

iMGP DBi Managed Futures ex-Commodities Fund



Portfolio Holdings as of 30 September, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADZ5 Curncy	USD/AUD (CME /202512	-32	
	CDZ5 Curncy	USD/CAD (CME /202512	-320	
	ECZ5 Curncy	EUR/USD (CME /202512	215	
	ESZ5 Index	SP 500 MINI 1225	154	
	JYZ5 Curncy	JPN YEN CURR /202512	-1,067	
	MESZ5 Index	MSCI EMG MKT /202512	936	
	MFSZ5 Index	MINI MSCI EA /202512	56	
	TUZ5 Comdty	US 2 YEARS N /202512	88	
	TYZ5 Comdty	US 10YR NOTE 1225	686	
	USZ5 Comdty	US TREASURY /202512	-3	
Securities	US298785HD17	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.125% 13-04-26	20,616,000	17.66
	US298785HM16	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.375% 24-05-27	7,081,000	5.99
	US45905U6L39	BANQUE INTERNATIONALE 3.125 18-25 20/11S	18,000,000	15.56
	US45950VHX73	INTL FINANCE CORP IFC 2.125% 07-04-26	18,500,000	15.85
	US500769JD71	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.75% 14-09-29	3,000,000	2.39
	US500769JQ84	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.0% 01-10-26	23,884,000	19.88
	US912797QP55	UNITED STATES TREASURY BILL ZCP 06-11-25	100,000	0.09
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		9.89
		SG AMERICAS SECURITIES LLC		7.60
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.22

Note: Rounding to 100% NAV belongs to accruals

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