



361 Capital's Global Managed Futures Strategy Fund Wins 2019 Lipper Award

Fund Recognized for Consistently Strong Risk-Adjusted Performance Over Three Years

DENVER, March 11, 2019—361 Capital, a leading boutique asset manager, today announced that its [361 Global Managed Futures Strategy Fund](#) (AGFZX) has won a Refinitiv (formerly Thomson Reuters) 2019 Lipper Fund Award for delivering historically strong risk-adjusted returns over a three-year time period in the Alternative Managed Futures Funds category. The fund, which seeks portfolio diversification with low correlation to global markets using a unique [counter-trend](#) approach that attempts to profit from short-term price extremes, also received a Lipper award during last year's ceremony.*

Learn more about the fund: https://361capital.com/financial-advisor/all-products/361-global-managed-futures-strategy-fund/?utm_source=pressrelease&utm_medium=prnw&utm_campaign=lipperaward

"We are delighted and honored that Lipper has again recognized the strong, consistent performance of the 361 Global Managed Futures Strategy Fund," said John Riddle, CFA, chief investment officer. "Our fund recently passed the five-year mark, and we are proud of the results our [investment team](#) has achieved during that time for our clients."

The fund has achieved the following as of Dec. 31, 2018:

- **5-Star Overall Morningstar Rating™** based on risk-adjusted returns. The 361 Global Managed Futures Strategy Fund Class I shares were rated among 95 Managed Futures Funds.
- **4th percentile in the Morningstar Managed Futures Category** based on total return for the three-year period ranking 4 out of 95 funds (as of Feb. 28, 2019, the fund ranked in the 1st percentile for the annualized three-year period, ranking 1 out of 96 funds in the category)**
- **Returned 2.66%** (vs. 0.61% for the Managed Futures category) with a 0.24 correlation to the category, and a 0.29 correlation to global equities, as measured by the MSCI World Index†
- **Generated 1.19% in alpha** (vs. -0.56% for the Managed Futures category) †

The fund is managed by Aditya Bhawe; Jason Leupold, CAIA; John Riddle, CFA; and Blaine Rollins, CFA.

The Refinitiv Lipper Fund Awards are granted to funds and fund management firms in 20 countries worldwide for their consistently strong risk-adjusted three-, five-, and 10-year performance relative to their peers, based on Lipper's proprietary performance-based methodology.

The awards were announced March 7 in New York at the Mandarin Oriental.

About 361 Capital

[361 Capital](#) is a leading boutique asset manager. Founded in 2001, the firm offers a suite of

actively managed alternative and behavioral-based equity strategies that seek to deliver meaningful alpha, manage risk and offer diversification potential to investor portfolios.

361 Capital is majority employee-owned with strategic investments from Lovell Minnick Partners, a private equity firm and Lighthouse Investment Partners.

For more information, call 866-361-1720 or visit 361capital.com.

About the Refinitiv (formerly Thomson Reuters) Lipper Fund Awards

For more than three decades and in over 20 countries worldwide, the Refinitiv Lipper Fund Awards have honored funds and fund management firms that have excelled in providing consistently strong risk-adjusted performance relative to their peers.

% Total Returns as of 12/31/2018^{††}	4Q18	1 Year	3 Year	Since Inception (2/12/2014)
AGFZX – Class I	-2.13%	-4.43%	4.64%	2.66%
FTSE 3-Month T-Bill Index	0.57%	1.86%	0.99%	0.62%
Morningstar Managed Futures Category	-3.64%	-6.04%	-2.42%	0.61%

^{††}Returns shown over one year are annualized. Returns include the reinvestment of dividends and income.

Past returns shown do not guarantee future results. Current performance may be lower or higher. Call 888-736-1227 for the latest month-end returns. Return and principal value will fluctuate so that shares, when redeemed, may be worth more or less than original cost.

Annual Expense Ratio: Gross: 1.70%^{***} /Net Expense Ratio after recoupment: 1.77%^{†††}

The Net with Limitation expense ratio is 1.74% for Class I. Gross expense ratio includes dividend and interest expense on short sales, acquired fund fees and expenses.

