



# FTC Futures Fund Classic (B USD) as at 28 | 6 | 2024

NAV: USD 10.53

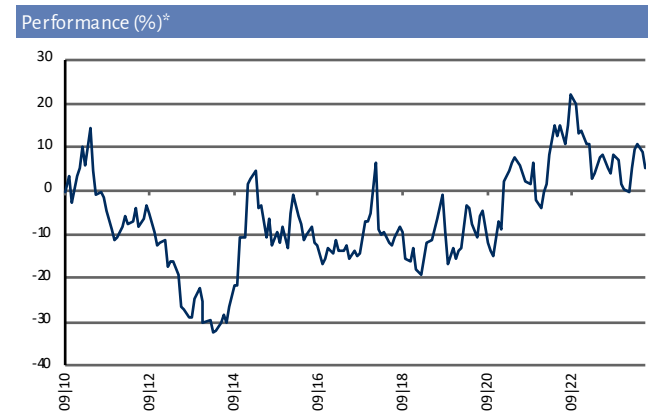
Returns*	
Month to Date	-3.22%
Year to Date	5.09%
1 Year	-2.50%
3 Years	-0.75%
5 Years	15.71%
10 Years	46.86%
Share Class since Incept.*	5.30%

Correlations	
MSCI WORLD \$	-0.02
Barclay CTA-Index	0.85
CS/T Index Managed Futures	0.85
REX Performance Index	-0.11

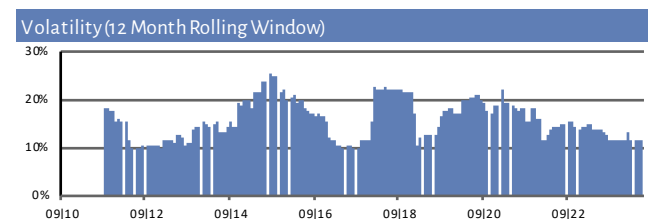
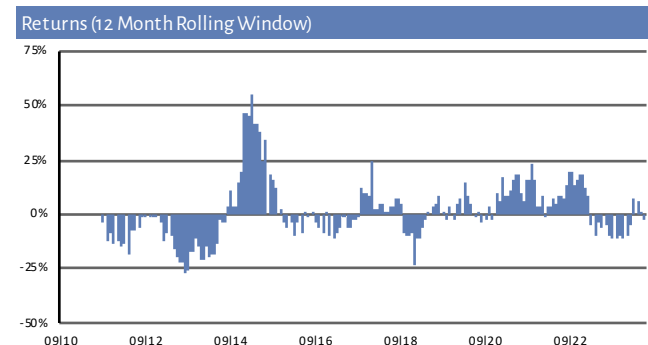
Risk/Return*	
Annualised Return	0.38%
Annualised Volatility	16.07%
Mod. Sharpe Ratio	0.02
Maximum Drawdown	-41.05%
Calmar Ratio	0.01

Statistics*	
% positive Months	50
% negative Months	50
Positive 12 Months Periods	73
Negative 12 Months Periods	81
Longest Drawdown (Months)	131

Investment information	
ISIN B USD Klasse	LU0550775927
Liquidity	Daily
Min. Investment	USD 250.000.-
Asset Class	Managed Futures
Investment Approach	Systematic
Domicile	Luxemburg/SICAV
Custodian	Quintet (Luxemburg)
Administrator	EFA S.A.
Auditor	Deloitte S.A.
AIF Manager	FTCCapital GmbH
Bloomberg Ticker	FTCFUTU LX



Returns %	Jan	Feb	Mar	Apr	May	June	July	Aug	Sep	Oct	Nov	Dec	YTD
<b>2010</b>										3.60	-6.37	6.60	<b>3.40</b>
<b>2011</b>	1.64	4.57	-3.55	8.02	-8.73	-5.17	0.30	-1.11	-2.64	-4.70	-2.63	0.45	<b>-13.73</b>
<b>2012</b>	3.14	2.39	-2.12	0.76	3.55	-4.37	1.85	3.31	-1.96	-4.32	-3.41	0.11	<b>-1.57</b>
<b>2013</b>	0.68	-6.79	1.70	-0.24	-3.71	-8.57	-1.09	-2.47	-0.28	6.50	3.05	-3.86	<b>-14.92</b>
<b>2014</b>	-6.96	1.44	-4.26	0.44	3.24	2.43	-2.51	5.15	6.53	0.26	14.01	0.00	<b>19.81</b>
<b>2015</b>	13.41	1.08	1.95	-8.22	0.52	-7.46	4.82	-6.62	3.55	-2.87	4.55	-5.77	<b>-3.24</b>
<b>2016</b>	9.35	4.86	-5.14	-1.70	-4.43	1.36	2.45	-4.24	-0.80	-5.04	1.81	3.08	<b>0.46</b>
<b>2017</b>	-1.72	3.63	-2.60	0.00	1.39	-3.77	2.61	-1.27	0.70	8.50	-0.54	2.27	<b>8.97</b>
<b>2018</b>	12.13	-14.49	-0.77	0.11	-2.66	-0.23	2.05	2.68	-1.63	-6.42	-0.59	3.57	<b>-8.12</b>
<b>2019</b>	-5.97	-1.22	4.45	4.50	0.34	2.71	2.53	6.32	-8.57	-8.60	4.95	-2.76	<b>-2.87</b>
<b>2020</b>	1.89	0.70	11.18	-0.31	-3.74	-3.35	5.47	1.27	-7.74	-2.27	-1.39	9.18	<b>9.69</b>
<b>2021</b>	-1.51	11.49	2.36	2.11	0.94	-1.30	-2.17	-1.83	-0.20	4.42	-7.63	-1.83	<b>3.77</b>
<b>2022</b>	3.22	2.31	6.59	6.00	-2.09	2.40	-3.73	3.70	6.17	-1.80	-5.67	0.35	<b>17.86</b>
<b>2023</b>	-2.20	-0.09	-7.48	1.46	3.36	0.37	-2.31	-1.61	4.43	-1.01	-5.22	-1.47	<b>-11.72</b>
<b>2024</b>	-0.80	6.04	4.17	1.00	-1.89	-3.22							<b>5.09</b>



## Legal Information

\*Past performance is no reliable indicator for future results. This document contains marketing information.

The share class USD B was launched in October 2010; 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. An offering memorandum is available free of charge in German language under [ftc-capital.com](http://ftc-capital.com); an English version will be sent on 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).

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