

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 30 April, 2026

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

Note: Rounding to 100% NAV belongs to accruals

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