

iMGP DBi Managed Futures Fund

IMDBRDH LX



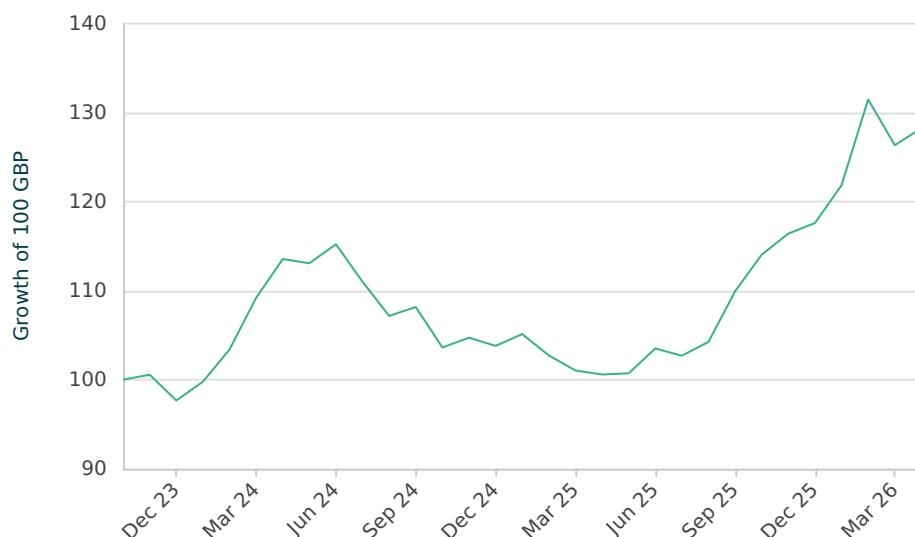
About the Fund

- 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

Performance

Data as of 30/4/26

This chart shows past performance of the share class (and the relevant index, where applicable) since the implementation of the current investment strategy only, as opposed to since its creation. Where the current investment strategy has been running for less than 12 months, no data is shown.



— DBi Managed Futures Fund R GBP D HP

Performance by Month / Year

| Monthly Return | Year | Jan | Feb | Mar | Apr | May | Jun | Jul | Aug | Sep | Oct | Nov | Dec |
|----------------|-------|------|-------|-------|-------|-------|------|-------|-------|------|-------|------|-------|
| 2026 | 9.1% | 3.6% | 7.9% | -3.9% | 1.5% | – | – | – | – | – | – | – | – |
| 2025 | 13.3% | 1.3% | -2.3% | -1.6% | -0.4% | 0.1% | 2.8% | -0.8% | 1.5% | 5.5% | 3.7% | 2.1% | 1.0% |
| 2024 | 2.8% | 2.2% | 3.6% | 5.6% | 4.0% | -0.4% | 1.9% | -3.7% | -3.4% | 0.9% | -4.2% | 1.1% | -1.7% |
| 2023 | – | – | – | – | – | – | – | – | – | – | – | – | -2.9% |

This table shows past performance of the share class since its creation. Highlighted figures indicate the period during which the current investment strategy has been running. Performances shown in light grey reflect the previous investment strategy, prior to the strategy change date.

Contact

To learn more, contact our team at client_services@imgp.com or visit www.imgp.com.

Fund Facts

| | |
|-----------------------------------|------------------------------|
| Fund Size | 439.2 Mn USD |
| Inception Date of the Share Class | 29/11/2023 |
| ISIN | LU2646068705 |
| Dividend Frequency | Quarterly |
| Share Class | R GBP D HP |
| Classification SFDR | 6 |
| Cut-off Time | TD 12:00 Luxembourg |
| Liquidity | Daily |
| Settlement | TD+2 |
| Management Fees | 0.80% |
| Ongoing Charges | 1.16% |
| Fund Sub Manager | Dynamic Beta Investments LLC |
| SRRI | 5/7 |

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Performance as of 30/04/2026

| Timeframe | Fund |
|-----------------|--------|
| MTD | 1.51% |
| QTD | 5.26% |
| YTD | 9.06% |
| 1 Year | 27.51% |
| 3 Years | -- |
| 5 Years | -- |
| 10 Years | -- |
| Since inception | 10.83% |

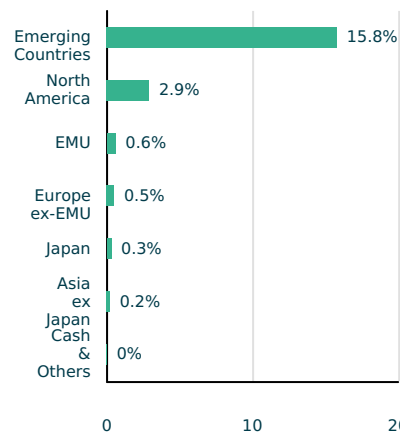
Performance for periods greater than one year are annualized.

