



## FTC Futures Fund Classic as of 01/31/2012

Recent NAVs: EUR B: 19.64 USD B: 9.20

RETURN	EUR B	USD B
Month	3.31%	3.14%
2012	3.31%	3.14%
1 year	-13.52%	-12.46%
3 years	-20.08%	n/a
5 years	25.36%	n/a
Fund start	133.15%	-8.00%
Program Start	383.74%	n/a

### CORRELATIONS (5 years)\*

MSCI World (EUR)	-0.13
S&P 500	-0.08
Barclay CTA Index	0.77
>DJ/CS HF Index Managed Futures<	0.85
REX Gov. Bond Perf. Index	-0.03

### RISK:RETURN Figures (last 5 years)\*\*

Comp. Rate of Return	4.62%
Annualised Volatility	19.31%
Modified Sharpe Ratio	0.24
Max. Drawdown (%)	-24.04%
Return/Max DD (Mod. Calmar Ratio)	0.19
Annualised Downside Deviation	17.67%
Return/Downs. Dev. (Sortino Ratio)	0.26

### EFFICIENCY (last 5 years)\*

Positive Months	55.00%
Negative months	45.00%
Positive 12 monthly periods	40
Negative 12 months windows	20
Longest Drawdown (months)	35

### INVESTMENT INFORMATION

Class EUR B	LU0082076828
Class USD B	LU0550775927
Class EUR A	LU0550770290
Dividends	B-Class:None
Valuation Dates	Daily
Max. Sales Fee	4.5 %
Management Fee	4 %
Category	Managed Futures
Sub-Category	Global diversified
Investment Style	Systematic long/short

### RETURNS (%)\*

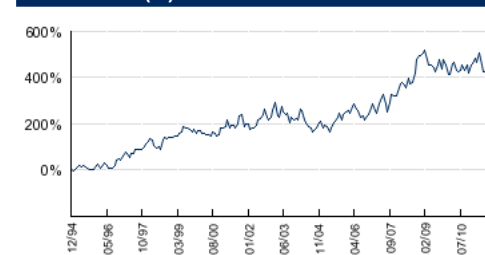
	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Year
1995	-3.15	4.82	12.67	3.57	-4.00	5.07	-5.05	-8.34	-4.20	-0.68	-0.09	22.19	20.79
1996	2.00	-15.59	5.49	18.57	-10.22	-6.88	-0.20	-3.73	14.53	17.79	5.72	-4.48	17.86
1997	11.30	11.78	-5.22	-9.42	13.10	-1.28	11.27	-0.88	0.97	0.43	4.80	5.49	47.45
1998	5.93	5.33	-3.14	-8.57	-5.80	2.42	-7.36	23.55	3.99	-1.67	1.43	2.11	15.57
1999	-2.08	2.57	1.72	3.17	2.59	9.34	-2.00	-0.95	-1.82	-3.10	3.18	-5.85	6.07
2000	4.34	0.86	-5.70	0.78	-1.60	-0.62	-2.05	7.65	-3.36	-4.56	2.46	11.49	8.65
2001	1.04	1.80	8.65	-10.95	4.00	-0.03	-3.90	7.68	10.38	2.79	-15.20	2.78	5.89
2002	-0.12	-7.56	2.10	0.21	4.03	7.80	1.98	6.53	5.74	-8.76	-4.12	3.37	10.05
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	-2.10	15.86	-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												3.31

### LEGAL REMARKS

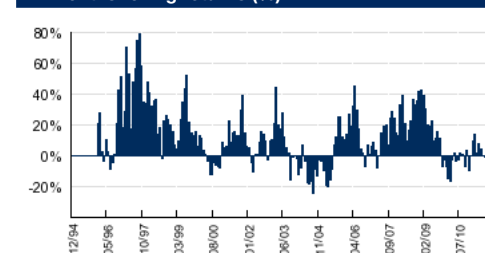
Domicile	Luxembourg/SICAV	This is a marketing communication. FTC Futures Fund Classic is a subfund of FTC Futures Fund SICAV, Luxembourg. An offering memorandum is available for interested parties free of charge at the registered office of FTC in Vienna. We expressly point out to the risk factors contained therein. The fund is authorized for public offering only in Austria and Luxembourg.
Investment Manager	FTC Capital GmbH, Austria	
Clearing Broker	UBS Securities, LLC, Chicago (USA)	*All data refer to the main share Class EUR B (LU0082076828) if not mentioned otherwise. Inception date was Mai 1, 1998. Performance before inception was based on a Managed Account and forerunner fund administered with the same trading system. Data source: FTC database.
Custodian Bank	KBL European Private Bankers S.A., Lux.	
Administrator	European Fund Administration S.A., Lux.	
Auditor	Deloitte S.A., Luxembourg	

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### Performance (%)\*



### 12 months rolling returns (%)\*



### Drawdowns (%)\*



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