

iMGP DBi Managed Futures Fund



Portfolio Holdings as of30 June, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECU5 Curncy	EUR/USD (CME /202509	604	
	ESU5 Index	SP 500 MINI 0925	68	
	JYU5 Curncy	JPN YEN CURR /202509	-58	
	MESU5 Index	MSCI EMG MKT	218	
	MFSU5 Index	NYL MINI MSCI / 0925	130	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	27,364,810	3.44
	XS2636300415	GREENLEAVES CAPITAL 0.000 23-28 16/06U	20,153,180	3.47
Securities	US912797MG92	UNITED STATES TREASURY BILL ZCP 07-08-25	36,800,000	15.29
	US912797PG65	UNITED STATES TREASURY BILL ZCP 31-07-25	22,000,000	9.15
	US912797PN17	UNITED STATES TREASURY BILL ZCP 14-08-25	27,000,000	11.21
	US912797QK68	UNITED STATES TREASURY BILL ZCP 19-08-25	7,900,000	3.28
	US912797QL42	UNITED STATES TREASURY BILL ZCP 26-08-25	40,000,000	16.58
	US912797QM25	UNITED STATES TREASURY BILL ZCP 02-09-25	13,200,000	5.47
	US912797QT77	UNITED STATES TREASURY BILL ZCP 09-09-25	10,000,000	4.14
	US912797QU41	UNITED STATES TREASURY BILL ZCP 16-09-25	40,000,000	16.54
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		3.96
		SG AMERICAS SECURITIES LLC		3.90
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.30

Note: Rounding to 100% NAV belongs to accruals

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