

# Key Investor Information Document

*This document provides you with key investor information about this Fund. It is not marketing material. The information is required by law to help you understand the nature and the risks of investing in this Fund. You are advised to read it so you can make an informed decision about whether to invest.*

**DBi Managed Futures Fund (the "Fund"), Share class : R EUR D HP (LU2646068614) is a sub-fund of iMGP (the "SICAV") managed by iM Global Partner Asset Management S.A. (the "Management Company")**

## Objectives and investment policy

The objective of this Sub-fund is to provide its investors with long-term capital appreciation by implementing a UCITS compliant strategy that seeks to approximate the returns that alternative funds using "managed futures style" (the "Managed Futures Alternative Funds") would typically achieve. This comprises strategies that aim at generating returns by taking long and short positions across asset classes, (equities indices, government bonds or rates, currencies and/or commodities via eligible instruments) and by using futures and forward contracts to achieve their investment objectives.

For the avoidance of doubt, the Sub-Manager will not invest in such alternative funds.

The Sub-Fund seeks to achieve its objective by: (i) investing its assets in financial derivative instruments pursuant to a managed futures strategy; (ii) allocating up to 20% of its total assets in structured financial products ("SFI") to gain exposure to certain commodities; and (iii) investing directly in selected debt instruments for cash management and other purposes.

The Sub-fund is actively managed not in reference to a benchmark.

The Sub-fund's managed futures strategy employs long and short positions in derivatives, primarily futures contracts, across the broad asset classes of equities, fixed income, currencies and, through SFI, commodities.

Fund positions in those contracts are determined based on a proprietary, quantitative model, the Dynamic Beta Engine, that seeks to identify the main drivers of performance by approximating the current asset allocation of a selected pool of the largest Managed Futures Alternative Funds.

The Sub-fund may be indirectly exposed to the performance of commodities, mainly to gold and crude oil. To achieve this exposure, the sub-fund shall invest in eligible instruments (namely SFI) to a maximum of 20% of its net assets.

The Sub-fund shall not invest more than 10% of its net assets in units of UCITS and/or other UCIs.

The investments underlying this Sub-fund do not take into account the EU criteria for environmentally sustainable economic activities as per the Taxonomy Regulation.

You may sell your shares in the Sub-fund upon request, on a daily basis.

This class will distribute an annual dividend. Its amount and how it will be distributed will be determined by the Board of Directors. Investors attention is drawn to the fact that dividends may be paid from capital or net assets.

Recommendation: this Sub-fund may not be appropriate for investors who plan to withdraw their money in less than 5 years.

The share class is denominated in another currency than the base of the Fund. The exchange rate risk of this class is hedged against the base currency of the Fund. However, full hedging cannot be guaranteed.

## Risk and reward profile

Lower risk, Higher risk,  
 ←.....→  
 Typically lower rewards Typically higher rewards



The Synthetic Risk & Reward Indicator (SRRI) is assigned due to the past or expected share class price variations resulting from its currency and the nature of the Fund's investments and strategy.

The SRRI is based on historical data and may not be a valid indication for the future risk profile of the Share Class. It is not a target or a guarantee and may change over time.

The lowest risk category is not assimilated to a risk-free investment.

The Fund does not offer capital guarantee or asset protection measures.

The Fund may be exposed to the following risks which are not satisfactorily captured by the SRRI and may negatively impact its assets:

**Operational risk:** Human or technical issues or errors during the processing of the transactions and/or the calculation of the NAV of the Fund may result in losses.

**Liquidity risk:** selling securities in low volume markets may imply a negative impact on the valuation which result in losses.

**Financial Derivatives risk:** Derivative transactions generate leverage which may emphasize losses whether the strategy (such as hedging, exposure, efficient portfolio management) does not react as expected under certain market conditions.

**Counterparty risk:** When a counterparty does not respect its obligation related to contracts such as term deposits or over-the-counter derivatives losses may occur.

**Credit risk:** When issuers default on their payment obligations, unexpected losses may occur on any type of assets linked to them.

