

**Unaudited semi-annual report  
as at 30th June 2024**

# **SUPERFUND SICAV**

Société d'Investissement à Capital Variable  
with multiple sub-funds  
Luxembourg

R.C.S. Luxembourg B54921

---

No subscription can be received on the basis of these financial statements. Subscriptions are only valid if made on the basis of the current prospectus supplemented by the latest annual report including audited financial statements and the most recent unaudited semi-annual report, if published thereafter.

---

# SUPERFUND SICAV

## Table of contents

---

<b>Organisation .....</b>	<b>2</b>
<b>Combined statement of net assets .....</b>	<b>4</b>
<b>SUPERFUND SICAV - SUPERFUND GREEN .....</b>	<b>5</b>
Statement of net assets.....	5
Statement of investments and other net assets.....	6
Industrial and geographical classification of investments .....	7
<b>SUPERFUND SICAV - SUPERFUND RED .....</b>	<b>8</b>
Statement of net assets.....	8
Statement of investments and other net assets.....	9
Industrial and geographical classification of investments .....	10
<b>Notes to the financial statements .....</b>	<b>11</b>
<b>Additional information .....</b>	<b>23</b>

# SUPERFUND SICAV

## Organisation

---

<b>Registered Office</b>	2, Rue d'Alsace L-1122 LUXEMBOURG
<b>Board of Directors</b>	Birgit HASLER Marc-Aurel Straße 10-12 1010 VIENNA  Nicolas Joachim Pierre MULLER 9, Rue Rudi Herber L-1749 HOWALD  Jürgen GRAF 10-12, Marc-Aurel-Strasse A-1010 VIENNA
<b>Alternative Investment Fund Manager</b>	FUNDS AVENUE 49, Boulevard Prince Henri L-1724 LUXEMBOURG
<b>Board of Directors of the Alternative Investment Fund Manager</b>	Christophe PESSAULT Independent Director 16, Rue Jean-Pierre Brasseur L-1258 LUXEMBOURG  Jean-Jacques LAVA Deputy CEO - Conducting Officer FUNDS AVENUE 49, Boulevard Prince Henri L-1724 LUXEMBOURG  Hervé COUSSEMENT Administrator FUNDS AVENUE 49, Boulevard Prince Henri L-1724 LUXEMBOURG
<b>Members of the Executive Committee of the Alternative Investment Fund Manager</b>	Timothé FUCHS, Chief Executive Officer - Conducting Officer  Jean-Jacques LAVA, Deputy CEO - Conducting Officer  Lucie FISCHBACH Chief Compliance Officer - Conducting Officer  Michael VERSCHUURE Chief Financial Officer - Conducting Officer
<b>Investment Manager Sub-Distributor</b>	SUPERFUND ASSET MANAGEMENT GMBH 10-12, Marc-Aurel-Strasse A-1010 VIENNA
<b>Depositary and Paying Agent</b>	QUINTET PRIVATE BANK (EUROPE) S.A. 43, Boulevard Royal L-2955 LUXEMBOURG
<b>Domiciliary, Administrative - and Transfer Agent</b>	UI efa S.A. 2, Rue d'Alsace L-1122 LUXEMBOURG

## **SUPERFUND SICAV**

### **Organisation (continued)**

---

**Independent auditor**

ERNST & YOUNG  
Société Anonyme  
35E, Avenue John F. Kennedy  
L-1855 LUXEMBOURG

**Legal Advisor**

GSK STOCKMANN S.A.  
44, Avenue John F. Kennedy  
L-1855 LUXEMBOURG

**Brokers**

ADM INVESTOR SERVICES, Inc.  
Chicago Board of Trade Building  
141 W, Jackson Blvd. - Suite 1600A, CHICAGO  
IL-60604-3190, USA

StoneX Financial Inc.  
1251 NW, Briarcliff Parkway, Suite 800, KANSAS CITY  
MO-64116, USA

# SUPERFUND SICAV

## Combined statement of net assets (in USD) as at 30th June 2024

### Assets

#### Investments

Securities portfolio at market value	17,687,622.96
	<u>17,687,622.96</u>

#### Cash and cash equivalents

Cash at banks	11,977,152.46
Other liquid assets	39,133,054.77
	<u>51,110,207.23</u>

#### Receivables

Interest receivable on bank accounts	83,963.85
Unrealised gain on futures contracts	2,362,668.34
Unrealised gain on forward foreign exchange contracts	502,384.01
Prepaid expenses	16,420.24
	<u>2,965,436.44</u>

#### Total assets

71,763,266.63

### Liabilities

#### Payables

Other liquid liabilities	11,562,675.29
Payable on redemptions of shares	78,291.12
Unrealised loss on futures contracts	1,915,803.20
Unrealised loss on forward foreign exchange contracts	335,832.16
Expenses payable	361,795.12
	<u>14,254,396.89</u>

#### Other liabilities

Other payables	676,980.43
	<u>676,980.43</u>

#### Total liabilities

14,931,377.32

#### Total net assets at the end of the period

56,831,889.31

The accompanying notes are an integral part of these financial statements.

# SUPERFUND SICAV - SUPERFUND GREEN

## Statement of net assets (in USD)

as at 30th June 2024

### Assets

#### Investments

Securities portfolio at market value	16,490,350.15
	<u>16,490,350.15</u>

#### Cash and cash equivalents

Cash at banks	10,860,863.76
Other liquid assets	31,686,206.30
	<u>42,547,070.06</u>

#### Receivables

Interest receivable on bank accounts	79,138.96
Unrealised gain on futures contracts	2,326,627.50
Unrealised gain on forward foreign exchange contracts	502,384.01
Prepaid expenses	15,471.15
	<u>2,923,621.62</u>

#### Total assets

61,961,041.83

### Liabilities

#### Payables

Other liquid liabilities	6,012,625.78
Payable on redemptions of shares	78,291.12
Unrealised loss on futures contracts	1,859,510.21
Unrealised loss on forward foreign exchange contracts	335,832.16
Expenses payable	308,669.36
	<u>8,594,928.63</u>

#### Other liabilities

Other payables	676,980.43
	<u>676,980.43</u>

#### Total liabilities

9,271,909.06

#### Total net assets at the end of the period

52,689,132.77

### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in USD)
USD	14,536.75900	USD	723.32002	10,514,728.86
EUR	18,682.10200	EUR	627.13043	12,554,988.42
Gold	14,134.40400	USD	1,089.98456	15,406,282.19
Silver	11,648.03300	USD	969.91003	11,297,543.98
EUR II	1,203.17000	EUR	665.56376	858,122.65
Euro Gold II	2,159.75000	EUR	888.98948	2,057,466.67
				<u>52,689,132.77</u>

The accompanying notes are an integral part of these financial statements.

## SUPERFUND SICAV - SUPERFUND GREEN

### Statement of investments and other net assets (in USD) as at 30th June 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments in securities</u></b>					
<b><u>Money market instruments</u></b>					
<b>Money market instruments</b>					
USD	5,000,000	US 0% T-Bills 23/11.07.24	4,892,581.25	4,992,756.00	9.48
<b>Total money market instruments</b>			4,892,581.25	4,992,756.00	9.48
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
EUR	3.49	Istl Cash Series Plc BlackRock ICS EUR Lqy Select Fd Dist	0.00	386.27	0.00
USD	4,103,493.2	Invesco Liquidity Fds Plc US Dollars Ptf USD Dist	4,081,408.91	4,103,493.20	7.79
USD	3,315,963.36	Istl Cash Series Plc BlackRock ICS USD Liquid Fd S USD Dist	3,308,282.91	3,315,963.36	6.29
USD	327,469.73	State Street Liquidity Plc LVNAV Fd I USD Cap	3,632,856.10	4,077,751.32	7.74
			11,022,547.92	11,497,207.88	21.82
<b>Total investment funds (UCITS)</b>			11,022,547.92	11,497,594.15	21.82
Total investments in securities			15,915,129.17	16,490,350.15	31.30
Cash at banks				10,860,863.76	20.61
Other net assets/(liabilities)				25,337,918.86	48.09
<b>Total</b>				<b>52,689,132.77</b>	<b>100.00</b>

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.



