

iM Global Partner to launch iMGP DBi Managed Futures UCITS Fund

European investors to benefit from successful US strategy (DBMF)

Luxembourg - November 29, 2022. iM Global Partner has announced it will launch a new UCITS fund, the **iMGP DBi Managed Futures Fund** with its Partner, Dynamic Beta investments, to enable European investors to access the increasingly popular managed futures market.

Dynamic Beta investments (DBi) is a pioneer in hedge fund index replication and is on a mission to bring the diversification benefits of managed futures to a broader investor base, having been appointed sub-Manager of the **iMGP DBi Managed Futures Fund**, a new sub-fund of the Luxembourg domiciled iMGP SICAV.

Andrew Beer, Dynamic Beta investments, Co-Portfolio Manager of the fund, said: “Managed futures, as a strategy, has the potential for great diversification, especially in an inflationary environment. In 2015, we set out to solve the twin hurdles of investing in the space: high fees and expenses as well as single manager risk. Our managed futures vehicle is the culmination of that effort.”

This strategy has already been available to US investors for more than 3 years and has become the largest Managed Futures ETF in the industry. Indeed, the US-based DBi Managed Futures Strategy ETF (DBMF) has had extraordinary growth over the past 12 months, increasing its assets under management by more than 1000% from around USD 60 million a year ago to more than USD 1 billion today and posting a 1-year return of 24.5% (as at November 25, 2022, source Bloomberg, price-based total return. Past performance does not predict future returns. Returns may increase or decrease as a result of currency fluctuations).

Jamie Hammond, iM Global Partner, Deputy CEO, Head of International Distribution, commented: “The success of our US domiciled ETF strategy (DBMF) has led to European clients asking if we are planning to launch a UCITS version and this is it. Clients have seen the diversification benefits of including managed futures within their portfolios, and we have now made this available in a daily-priced UCITS structure.”

The iMGP DBi Managed Futures Fund

The new fund seeks to replicate the pre-fee/pre-trading cost returns of 20 leading managed futures hedge funds in a UCITS wrapper. By targeting the performance of a portfolio of hedge funds, split between different sub-strategies, it seeks to minimize single manager risk.

The fund seeks to match the core factor exposures of the targeted hedge funds with a dynamically adjusted portfolio of liquid futures contracts.

The iMGP DBi Managed Futures fund does not invest directly in hedge funds. Rather, the sub-manager, DBi, uses quantitative models to estimate the current factor weights of the targeted hedge funds and invests in index futures to seek to obtain similar exposures. The portfolio is rebalanced weekly.

Philippe Uzan, iM Global Partner Deputy CEO, CIO Global Asset Management, said: “With both equity and bond markets seeing significant volatility and simultaneous negative returns, many investors have been desperately looking for diversification and positive performance. In 2022, the DBi Managed Futures Strategy ETF has so far been able provide positive returns over each of the 6 months where global bonds and equity indices were both negative. It also posted positive performance in 2020 (1.8%) and 2021 (11.2%) when traditional assets were in bull markets.” *(Source: Bloomberg, as November 25, 2022. Past performance does not predict future returns.)*

The team at DBi have been together for more than 15 years and are appreciated for their complementary talents which is rare to find in the alternative investments field.

About iM Global Partner

iM Global Partner is a worldwide asset management network. We select and build long-term partnerships with talented and independent asset management companies through direct capital ownership. We are present in 12 locations across Europe and the United States and provide our clients with access to the best investment strategies of our Partners. We have over USD 33 billion of assets under management as of end October 2022.

Partners with iM Global Partner

Polen Capital - US & Global growth equities, Partner since 2015

Dolan McEniry - US credit, Partner since 2016

Sirios - US long/short equities, US credit, Partner since 2018

Dynamic Beta investments - Liquid alternatives, Partner since 2018

Scharf Investments - US value equities, Partner since 2019

Zadig Asset Management - European equities, Partner since 2020

Richard Bernstein Advisors - Global asset allocation, Partner since July, 2021

Asset Preservation Advisors - US municipal bonds, Partner since September 2021

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About the iMGP fund UCITS range

The iMGP fund range seeks to bring high-quality investment strategies from talented portfolio managers around the globe to financial advisors, consultants, institutional clients and individual investors. iM Global Partner's mission is to find distinct strategies in asset classes that it believes offer the best opportunity to add value through active management. In most cases, the strategies that iM Global Partner brings to the market are not available through any other managed fund. The iMGP range is a UCITS SICAV with multiple sub-funds, created in 1996 and regulated by the CSSF. The SICAV is managed by iM Global Partner Asset Management, with the objective of appointing best-in-class fund managers to deliver high quality strategies via 21 iMGP sub-funds, currently delegated to different asset managers.

About Dynamic Beta investments

DBi was founded in New York in 2012 by Andrew Beer and Mathias Mamou-Mani and has one of the longest track records in the hedge fund replication space, with the launch of its first product in 2007. Today, DBi manages three core strategies that seek to replicate the pre-fee performance of portfolios of hedge funds in the Managed Futures, Equity Long/Short and Multi-Strategy (Equity Long/Short, Relative Value and Event-Driven) categories. iM Global Partner acquired a non-controlling stake in DBi in September 2018. Dynamic Beta investments had more than USD 2.1 billion in assets under management as at end October 2022.

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The investment concerns the acquisition of units or shares in a fund and not in a given underlying asset.