



FTC Classic

Monthly Report 06 | 2024

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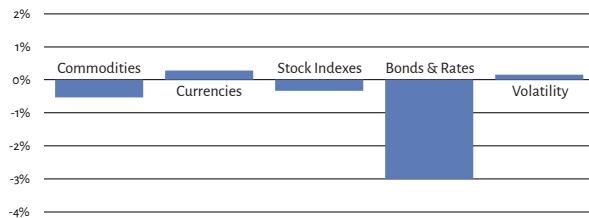
Performance*	ISIN	NAV	06 2024	YTD	12 Months	5 Years	10 Years	Download
FTC Futures Fund Classic B EUR	LU0082076828	17.25	-3.42%	3.79%	-4.80%	2.43%	15.38%	Fund Fact Sheet
FTC Futures Fund Classic B USD	LU0550775927	10.53	-3.22%	5.09%	-2.50%	15.71%	46.86%	Fund Fact Sheet
FTC Futures Fund Classic C EUR	LU0888918488	20.06	-3.23%	4.97%	-2.57%	15.35%	45.14%	Fund Fact Sheet

Performance commentary: At its meeting on June 6, the ECB lowered key interest rates in the eurozone by 25 basis points for the first time after a long cycle of increases. The Fed, on the other hand, once again left its key rates untouched, while inflation remained virtually unchanged above the three percent mark. There were no major surprises in the economic data published in June. In this environment, stock market performance was mixed. While the rally in the USA remained intact, the European indices corrected moderately to sharply. The bond markets experienced a back and forth. The German Bund future changed

direction three times over the course of the month. In the end the contract closed one percent higher. American Treasuries performed similarly. After weakening in May, the US dollar strengthened again and thus returned to the superior trend. Oil prices rose sharply again, while most other commodity futures traded lower than in the previous month.

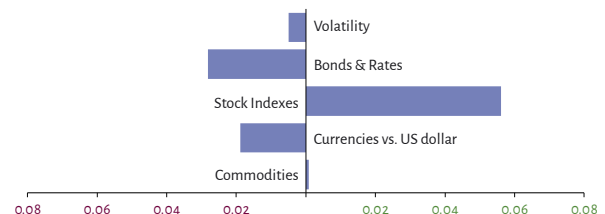
The erratic movements in bond prices and their rise against the trend were very unfavourable for the fund. The monthly loss resulted almost exclusively from this trading class.

Sector contributions



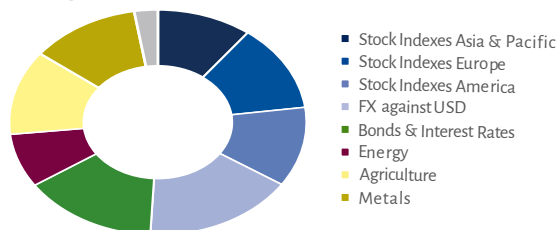
Net contributions to the monthly performance per market segment

Positioning in the trading classes



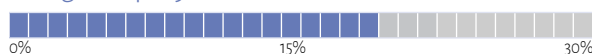
Net margin (long or short as a ratio of fund assets) per trading class

Margin allocation



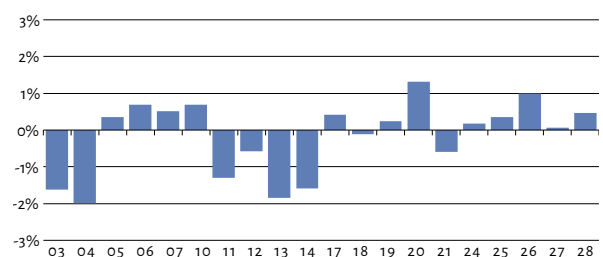
Shares of the individual sectors in the total of all initial margins.

Margin/Equity-Ratio at month end



Data source: FTC database

Daily returns vs. benchmark



Daily returns of the FTC Futures Fund Classic (B Euro) in the reporting period. Indicative values for bank holidays

FTC Futures Fund Classic may invest substantial parts in derivative instruments as defined in § 73 InvFG 2011 as well as in term deposits or deposits with a maximum term of 12 months as defined by § 72 InvFG 2011. FTC Futures Fund Classic is subject to increased volatility due to the composition of its portfolio or the portfolio management techniques being used.
Warning for FTC Futures Fund Classic (USD share class): The USD share class is denominated in USD. The return may increase or drop due to fluctuations of currencies.

* Each investment is subject to risk. Fund prices may rise or fall. Please read additional legal information on page two.



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