## SUPERFUND SICAV - SUPERFUND GREEN

### Industrial and geographical classification of investments as at 30th June 2024

---

#### Industrial classification

(in percentage of net assets)

Investment funds	21.82 %
Countries and governments	9.48 %
Total	<u>31.30 %</u>

#### Geographical classification

(by domicile of the issuer)  
(in percentage of net assets)

Ireland	21.82 %
United States of America	9.48 %
Total	<u>31.30 %</u>

# SUPERFUND SICAV - SUPERFUND RED

## Statement of net assets (in USD)

as at 30th June 2024

### Assets

#### Investments

Securities portfolio at market value	1,197,272.81
	<u>1,197,272.81</u>

#### Cash and cash equivalents

Cash at banks	1,116,288.70
Other liquid assets	<u>7,446,848.47</u>
	8,563,137.17

#### Receivables

Interest receivable on bank accounts	4,824.89
Unrealised gain on futures contracts	36,040.84
Prepaid expenses	<u>949.09</u>
	41,814.82

#### Total assets

9,802,224.80

### Liabilities

#### Payables

Other liquid liabilities	5,550,049.51
Unrealised loss on futures contracts	56,292.99
Expenses payable	<u>53,125.76</u>
	5,659,468.26

#### Total liabilities

5,659,468.26

#### Total net assets at the end of the period

4,142,756.54

### Breakdown of net assets per share class

Share class	Number of shares	Currency of share class	NAV per share in currency of share class	Net assets per share class (in USD)
USD	2,652.11200	USD	748.77986	1,985,848.06
EUR	192.50900	EUR	640.21677	132,072.01
Gold	929.60300	USD	814.93916	757,569.89
Silver	2,342.65100	USD	540.95406	<u>1,267,266.58</u>
				<u>4,142,756.54</u>

The accompanying notes are an integral part of these financial statements.

## SUPERFUND SICAV - SUPERFUND RED

### Statement of investments and other net assets (in USD) as at 30th June 2024

Currency	Number / nominal value	Description	Cost	Market value	% of total net assets *
<b><u>Investments in securities</u></b>					
<b><u>Open-ended investment funds</u></b>					
<b>Investment funds (UCITS)</b>					
USD	400,000	Invesco Liquidity Fds Plc US Dollars Ptf USD Dist	400,000.00	400,000.00	9.66
USD	350,665.34	Istl Cash Series Plc BlackRock ICS USD Liquid Fd S USD Dist	350,249.21	350,665.34	8.46
USD	35,865.46	State Street Liquidity Plc LVNAV Fd I USD Cap	416,121.55	446,607.47	10.78
Total investments in securities			1,166,370.76	1,197,272.81	28.90
Cash at banks				1,116,288.70	26.95
Other net assets/(liabilities)				1,829,195.03	44.15
Total				4,142,756.54	100.00

\* Minor differences may arise due to rounding in the calculation of percentages.

The accompanying notes are an integral part of these financial statements.

## SUPERFUND SICAV - SUPERFUND RED

### Industrial and geographical classification of investments as at 30th June 2024

---

#### Industrial classification

(in percentage of net assets)

Investment funds	28.90 %
Total	<u>28.90 %</u>

#### Geographical classification

(by domicile of the issuer)  
(in percentage of net assets)

Ireland	28.90 %
Total	<u>28.90 %</u>

# SUPERFUND SICAV

## Notes to the financial statements

as at 30th June 2024

---

### Note 1 - General information

SUPERFUND SICAV (the "Company") is an investment fund subject to Part II of the amended Law of 17th December 2010 relating to Undertakings for Collective Investment and qualifies as an Alternative Investment Fund ("AIF") in accordance with the Law of 12th July 2013 on Alternative Investment Fund Managers ("AIFM"). The Company was incorporated on 20th May 1996 as a Société Anonyme qualifying as a Société d'Investissement à Capital Variable.

FUNDS AVENUE acts as Alternative Investment Fund Manager of the Company.

Superfund Asset Management GmbH acts as sole promoter of the Company.

The Net Asset Value, the redemption, issue and conversion prices per Share are available at the registered office of the Company and at the Representatives in those countries where the Company and/or its Sub-Funds are authorised for public offering. The articles of incorporation, the prospectus as well as the latest annual and semi-annual reports may be obtained during normal business hours at the registered office of the Company and at the office of any Representative in those countries where the Shares are authorised for public offering.

### Note 2 - Significant accounting policies

#### a) Presentation of the financial statements

The financial statements of the Company are prepared in accordance with Luxembourg legal and regulatory requirements concerning Undertakings for Collective Investment and with generally accepted accounting principles in Luxembourg. The financial statements follow the presentation as defined by Article 104 of the Commission Delegated Regulation (EU) N° 231/2013.

The financial statements of the Company have been prepared on a going concern basis.

#### b) Valuation of assets

- i. The value of any cash on hand or on deposit, bills and demand notes and accounts receivable, prepaid expenses, cash dividends and interest declared or accrued as aforesaid and not yet received is deemed to be the full amount thereof, unless in any case the same is unlikely to be paid or received in full, in which case the value thereof is determined after making such discount as the Directors consider appropriate in such case to reflect the true value thereof;
- ii. Portfolio securities which are listed on an official stock exchange or traded on a Regulated Market are determined on the basis of the last available price on which such securities are traded, as furnished by a pricing source approved by the Directors. If such prices are not representative of their fair market value, such securities, as well as any of the portfolio securities which are not so listed or traded are valued based on the reasonable foreseeable sales prices determined prudently in good faith by and under the direction of the Directors;
- iii. Units or shares in undertakings for collective investment, including hedge funds, are valued on the basis of their last determined and available net asset value (an official net asset value), or if such price is not representative of the fair market value of such assets, then the price is determined by the Board of Directors on a fair and equitable basis. If such an official net asset value is not available, such investments are valued on an estimated net asset value (i.e. which are not generally used for the purpose of subscription and redemption of shares) as provided by the relevant administrator if more recent than the official net asset value, provided that the Directors have sufficient assurance that the valuation method used by the relevant administrator for said estimated net asset value is coherent as compared to the official one. If events have occurred which have resulted in a material change in this estimated net asset value since this last report date, the value of such investments are adjusted in order to reflect in the reasonable opinion of the Board of Directors such change;
- iv. The liquidating value of options and forwards contracts not traded on exchanges or on other Regulated Markets means their net liquidating value determined, pursuant to the policies established by the Board of Directors, on a basis consistently applied for each different kind of contracts. The liquidating value of futures, forward or options contracts traded on exchanges or on other Regulated Markets is based upon the last available settlement prices of these contracts on the relevant exchange and Regulated Market on which the particular contract is traded, provided that if a future, forward or options contract could not be liquidated on the relevant Valuation Day, the basis for determining the liquidating value of such contract is such value as the Board of Directors may deem fair and reasonable.
- v. All other securities and other assets are valued at their fair market value as determined prudently and in good faith pursuant to the procedures established by the Board of Directors.

