

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 31 October, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECZ5 Curncy	EUR/USD (CME /202512	314	
	ESZ5 Index	SP 500 MINI 1225	148	
	JYZ5 Curncy	JPN YEN CURR /202512	-2,207	
	MESZ5 Index	MSCI EMG MKT /202512	761	
	MFSZ5 Index	MINI MSCI EA /202512	404	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	31,856,090	4.21
	XS2636300415	GREENLEAVES CAPITAL DAC ZCP 16-06-28	23,432,196	4.24
Securities	US912797NL78	UNITED STATES TREASURY BILL ZCP 28-11-25	50,000,000	16.99
	US912797QR12	UNITED STATES TREASURY BILL ZCP 20-11-25	40,000,000	13.60
	US912797QS94	UNITED STATES TREASURY BILL ZCP 04-12-25	26,000,000	8.83
	US912797QY62	UNITED STATES TREASURY BILL ZCP 11-12-25	10,000,000	3.39
	US912797RN98	UNITED STATES TREASURY BILL ZCP 12-11-25	25,900,000	8.82
	US912797RP47	UNITED STATES TREASURY BILL ZCP 18-11-25	30,000,000	10.21
	US912797RQ20	UNITED STATES TREASURY BILL ZCP 25-11-25	14,000,000	4.76
	US912797RW97	UNITED STATES TREASURY BILL ZCP 09-12-25	10,000,000	3.39
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		7.82
		SG AMERICAS SECURITIES LLC		6.31
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		4.05

Note: Rounding to 100% NAV belongs to accruals

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