

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 29 May, 2026

Product Group ▲	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECM6 Curncy	EUR/USD (CME /202606	1,415	
	ESM6 Index	S&P 500 EMIN /202606	313	
	JYM6 Curncy	JPN YEN CURR /202606	-2,840	
	MESM6 Index	MSCI EMG MKT /202606	652	
	MFSM6 Index	MINI MSCI EA /202606	339	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	45,761,775	6.40
	XS2636300415	GREENLEAVES CAPITAL DAC ZCP 16-06-28	33,583,183	6.44
Securities	US912797RF64	UNITED STATES TREASURY BILL ZCP 09-07-26	60,000,000	12.29
	US912797RG48	UNITED STATES TREASURY BILL ZCP 06-08-26	53,000,000	10.83
	US912797TF47	UNITED STATES TREASURY BILL ZCP 02-07-26	55,000,000	11.28
	US912797TN70	UNITED STATES TREASURY BILL ZCP 16-07-26	42,000,000	8.60
	US912797TP29	UNITED STATES TREASURY BILL ZCP 23-07-26	18,200,000	3.72
	US912797TQ02	UNITED STATES TREASURY BILL ZCP 30-07-26	45,000,000	9.20
	US912797UC96	UNITED STATES TREASURY BILL ZCP 30-06-26	12,000,000	2.46
	US912797UN51	UNITED STATES TREASURY BILL ZCP 07-07-26	55,000,000	11.27
	US912797UQ82	UNITED STATES TREASURY BILL ZCP 21-07-26	11,000,000	2.25
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		5.07
	Margin Account	SG AMERICAS SECURITIES LLC		5.92
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		-0.26

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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