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

c) Realised gain/(loss) on securities portfolio

The realised gains and losses on securities portfolio are calculated on the basis of the average acquisition cost.

d) Investment portfolio income

Dividend income is recorded at the ex-date, net of any withholding tax.

e) Valuation of forward foreign exchange contracts

Open forward foreign exchange contracts are valued at forward market rates for the remaining period from valuation date to the maturity of the contracts. Realised gains and losses on forward foreign exchange contracts correspond to the difference between the value of the contract at the time its opening and its closing value. Unrealised gains and losses of open contracts are disclosed in the statement of net assets.

f) Valuation of futures contracts

Open futures contracts are valued at the last settlement or close price on the stock exchanges or regulated markets. Realised gains and losses on futures contracts are determined using the FIFO (First In, First Out) method. Unrealised gains and losses of open contracts are disclosed in the statement of net assets.

g) Conversion of foreign currencies

Cash at banks, other net assets, liabilities and the market value of the securities in portfolio expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the financial statements. Income and expenses expressed in currencies other than the reference currency of the Sub-Fund are converted into this currency at the exchange rate prevailing on the date of the transaction.

At the date of the financial statements, the exchange rates used are the following:

1	USD	=	1.4974543	AUD	Australian Dollar
			5.5550000	BRL	Brazilian Real
			1.3682500	CAD	Canadian Dollar
			0.8985500	CHF	Swiss Franc
			944.1497648	CLP	Chilean Peso
			7.3007500	CNH	Chinese Offshore Yuan
			4,144.6654012	COP	Colombian Peso
			0.9331840	EUR	Euro
			0.7910454	GBP	Pound Sterling
			7.8075500	HKD	Hong Kong Dollar
			16,374.9201723	IDR	Indonesian Rupiah
			83.3475024	INR	Indian Rupee
			160.8649904	JPY	Japanese Yen
			1,378.2058792	KRW	South Korean Won
			4.7175000	MYR	Malaysian Ringgit
			1.6409583	NZD	New Zealand Dollar
			3.8304000	PEN	Nuevo Sol Peru
			58.4899988	PHP	Philippine Peso
			10.5937000	SEK	Swedish Krona
			1.3553500	SGD	Singapore Dollar
			36.7200006	THB	Thailand Baht
			32.4569998	TWD	New Taiwan Dollar
			18.2474999	ZAR	South African Rand

h) Combined financial statements

The combined financial statements of the Company are expressed in USD and are equal to the sum of the corresponding items in the financial statements of each Sub-Fund.

i) Other liquid assets / Other liquid liabilities

The captions "Other liquid assets" and "Other liquid liabilities" are mainly composed of cash accounts held at brokers deposits/overdrafts, including collateral amounts for the commitments resulting from futures and forward exchange contracts.

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

---

#### Note 3 - Management fees

As compensation for its services, the Investment Manager receives a management fee of 4.8% per year (or 2% per year for SUPERFUND GREEN EUR I and USD I and 3% for SUPERFUND GREEN Gold I and Silver I) on the average net asset value during the relevant period and payable monthly out of the assets of the relevant Sub-Fund or Class.

#### Note 4 - AIFM fees

The AIFM receives for its services a fee of 0.04% per year on the average net asset value during the relevant period and payable quarterly with an annual minimum of USD 40,000 for the Sub-Fund SUPERFUND GREEN and USD 11,500 for the Sub-Fund SUPERFUND RED.

#### Note 5 - Incentive fees

The Sub-Funds pay the Investment Manager an incentive fee equal to a percentage of the increase of the Net Asset Value of the Class of Shares on which the Incentive Fee is calculated as at each NAV Date above the High Watermark Amount (as defined hereunder). The Incentive Fee will be calculated and crystallised on each NAV Date (based on the number of Shares in issue on that NAV Date) after all other fees and expenses are paid or accrued. The Incentive Fee shall be payable monthly.

For the Sub-Fund SUPERFUND SICAV - SUPERFUND GREEN an incentive fee of 20% (or 25% for SUPERFUND SICAV - SUPERFUND GREEN Class EUR I, Gold I, Silver I and USD I), for the Sub-Fund SUPERFUND SICAV - SUPERFUND RED an incentive fee of 25% is due for all the classes as soon as the High Watermark in the Class USD (reference share class) is exceeded. This High Watermark is the larger of (i) the highest Net Asset Value of the Class USD at any previous NAV Date when an incentive Fee was crystallized (after the deduction of any such Incentive Fees); or (ii) the amount of USD 1,000.00

The calculation method for the incentive fee is as follows: First, the percentage on the NAV of the Class USD that the incentive fee represents (incentive fee impact) needs to be calculated by applying the following formula:

$((NAV - High\ Watermark) * 20) / High\ Watermark = Incentive\ fee\ impact\%$  respectively  
 $((NAV - High\ Watermark) * 25) / High\ Watermark = Incentive\ fee\ impact\%$ .

This incentive fee impact% is then to be applied to all share classes to calculate the incentive fee amount for each share class.

With respect to Classes EUR II and Euro Gold II the High Watermark is the larger of (i) the highest Net Asset Value of the Class USD at any previous NAV Date when an incentive Fee was crystallized (after the deduction of any such Incentive Fees); or (ii) the amount of USD 1,781.57 in the Class USD.

At the date of the financial statements, no incentive fees is recorded.

#### Note 6 - Subscription duty ("taxe d'abonnement")

The Company is governed by Luxembourg law.

Pursuant to the legislation and regulations in force, the Company is subject to an annual subscription duty "taxe d'abonnement" of 0.05% which is payable quarterly and calculated on the basis of the net assets of each Sub-Fund on the last day of each quarter, except for Sub-Funds or Classes of Shares reserved to Institutional Investors, which benefit from a reduced tax rate of 0.01%.

Pursuant to Article 175 (a) of the amended law of 17th December 2010, the net assets invested in undertakings for collective investment already subject to the "taxe d'abonnement" are exempt from this tax.

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

#### Note 7 - Forward foreign exchange contracts

At the date of the financial statements, the following Sub-Fund is committed in the following forward foreign exchange contracts:

