

iMGP DBi Managed Futures ex-Commodities Fund



Portfolio Holdings as of 29 August, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADU5 Curncy	USD/AUD (CME /202509	-163	
	CDU5 Curncy	USD/CAD (CME /202509	18	
	ECU5 Curncy	EUR/USD (CME /202509	65	
	ESU5 Index	SP 500 MINI 0925	135	
	JYU5 Curncy	JPN YEN CURR /202509	-563	
	MESU5 Index	MSCI EMG MKT	481	
	MFSU5 Index	NYL MINI MSCI / 0925	213	
	TUZ5 Comdty	US 2 YEARS N /202512	102	
	TYZ5 Comdty	US 10YR NOTE 1225	195	
	USZ5 Comdty	US TREASURY /202512	78	
Securities	US298785HD17	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.125% 13-04-26	20,616,000	18.59
	US298785HM16	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.375% 24-05-27	7,081,000	6.30
	US45905U6L39	BANQUE INTERNATIONAL 3.125 18-25 20/11S	18,000,000	16.38
	US45950VHX73	INTL FINANCE CORP IFC 2.125% 07-04-26	18,500,000	16.69
	US500769JD71	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.75% 14-09-29	3,000,000	2.54
	US500769JQ84	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.0% 01-10-26	23,884,000	21.05
	US912797RB50	UNITED STATES TREASURY BILL ZCP 07-10-25	100,000	0.09
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		8.88
		SG AMERICAS SECURITIES LLC		6.46
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.30

Note: Rounding to 100% NAV belongs to accruals

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