

# iMGP DBi Managed Futures Fund DBMFE FP



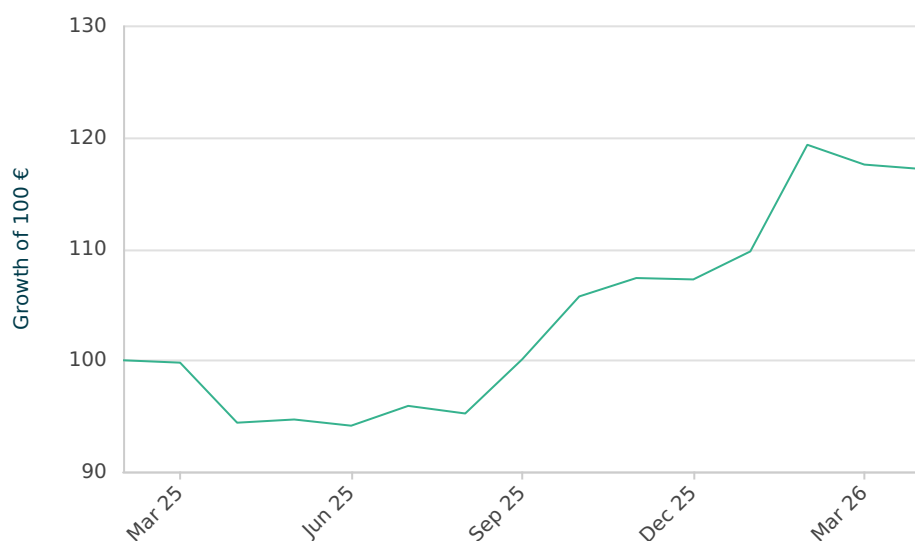
## About the Fund

- 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

Past performance does not predict future returns.



— DBi Managed Futures Fund R EUR UCITS ETF

## Performance by Month / Year

Monthly Return	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2026	9.3%	2.3%	8.7%	-1.5%	-0.3%	–	–	–	–	–	–	–	–
2025	–	–	–	–	-5.4%	0.3%	-0.6%	1.9%	-0.7%	5.1%	5.6%	1.6%	-0.1%

## Contact

To learn more, contact our team at [client\\_services@imgp.com](mailto:client_services@imgp.com) or visit [www.imgp.com](http://www.imgp.com).

## Fund Facts

Fund Size	439.2 Mn USD
Inception Date of the Share Class	24/03/2025
ISIN	LU2951555403
Share Class	R EUR UCITS ETF
Classification SFDR	6
Cut-off Time	TD 12:00 Luxembourg
Liquidity	Daily
Settlement	TD+2
Management Fees	0.55%
Ongoing Charges	0.75%
Fund Sub Manager	Dynamic Beta Investments LLC
SRRI	5/7

# iMGP DBi Managed Futures Fund



## Performance as of 30/04/2026

Timeframe	Fund
MTD	-0.33%
QTD	6.75%
YTD	9.26%
1 Year	24.15%
3 Years	--
5 Years	--
10 Years	--
Since inception	15.49%

Performance for periods greater than one year are annualized.

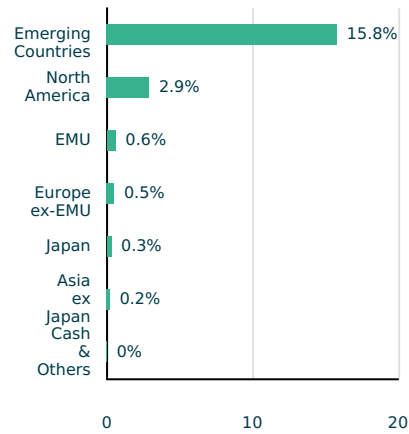
## Measure of Risk

Annualized risk measures	Fund
Volatility (1Y)	9.51%
Sharpe Ratio (1Y)	2.26
Annualized risk measures	
Information Ratio (1Y)	
Beta (1Y)	
Correlation (1Y)	
Tracking Error (1Y)	

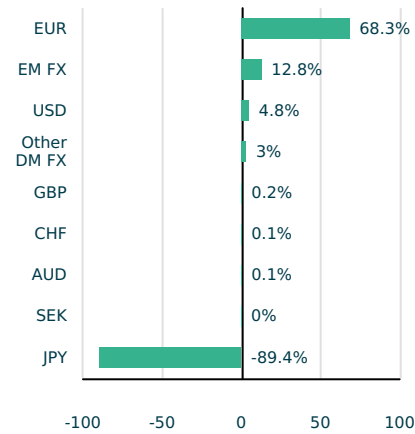
Annualized risk measures are calculated metrics between the respective reference indexes and the fund. Annualized risk measures based on 5-year monthly returns or 3-year returns if less than 5-year history or 1-year if less than 3-year history.

## Portfolio Breakdown

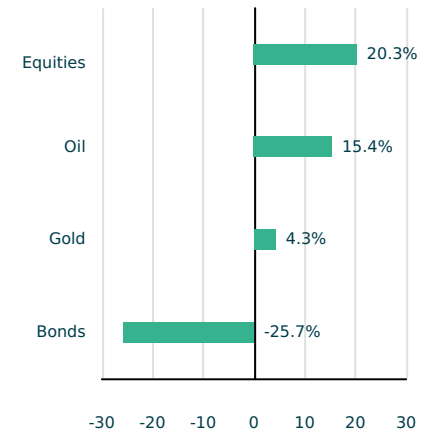
### Equity Derivatives by Region



### 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

## Important information

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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.