##### SUPERFUND SICAV - SUPERFUND GREEN

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in USD)
<b>Forward foreign exchange contracts (ADM Investor Services Inc, United States of America)</b>					
AUD	300,000.00	CAD	274,203.00	18.09.2024	-33.07
AUD	2,000,000.00	CAD	1,815,680.00	18.09.2024	8,798.41
AUD	100,000.00	JPY	10,568,780.00	18.09.2024	424.30
AUD	100,000.00	JPY	10,501,860.00	18.09.2024	840.30
AUD	200,000.00	JPY	21,113,800.00	18.09.2024	996.29
AUD	100,000.00	JPY	10,436,780.00	18.09.2024	1,244.86
AUD	2,300,000.00	JPY	237,661,070.00	18.09.2024	43,457.10
AUD	100,000.00	JPY	10,478,380.00	18.09.2024	986.26
AUD	1,000,000.00	NZD	1,095,510.00	18.09.2024	1,538.44
AUD	1,000,000.00	NZD	1,093,683.00	18.09.2024	2,651.81
CAD	91,191.00	AUD	100,000.00	18.09.2024	-142.46
CAD	173,953.40	GBP	100,000.00	18.09.2024	879.33
CAD	345,530.00	GBP	200,000.00	18.09.2024	21.57
CAD	200,000.00	JPY	23,238,280.00	18.09.2024	255.44
CAD	700,000.00	JPY	79,702,910.00	18.09.2024	11,033.40
CAD	2,300,000.00	JPY	261,880,990.00	18.09.2024	36,252.61
CAD	100,000.00	JPY	11,583,980.00	18.09.2024	346.29
CAD	200,000.00	JPY	23,109,460.00	18.09.2024	1,056.23
CAD	100,000.00	JPY	11,531,920.00	18.09.2024	669.91
CAD	100,000.00	JPY	11,401,770.00	18.09.2024	1,478.98
CAD	100,000.00	JPY	11,260,500.00	18.09.2024	2,357.17
CHF	100,000.00	EUR	103,096.72	18.09.2024	1,441.23
CHF	500,000.00	EUR	518,510.84	18.09.2024	3,962.16
CHF	600,000.00	EUR	625,703.92	18.09.2024	1,013.73
CHF	100,000.00	EUR	103,909.81	18.09.2024	569.93
CHF	400,000.00	GBP	359,553.79	18.09.2024	-5,430.18
CHF	300,000.00	GBP	266,477.17	18.09.2024	-42.30
CHF	300,000.00	GBP	266,832.70	18.09.2024	-491.75
CHF	100,000.00	GBP	89,409.69	18.09.2024	-752.32
CHF	100,000.00	GBP	88,884.94	18.09.2024	-88.96
CHF	100,000.00	JPY	17,473,100.00	18.09.2024	2,395.26
CHF	200,000.00	JPY	35,678,740.00	18.09.2024	236.76
CHF	2,200,000.00	JPY	382,304,780.00	18.09.2024	65,771.41
CHF	100,000.00	JPY	17,811,230.00	18.09.2024	293.31
CHF	400,000.00	USD	457,335.20	18.09.2024	-7,978.01
CHF	100,000.00	USD	112,976.48	18.09.2024	-637.18
CHF	100,000.00	USD	112,785.35	18.09.2024	-446.05
CHF	400,000.00	USD	454,039.82	18.09.2024	-4,682.63
CHF	300,000.00	USD	341,456.20	18.09.2024	-4,438.31
CZK	3,000,000.00	EUR	121,881.86	18.09.2024	-2,546.34
EUR	1,235,472.90	CHF	1,200,000.00	18.09.2024	-19,103.35
EUR	103,692.81	CHF	100,000.00	18.09.2024	-802.46
EUR	120,038.41	CZK	3,000,000.00	18.09.2024	570.90
EUR	602,557.01	CZK	15,000,000.00	18.09.2024	5,388.78
EUR	602,244.93	CZK	15,000,000.00	18.09.2024	5,054.36
EUR	100,000.00	GBP	84,708.70	18.09.2024	415.59
EUR	100,000.00	GBP	84,819.20	18.09.2024	275.90
EUR	100,000.00	GBP	84,745.70	18.09.2024	368.81
EUR	100,000.00	GBP	84,658.00	18.09.2024	479.68
EUR	50,473.19	HUF	20,000,000.00	18.09.2024	156.91
EUR	402,617.01	HUF	160,000,000.00	18.09.2024	3.14
EUR	403,785.49	HUF	160,000,000.00	18.09.2024	1,255.28
EUR	50,748.54	HUF	20,000,000.00	18.09.2024	451.98
EUR	50,188.21	HUF	20,000,000.00	18.09.2024	-148.47
EUR	100,030.01	HUF	40,000,000.00	18.09.2024	-668.15
EUR	1,100,000.00	JPY	185,557,240.00	18.09.2024	15,735.91
EUR	100,000.00	JPY	16,834,230.00	18.09.2024	1,645.69
EUR	53,383.16	SEK	600,000.00	18.09.2024	555.37
GBP	1,500,000.00	CAD	2,600,740.50	18.09.2024	-6,933.55
GBP	1,056,623.58	CHF	1,200,000.00	18.09.2024	-11,568.52
GBP	1,538,780.40	EUR	1,800,000.00	18.09.2024	10,247.68



**SUPERFUND SICAV**

**Notes to the financial statements (continued)**

as at 30th June 2024

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in USD)
GBP	84,890.00	EUR	100,000.00	18.09.2024	-186.40
GBP	84,795.00	EUR	100,000.00	18.09.2024	-306.49
GBP	200,000.00	JPY	39,967,580.00	18.09.2024	1,539.24
GBP	100,000.00	JPY	20,116,890.00	18.09.2024	-57.78
GBP	1,700,000.00	JPY	335,308,000.00	18.09.2024	40,537.74
HUF	480,000,000.00	EUR	1,220,908.03	18.09.2024	-14,001.30
HUF	20,000,000.00	EUR	50,377.83	18.09.2024	-54.72
HUF	60,000,000.00	USD	166,389.35	18.09.2024	-3,992.52
JPY	10,400,050.00	AUD	100,000.00	18.09.2024	-1,473.19
JPY	20,439,780.00	AUD	200,000.00	18.09.2024	-5,186.26
JPY	10,282,930.00	AUD	100,000.00	18.09.2024	-2,201.26
JPY	10,571,650.00	AUD	100,000.00	18.09.2024	-406.46
JPY	10,265,570.00	AUD	100,000.00	18.09.2024	-2,309.17
JPY	22,425,740.00	CAD	200,000.00	18.09.2024	-5,306.51
JPY	11,489,160.00	CAD	100,000.00	18.09.2024	-935.73
JPY	11,370,350.00	CAD	100,000.00	18.09.2024	-1,674.30
JPY	22,635,860.00	CAD	200,000.00	18.09.2024	-4,000.32
JPY	11,245,300.00	CAD	100,000.00	18.09.2024	-2,451.66
JPY	11,330,330.00	CAD	100,000.00	18.09.2024	-1,923.08
JPY	17,397,960.00	CHF	100,000.00	18.09.2024	-2,862.36
JPY	17,466,000.00	CHF	100,000.00	18.09.2024	-2,439.40
JPY	17,377,730.00	CHF	100,000.00	18.09.2024	-2,988.12
JPY	35,572,860.00	CHF	200,000.00	18.09.2024	-894.95
JPY	16,732,100.00	EUR	100,000.00	18.09.2024	-2,280.57
JPY	16,787,080.00	EUR	100,000.00	18.09.2024	-1,938.79
JPY	19,748,300.00	GBP	100,000.00	18.09.2024	-2,233.52
JPY	19,712,450.00	GBP	100,000.00	18.09.2024	-2,456.37
JPY	19,625,000.00	GBP	100,000.00	18.09.2024	-3,000.00
JPY	19,559,550.00	GBP	100,000.00	18.09.2024	-3,406.86
JPY	19,734,310.00	GBP	100,000.00	18.09.2024	-2,320.48
JPY	10,000,000.00	USD	64,664.23	18.09.2024	-1,758.64
JPY	10,000,000.00	USD	64,687.66	18.09.2024	-1,782.07
JPY	10,000,000.00	USD	64,931.73	18.09.2024	-2,026.14
JPY	10,000,000.00	USD	64,371.44	18.09.2024	-1,465.85
MXN	2,500,000.00	USD	140,821.27	18.09.2024	-5,771.08
MXN	1,000,000.00	USD	54,654.96	18.09.2024	-634.88
MXN	500,000.00	USD	26,801.03	18.09.2024	209.01
NOK	7,200,000.00	EUR	631,468.16	18.09.2024	-1,775.84
NOK	600,000.00	EUR	53,059.78	18.09.2024	-616.74
NZD	2,170,162.00	AUD	2,000,000.00	18.09.2024	-15,787.74
PLN	3,200,000.00	USD	810,845.05	18.09.2024	-15,603.21
SEK	600,000.00	EUR	53,139.67	18.09.2024	-294.45
SEK	1,800,000.00	EUR	160,339.21	18.09.2024	-1,869.43
SEK	600,000.00	EUR	52,725.84	18.09.2024	149.01
SEK	3,600,000.00	EUR	316,591.23	18.09.2024	640.99
SEK	4,800,000.00	EUR	420,978.78	18.09.2024	2,079.34
SEK	1,200,000.00	EUR	106,279.34	18.09.2024	-588.89
SEK	2,400,000.00	USD	230,884.67	18.09.2024	-3,435.13
SGD	200,000.00	USD	148,925.87	18.09.2024	-820.34
SGD	200,000.00	USD	148,564.13	18.09.2024	-458.60
USD	200,423.70	AUD	300,000.00	18.09.2024	-314.18
USD	735,942.40	CAD	1,000,000.00	18.09.2024	3,743.97
USD	1,347,755.82	CHF	1,200,000.00	18.09.2024	-315.75
USD	112,593.59	CHF	100,000.00	18.09.2024	254.29
USD	391,202.30	CZK	9,000,000.00	18.09.2024	5,575.43
USD	390,913.43	CZK	9,000,000.00	18.09.2024	5,286.56
USD	877,963.13	DKK	6,000,000.00	18.09.2024	11,874.24
USD	872,320.16	EUR	800,000.00	18.09.2024	11,826.56
USD	379,515.00	GBP	300,000.00	18.09.2024	52.66
USD	379,242.00	GBP	300,000.00	18.09.2024	-220.34
USD	272,553.83	HUF	100,000,000.00	18.09.2024	1,892.45
USD	107,296.14	HUF	40,000,000.00	18.09.2024	-968.41
USD	272,553.83	HUF	100,000,000.00	18.09.2024	1,892.45
USD	55,263.89	HUF	20,000,000.00	18.09.2024	1,131.61
USD	544,217.69	ILS	2,000,000.00	18.09.2024	11,170.34
USD	63,355.70	JPY	10,000,000.00	18.09.2024	450.11
USD	63,522.88	JPY	10,000,000.00	18.09.2024	617.29
USD	840,417.62	JPY	130,000,000.00	18.09.2024	22,644.91
USD	64,092.29	JPY	10,000,000.00	18.09.2024	1,186.70