For further information about the risks associated to this Fund, please see the full prospectus, available at the head office of the SICAV.

## Charges

The charges and commissions are used to cover the Fund's operating costs, including marketing and distribution of shares. These charges reduce the potential growth of your investment.

One-off charges taken before or after you invest	
Entry charge	None
Exit charge	1.00%
The percentage shown is the maximum amount that can be paid out of your investment. Your financial advisor or distributor can inform you of the associated entry and exit charges.	
Charges taken from the Fund over a year	
Ongoing charges	1.13%
Charges taken from the Fund under certain specific conditions	
Performance fee	None

The entry and exit charges shown are maximum rates. In certain cases, the charges paid may be lower.

The indicated ongoing charges are an estimate based on the expected total amount of charges. This percentage may vary from year to year. It excludes performance fee and transaction costs, except in the case of an entry/exit charge paid by the Fund when buying/selling units in another collective investment.

**For more information about charges, please refer to the Fund's Prospectus, section entitled "Charges and Expenses", available at [www.imgp.com](http://www.imgp.com).**

## Past performance

Information on past performance will be provided after the close of the first financial year.

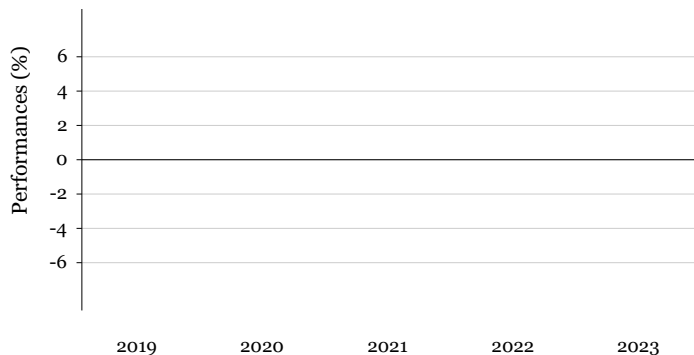
The performance figures shown in the bar chart are not a reliable indication of future performance.

There is insufficient data to provide a useful indication of past performance to investors.

Fund creation date: 25 January 2023

Share class launch date: 29 November 2023

Base currency: Euro



■ DBi Managed Futures Fund R EUR D HP

## Practical information

Depository: CACEIS Bank, Luxembourg Branch

Further information about the Fund, the Prospectus, latest annual report, subsequent half-yearly report, as well as other practical information, incl. where to find the latest prices of shares and information on other share classes marketed in your country, can be obtained from the Management Company iM Global Partner Asset Management S.A., 10-12 Boulevard Franklin D. Roosevelt, L-2450 Luxembourg / [client\\_services@imgp.com](mailto:client_services@imgp.com) or from the local representative or distributor. The Prospectus and periodic reports can be obtained in several languages, free of charge.

This Fund is subject to Luxembourg tax legislation which may have an impact on your personal tax status.

Switches: You may request to switch from this Fund to another iMGP sub-fund or from this share class to another share class of the Fund, subject to conditions. Charges may apply. Please, refer to the Prospectus and/or contact the Management Company or your distributor for further information.

This Fund is a sub-fund of an umbrella fund. This document describes the Fund and the share class stated above, while the Prospectus and periodic reports are prepared for the entire umbrella fund. The assets and liabilities of the each sub-funds are segregated by law. The assets of the Fund cannot be used to meet the liabilities of another sub-fund.

The details of the up-to-date remuneration policy, including, but not limited to a description of how remuneration and benefits are calculated, the identity of the persons responsible for awarding the remuneration and benefits, are available on the [www.imgp.com](http://www.imgp.com). A paper copy is available free of charge upon request.

The Management Company may be held liable solely on the basis of any statement contained in this document that is misleading, inaccurate or inconsistent with the relevant parts of the Prospectus.

iM Global Partner Asset Management S.A. and the Fund are regulated by the Commission de Surveillance du Secteur Financier (CSSF) of Luxembourg.

This document is accurate as of 12 February 2024.