

iMGP DBi Managed Futures ex-Commodities Fund

iM
Global
Partner

Portfolio Holdings as of 30 April, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADM6 Curncy	USD/AUD (CME /202606	388	
	CDM6 Curncy	USD/CAD (CME /202606	-696	
	ECM6 Curncy	EUR/USD (CME /202606	-286	
	ESM6 Index	S&P 500 EMIN /202606	232	
	JYM6 Curncy	JPN YEN CURR /202606	-4,403	
	MESM6 Index	MSCI EMG MKT /202606	673	
	MFSM6 Index	MINI MSCI EA /202606	157	
	TUM6 Comdty	US 2 YEARS N /202606	-847	
	TYM6 Comdty	US 10YR NOTE 0626	-894	
	USM6 Comdty	US TBOND 30 0626	-597	
Swap		TRS	257,469,287	
Securities	EU000A287074	EUROPEAN UNION 0.0% 02-06-28	7,500,000	2.42
	EU000A3K4DW8	EUROPEAN UNION 2.75% 04-02-33	19,125,170	6.44
	EU000A3KRJQ6	EUROPEAN UNION 0.0% 04-07-29	35,000,000	10.97
	EU000A4EQY56	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.625% 15-03-34	30,000,000	9.96
	IT0005596470	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30-10-37	15,000,000	5.18
	US298785JE71	BANQUE EUROPEAN D INVESTISSEMENT BEI 0.875% 17-05-30	30,000,000	7.78
	US298785JT41	BANQUE EUROPEAN D INVESTISSEMENT BEI 3.25% 15-11-27	2,000,000	0.59
	US4581X0EB05	INTERAMERICAN DEVELOPMENT BANK IADB 1.5% 13-01-27	5,000,000	1.44
	US459058LA95	INTL BANK FOR RECONSTRUCTION AN 4.0% 10-01-31	6,000,000	1.77
	US459058LQ48	INTL BANK FOR RECONSTRUCTION AN 4.625% 15-01-32	20,000,000	6.06
	XS1107718279	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.25% 13-11-26	5,000,000	1.71
	XS2475954900	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07-06-32	7,000,000	2.21
	XS2484093393	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.5% 15-06-32	50,000,000	15.93
	XS2587298204	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.75% 28-07-28	8,000,000	2.79
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		7.24
		SG AMERICAS SECURITIES LLC		8.81
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		9.94

Note: Rounding to 100% NAV belongs to accruals

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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 for more information.

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