



FTC Classic

Monthly Report 02 | 2024

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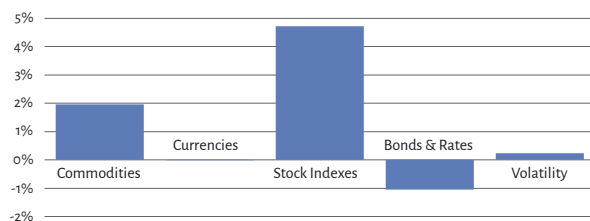
Performance*	ISIN	NAV	02 2024	2023	12 Months	5 Years	10 Years	Download
FTC Futures Fund Classic B EUR	LU0082076828	17.40	5.90%	4.69%	-7.30%	14.70%	18.05%	Fund Fact Sheet
FTC Futures Fund Classic B USD	LU0550775927	10.54	6.04%	5.19%	-4.96%	30.28%	49.50%	Fund Fact Sheet
FTC Futures Fund Classic C EUR	LU0888918488	20.08	6.08%	5.08%	-5.15%	29.21%	48.41%	Fund Fact Sheet

Performance commentary: In February there was no interest rate decision on the agenda, neither in the eurozone nor in the USA. There was also no other game changing data. Inflation rose again slightly in the USA, but fell slightly in Germany. In this environment, the upward market trend continued on almost all major stock exchanges. Only the London FTSE 100 index closed with a (wafer-thin) loss. Bond prices fell noticeably. Ten-year German Bunds and US Treasury notes were both quoted more than two percent below their prices at the end of January. On the cur-

rency markets, the US dollar remained relatively strong – although it closed virtually unchanged against the euro at the end of the month. Most commodity prices moved only moderately. One exception was the agricultural segment, where prices for US wheat and soybeans in particular fell significantly.

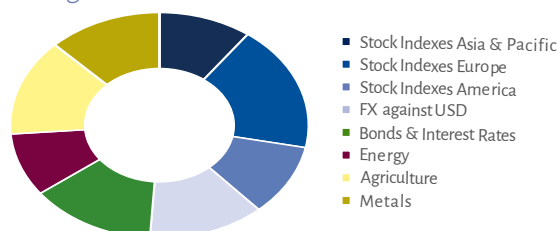
The continued rally in equities was the strongest factor for the fund. Our long positions accounted for the lion's share of the above-average positive performance.

Sector contributions



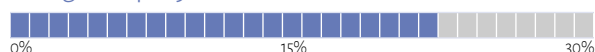
Net contributions to the monthly performance per market segment

Margin allocation



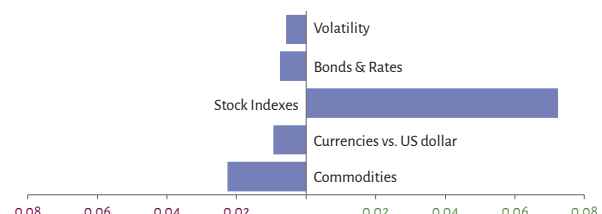
Shares of the individual sectors in the total of all initial margins.

Margin/Equity-Ratio at month end



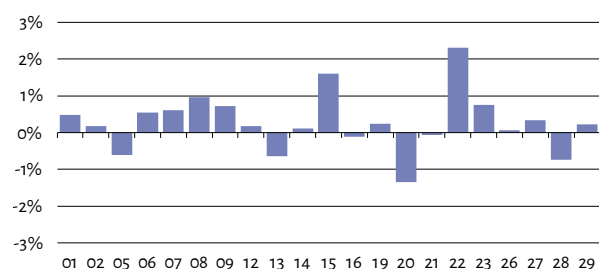
Data source: FTC database

Positioning in the trading classes



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

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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