# SUPERFUND SICAV

## Notes to the financial statements (continued)

as at 30th June 2024

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in USD)
USD	125,629.80	JPY	20,000,000.00	18.09.2024	-181.39
USD	136,918.78	MXN	2,500,000.00	18.09.2024	1,868.59
USD	79,872.20	MXN	1,500,000.00	18.09.2024	-1,157.91
USD	295,828.81	PLN	1,200,000.00	18.09.2024	-2,386.88
USD	296,076.98	PLN	1,200,000.00	18.09.2024	-2,138.71
USD	101,587.30	PLN	400,000.00	18.09.2024	2,182.07
USD	229,379.72	SEK	2,400,000.00	18.09.2024	1,930.18
USD	297,675.08	SGD	400,000.00	18.09.2024	1,464.02
USD	1,190,700.33	SGD	1,600,000.00	18.09.2024	5,856.09
USD	148,495.74	SGD	200,000.00	18.09.2024	390.21
USD	149,323.94	SGD	200,000.00	18.09.2024	1,218.41
USD	188,471.96	ZAR	3,500,000.00	18.09.2024	-2,214.16
USD	26,329.65	ZAR	500,000.00	18.09.2024	-911.22
USD	209,638.11	ZAR	4,000,000.00	18.09.2024	-8,288.88
USD	27,147.36	ZAR	500,000.00	18.09.2024	-93.51
USD	182,993.14	ZAR	3,500,000.00	18.09.2024	-7,692.98
USD	80,956.36	ZAR	1,500,000.00	18.09.2024	-766.26
ZAR	4,000,000.00	USD	217,158.33	18.09.2024	768.66
ZAR	4,000,000.00	USD	217,863.74	18.09.2024	63.25
ZAR	4,000,000.00	USD	221,033.55	18.09.2024	-3,106.56
ZAR	3,500,000.00	USD	194,629.34	18.09.2024	-3,943.22
ZAR	500,000.00	USD	27,633.47	18.09.2024	-392.60
ZAR	500,000.00	USD	27,105.85	18.09.2024	135.02
					144,205.25
<b>Forward foreign exchange contracts (Fcstone LLC, United States of America)</b>					
THB	4,000,000.00	USD	109,589.04	18.08.2024	-713.92
BRL	300,000.00	USD	55,049.91	18.09.2024	-1,865.54
BRL	300,000.00	USD	56,669.00	18.09.2024	-3,484.63
COP	3,300,000,000.00	USD	838,201.68	18.09.2024	-51,940.54
IDR	1,000,000,000.00	USD	61,005.37	18.09.2024	86.75
IDR	1,000,000,000.00	USD	60,853.16	18.09.2024	238.96
IDR	1,000,000,000.00	USD	60,957.03	18.09.2024	135.09
IDR	1,000,000,000.00	USD	61,342.17	18.09.2024	-250.05
INR	390,000,000.00	USD	4,680,187.21	18.09.2024	-13,370.46
PHP	6,000,000.00	USD	101,936.80	18.09.2024	643.30
TWD	3,000,000.00	USD	93,254.59	18.09.2024	-602.34
TWD	12,000,000.00	USD	374,882.85	18.09.2024	-4,273.85
TWD	3,000,000.00	USD	93,167.70	18.09.2024	-515.45
TWD	3,000,000.00	USD	92,506.94	18.09.2024	145.31
USD	391,280.04	BRL	2,100,000.00	18.09.2024	18,989.46
USD	565,642.85	BRL	3,000,000.00	18.09.2024	33,799.17
USD	82,888.96	CNH	600,000.00	18.09.2024	199.09
USD	75,071.51	COP	300,000,000.00	18.09.2024	3,593.22
USD	280,841.03	COP	1,200,000,000.00	18.09.2024	-5,072.11
USD	222,386.95	COP	900,000,000.00	18.09.2024	7,952.09
USD	222,606.98	COP	900,000,000.00	18.09.2024	8,172.12
USD	60,701.71	IDR	1,000,000,000.00	18.09.2024	-390.41
USD	61,263.25	IDR	1,000,000,000.00	18.09.2024	171.13
USD	1,288,343.56	IDR	21,000,000,000.00	18.09.2024	5,409.12
USD	61,207.00	IDR	1,000,000,000.00	18.09.2024	114.88
USD	60,764.42	IDR	1,000,000,000.00	18.09.2024	-327.70
USD	551,267.92	IDR	9,000,000,000.00	18.09.2024	1,438.87
USD	4,648,812.05	INR	390,000,000.00	18.09.2024	-18,004.70
USD	527,788.04	PEN	2,000,000.00	18.09.2024	4,550.43
USD	527,788.04	PEN	2,000,000.00	18.09.2024	4,550.43
USD	203,438.10	PHP	12,000,000.00	18.09.2024	-1,722.09
USD	101,936.80	PHP	6,000,000.00	18.09.2024	-643.30
USD	101,919.48	PHP	6,000,000.00	18.09.2024	-660.62
USD	1,740,851.99	PHP	102,000,000.00	18.09.2024	-3,009.66
USD	101,815.71	PHP	6,000,000.00	18.09.2024	-764.39
USD	204,429.30	PHP	12,000,000.00	18.09.2024	-730.89
USD	101,789.80	PHP	6,000,000.00	18.09.2024	-790.30
USD	204,498.98	PHP	12,000,000.00	18.09.2024	-661.21
USD	109,950.52	THB	4,000,000.00	18.09.2024	1,075.40
USD	109,289.62	THB	4,000,000.00	18.09.2024	414.50
USD	109,430.14	THB	4,000,000.00	18.09.2024	555.02
USD	92,307.69	TWD	3,000,000.00	18.09.2024	-344.56
USD	1,950,404.01	TWD	63,000,000.00	18.09.2024	4,706.75
USD	93,225.61	TWD	3,000,000.00	18.09.2024	573.36

