

# iMGP DBi Managed Futures ex-Commodities Fund IMGDMIU LX



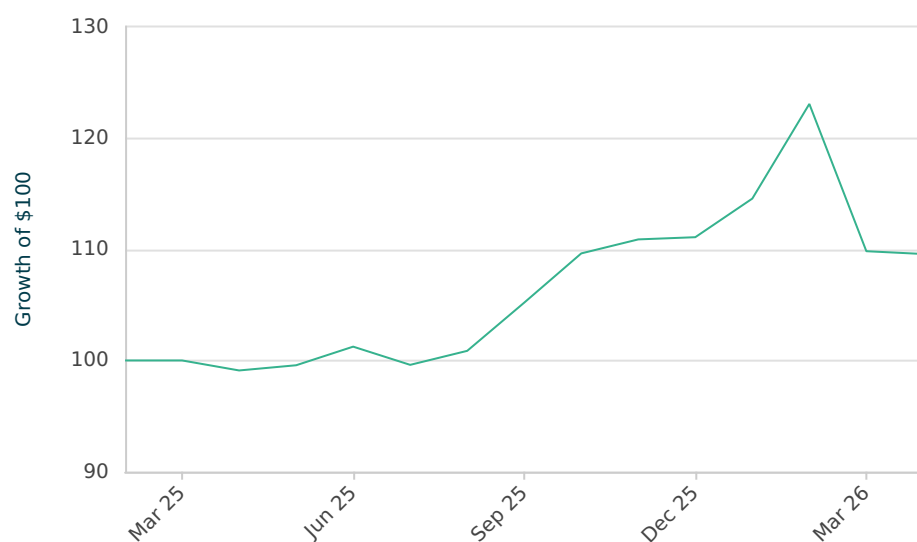
## About the Fund

- 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, 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
- Is actively managed with no reference to a benchmark

## Performance

Data as of 30/4/26

Past performance does not predict future returns.



— DBi Managed Futures ex-Commodities Fund I USD

## Performance by Month / Year

Monthly Return	Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
2026	-1.4%	3.1%	7.4%	-10.8%	-0.2%	–	–	–	–	–	–	–	–
2025	–	–	–	–	-0.9%	0.5%	1.7%	-1.6%	1.3%	4.3%	4.2%	1.1%	0.2%

## 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	342.9 Mn USD
Inception Date of the Share Class	28/03/2025
ISIN	LU3037898981
Share Class	I USD
Classification SFDR	8
Cut-off Time	TD 12:00 Luxembourg
Liquidity	Daily
Settlement	TD+2
Management Fees	0.55%
Fund Sub Manager	Dynamic Beta Investments LLC
SRRI	5/7

# iMGP DBi Managed Futures ex-Commodities Fund



## Performance as of 30/04/2026

Timeframe	Fund
MTD	-0.23%
QTD	-4.35%
YTD	-1.36%
1 Year	10.55%
3 Years	--
5 Years	--
10 Years	--
Since inception	8.73%

Performance for periods greater than one year are annualized.

## Measure of Risk

Annualized risk measures	Fund
Volatility (1Y)	12.11%
Sharpe Ratio (1Y)	0.68

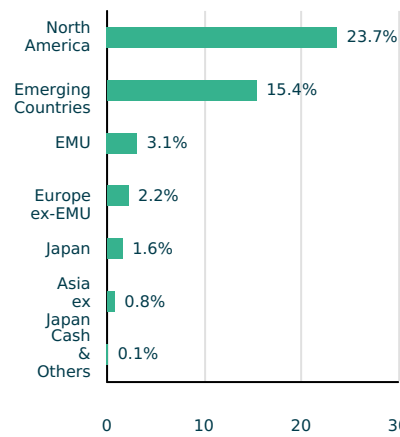
  

Annualized risk measures
Information Ratio (1Y)
Beta (1Y)
Correlation (1Y)
Tracking Error (1Y)

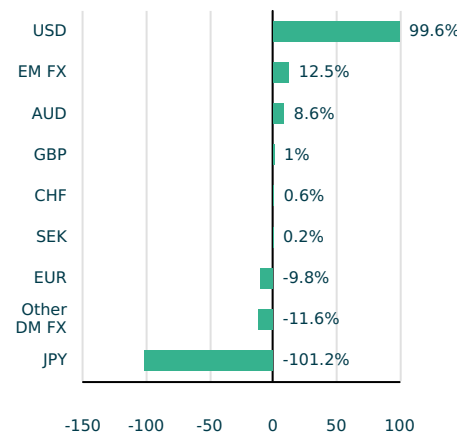
Annualized risk measures are calculated metrics between the respective reference indexes and the fund. Annualized risk measures based on 5-year monthly returns or 3-year returns if less than 5-year history or 1-year if less than 3-year history.

