



FTC Classic

Monthly Report 10 | 2024

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Performance*	ISIN	NAV	10 2024	YTD	12 Months	5 Years	10 Years	Download
FTC Futures Fund Classic B EUR	LU0082076828	14.42	-6.36%	-13.24%	-19.17%	-4.88%	-11.86%	Fund Fact Sheet
FTC Futures Fund Classic B USD	LU0550775927	8.90	-6.12%	-11.18%	-17.05%	7.36%	13.38%	Fund Fact Sheet
FTC Futures Fund Classic C EUR	LU0888918488	16.90	-6.16%	-11.56%	-17.28%	7.17%	10.95%	Fund Fact Sheet

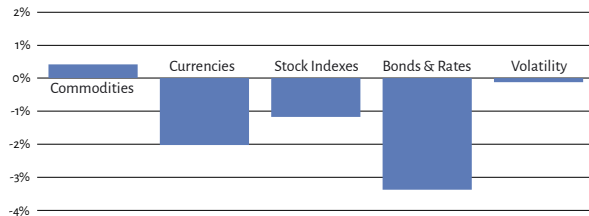
Performance commentary: Uncertainty about the outcome of the eagerly awaited elections met with stable economic data in the USA. In Europe, on the other hand, consumption and production continued to be weak. As expected, the ECB lowered its key interest rates by a further 25 basis points.

Following increased volatility, the S&P 500 closed the month with a loss of just under one per cent, while in Europe the most important stock indices lost between 1.3 and 3.7 per cent. Bonds fell sharply after four positive months - the contract on ten-year US Treasuries traded more than three per cent lower than at the

end of September. The US dollar ended its slide for the time being. It rose significantly and traded around 2.3 per cent higher against the euro and almost six per cent higher against the yen. Oil and oil products as well as gold rose on the commodity futures exchanges, while industrial metals and agricultural commodities traded lower.

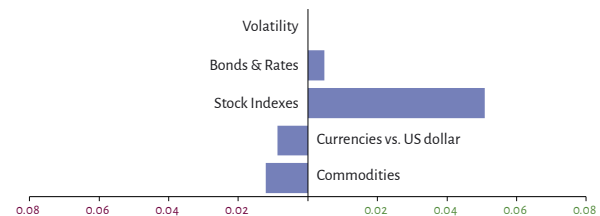
The renewed sharp reversals on many markets, together with the renewed increase in volatility, created an extreme environment for trend-following trading models. Unfortunately, the fund recorded a significant loss as a result.

Sector contributions



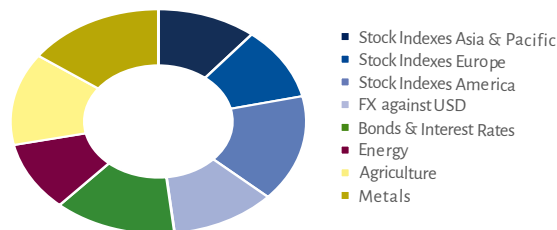
Net contributions to the monthly performance per market segment

Positioning in the trading classes



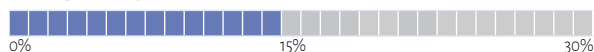
Net margin (long or short as a ratio of fund assets) per trading class

Margin allocation



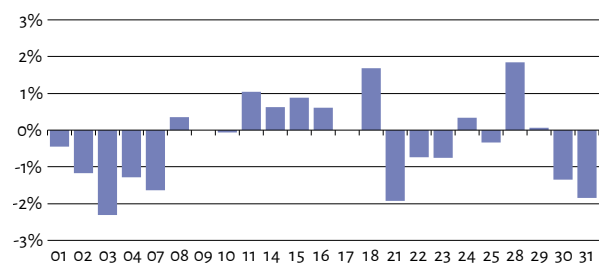
Shares of the individual sectors in the total of all initial margins.

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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