

iMGP DBi Managed Futures ex-Commodities Fund



Portfolio Holdings as of31 July, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADU5 Curncy	USD/AUD (CME /202509	191	
	CDU5 Curncy	USD/CAD (CME /202509	88	
	ECU5 Curncy	EUR/USD (CME /202509	563	
	ESU5 Index	SP 500 MINI 0925	122	
	JYU5 Curncy	JPN YEN CURR /202509	-481	
	MESU5 Index	MSCI EMG MKT	198	
	MFSU5 Index	NYL MINI MSCI / 0925	2	
	TUU5 Comdty	US 2 YEARS N /202509	142	
	TYU5 Comdty	US 10YR NOTE 0925	-14	
	USU5 Comdty	US TREASURY /202509	-99	
Securities	US298785HD17	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.125% 13-04-26	20,616,000	20.15
	US298785HM16	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.375% 24-05-27	7,081,000	6.81
	US45905U6L39	BANQUE INTERNATIONAL 3.125 18-25 20/11S	18,000,000	17.78
	US45950VHX73	INTL FINANCE CORP IFC 2.125% 07-04-26	18,500,000	18.09
	US500769JQ84	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.0% 01-10-26	23,884,000	22.79
	US912797QL42	UNITED STATES TREASURY BILL ZCP 26-08-25	100,000	0.10
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		6.15
		SG AMERICAS SECURITIES LLC		7.15
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		1.29

Note: Rounding to 100% NAV belongs to accruals

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