First Trust Capital Strength Barclays 10% Index

Overview

The First Trust Capital Strength Barclays 10% Index (the "Index") aims to create a diversified portfolio by combining U.S. stocks and U.S. Treasuries while targeting a 10% volatility level.

The building blocks that make up the portfolio are: Equities (50 US stocks selected using the "Capital Strength" methodology) and Treasury Futures (US 2Y, US 5Y, US 10Y, US 30Y)

Recent Performance

The index lost -0.10% during the month of February. For the year, the index is down -0.40%.

Performance Summary

	1Y	3Y	5Y	10Y	Live	Base
Annualised return	0.53%	-3.14%	0.30%	5.14%	-	-
Annualised volatility	9.25%	9.45%	9.10%	9.23%	-	-
Sharpe Ratio	0.06	-0.33	0.03	0.56	-	-
Max drawdown	-	-	-	-	-	-

Source: Barclays. As of 29 Feb 2024. Simulated period: Index Base Date is 30 Oct 2008; Index Live Date is 7 Dec 2023. Past and/or simulated past performance are not reliable indicators of future performance. See information on the performance data in the Index performance disclaimer at end for further information.

Rolling 12 month performance to last month end

	2019-20	2020-21	2021-22	2022-23	2023-24
Index	14.13%	-2.13%	5.74%	-14.52%	0.53%

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Key Facts

Ticker	BXFTCS10
Base date	30 Oct 2008
Live date	7 Dec 2023
Currency	USD
Asset class	Multi asset
Exposure Type	Excess return
Rebalancing	Quarterly
Sponsor	BBPLC

Key features

- Equity component of U.S. stocks selected every 3 months using the "Capital Strength" methodology
- The index uses techniques from Modern Portfolio Theory to find an optimal combination of its underlying components.
- The Index aims to limit its annual volatility level to a 10% target level, in order to potentially provide more stable returns across different market environments

Key Considerations

- The index includes a volatility control mechanism and may underperform during an equity market rally that occurs immediately after a period of elevated volatility when the Index would have reduced its exposure.
- The Index is exposed to Treasuries and may underperform in a rapidly rising interest rate environment.
- The Index is an excess return index. The performance of excess return indices track the performance in excess of the risk free rate.

Simulated and Live Past Performance

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Historical Monthly Performance since inception

	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2008	-	-	-	-	-	-	-	-	-	-	3.71%	2.99%	-
2009	-3.09%	-2.53%	3.99%	-0.62%	-0.53%	0.34%	2.25%	1.83%	2.62%	-0.72%	6.44%	-4.15%	5.45%
2010	1.67%	2.15%	1.06%	1.90%	-2.60%	1.16%	4.25%	1.51%	6.61%	3.01%	-1.88%	0.13%	20.28%
2011	1.65%	2.95%	0.70%	6.13%	2.92%	-1.10%	-0.62%	-1.53%	-0.27%	1.27%	1.07%	2.29%	16.31%
2012	2.70%	0.54%	1.04%	2.55%	-0.79%	2.59%	2.37%	1.12%	0.55%	-3.02%	1.78%	-0.83%	10.92%
2013	3.62%	4.75%	5.44%	3.41%	-0.28%	-2.16%	1.77%	-3.15%	3.73%	4.61%	2.12%	-0.17%	25.91%
2014	-1.22%	3.67%	0.46%	1.04%	3.41%	1.61%	-3.93%	5.11%	-0.90%	2.99%	4.00%	0.19%	17.29%
2015	0.54%	2.02%	-0.83%	-2.12%	0.90%	-2.95%	3.80%	-6.69%	0.22%	2.07%	-0.76%	-0.68%	-4.80%
2016	1.29%	1.84%	3.30%	-0.59%	0.36%	4.35%	1.89%	-1.58%	-1.76%	-3.23%	-0.37%	0.58%	5.99%
2017	2.12%	5.97%	0.76%	4.95%	4.68%	-1.54%	1.52%	0.96%	1.27%	5.07%	5.48%	0.49%	36.34%
2018	6.93%	-2.79%	-0.57%	-1.49%	1.83%	-0.56%	1.76%	2.87%	-0.47%	-7.27%	1.76%	-1.52%	-0.19%
2019	2.56%	0.88%	3.04%	1.49%	-1.15%	6.70%	0.20%	2.44%	-1.27%	0.91%	1.95%	0.49%	19.55%
2020	3.37%	-4.45%	-0.00%	0.34%	0.62%	0.12%	1.83%	0.06%	-0.59%	-2.65%	3.40%	0.70%	2.52%
2021	-2.89%	-2.90%	1.39%	3.58%	1.40%	1.42%	4.17%	1.28%	-6.60%	5.09%	-0.95%	4.87%	9.54%
2022	-6.91%	-2.22%	-2.03%	-4.79%	0.06%	-2.91%	2.97%	-3.87%	-5.52%	2.04%	2.94%	-1.62%	-20.29%
2023	1.49%	-3.83%	2.69%	0.26%	-3.27%	1.36%	-0.11%	-1.77%	-5.87%	-2.48%	5.97%	4.74%	-1.49%
2024	-0.29%	-0.10%	-	-	-	-	-	-	-	-	-	-	-0.40%