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

Currency	Purchases	Currency	Sales	Maturity	Unrealised result (in USD)
USD	92,936.80	TWD	3,000,000.00	18.09.2024	284.55
USD	92,939.68	TWD	3,000,000.00	18.09.2024	287.43
USD	92,936.80	TWD	3,000,000.00	18.09.2024	284.55
USD	92,879.26	TWD	3,000,000.00	18.09.2024	227.01
USD	92,532.62	TWD	3,000,000.00	18.09.2024	-119.63
CNH	600,000.00	USD	83,200.44	19.09.2024	-504.29
CNH	600,000.00	USD	82,717.55	19.09.2024	-21.40
CNH	600,000.00	USD	83,194.68	19.09.2024	-498.53
CNH	600,000.00	USD	83,391.24	19.09.2024	-695.09
USD	166,761.63	CNH	1,200,000.00	19.09.2024	1,369.32
USD	82,877.51	CNH	600,000.00	19.09.2024	181.36
USD	82,866.06	CNH	600,000.00	19.09.2024	169.91
USD	83,275.50	CNH	600,000.00	19.09.2024	579.35
USD	83,053.03	CNH	600,000.00	19.09.2024	356.88
USD	165,325.69	CNH	1,200,000.00	19.09.2024	-66.62
USD	3,665,546.64	CNH	26,400,000.00	19.09.2024	26,915.86
USD	72,592.12	KRW	100,000,000.00	19.09.2024	-145.30
USD	730,433.51	KRW	1,000,000,000.00	19.09.2024	3,059.33
USD	72,292.47	KRW	100,000,000.00	19.09.2024	-444.95
USD	193,423.60	CLP	180,000,000.00	23.09.2024	2,082.97
USD	193,008.79	CLP	180,000,000.00	23.09.2024	1,668.16
					22,346.60

#### Note 8 - Futures contracts

At the date of the financial statements, the following Sub-Funds are committed in the following futures contracts:

#### SUPERFUND SICAV - SUPERFUND GREEN

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Purchase	81	Australian 90 Day Bank Bill FUT 09/24 SFE	AUD	53,498,190.10	-17,079.25
Purchase	46	Australian 90 Day Bank Bill FUT 12/24 SFE	AUD	30,380,947.27	-10,006.34
Purchase	2	Australian T-Bonds 10 Year FUT 09/24 SFE	AUD	151,682.72	-1,168.21
Sale	6	Australian T-Bonds 3 Year FUT 09/24 SFE	AUD	-422,544.27	-154.38
Purchase	19	S&P/ASX 200 Index FUT 09/24 SFE	AUD	2,465,317.26	4,440.87
Purchase	59	Canada Govt Bond 6% 10 Year FUT 09/24 MSE	CAD	5,177,511.42	-86,161.15
Sale	101	Canadian Overnight Repo Rate Average CORRA FUT 09/24 MSE	CAD	-7,050.99	4,056.28
Sale	8	Canadian Overnight Repo Rate Average CORRA FUT 12/24 MSE	CAD	-559.87	219.26
Sale	53	Canola FUT 11/24 WCE	CAD	-485,822.04	-292.34
Purchase	7	S&P TSX 60 Index FUT 09/24 MSE	CAD	1,340,909.92	8,081.86
Sale	29	SIX Swiss Exchange SARON Swiss Average Rate Overnight FUT 09/24 ICE	CHF	-7,985,045.35	-3,450.00
Sale	19	SIX Swiss Exchange SARON Swiss Average Rate Overnight FUT 12/24 ICE	CHF	-5,236,603.42	-6,677.42
Purchase	2	Swiss Federal Bond 6% 10 Year FUT 09/24 EUX	CHF	332,135.11	5,942.91
Purchase	8	CAC 40 Index FUT 07/24 MONEP	EUR	642,317.04	-11,641.86
Purchase	6	DAX Germany Index FUT 09/24 EUX	EUR	2,958,098.22	12,001.92

# SUPERFUND SICAV

## Notes to the financial statements (continued)

as at 30th June 2024

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Sale	35	EURIBOR 3 Months BASE 365 FUT 03/25 ICE	EUR	-9,086,766.15	-3,884.55
Sale	26	EURIBOR 3 Months BASE 365 FUT 06/25 ICE	EUR	-6,761,662.05	-3,509.49
Sale	21	EURIBOR 3 Months BASE 365 FUT 09/25 ICE	EUR	-5,468,093.51	-5,116.89
Sale	54	EURIBOR 3 Months BASE 365 FUT 12/24 ICE	EUR	-13,989,202.20	-1,151.97
Sale	11	Emission C02 Carbon Dioxide FUT 12/24 ICE	EUR	-795,309.37	50,375.92
Purchase	10	Euro BTP 10 Years FUT 09/24 EUX	EUR	1,235,447.64	-14,616.62
Purchase	3	Euro BUXL 30 Years FUT 09/24 EUX	EUR	418,695.55	-9,472.94
Purchase	49	Euro Bund 10 Years FUT 09/24 EUX	EUR	6,911,155.61	-44,514.92
Sale	246	Euro Stoxx 50 EUR (Price) Index FUT 09/24 EUX	EUR	-12,985,605.94	60,605.66
Purchase	12	Euro Stoxx 50 Volatility VSTOXX Index FUT 07/24 EUX	EUR	20,831.90	-1,201.94
Purchase	95	Euro Stoxx Banks EUR Price Index FUT 09/24 EUX	EUR	700,143.26	-794.59
Sale	30	Euro-BOBL 5 Years FUT 09/24 EUX	EUR	-3,743,313.12	-15,212.13
Sale	54	Euro-Schatz 6% 2 Years FUT 09/24 EUX	EUR	-6,116,478.48	-14,113.27
Sale	64	FTSE MIB Index FUT 09/24 MIL	EUR	-11,441,601.79	44,396.39
Sale	24	French OAT FUT 09/24 EUX	EUR	-3,166,449.41	7,269.75
Purchase	19	IBEX 35 Index FUT 07/24 MEFF	EUR	2,214,397.10	-27,856.24
Sale	79	Maize FUT 08/24 MATIF	EUR	-879,368.36	57,973.56
Sale	42	Rapeseed FUT 08/24 MATIF	EUR	-1,073,984.31	-10,689.21
Sale	94	Wheat Milling FUT 09/24 MATIF	EUR	-1,131,957.87	91,661.99
Purchase	23	BBG Calc SONIA Coup 3M Tenor ISDA Fallback Rates FUT 03/25 ICE	GBP	6,941,036.80	-2,386.08
Purchase	18	BBG Calc SONIA Coup 3M Tenor ISDA Fallback Rates FUT 06/25 ICE	GBP	5,443,208.67	-4,945.99
Purchase	47	BBG Calc SONIA Coup 3M Tenor ISDA Fallback Rates FUT 09/24 ICE	GBP	14,117,758.57	237.03
Purchase	37	BBG Calc SONIA Coup 3M Tenor ISDA Fallback Rates FUT 12/24 ICE	GBP	11,140,874.94	-3,587.03
Purchase	3	Cocoa FUT 09/24 LIFFE	GBP	241,351.52	-63,675.24
Sale	45	EUR FUT 09/24 CME	GBP	-6,044,572.73	-16,923.81
Purchase	28	FTSE 100 Index FUT 09/24 ICE	GBP	2,906,735.94	-13,317.82
Purchase	5	Long Gilt Fut 10 Years FUT 09/24 ICE	GBP	616,715.58	-9,443.20
Sale	159	Hang Seng China Enterprises Index FUT 07/24 HKFE	HKD	-6,379,305.92	111,404.99
Purchase	1	Hang Seng Index FUT 07/24 HKFE	HKD	112,903.54	-2,625.66
Purchase	32	EUR FUT 09/24 CME	JPY	4,248,780.29	68,690.65
Purchase	29	Gold - Ounce FUT 02/25 OSE	JPY	2,173,219.91	115,985.46
Purchase	28	Gold - Ounce FUT 04/25 OSE	JPY	2,099,151.59	54,213.16
Purchase	2	Japan Govt Bond 6% 10 Year FUT 09/24 OSE	JPY	1,776,147.81	497.31

