



FTC Classic

Monthly Report 2|2019

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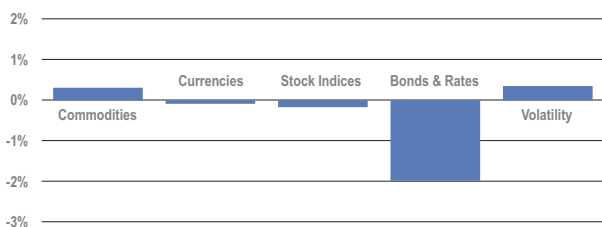
Current performance*	ISIN	NAV	2 2019	YTD	12 months	5 years	download
FTC Futures Fund Classic (Euro)	LU0082076828	15.17	-1.56%	-7.67%	-14.05%	2.92%	Fact Sheet
FTC Futures Fund Classic (USD)	LU0550775927	8.09	-1.22%	-7.12%	-11.00%	14.75%	
Benchmark: SG Trend Index			0.90%	-2.34%	-6.88%	7.26%	

Performance commentary: February began with strong labour market data from the US. By mid-month, positive foreign trade data came from China, and at the end a compromise in the trade dispute between the two countries seemed possible. The likely postponement in Brexit was also well received by the market participants. In this environment, the major stock indices continued their recovery, gaining between three and five per cent, and a typical risk-on sentiment prevailed. Industrial commodities rose alongside equities. The price of Brent crude oil climbed by 8.5 per cent, copper by 5.6 per cent. Government bonds, on the

other hand, were sold. The price of 10-year US Treasuries fell by 0.6 per cent and the German Bund future recorded its first negative month since September 2018.

Initially, the fund was still net short positioned in equities and later turned to the long side, almost offsetting initial losses in this segment. Despite losses in energy stocks, commodities trading was up thanks to profitable trades in the agricultural segment. However, the clearly negative result in the interest rate segment rendered an overall monthly profit impossible.

Sector contributions



Net contributions to the monthly performance per market segment.

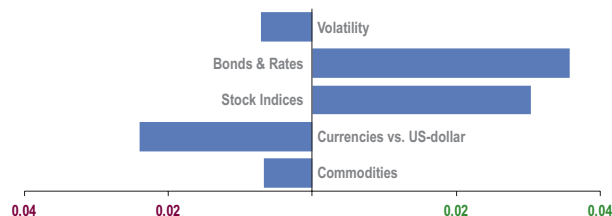
	Trend	Micro	Intraday	Quant
Currencies	0	+	0	n.a.
Bonds & Rates	-	--	-	n.a.
Stock Indices	-	0	-	0
Commodities	+	-	-	n.a.
Volatility	n.a.	n.a.	n.a.	+

Relative contributions of market segments and strategy groups from highly negative (--) over (almost) flat (0) to highly positive (++)

Margin/equity-ratio at month end

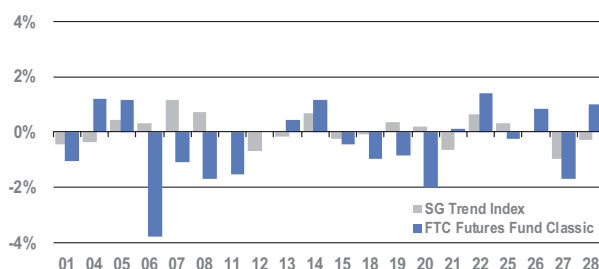
FTC Futures Fund Classic	14%
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Margin allocation at month end



Net margin (as a percentage of fund assets) per sector.

Daily returns vs. benchmark



Daily returns of the FTC Futures Fund Classic (B Euro) in the reporting period vs. returns of the SG Trend Index. Indicative values for bank holidays.

Data source: FTC database;

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 a risk. Fund prices may rise or fall. Please read additional legal information on page two.



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2|2019

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