

FTC Futures Fund Classic as at 31|10|2024



NAVs: EUR B: 14.42

USD B: 8.90

Returns*	EUR B	USD B
Month to Date	-6.36%	-6.12%
Year to Date	-13.24%	-11.18%
1 Year	-19.17%	-17.05%
3 Years	-22.18%	-16.20%
5 Years	-4.88%	7.36%
10 Years	-11.86%	13.38%
Share Class since inc.	71.18%	-11.00%
System	255.17%	n/a

Risk/Return (System)*	
Annualised Return	4.34%
Annualised Volatility	20.51%
Return/Volatility (Mod. Sharpe Ratio)	0.21
Maximum Drawdown	-43.65%
Return/Max. DD (Calmar Ratio)	0.10

Investment Information	
ISIN EUR B class	LU0082076828
ISIN USD B class	LU0550775927
Liquidity	daily
Min. Investment EUR B	1 share
Min. Investment USD B	USD 250,000.-

Correlations	
MSCI WORLD \$	-0.05
Barclay CTA-Index	0.79
CS/T Index Managed Futures	0.77
REX Performance Index	0.05

Statistics (System)	
% positive Months	52
% negative Months	48
Positive 12 Months Periods	201
Negative 12 Months Periods	146
Longest Drawdown (Months)	188

Master Data	
Asset Class	Managed Futures
Investment Style	Systematic long/short
Domicile/Legal Constr.	Luxemburg/AIF/SICAV
Custodian	Quintet (Luxemburg)
Administrator	EFA S.A.
Auditor	Deloitte S.A.
AIF Manager	FTC Capital GmbH

P&Ls in %*	Jan	Feb	Mar	Apr	May	June	July	Aug	Sep	Oct	Nov	Dec	YTD
2003	9.79	9.85	-15.23	-1.92	13.52	-5.20	-4.51	2.97	-12.53	7.31	-3.38	1.95	-1.90
2004	-2.09	15.85	-2.00	-11.33	-2.83	-6.42	-2.32	-7.00	5.57	1.94	9.02	0.56	-3.93
2005	-8.32	3.75	-2.65	-6.55	5.19	9.27	2.17	4.46	5.02	-8.62	7.79	3.25	13.38
2006	2.56	-3.08	8.19	3.10	-6.18	-1.34	-9.35	2.04	-4.15	5.24	1.53	8.39	5.38
2007	5.14	-7.42	-3.88	12.51	7.23	2.71	-9.12	-8.79	11.45	8.80	-2.08	0.14	14.26
2008	3.77	8.73	1.01	-2.53	-2.76	8.86	-4.19	1.41	8.61	10.99	2.67	0.41	41.95
2009	1.69	1.67	-6.81	-3.29	-0.38	-2.56	-2.91	5.66	4.27	-6.63	7.19	-4.31	-7.36
2010	-7.05	0.09	8.31	1.64	-5.84	-1.34	0.89	4.79	-4.17	4.08	-6.41	6.23	-0.26
2011	1.70	4.45	-3.63	7.57	-8.95	-5.14	0.00	-1.27	-2.38	-4.89	-2.52	0.16	-14.87
2012	3.31	2.04	-1.85	0.71	3.63	-4.92	1.90	2.97	-2.10	-4.39	-3.55	0.05	-2.68
2013	0.38	-7.00	1.51	-0.34	-3.43	-8.54	-0.84	-2.94	-0.40	6.42	2.73	-3.15	-15.35
2014	-7.28	1.52	-4.48	0.50	3.11	2.47	-2.54	4.87	6.94	0.12	13.81	0.05	18.97
2015	13.31	0.95	1.83	-7.83	0.30	-7.63	3.78	-5.93	3.21	-3.27	4.87	-5.60	-4.03
2016	9.00	4.72	-5.44	-1.97	-4.55	1.27	2.19	-4.49	-1.01	-5.26	1.73	3.11	-1.79
2017	-1.99	3.49	-2.75	-0.17	0.98	-3.95	2.15	-1.58	0.30	8.28	-0.71	2.04	5.64
2018	11.54	-14.69	-1.25	-0.23	-3.05	-0.24	1.66	2.51	-1.77	-6.56	-1.06	3.20	-11.43
2019	-6.21	-1.56	4.15	4.18	-0.06	2.37	2.20	6.04	-8.82	-8.89	4.62	-3.03	-6.39
2020	1.63	0.58	10.69	-0.40	-3.81	-3.36	5.09	1.00	-7.72	-2.53	-1.50	8.78	7.15
2021	-1.64	11.29	2.05	1.90	0.75	-1.43	-2.36	-1.92	-0.39	4.28	-7.72	-2.05	1.64
2022	3.04	2.20	6.35	5.92	-2.37	2.06	-3.94	3.52	5.94	-2.01	-5.58	0.00	15.22
2023	-2.49	-0.27	-7.62	1.21	3.08	0.17	-2.54	-1.81	4.15	-1.22	-5.27	-1.66	-13.89
2024	-1.14	5.90	4.02	0.72	-2.03	-3.42	-2.67	-8.87	0.65	-6.36			-13.24

Legal Information

Past performance is no reliable indicator for future results.

* If not expressly mentioned otherwise, all data refer to the main share class EUR B (LU0082076828, launch date 1 May 1998); performance before launch date is based on a forerunner product with similar trading strategy. Share class USD: Launch date 19 Oct. 2010. Performance data refer to the past. Performance may increase or drop due to currency fluctuations. Performance data consider all fees within the fund but no individual transaction costs of the investor, front end load or depot 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 www.ftc.at; Data source: FTC database.

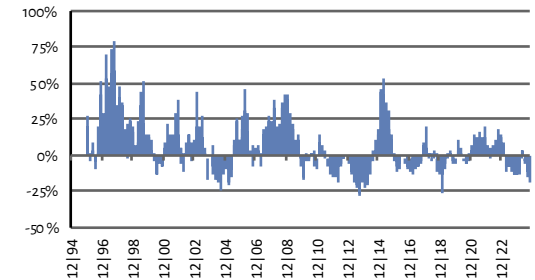
FTC Futures Fund Classic may invest a significant share of its assets in exchange traded futures, demand deposits and terminable deposits with a maturity of 12 months or less. Conformable to §48 (7) N.9 AIFMG it shall be referred to the special risk linked to this investment.

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).

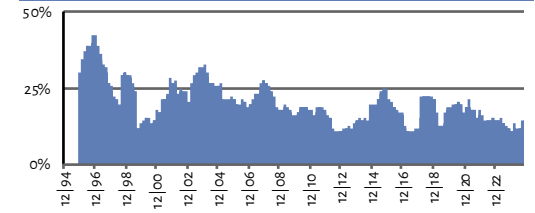
Performance in %*



Returns: 12 Months Running Window[†]



Volatility: 12 Months Running Window



Contact

FTCCapital GmbH
 Seidlgasse 36, 1030 Vienna, Austria
 +431 58561 69-0
www.ftc.at
office@ftc.at