# SUPERFUND SICAV

## Notes to the financial statements (continued)

as at 30th June 2024

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Purchase	7	Nikkei 225 Index FUT 09/24 CME	JPY	865,725.97	11,344.92
Sale	364	Nikkei 225 Index FUT 09/24 OSE	JPY	-8,956,031.99	-160,118.74
Sale	85	Nikkei 225 Index FUT 09/24 SGX	JPY	-10,464,831.39	-197,665.76
Purchase	20	Platinum FUT 02/25 OSE	JPY	320,703.71	1,756.13
Purchase	85	Platinum FUT 04/25 OSE	JPY	1,364,840.17	33,938.40
Purchase	30	Rubber FUT 11/24 OSE	JPY	305,380.31	-12,451.44
Purchase	15	TOPIX Index (TOKYO) FUT 09/24 OSE	JPY	2,620,675.88	11,189.51
Purchase	29	KOREA KOSPI 200 FUT 09/24 KSE	KRW	2,032,379.59	30,002.77
Purchase	81	Korea 10 Years FUT 09/24 KFE	KRW	6,736,453.63	21,252.27
Purchase	290	Korea 3 Years FUT 09/24 KFE	KRW	22,136,025.15	34,000.73
Purchase	271	FTSE Bursa Malaysia KLCI Index FUT 07/24 MDE	MYR	4,585,601.49	17,795.44
Purchase	55	Palm oil 1 Ton (1000 Kg) Crude FUT 09/24 MDE	MYR	1,141,388.45	-4,552.20
Purchase	50	OMX Stockholm 30 Index FUT 07/24 OMX	SEK	1,216,760.91	-1,377.71
Purchase	40	MSCI Singapore Free IndexSM (The) FUT 07/24 SGX	SGD	933,633.38	10,414.28
Sale	129	30 Day Fed Fd FUT 08/24 CBOT	USD	-50,902,634.39	-734.38
Sale	56	30 Day Fed Fd FUT 10/24 CBOT	USD	-22,132,270.44	-4,208.70
Sale	44	30 Day Fed Fd FUT 11/24 CBOT	USD	-17,402,475.42	-7,342.02
Purchase	18	AUD FUT 09/24 CME	USD	1,202,940.00	1,202.60
Purchase	6	Aluminum Primary FUT 09/24 LME	USD	378,534.00	-112,041.00
Purchase	29	Brent Crude FUT 09/24 ICE	USD	2,465,000.00	39,040.00
Purchase	28	Brent Crude FUT 09/24 NYM	USD	2,380,000.00	-6,160.00
Purchase	18	Brent Crude FUT 10/24 ICE	USD	1,515,420.00	-4,640.00
Sale	14	CAD FUT 09/24 CME	USD	-1,024,800.00	-3,161.00
Sale	27	CBOE SPX Volatility Index FUT 07/24 CBF	USD	-378,615.60	10,014.40
Sale	7	CHF FUT 09/24 CME	USD	-982,887.50	6,703.88
Purchase	20	Cattle Feeder FUT 08/24 CME	USD	2,593,000.00	7,636.65
Purchase	3	Cocoa FUT 09/24 FXN	USD	231,930.00	-48,500.00
Purchase	7	Coffee 'C' FUT 09/24 FXN	USD	595,350.00	-1,087.50
Purchase	18	Coffee Robusta FUT 09/24 LIFFE	USD	721,980.00	-5,130.00
Purchase	2	Copper FUT 09/24 COMEX	USD	219,575.00	475.00
Purchase	1	Copper FUT 09/24 LME	USD	239,803.75	-68,646.25
Sale	158	Corn FUT 12/24 CBOT	USD	-3,323,925.00	196,964.44
Sale	19	Cotton FUT 12/24 FXN	USD	-690,555.00	-6,910.00
Purchase	8	DJ Industrial Average Index FUT 09/24 CBOT	USD	1,578,760.00	-3,298.00
Sale	75	DOLLAR NEO-ZELANDAIS FUT 09/24 CME	USD	-4,571,250.00	28,523.30
Sale	19	EUR FUT 09/24 CME	USD	-2,553,600.00	22,216.00
Purchase	94	EUR FUT 09/24 CME	USD	12,633,600.00	-37,139.25
Purchase	6	EUR FUT 09/24 CME	USD	806,400.00	-2,394.00
Purchase	9	FC Orange Juice-A FUT 09/24 FXN	USD	557,820.00	-12,405.00
Purchase	40	FST Taiwan RIX Capped Price Return TWD Index FUT 07/24 SGX	USD	3,086,000.00	22,560.00
Sale	75	FTSE XINHUA CHINA A 50 Index FUT 07/24 SGX	USD	-892,650.00	6,618.00
Purchase	16	GBP FUT 09/24 CME	USD	1,264,900.00	-14,528.13

**SUPERFUND SICAV**

**Notes to the financial statements (continued)**

as at 30th June 2024

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Purchase	14	Gas Oil FUT 07/24 ICE	USD	1,099,700.00	37,850.00
Purchase	15	Gas Oil FUT 08/24 ICE	USD	1,176,000.00	31,925.00
Purchase	8	Gasoline FUT 08/24 NYM	USD	840,504.00	10,372.32
Purchase	9	Gasoline FUT 09/24 NYM	USD	934,038.00	-4,863.60
Purchase	29	Gold - Ounce FUT 08/24 COMEX	USD	6,784,840.00	-71,737.93
Purchase	66	Gold - Ounce FUT 08/24 COMEX	USD	15,441,360.00	-170,148.85
Purchase	9	Gold - Ounce FUT 08/24 COMEX	USD	2,105,640.00	-23,467.69
Sale	39	JPY FUT 09/24 CME	USD	-3,067,593.75	69,008.50
Purchase	5	Lead FUT 09/24 LME	USD	278,631.25	-11,831.25
Sale	47	Lean Hogs FUT 08/24 CME	USD	-1,682,600.00	85,793.20
Purchase	26	Live Cattle FUT 08/24 CME	USD	1,928,420.00	60,565.80
Purchase	11	Live Cattle FUT 10/24 CME	USD	813,450.00	28,045.12
Sale	30	Lumber FUT 09/24 CME	USD	-396,825.00	21,499.59
Purchase	26	MXN FUT 09/24 CME	USD	700,440.00	6,440.00
Purchase	3	NY Harbor ULSD FUT 08/24 NYM	USD	319,170.60	-2,390.85
Purchase	16	NY Harbor ULSD FUT 09/24 NYM	USD	1,712,860.80	-13,231.43
Purchase	7	Nasdaq 100 Stock Index FUT 09/24 CME	USD	2,789,815.00	-3,405.00
Sale	9	Natural Gas FUT 08/24 NYM	USD	-234,090.00	14,714.48
Sale	5	Natural Gas FUT 09/24 NYM	USD	-129,900.00	6,940.00
Sale	4	Natural Gas FUT 10/24 NYM	USD	-107,680.00	5,936.00
Sale	10	Natural Gas FUT 11/24 NYM	USD	-308,100.00	11,050.00
Purchase	3	Oats FUT 12/24 CBT	USD	48,487.50	1,428.75
Sale	1	Platinum FUT 10/24 NYM	USD	-50,705.00	-43.50
Sale	2	RUSSELL 2000 FUT 09/24 CME	USD	-206,500.00	-2,320.00
Sale	36	Redwheat FUT 09/24 MGE	USD	-1,103,400.00	100,987.50
Sale	12	Rice FUT 09/24 CBOT	USD	-369,360.00	6,085.00
Purchase	1	S&P 400 MIDCAP FUT 09/24 CME	USD	295,810.00	-1,050.00
Purchase	12	S&P 500 Index FUT 09/24 CME	USD	3,312,900.00	5,952.75
Purchase	2	Silver FUT 09/24 COMEX	USD	295,600.00	-512.50
Purchase	77	Silver FUT 09/24 COMEX	USD	11,380,600.00	114,168.21
Sale	41	Soybean FUT 11/24 CBOT	USD	-2,263,200.00	16,509.70
Sale	14	Soybean Meal FUT 12/24 CBOT	USD	-469,700.00	5,262.22
Sale	43	Soybean Oil FUT 12/24 CBOT	USD	-1,129,782.00	-5,031.36
Sale	21	Sugar 11 FUT 10/24 FXN	USD	-477,456.00	-17,886.40
Sale	218	US Dollar CME Term SOFR 1 Month Rate FUT 08/24 CME	USD	-20,644.60	9,023.83
Sale	112	US Dollar CME Term SOFR 1 Month Rate FUT 09/24 CME	USD	-10,612.00	5,797.96
Sale	74	US Dollar CME Term SOFR 1 Month Rate FUT 10/24 CME	USD	-7,018.16	20.12
Sale	36	US Dollar CME Term SOFR 3 Month Rate FUT 03/25 CME	USD	-3,435.66	-5,951.00
Sale	25	US Dollar CME Term SOFR 3 Month Rate FUT 06/25 CME	USD	-2,392.13	1,992.50
Sale	144	US Dollar CME Term SOFR 3 Month Rate FUT 09/24 CME	USD	-13,658.40	-1,899.00

