

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 30 May, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECM5 Curncy	EUR/USD (CME /202506	-271	
	ESM5 Index	S&P 500 EMIN /202506	-16	
	JYM5 Curncy	JPN YEN CURR /202506	233	
	MESM5 Index	MSCI EMG MKT /202506	112	
	MFSM5 Index	NYL MINI MSCI / 0625	131	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	43,321,966	4.99
	XS2636300415	GREENLEAVES CAPITAL 0.000 23-28 16/06U	31,802,760	5.01
Securities	US912797MG92	UNITED STATES TREASURY BILL ZCP 07-08-25	22,000,000	9.53
	US912797PG65	UNITED STATES TREASURY BILL ZCP 31-07-25	22,000,000	9.54
	US912797PN17	UNITED STATES TREASURY BILL ZCP 14-08-25	27,000,000	11.69
	US912797QK68	UNITED STATES TREASURY BILL ZCP 19-08-25	7,900,000	3.42
	US912797QL42	UNITED STATES TREASURY BILL ZCP 26-08-25	40,000,000	17.29
	US912797QM25	UNITED STATES TREASURY BILL ZCP 02-09-25	13,200,000	5.70
	US912797QT77	UNITED STATES TREASURY BILL ZCP 09-09-25	10,000,000	4.32
	US912797QU41	UNITED STATES TREASURY BILL ZCP 16-09-25	40,000,000	17.25
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		3.98
		SG AMERICAS SECURITIES LLC		3.89
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.40

Note: Rounding to 100% NAV belongs to accruals

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