## Portfolio Breakdown

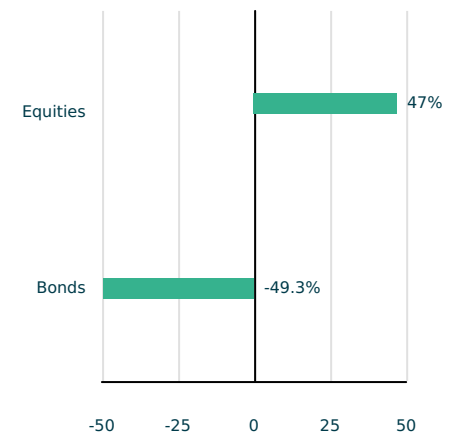
### Equity Derivatives by Region



### Currency Derivatives Allocation



### Derivatives Allocation



### Fixed Income Derivatives Duration



Holdings and sector allocations are subject to change.

# iMGP DBi Managed Futures ex-Commodities Fund

iM  
Global  
Partner

## Important information

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In case of UCITS ETF Shares: they are purchased on the Secondary Market and cannot usually be redeemed directly from iMGP. Such Shares are normally bought and sold on the Secondary Market with the assistance of an intermediary (e.g. a stockbroker or other investment broker) and investors may incur fees for doing so. In addition, investors may pay more (receive less) than the current NAV per Share when purchasing (selling) the UCITS ETF Shares on the Secondary Market. A list of the Fund's portfolio holdings as of the end of each month will be made available with a time lag of one month on [www.imgp.com](http://www.imgp.com), and as required by the Relevant Stock Exchanges. Where applicable, the Indicative NAV per Share (as defined in the Prospectus) will be made available at the Registered Office and through the Relevant Stock Exchanges.

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The value of the shares referred to may fluctuate and investors may not recoup all or part of their original investment. Capital is not guaranteed. Past performance does not predict future returns. It is calculated in the share currency and, where investments are made in a different currency, may also be affected by fluctuations in exchange rates. The performance data given does not include commissions or any fees linked to the subscription to and/or repurchase of shares. Returns are calculated net of fees in the reference currencies of the share. They reflect the current fees, including management commissions and, in case of PR Classes, also a performance fee. PR Classes charge, at the end of the Financial year, a performance fee at a given maximum rate depending on the Fund concerned, against the Outperformance Reference NAV that is during the first Performance Period of the relevant Class, the Net Asset Value at which the Class was issued, and thereafter, the latest Net Asset Value of the Class outperforming, if any, its associated hurdle rate or benchmark index as appropriate. Outperformance is calculated for each Share Class on each Valuation date by comparing the performance of the relevant Net asset value per share, before performance fee and net of all costs, and of the performance of a referenced asset since the previous calculation of Net Asset Value. The Management Company may receive a performance fee, even in case of negative performance of a particular share class, as long as the relative performance of such share class is positive at the end of the Performance Period. Therefore, no reset of the mechanism for the compensation of past negative performance will be performed throughout the whole life of the relevant Share Class. All returns are calculated from NAV to NAV with dividends reinvested. Unless otherwise stated, the performance of the share is shown on a total return basis, including dividends or any other relevant distributions. All returns shown are gross of any tax deductions that could be applicable to an investor. It is possible that companies linked to the issuer and their executives, directors or personnel hold or have held stakes or positions in the securities listed in this document, or that they have traded or acted as market maker for these securities. Moreover, these entities or individuals may also have past or present ties with the executives of the companies issuing the abovementioned shares; furnish or have furnished financial or other services; or are or have been a director of the companies in question. Please note that any reference to an index is made for information purposes only. The performance of the Fund may differ from the performance of the index. None of the index provider data may be reproduced or re-disseminated in any form and may not be used as a basis for or a component of any financial instruments or products or indices.

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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.