

iMGP DBi Managed Futures Fund



Portfolio Holdings as of29 August, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECU5 Curncy	EUR/USD (CME /202509	-108	
	ESU5 Index	SP 500 MINI 0925	257	
	JYU5 Curncy	JPN YEN CURR /202509	-1,013	
	MESU5 Index	MSCI EMG MKT	1,094	
	MFSU5 Index	NYL MINI MSCI / 0925	500	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	27,364,810	3.33
	XS2636300415	GREENLEAVES CAPITAL 0.000 23-28 16/06U	20,153,180	3.36
Securities	US912797MS31	UNITED STATES TREASURY BILL ZCP 02-10-25	27,000,000	11.03
	US912797PX98	UNITED STATES TREASURY BILL ZCP 18-09-25	18,000,000	7.36
	US912797QT77	UNITED STATES TREASURY BILL ZCP 09-09-25	10,000,000	4.09
	US912797QU41	UNITED STATES TREASURY BILL ZCP 16-09-25	40,000,000	16.37
	US912797QV24	UNITED STATES TREASURY BILL ZCP 23-09-25	18,000,000	7.36
	US912797RB50	UNITED STATES TREASURY BILL ZCP 07-10-25	27,000,000	11.02
	US912797RM16	UNITED STATES TREASURY BILL ZCP 04-11-25	25,900,000	10.54
	US912797RN98	UNITED STATES TREASURY BILL ZCP 12-11-25	25,900,000	10.53
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		7.03
		SG AMERICAS SECURITIES LLC		4.00
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.61

Note: Rounding to 100% NAV belongs to accruals

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