

# iMGP DBi Managed Futures Fund



Portfolio Holdings as of 30 April, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
<b>FUTURES</b>	<b>ECM6 Curncy</b>	EUR/USD (CME /202606	2,027	
	<b>ESM6 Index</b>	S&P 500 EMIN /202606	36	
	<b>JYM6 Curncy</b>	JPN YEN CURR /202606	-4,921	
	<b>MESM6 Index</b>	MSCI EMG MKT /202606	885	
	<b>MFSM6 Index</b>	MINI MSCI EA /202606	36	
<b>Structured Products</b>	<b>XS2578574761</b>	ARIES CAPITAL ZCP 24-01-28	45,761,775	8.08
	<b>XS2636300415</b>	GREENLEAVES CAPITAL DAC ZCP 16-06-28	33,583,183	8.12
<b>Securities</b>	<b>US912797QN08</b>	UNITED STATES TREASURY BILL ZCP 14-05-26	45,000,000	10.23
	<b>US912797RF64</b>	UNITED STATES TREASURY BILL ZCP 09-07-26	60,000,000	13.57
	<b>US912797SV06</b>	UNITED STATES TREASURY BILL ZCP 21-05-26	55,000,000	12.50
	<b>US912797TF47</b>	UNITED STATES TREASURY BILL ZCP 02-07-26	55,000,000	12.44
	<b>US912797TN70</b>	UNITED STATES TREASURY BILL ZCP 16-07-26	42,000,000	9.49
	<b>US912797TP29</b>	UNITED STATES TREASURY BILL ZCP 23-07-26	18,200,000	4.11
	<b>US912797TR84</b>	UNITED STATES TREASURY BILL ZCP 12-05-26	4,000,000	0.91
	<b>US912797TT41</b>	UNITED STATES TREASURY BILL ZCP 26-05-26	28,000,000	6.36
<b>Futures Margin Accounts</b>	<b>Margin Account</b>	GOLDMAN SACHS INTL		5.09
		SG AMERICAS SECURITIES LLC		5.92
<b>Cash</b>	<b>Cash at sight</b>	CACEIS BANK LUXEMBOURG		2.67

Note: Rounding to 100% NAV belongs to accruals

This document has been issued by iM Global Partner Asset Management S.A., in its capacity as management company of iMGP. Positions, exposures, and other portfolio-related information may fluctuate over time. The publication of the information included in this document is a legal requirement and does not in any way constitute an offer or a recommendation or advice to buy or sell shares in the Fund's shares. Investors should consult an independent financial advisor before making any investment decision. Only the most recent version of the prospectus, the key information document/key investor information document, and the annual and, if any subsequent, half-yearly reports of iMGP should be considered as a basis for investment decisions. Please refer to [www.imgp.com](http://www.imgp.com) for more information. The content of this document is subject to copyright with all rights reserved to iMGP and the Fund. You may download or print out a hard copy of the whole or individual sections of the document, provided that you do not remove any copyright or other proprietary notices. Any downloading or otherwise copying from the website or from this document will not transfer title to any software or material to you. You may not reproduce (in whole or in part), modify, link into or use this document for any public or commercial purpose the website without the prior written permission of iMGP.