



iMGP DBi Managed Futures Fund

Managed by
Dynamic Beta Investments LLC

Share class : I GBP HP
ISIN : LU3255511860
For professional investors

Investment objective

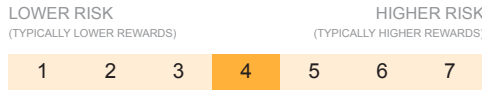
- Seeks to deliver long-term capital appreciation by implementing a UCITS-compliant strategy designed to approximate returns typically achieved by "managed futures" alternative funds
- Applies long and short exposures across major asset classes — equity indices, government bonds or rates, commodities 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

Risk/Return profile of the share class

SRRI



SRI



Fund facts

Fund manager	Dynamic Beta Investments LLC
Dividend policy	Accumulating
Last NAV	GBP 1,049.02
Fund size	USD 399.2 mn
Asset class	Alternative
Investment zone	Global
Recommended invest. horizon	At least 4 years
Share class currency	GBP
Inception date of the Share class	2026.01.20
New strategy implementation date	-
Legal structure	Luxembourg SICAV - UCITS
Registration	LU, GB
Classification SFDR	Article 6

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Fund manager Comment

Highlights

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	1,000,000
Settlement	TD+2
ISIN	LU3255511860
CH Security Nr	
Bloomberg	IMDMFIG LX

Fees

Subscription fee	Max 0.00%
Redemption fee	Max 0.00%
Max management fee	0.75%
Effective management fee	0.55%
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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