

iMGP DBi Managed Futures ex-Commodities Fund

iM
Global
Partner

Portfolio Holdings as of 29 May, 2026

Product Group ▲	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADM6 Curncy	USD/AUD (CME /202606	637	
	CDM6 Curncy	USD/CAD (CME /202606	183	
	ECM6 Curncy	EUR/USD (CME /202606	-1,682	
	ESM6 Index	S&P 500 EMIN /202606	266	
	JYM6 Curncy	JPN YEN CURR /202606	-3,095	
	MESM6 Index	MSCI EMG MKT /202606	404	
	MFSM6 Index	MINI MSCI EA /202606	285	
	TUU6 Comdty	US 2 YEARS N /202609	-283	
	TYU6 Comdty	US 10YR NOTE 0926	-1,792	
	USU6 Comdty	US TREASURY /202609	-936	
Swap		TRS	237,469,287	
Securities	EU000A287074	EUROPEAN UNION 0.0% 02-06-28	7,500,000	2.29
	EU000A3K4DW8	EUROPEAN UNION 2.75% 04-02-33	18,153,491	5.80
	EU000A3KRJQ6	EUROPEAN UNION 0.0% 04-07-29	35,000,000	10.36
	EU000A4EQY56	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.625% 15-03-34	30,000,000	9.45
	IT0005596470	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30-10-37	15,000,000	4.97
	US298785JE71	BANQUE EUROPEAN D INVESTISSEMENT BEI 0.875% 17-05-30	30,000,000	7.29
	US4581X0EB05	INTERAMERICAN DEVELOPMENT BANK IADB 1.5% 13-01-27	5,000,000	1.36
	US459058LA95	INTL BANK FOR RECONSTRUCTION AN 4.0% 10-01-31	6,000,000	1.67
	US459058LQ48	INTL BANK FOR RECONSTRUCTION AN 4.625% 15-01-32	4,000,000	1.14
	XS1107718279	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.25% 13-11-26	5,000,000	1.61
	XS2484093393	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.5% 15-06-32	55,000,000	16.59
	XS2587298204	BANQUE EUROPEAN D INVESTISSEMENT BEI 2.75% 28-07-28	8,000,000	2.64
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		14.30
	Margin Account	SG AMERICAS SECURITIES LLC		16.06
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		2.01

Note: Rounding to 100% NAV belongs to accruals

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Only the most recent version of the prospectus, the key information document/key investor information document, and the annual and, if any subsequent, half-yearly reports of iMGP should be considered as a basis for investment decisions. Please refer to www.imgp.com for more information.

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