Performance highlighted in blue in the above table represents live data

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Performance Statistic

Best Monthly Return	6.93%
Worst Monthly Return	-7.27%
Maximum Drawdown	-29.87%

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Performance attribution

Component	Month to date	Quarter to date	Year to date
2Y Treas	-0.24%	-0.26%	-0.26%
5Y Treas	-0.46%	-0.54%	-0.54%
10Y Treas	-0.58%	-0.68%	-0.68%
30Y Treas	-0.70%	-1.19%	-1.19%
Capital Strength	1.94%	2.42%	2.42%
Costs and Deductions	-0.07%	-0.14%	-0.14%
Total	-0.10%	-0.40%	-0.40%

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Allocations

Portfolio	Current	Last Month
2Y Treas	26.10%	25.39%
5Y Treas	25.88%	25.33%
10Y Treas	25.77%	25.29%
30Y Treas	25.66%	24.89%
Capital Strength	71.76%	65.82%
Total	175.16%	166.73%

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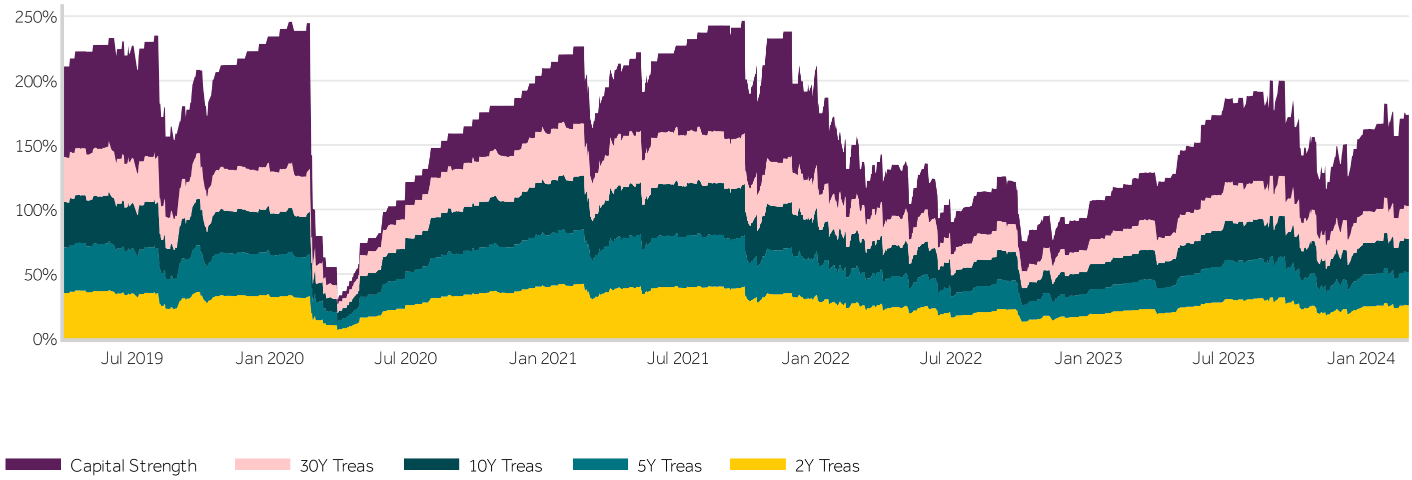
Historical Allocations



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