



FTC Wealth Management Portfolio 2

April 2024 : -0.63%

Strategy

Portfolio 2 invests the major part of its assets in fixed income markets, equities and alternative investments. It targets investors who seek higher returns at higher risk.

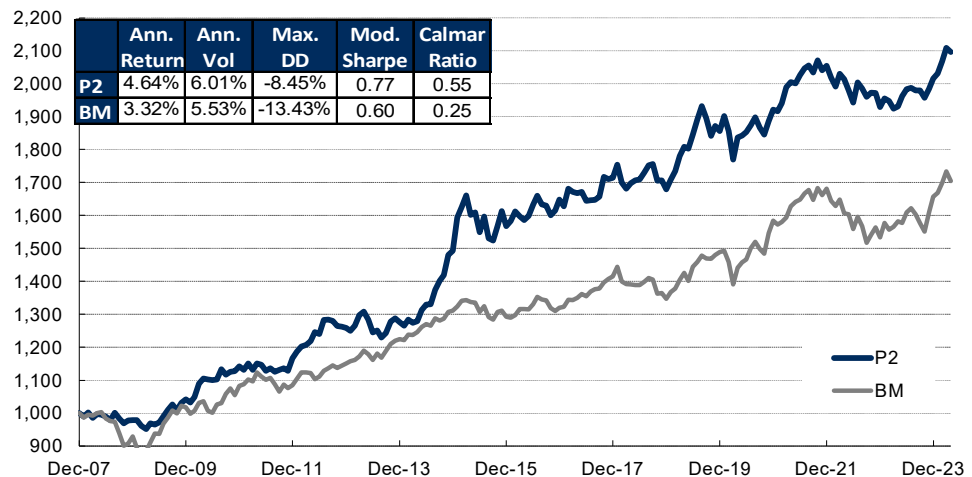
In order to achieve the investment target, Portfolio 1 invests in ETFs (exchange-traded funds) and investment funds of the following asset classes: Money market, bonds, equities and alternative investments (hedge funds, managed futures, commodities). The selection of the individual ETFs and investment funds is based on a systematic approach that mainly analyses the cost, historical performance and volatility of the individual instruments. The composition of the portfolio will be adjusted due to deviations to keep the risk/return profile inline with the target level.

Allocation targets: Bonds: 0% - 100%
Equities: 0% - 40%
Alt. Inv.: 0% - 30%

These targets serve as reference points at the start or time of adjustments and may be temporarily exceeded (max. 3 months) due to market fluctuations.

Benchmark (BM): 50% Bonds (Global Aggregate Bond Total Return Index), 30% Stocks (World Total Return Index), 20% Managed Futures (CTA Mutual Fund Index)

Annual Returns	
Year	Return
2024	3.97%
2023	4.56%
2022	-6.15%
2021	6.96%
2020	3.48%
2019	10.58%
2018	-2.08%
2017	4.02%
2016	5.18%
2015	5.01%
2014	16.90%
2013	1.45%
2012	7.91%
2011	2.15%
2010	9.57%



Source: FTC Capital GmbH

Risk- / Return Analysis

	last 3 Years	last 5 Years	since Dec-07
Total Return:	4.55%	15.90%	109.62%
Annualized Return:	1.50%	2.99%	4.64%
Avg. Monthly Return:	0.13%	0.26%	0.39%
Annualized Volatility:	4.72%	5.80%	6.01%
# Pos. Months (Avg.%):	19 (1.22%)	34 (1.47%)	117 (1.53%)
# Neg. Months (Avg.%):	17 (-1.09%)	26 (-1.33%)	79 (-1.28%)

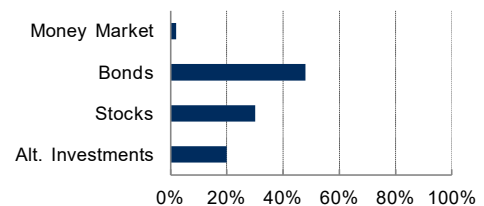
Return per Period

Period (Months)	12/31/2007 to 04/30/2024		
	Max.	Min.	Average
1	6.78%	-4.68%	0.39%
3	12.31%	-6.73%	1.21%
12	30.31%	-6.15%	4.94%
24	28.57%	-5.54%	10.43%
36	37.56%	1.26%	16.52%
60	55.08%	6.53%	29.80%

Drawdown Analysis

5 largest Drawdowns	Length (Months)	Recovery (Months)	Period	
			Start	End
8.45%	7	11	Sep-19	Feb-21
8.26%	6	17	Apr-15	Feb-17
7.14%	17	12	Nov-21	Mar-24
6.05%	4	9	May-13	May-14
5.03%	13	5	Mar-08	Aug-09

Current Allocation



The performance until January 2017 is based on a historical simulation which considers management fees and transactions costs but not custody fees and taxes. Past performance is no reliable indicator for future performance.

Legal Disclaimer

Each investment is subject to risk. Please pay close attention to the disclaimer as well as the investment opportunities and risks presented on the second page of this document.



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SRRRI (Synthetic Risk Reward Indicator)

<-lower risk			higher risk->			
1	2	3	4	5	6	7
0%- 0.5%	0.5%- 2%	2%- 5%	5%- 10%	10%- 15%	15%- 25%	>25%
<-lower return			higher return->			

The Synthetic Risk Reward Indicator is used to classify investment funds into different risk categories from 1 to 7. The calculation is based on the historical volatility (annualized standard deviation) of the monthly returns over the last five years.

Portfolio 2 is classified as risk category 4 since its volatility over the last five years ranges between 5%-10%.

Investment Opportunities

- Professional wealth management by a team with longstanding experience.
- Broad diversification of several asset classes even with smaller portfolios.
- Access to a wide range of investment funds at low costs.
- Investment opportunities in bonds, equities, currencies as well as commodities.
- Systematic portfolio insurance in falling equity markets by adding managed futures.

Investment Risks

- Investments in general are subject to risk. Specific risks vary from instrument to instrument.
- Specific risks include market risk, currency risk, interest rate risk, counter-party risk, ...
- The prices of the individual instruments (ETFs, funds, ...) may vary heavily. The value of the total portfolio may also vary and even fall below the initial value. Loss of capital cannot be eliminated.
- The value of managed futures funds may also fluctuate heavily. This might lead to losses that cannot be recovered.

Target Investor

Investment horizon: min. 5 years
Expected return: medium
Risk appetite: medium

Fees

Management fee: max. 1% p.a. (+20% VAT)
Custody fees, transaction costs: see custodian's schedule of prices and services

General Information

Asset manager: FTC Capital GmbH
Custodian: Schelhammer Capital Bank AG
Min. investment: 30,000 EUR
Additional inv.: 1 EUR or more
Savings plan: monthly 100 EUR or more

Contact

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Legal Disclaimer

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Disclaimer referring to the use of FTC funds: The strategy can also invest in funds that are managed by FTC and for whose management FTC receives a management fee, e.g. FTC Futures Fund Classic. The published offering memorandum and the key investor document (KID) can be obtained from FTC at www.ftc.at

Disclaimer referring to the strategy: Only liquid instruments that can be priced on a daily basis will be used. Derivative instruments may not be used. Securities lending and total return swaps are not allowed.