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Sale	57	US Dollar CME Term SOFR 3 Month Rate FUT 12/24	USD	-5,423.27	-6,057.00
Purchase	19	US Dollar Index SPOT FUT 09/24 FXN	USD	2,005,355.00	16,600.00
Purchase	92	US Treasury Bond (Long) FUT 09/24 CBOT	USD	10,884,750.00	-79,080.14
Purchase	151	US Treasury Note 10 Years FUT 09/24 CBOT	USD	16,607,641.38	-185.66
Sale	41	US Treasury Note 2 Years FUT 09/24 CBOT	USD	-8,372,969.16	-23,698.06
Purchase	101	US Treasury Note 5 Years FUT 09/24 CBOT	USD	10,764,391.13	9,936.99
Purchase	15	West Texas Intermediate Crude FUT 08/24 ICE	USD	1,223,100.00	32,560.00
Purchase	33	West Texas Intermediate Crude FUT 08/24 NYM	USD	2,690,820.00	77,781.67
Purchase	17	West Texas Intermediate Crude FUT 09/24 NYM	USD	1,370,880.00	43,070.00
Purchase	13	West Texas Intermediate Crude FUT 10/24 NYM	USD	1,036,880.00	20,320.00
Sale	18	Wheat 5000 Bushel Hard Red Winter FUT 09/24 CBOT	USD	-527,625.00	-2,563.77
Sale	36	Wheat FUT 12/24 CBOT	USD	-1,074,600.00	-12,062.10
Sale	3	White Sugar FUT 08/24 ICE	USD	-89,760.00	-4,265.00
Purchase	5	Zinc FUT 09/24 LME	USD	366,933.75	-18,503.75
Sale	21	FTSE/JSE AFRICA TOP40 INDEX FUT 09/24 SAF	ZAR	-848,654.34	123.85
					467,117.29

### SUPERFUND SICAV - SUPERFUND RED

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Purchase	13	Canada Govt Bond 6% 10 Year FUT 09/24 MSE	CAD	1,140,807.60	-17,789.15
Purchase	1	Euro BUXL 30 Years FUT 09/24 EUX	EUR	139,565.18	-2,186.06
Purchase	1	Euro Bund 10 Years FUT 09/24 EUX	EUR	141,043.99	772.46
Sale	14	Euro Stoxx 50 EUR (Price) Index FUT 09/24 EUX	EUR	-739,018.22	3,318.12
Sale	4	FTSE MIB Index FUT 09/24 MIL	EUR	-715,100.11	2,577.20
Sale	1	French OAT FUT 09/24 EUX	EUR	-131,935.39	302.91
Sale	1	Rapeseed FUT 08/24 MATIF	EUR	-25,571.06	-428.64
Sale	2	Wheat Milling FUT 09/24 MATIF	EUR	-24,084.21	709.94
Sale	5	Hang Seng China Enterprises Index FUT 07/24 HKFE	HKD	-200,607.10	3,650.31
Purchase	2	Hang Seng Index FUT 07/24 HKFE	HKD	225,807.07	-1,652.25
Purchase	1	Japan Govt Bond 6% 10 Year FUT 09/24 OSE	JPY	888,073.90	248.66
Sale	23	Nikkei 225 Index FUT 09/24 OSE	JPY	-565,903.12	-10,114.07
Sale	4	Nikkei 225 Index FUT 09/24 SGX	JPY	-492,462.65	-9,122.56
Purchase	3	Korea 10 Years FUT 09/24 KFE	KRW	249,498.28	914.23
Purchase	20	Korea 3 Years FUT 09/24 KFE	KRW	1,526,622.42	1,625.30
Purchase	8	FTSE Bursa Malaysia KLCI Index FUT 07/24 MDE	MYR	135,368.31	577.64

## SUPERFUND SICAV

### Notes to the financial statements (continued)

as at 30th June 2024

	Number of contracts	Denomination	Currency	Exposure (in USD)	Unrealised result (in USD)
Purchase	1	Brent Crude FUT 09/24 ICE	USD	85,000.00	560.00
Purchase	1	Brent Crude FUT 09/24 NYM	USD	85,000.00	-220.00
Purchase	1	Cattle Feeder FUT 08/24 CME	USD	129,650.00	2,587.50
Sale	3	DOLLAR NEO-ZELANDAIS FUT 09/24 CME	USD	-182,850.00	1,213.90
Purchase	1	EUR FUT 09/24 CME	USD	134,400.00	-399.00
Purchase	2	FST Taiwan RIX Capped Price Return TWD Index FUT 07/24 SGX	USD	154,300.00	1,060.00
Purchase	3	Gold - Ounce FUT 08/24 COMEX	USD	701,880.00	-7,822.56
Purchase	1	NY Harbor ULSD FUT 09/24 NYM	USD	107,053.80	-485.27
Purchase	2	S&P 500 Index FUT 09/24 CME	USD	552,150.00	-1,025.00
Purchase	9	Silver FUT 09/24 COMEX	USD	1,330,200.00	13,550.27
Purchase	11	US Treasury Bond (Long) FUT 09/24 CBOT	USD	1,301,437.50	-4,478.43
Purchase	27	US Treasury Note 10 Years FUT 09/24 CBOT	USD	2,969,578.26	306.29
Purchase	21	US Treasury Note 5 Years FUT 09/24 CBOT	USD	2,238,140.73	2,066.11
Purchase	1	West Texas Intermediate Crude FUT 08/24 NYM	USD	81,540.00	-570.00
					<u>-20,252.15</u>

#### Note 9 - Changes in investments

The statement of changes in investments for the reporting period is available free of charge at the registered office of the Company as well as through any paying agent.

#### Note 10 - Events occurred during the reporting period

There are no significant events.

#### Note 11 Subsequent events

There are no significant subsequent events.



## **SUPERFUND SICAV**

### **Additional information**

as at 30th June 2024

---

#### **Information concerning the transparency of securities financing transactions and of reuse of cash collateral (regulation EU 2015/2365, hereafter "SFTR")**

During the reporting period, the Company did not engage in transactions which are subject to the publication requirements of SFTR. Accordingly, no information concerning the transparency of securities financing transactions and of reuse of cash collateral should be reported.