



iMGP DBi Managed Futures Fund

Managed by
Dynamic Beta Investments LLC

Share class : R USD D
ISIN : LU2646068887

For professional and/or retail investors

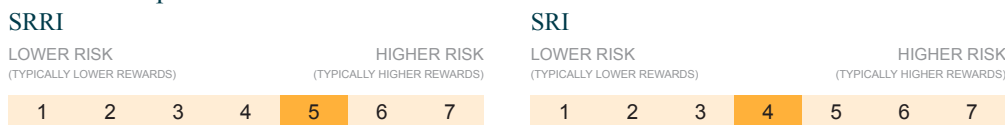
Investment objective

- Seeks to deliver long-term capital appreciation by implementing a UCITS-compliant strategy designed to approximate returns typically achieved by "managed futures" alternative funds
- Applies long and short exposures across major asset classes — equity indices, government bonds or rates, commodities and currencies — primarily through futures and forward contracts
- Relies on quantitative processes to identify directional opportunities across asset classes, while maintaining historically low correlation to major risk factors over the medium to long term
- The SG CTA Index is used for comparison only, including for performance comparison. The Fund is actively managed and the Sub-Manager's discretionary powers are not constrained by the index

Fund facts

Fund manager	Dynamic Beta Investments LLC
Dividend policy	Distributing
Last NAV	USD 171.30
Fund size	USD 399.2 mn
Asset class	Alternative
Investment zone	Global
Recommended invest. horizon	At least 4 years
Share class currency	USD
Inception date of the Share class	2023.11.29
New strategy implementation date	-
Legal structure	Luxembourg SICAV - UCITS
Registration	GB, LU, SG (QI)
Classification SFDR	Article 6

Risk/Return profile of the share class



Performance & risk measures



Monthly returns	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2026	7.4%	3.6%	7.9%	-3.9%	--	--	--	--	--	--	--	--	--
2025	13.2%	1.2%	-2.3%	-1.8%	-0.5%	0.1%	2.8%	-0.7%	1.5%	5.5%	3.7%	2.1%	1.1%
2024	6.8%	2.2%	3.6%	5.7%	3.9%	-0.4%	1.9%	-3.6%	-3.3%	1.0%	-4.2%	1.1%	-0.8%
2023	-	--	--	--	--	--	--	--	--	--	--	-	-2.9%
2022	-	--	--	--	--	--	--	--	--	--	--	--	--
2021	-	--	--	--	--	--	--	--	--	--	--	--	--

Cumulative performance	Fund	Calendar year performance	Fund	Annualized risk measures	Fund
1M	-3.9%	YTD	7.4%	Volatility	9.5%
3M	7.4%	2025	13.2%	Sharpe ratio	2.2
6M	15.0%	2024	6.8%	Maximum drawdown	-3.9%
1Y	25.2%	2023	-		
3Y	-	2022	-		
5Y	-	2021	-		
Since inception	26.8%	2020	-		
		2019	-		
Annualized performance	Fund	2018	-		
3Y	-	2017	-		
5Y	-				
Since inception	10.7%				

Annualized risk measures are calculated metrics between the respective reference indexes and the fund. Annualized risk measures based on 5-year monthly returns or 3-year returns if less than 5-year history or 1-year if less than 3-year history.

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Fund manager Comment

Highlights

Cumulative performance	Fund
1M	-3.9%
YTD	7.4%

Market Review

Fund Review

Outlook

Portfolio Breakdown

Equity, Fixed Income and Commodities Derivatives Allocation

Oil	12.4%
Gold	10.2%
Equities	2.3%
Bonds	-62.8%

Currency Derivatives Allocation

JPY	51.0%
EUR	41.9%
EM FX	14.0%
GBP	4.5%
CHF	2.8%
AUD	2.0%
SEK	1.0%
USD	-122.9%
Other DM FX	5.8%

Fixed Income Derivatives Duration

Short Maturities	-1.7
Intermediate Maturities	-3.5
Long Maturities	-1.1

Equity Derivatives Exposure By Region

Emerging Countries	17.8%
EMU	9.6%
Europe ex-EMU	9.0%
Japan	6.8%
Asia ex Japan	3.1%
North America	-44.2%
Cash & Others	0.2%

Source: iM Global Partner Asset Management

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Dealing information

Liquidity	Daily
Cut-off time	TD 12:00 Luxembourg
Minimum initial investment	-
Settlement	TD+2
ISIN	LU2646068887
CH Security Nr	131285984
Bloomberg	IMFUTRU LX

Fees

Subscription fee	Max 0.00%
Redemption fee	Max 1.00%
Max management fee	0.80%
Effective management fee	0.80%
Performance fee	-

Administrative information

Central Administration	CACEIS Bank, Luxembourg Branch	Auditor	PwC Luxembourg
Transfert Agent	CACEIS Bank, Luxembourg Branch	Management company	iM Global Partner Asset Management S.A.
Custodian Bank	CACEIS Bank, Luxembourg Branch		

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