

FTC Futures Fund Classic C EUR (Institutional Share Class) as at 31|10|2024



NAV: EUR C: 16.90

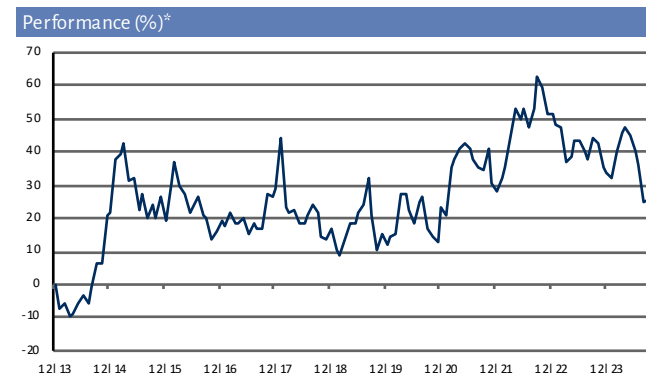
Returns*	
Month to Date	-6.16%
Year to Date	-11.56%
1 Year	-17.28%
3 Years	-16.25%
5 Years	7.17%
10 Years	10.95%
Current Strategy	18.00%

Correlations	
MSCI WORLD \$	-0.10
BarclayCTA-Index	0.88
CS/T Index Managed Futures	0.86
REX Performance Index	-0.13

Risk/Return*	
Annualised Return	1.54%
Annualised Volatility	16.60%
Mod. Sharpe Ratio	0.09
Maximum Drawdown	-27.50%
Calmar Ratio	0.06

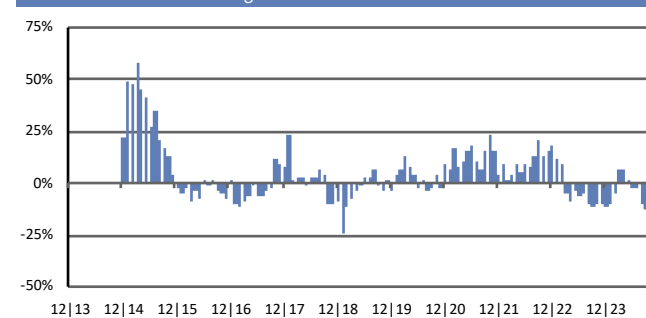
Statistics*	
% positive Months	52
% negative Months	48
Positive 12 Months Periods	67
Negative 12 Months Periods	52
Longest Drawdown (Months)	50

Investment Information	
ISINEUR class	LU0888918488
Liquidity	Daily
Min. Investment	EUR 250.000.-
Asset Class	Managed Futures
Investment Style	Systematic
Domicile	Luxemburg/SICAV
Custodian	Quintet (Luxemburg)
Administrator	EFA S.A.
Auditor	Deloitte S.A.
AIF Manager	FTCCapital GmbH
Bloomberg Ticker	FTCFUCE LX



Returns in %*	Jan	Feb	Mar	Apr	May	June	July	Aug	Sep	Oct	Nov	Dec	YTD
2014	-7.12	1.71	-4.31	0.68	3.29	2.66	-2.37	5.05	7.14	0.30	14.01	0.24	21.54
2015	13.50	1.14	2.13	-7.65	0.46	-7.45	3.96	-5.77	3.39	-3.10	5.07	-5.43	-1.83
2016	9.18	4.93	-5.28	-1.80	-4.38	1.45	2.35	-4.32	-0.83	-5.10	1.91	3.29	0.30
2017	-1.82	3.68	-2.58	-0.01	1.17	-3.78	2.33	-1.40	0.48	8.47	-0.53	2.20	7.91
2018	11.79	-14.53	-1.08	0.06	-2.92	0.00	1.88	2.66	-1.63	-6.35	-0.79	3.39	-9.27
2019	-6.08	-1.40	4.38	4.38	0.12	2.60	2.42	6.23	-8.67	-8.74	4.88	-2.90	-4.29
2020	1.87	0.73	10.92	-0.22	-3.62	-3.24	5.35	1.17	-7.56	-2.33	-1.34	9.04	9.65
2021	-1.42	11.46	2.27	2.07	0.94	-1.23	-2.18	-1.73	-0.21	4.45	-7.48	-1.93	3.98
2022	3.28	2.38	6.61	6.20	-2.10	2.42	-3.73	3.73	6.20	-1.80	-5.42	0.14	18.41
2023	-2.26	-0.09	-7.46	1.43	3.27	0.34	-2.33	-1.64	4.40	-1.07	-5.09	-1.44	-11.85
2024	-0.94	6.08	4.23	0.91	-1.85	-3.23	-2.49	-8.69	0.84	-6.16			-11.56

Returns: 12 Months Running Window*



Legal Information

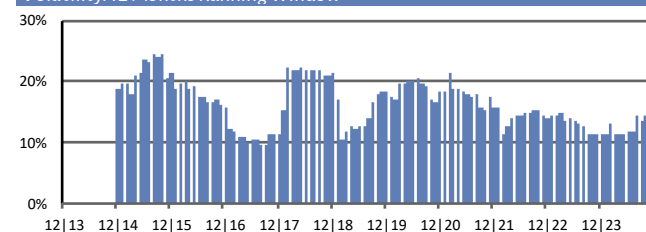
* Past performance is no reliable indicator for future results.

The share class EURC was launched on February 3, 2018; performance before launch date is calculated based on the performance of the main class EURB with the fees of the EURC class applied. Performance data consider all fees within the fund but no individual transaction costs of the investor, front end load or deposit charges. The fund is subject to significant volatility. This is a marketing communication. An offering memorandum is available free of charge in German language under ftc-capital.com; an English version will be sent upon demand. Data source: FTC database.

FTC Futures Fund Classic may invest a significant share of its assets in exchange traded futures, demand deposits and terminable deposits with a maturity of 12 months or less. Conformable to §48 (7) N.9 AIFMG it shall be referred to the special risk linked to this investment.

FTC Futures Fund Classic is not subject to supervision by an Austrian authority. The fund prospectus and the key information sheet in accordance with Regulation (EU) No. 1286/2014 have not been examined by any Austrian authority and no Austrian authority accepts liability for the accuracy or completeness of these documents. FTC Futures Fund Classic is subject to the supervision of the Luxembourg Financial Supervisory Authority (CSSF, Commission de Surveillance du Secteur Financier).

Volatility: 12 Months Running Window



Contact

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