Measure of Risk

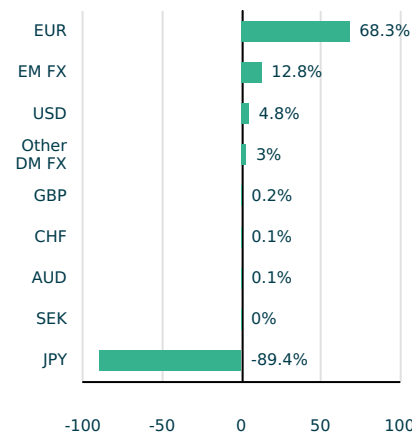
| Annualized risk measures | Fund |
|--------------------------|-------|
| Volatility (1Y) | 9.16% |
| Sharpe Ratio (1Y) | 2.47 |
| Annualized risk measures | |
| Information Ratio (1Y) | |
| Beta (1Y) | |
| Correlation (1Y) | |
| Tracking Error (1Y) | |

Portfolio Breakdown

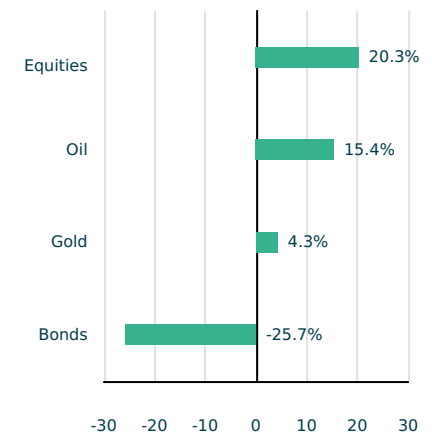
Equity Derivatives by Region



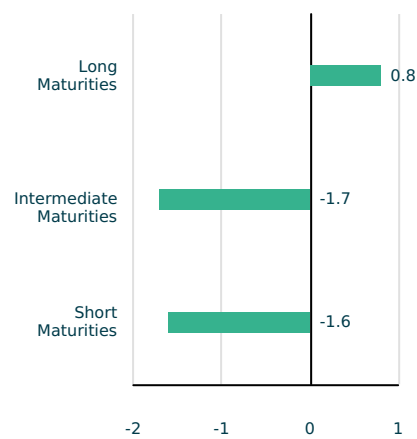
Currency Derivatives Allocation



Derivatives Allocation



Fixed Income Derivatives Duration



Holdings and sector allocations are subject to change.

iMGP DBi Managed Futures Fund

iM
Global
Partner

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The list of countries where the Fund is registered can be obtained from iM Global Partner Asset Management S.A., the Management Company of iMGP, which may terminate arrangements for marketing the Fund or the shares in a given jurisdiction at any time. iM Global Partner Asset Management S.A., with registered office at 10-12 bvd. F.D. Roosevelt, L-2450, is supervised by the *Commission de Surveillance du Secteur Financier* in Luxembourg.

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Glossary

SRI is designed to show the relative risk of a product, using a combination of market and credit risk measures. The SRI will have a value from 1 (lower risk) to 7 (higher risk). The lowest rating does not mean a risk-free investment.

SRRI classifies the risk of the Fund and potential reward based on its historical price volatility. The SRRI is presented as a numerical value on a scale of 1 (less volatile) to 7 (more volatile). The lowest rating does not mean a risk-free investment.

Sharpe ratio is the measure of a fund's return relative to its risk. The Sharpe ratio uses standard deviation to measure a fund's risk-adjusted returns. The higher a fund's Sharpe ratio, the better a fund's returns have been relative to the risk it has taken on. Because it uses standard deviation, the Sharpe ratio can be used to compare risk adjusted returns across all fund categories.

Tracking Error is the monitoring of the performance of a portfolio, usually to analyze the extent to which its price movements conform to or deviate from those of an index.

Information ratio is a measurement of portfolio returns beyond the returns of a benchmark, usually an index, compared to the volatility of those returns.

Beta is a measure of the volatility, or systematic risk, of a security or a portfolio in comparison to the market as a whole.

Correlation is a statistical measure of how two securities move in relation to each other.

Ongoing costs / Ongoing charges is based on expenses for the last 12 months. This figure may vary from year to year. It includes the management fees and other administrative or operating costs. It excludes performance fees and portfolio transaction costs, except in the case of an entry/exit charge paid by the Fund when buying or selling units/shares in another collective investment undertaking. For funds created less than 12 months ago, future costs are estimated.

SFDR: EU Sustainable Finance Disclosure Regulation. Article 6 funds do not integrate sustainability features. Article 8 funds promote environmental and/or social characteristics. Article 9 funds have sustainable objectives.