

INVESTMENT STRATEGY

The fund is an actively managed fund denominated in EUR. The investment objective of the sub-fund is to increase the value of its participation units by investing directly in liquid bonds denominated in Euro and investing in equities, bonds and currencies, often through derivatives. The fund's strategy aims to achieve a positive rate of return in all market conditions. The fund may be exposed to price rises during a bull market using derivative instruments and to price declines when the economy slows down. However, the largest part of the fund's resources is invested in bonds and treasury securities denominated in EURO. The fund has a wide diversification of assets, both geographically (investments in OECD countries from Europe, North America and Asia) and in terms of asset classes.

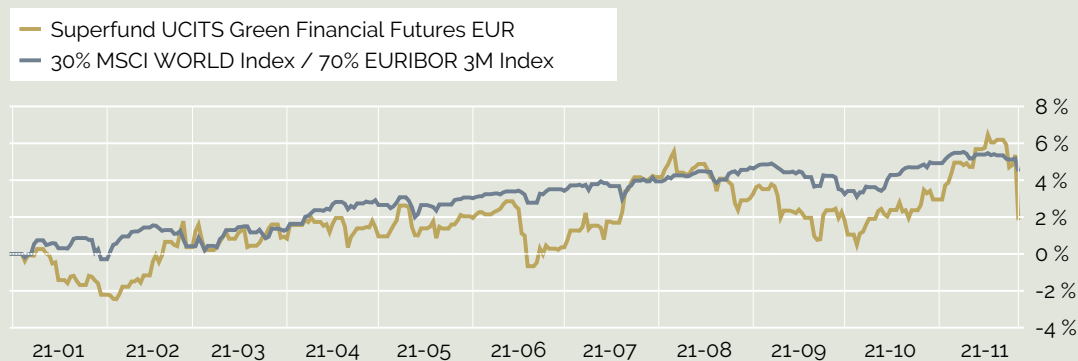
BASIC INFORMATION

The sub-fund complies with the requirements of the UCITS
A sub-fund is part of the Fundusz Inwestycyjny Otwarty
Superfund Portfelowy
 Fund type: **Absolute return**
 Inception: **2019-03-05**
 Valuation: **Daily**
 Index / NAV: (2021-11-26): **96.26**
 Investment horizon: **3 years**
 Minimal investment: **100 EUR**
 Min. subsequent investment: **100 EUR**
 Upfront fee: **0,00 %**
 Redemption fee: **0,00 %**
 Management fee: **0,00 % + 30 % according to the High-Water**
Mark principle
 Currency: **EUR**
 Bank account EUR: **PL 34 1880 0009 0000 0013 0153 9000**
IBAN Deutsche Bank, SWIFT/BIC: DEUTPLPX

RISK PROFILE

1 2 3 4 5 6 7

PERFORMANCE



STATISTICS

Alpha: **-0,28 %**
 Beta: **0,6202**
 R²: **20,20 %**
 Tracking Error: **6,33 %**
 Std. deviation.: **1,96 %**
 Sharpe ratio: **-0,0120**
 IR: **-0,8027**

	1M	3M	6M	12M	MTD	YTD	MAX
Superfund UCITS Green Financial Futures EUR	-1,58 %	-0,54 %	0,02 %	1,60 %	-1,09 %	1,83 %	-3,74 %

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Jan-Dec
2019			0,0 %	0,0 %	0,0 %	-0,2 %	0,1 %	1,4 %	-0,4 %	-3,1 %	3,7 %	1,6 %	3,1 %
2020	0,7 %	-4,3 %	-3,0 %	1,3 %	-1,8 %	2,8 %	2,8 %	-0,9 %	-4,1 %	-2,2 %	-0,3 %	0,7 %	-8,3 %
2021	-2,2 %	2,6 %	0,5 %	0,1 %	1,0 %	-1,6 %	3,8 %	-0,9 %	-1,4 %	1,1 %	-1,1 %		1,8 %

Statistical indicators are calculated on the basis of monthly rates of return, up to 3 years, as on date 2021-10-31. Chart data from: 2020-12-30 to: 2021-11-26.

INVESTMENT IN EUR

The base currency of the sub-fund is Euro. Its assets are also denominated in this currency.

