

# FTC Futures Fund Classic as at 30|8|2019



NAVs: EUR B: 18.25

USD B: 9.92

Returns*	EUR B	USD B
Month to Date	6.04%	6.32%
Year to Date	11.08%	13.89%
1 Year	4.11%	7.94%
3 Years	2.24%	12.73%
5 Years	19.44%	34.97%
Share Class since inc	116.65%	-0.80%
System	349.51%	n/a

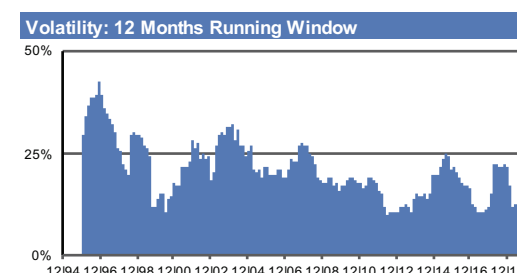
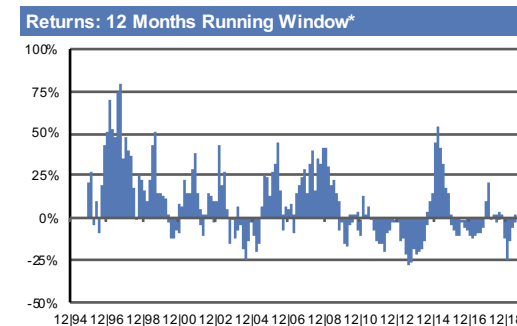
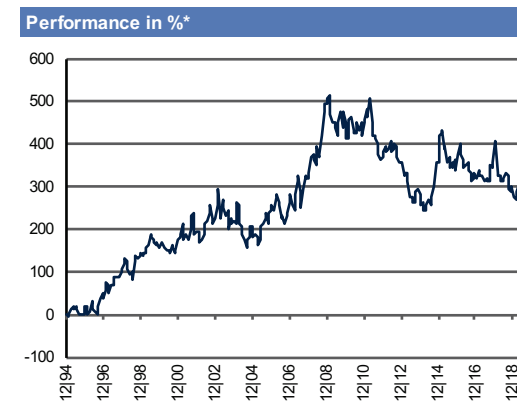
Correlations	
MSCI WORLD INDEX (EUR)	-0.01
MSCI WORLD \$	-0.01
Barclay CTA-Index	0.78
CS/T Index Managed Futures	0.76
REX Performance Index	0.21

Risk/Return (System)*	
Annualised Return	6.28%
Annualised Volatility	21.36%
Return/Volatility (Mod. Sharpe Ratio)	0.29
Maximum Drawdown	-43.65%
Return/Max. DD (Mod. Calmar Ratio)	0.14
Annualised Downside Deviation	19.29%
Return/Downs. Dev. (Sortino Ratio)	0.33

Statistics (System)	
% positive Months	54
% negative Months	46
Positive 12 Months Periods	167
Negative 12 Months Periods	118
Longest Drawdown (Months)	126

Investment Information*	
ISIN EUR B class	LU0082076828
ISIN USD B class	LU0550775927
Liquidity	daily
Max. Front Load	4.50%
Managem. Fee (EUR B)	4.00%
Perf. Fee (EUR B)	23% (High Watermark)
Asset Class	Managed Futures
Investment Style	systematic long/short
Domicile/Legal Constr.	Luxemburg/AIF/SICAV
Custodian	KBL (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
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	-2.09	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	11.54	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					11.08



## 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](http://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.

## Contact

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