

iMGP DBi Managed Futures ex-Commodities Fund



Portfolio Holdings as of30 June, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADU5 Curncy	USD/AUD (CME /202509	197	
	CDU5 Curncy	USD/CAD (CME /202509	-45	
	ECU5 Curncy	EUR/USD (CME /202509	359	
	ESU5 Index	SP 500 MINI 0925	29	
	JYU5 Curncy	JPN YEN CURR /202509	-107	
	MESU5 Index	MSCI EMG MKT	42	
	MFSU5 Index	NYL MINI MSCI / 0925	30	
	TUU5 Comdty	US 2 YEARS N /202509	341	
	TYU5 Comdty	US 10YR NOTE 0925	85	
	USU5 Comdty	US TREASURY /202509	-58	
Securities	US298785HD17	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.125% 13-04-26	20,616,000	19.80
	US298785HM16	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.375% 24-05-27	7,081,000	6.71
	US45905U6L39	BANQUE INTERNATIONAL 3.125 18-25 20/11S	18,000,000	17.45
	US45950VHX73	INTL FINANCE CORP IFC 2.125% 07-04-26	18,500,000	17.78
	US500769JQ84	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.0% 01-10-26	23,884,000	22.42
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		6.03
		SG AMERICAS SECURITIES LLC		3.93
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		4.44

Note: Rounding to 100% NAV belongs to accruals

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