

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 30 September, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECZ5 Curncy	EUR/USD (CME /202512	73	
	ESZ5 Index	SP 500 MINI 1225	305	
	JYZ5 Curncy	JPN YEN CURR /202512	-1,957	
	MESZ5 Index	MSCI EMG MKT /202512	1,572	
	MFSZ5 Index	MINI MSCI EA /202512	410	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	21,642,350	2.90
	XS2636300415	GREENLEAVES CAPITAL 0.000 23-28 16/06U	15,976,071	2.93
Securities	US912797NA14	UNITED STATES TREASURY BILL ZCP 30-10-25	17,000,000	6.09
	US912797QG56	UNITED STATES TREASURY BILL ZCP 23-10-25	40,000,000	14.33
	US912797QP55	UNITED STATES TREASURY BILL ZCP 06-11-25	30,000,000	10.73
	US912797RC34	UNITED STATES TREASURY BILL ZCP 14-10-25	5,000,000	1.79
	US912797RD17	UNITED STATES TREASURY BILL ZCP 21-10-25	18,000,000	6.45
	US912797RE99	UNITED STATES TREASURY BILL ZCP 28-10-25	18,000,000	6.45
	US912797RM16	UNITED STATES TREASURY BILL ZCP 04-11-25	25,900,000	9.27
	US912797RN98	UNITED STATES TREASURY BILL ZCP 12-11-25	25,900,000	9.26
	US912797RP47	UNITED STATES TREASURY BILL ZCP 18-11-25	30,000,000	10.72
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		7.65
		SG AMERICAS SECURITIES LLC		6.04
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		3.83

Note: Rounding to 100% NAV belongs to accruals

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