 %	+2.75 %	+1.44 %	-2.51 %
2020	+5.59 %	-0.02 %	+3.16 %	+1.78 %	-1.32 %	-2.59 %	+5.65 %	-0.85 %	-6.18 %	-4.12 %	+0.00 %	+3.63 %	+48.77 %
2021	+0.82 %	+7.06 %	+0.99 %	+0.91 %	+4.06 %	-2.10 %	+2.59 %	-0.21 %	-1.11 %	+3.08 %	-6.92 %	+2.01 %	-41.36 %
2022	+0.97 %	+3.33 %	+4.80 %	+3.60 %	+0.09 %	-9.43 %	+1.10 %	-9.31 %	+1.20 %	-3.34 %	-4.91 %	-1.53 %	+22.15 %
2023	-6.56 %	+1.79 %	-15.79 %	-1.49 %	-0.60 %	+1.22 %	-1.95 %	-8.27 % [°]					-28.61 %

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

[°] estimated end-of-month index



RETURN Statistics

Since inception	-40.10 %
Annualized performance	-2.54 %
YTD	-28.61 %
One year rolling	-34.61 %
Average monthly	-0.21 %
Highest monthly	26.68 %

RISK Statistics

Volatility p.a.	26.74 %
Monthly standard deviation	7.72 %
Max. initial risk per trade	1.50 %
Typical margin to equity	30 %
Maximum drawdown	60.60 %
% of positive months	53.14 %

EFFICIENCY Statistics

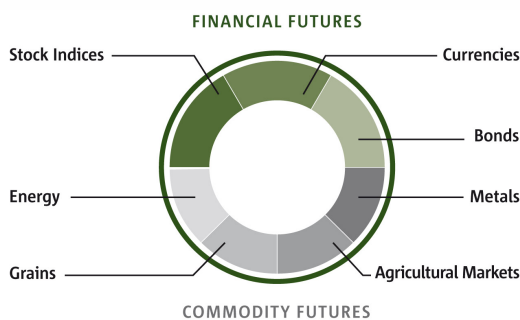
Sharpe ratio ** 3y	-0.84
Sharpe ratio ** 5y	-0.35
Sharpe ratio **	-0.09
Volatility 3y	16.57 %
Volatility 5y	16.07 %
Sortino ratio ** (annualized)	-0.15
Sortino ratio ** (1 year)	-2.20
Correlation to S&P500	0.07
Correlation to Hang Seng	-0.01
Correlation to EURO STOXX 50	0.06
Correlation to Managed Futures Index ¹	0.74
Correlation to Equity Market Neutral Index ²	0.19

** modified (risk free performance = 0%)

- 1) CISDM CTA Equal Weighted Index
- 2) CISDM Equity Market Neutral Index

Fund Facts

ISIN:	KYG8583R1276
CUSIP:	G8583R 12 7
Subscription charge:	up to 7 %
Minimum investment:	USD 10,000
Management fee:	0.4 % p.m.
Incentive fee:	25 %
Recommended holding period:	at least 6 years
Subscription & redemption:	weekly
Currency:	USD
Administrator:	NAV Fund Administration Group
Auditor:	BDO Cayman Islands
Trading Advisor:	Superfund Capital Management Inc., Grenada
Homepage:	www.superfund.com



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

NEXT VALUATION DATES: September 05, 12, 19, 29



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