PORTFOLIO DIVERSIFICATION

Combine the benefits of investing in more stable debt instruments, while also being exposed to instruments with greater growth potential, such as the world's largest equity indices

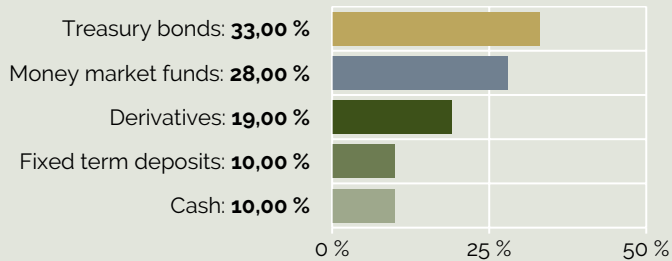
FINANCIAL LEVERAGE

The sub-fund actively uses leverage

ASSET ALLOCATION

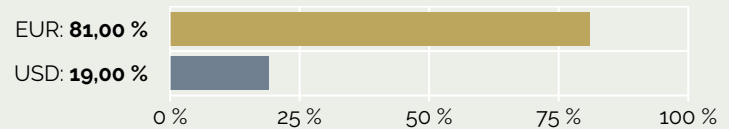
ASSET CLASS

(2021-09-30)



CURRENCY

(2021-09-30)



GLOSSARY

Benchmark – a standard, against which the performance of the fund is measured. **Alfa** - indicator showing how much better than the benchmark in a given period was the fund's performance. A positive alpha indicates the fund's advantage over the benchmark in the reviewed period. **Beta** - an indicator of whether the fund's volatility is greater or less than the volatility of the benchmark. A fund with a beta lower than 1 is less volatile, while a beta greater than 1 means that the fund is more volatile than the benchmark. **R2** - This indicator measures the extent to which the fund's performance is driven by the benchmark. R2 of 0.5 means that 50% of the fund's historical performance is attributed to the benchmark. **Tracking error** – the expected maximum standard deviation of the fund's profits from the benchmark. **Standard deviation** - this indicator is used to determine how the fund's annual returns may differ from the average long-term annual returns. The greater the standard deviation, the greater the fund's volatility is. **IR** - (Information Ratio) is a measurement of portfolio returns beyond the returns of a benchmark, usually an index, compared to the volatility of those returns. **Sharpe ratio** – the average return earned in excess of the risk-free rate per unit of volatility or total risk.

IMPORTANT INFORMATION

Investment is related with following risks: **Market risk** is related with fluctuations of financial instruments prices, to begin with prices of shares. This risk cannot be eliminated. It has direct influence on value of investment in fund. **Counterparty risk** is related with possibility of failure to perform contractual obligations. **Liquidity risk** is related with lack of quotation or lack of selling financial instruments on demanded time and place. **Settlement risk** is related with possibility of untimely settlement of concluded transaction, what can cause that Fund would bear additional costs. **Kept assets risk** is a result of keeping by Depositary and in some part by Subdepositories Funds assets. Possible problems or errors committed by such institution could have influence on disposing of assets by Fund or can influence on assets value. Detailed information in relation to the participation in sub-funds separated within the Superfund Fundusz Inwestycyjny Otwarty Portfelowy, including in particular: investment policy, description of risk factors, rules of sale and purchase of participation units, rights of clients, information about entities distributing participation units, are included in the fund's prospectus, are available in Polish language on the website of Superfund Towarzystwo Funduszy Inwestycyjnych S.A.: https://superfund.pl/files/Superfund_FIO_Portfelowy_Prospekt.pdf, as well as at distributors of participation units' offices and directly at the seat of Superfund Towarzystwo Funduszy Inwestycyjnych S.A. Key investor information (KII) is available in Polish language on the website of Superfund Towarzystwo Funduszy Inwestycyjnych S.A.: https://superfund.pl/files/Superfund_FIO_Portfelowy_UGFF_KIID.pdf. Annual financial statements of the sub-fund is available in Polish language on the website of Superfund Towarzystwo Funduszy Inwestycyjnych S.A.: https://superfund.pl/files/Superfund_FIO_Portfelowy_UGFF_Roczne_2020.pdf. Summary of the Participants' rights is available in Polish language on the website of Superfund Towarzystwo Funduszy Inwestycyjnych S.A.: <https://superfund.pl/informacjeprawne?doc=streszczenieprawuczestnikow>. The Company may decide to withdraw from the arrangements for introducing collective investment undertakings to the market in accordance with Art. 32a of Directive 2011/61/UE. The Company points out that any financial data presented in this information does not constitute a guarantee of obtaining similar data in the future. Historical data on the generated rates of return cannot constitute the basis for drawing conclusions as to their future growth. The value of the investment and the income generated from it may fluctuate significantly and is not guaranteed in any way. The Company encourages a client to read the detailed financial and legal information contained in the fund's prospectus.



SUPERFUND TFI S.A. registered in the Register of Entrepreneurs of the National Court Register, District Court for the capital city of Warsaw, 12th Commercial Division of the National Court Register under the KRS number 0000234965, NIP 1070002513, REGON 140147499, share capital: PLN 2 210 000 (fully paid up).

CONTACT

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