^{***}The Advisor has contractually agreed to waive certain fees and/or pay expenses to limit expenses to 1.74% as a percent of the average daily net assets until Feb. 29, 2020.

^{†††}Reflects a reimbursement from the fund. Subject to certain limitations, the adviser is permitted to seek reimbursement from the fund for a period ending three full fiscal years after the date of the waiver or payment.

You should consider the Fund's investment objectives, risks, charges and expenses carefully before investing. For a prospectus, or summary prospectus, that contains this and other information about the Funds, call 1-888-736-1227. Please read the prospectus or summary prospectus carefully before investing.

Investing involves risk, including possible loss of principal. Futures prices can be very volatile. The small margin required for futures contracts magnifies the effect of market volatility and allows the loss from a contract potentially to exceed the Fund's initial investment. With short contracts, the loss is theoretically unlimited since the appreciation of the underlying asset also is theoretically unlimited. Foreign investment entails additional risk from adverse changes in currency exchange rates, tax regulation, and potential market instability. Frequent trading by the Fund may reduce returns and increase the number of taxable transactions. Concentration of its portfolio in relatively few issuers may make the Fund more volatile than a diversified fund.

* About the 2018 Thomson Reuters Lipper Fund Award

The 361 Global Managed Futures Strategy Fund, Class I shares, received a Thomson Reuters Lipper Fund Award for the three-year time period among 82 funds in the Alternative Managed Futures Funds category. Lipper Awards are granted annually to the funds in each Lipper classification that achieve the highest score for Consistent Return, a measure of funds' historical risk-adjusted returns, measured in local currency, relative to peers. Winners are selected using the Lipper Leader rating for Consistent Return for funds with at least 36 months of performance history as of 11/30/17.

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About the Morningstar Rating

The 361 Global Managed Futures Strategy Fund's Overall Morningstar Rating™ is derived from a weighted average of the fund's three-, five- and 10-year risk-adjusted returns as of 12/31/2018. For the 3-year period, the Fund was rated 5 stars out of 96 funds in the Morningstar Managed Futures Category as of 12/31/2018. Past performance is no guarantee of future results. Ratings reflect fee waivers in effect; in their absence, ratings may have been lower. The Morningstar Rating™ for funds, or "star rating", is calculated for managed products (including mutual funds, variable annuity and variable life subaccounts, exchange-traded funds, closed-end funds, and separate accounts) with at least a three-year history. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a managed product's monthly excess performance, placing more emphasis on downward variations and rewarding consistent performance. The top 10% of products in each product category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars, and the bottom 10% receive 1 star. The Overall Morningstar Rating for a managed product is derived from a weighted average of the performance figures associated with its three-, five-, and 10-year (if applicable) Morningstar Rating metrics. The weights are: 100% three-year rating for 36-59 months of total returns, 60% five-year rating/40% three-year rating for 60-119 months of total returns, and 50% 10-year rating/30% five-year rating/20% three-year rating for 120 or more months of total returns. While the 10-year overall star rating formula seems to give the most weight to the 10-year period, the most recent three-year period actually has the greatest impact because it is included in all three rating periods.

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**For the one-year period ending December 31, 2018, the Fund ranked in the 36th percentile ranking 39 out of 117 funds in the Morningstar Managed Futures Category. For the one-year period ending Feb. 28, 2019, the Fund ranked in the 17th percentile ranking 15 out of 115 funds in the category.

† Statistics data is from 3/1/2014 to 12/31/2018, representing the Fund's first full month of operation. The Fund's inception date is 2/12/2014. Statistics calculated using monthly return data relative to the MSCI World Index.

Correlation is a statistical measure of how two securities perform relative to each other.

Alpha measures the difference between a fund's actual and expected returns, based on beta, and is generally used as a measure of a manager's added value over a passive strategy.

The 361 Funds are distributed by IMST Distributors, LLC.

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