

iMGP DBi Managed Futures Fund



Portfolio Holdings as of31 March, 2025

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECM5 Curncy	EUR/USD (CME /202506	-490	
	ESM5 Index	S&P 500 EMIN /202506	-78	
	JYM5 Curncy	JPN YEN CURR /202506	-268	
	MESM5 Index	MSCI EMG MKT /202506	128	
	MFSM5 Index		417	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	32,736,332	3.67
	XS2636300415	GREENLEAVES CAPITAL 0.000 23-28 16/06U	24,074,785	3.70
Securities	US912797LB15	UNITED STATES TREASURY BILL ZCP 15-05-25	16,600,000	7.50
	US912797LN52	UNITED STATES TREASURY BILL ZCP 12-06-25	30,000,000	13.50
	US912797MG92	UNITED STATES TREASURY BILL ZCP 07-08-25	22,000,000	9.84
	US912797NN35	UNITED STATES TREASURY BILL ZCP 29-05-25	16,000,000	7.21
	US912797NP82	UNITED STATES TREASURY BILL ZCP 05-06-25	40,000,000	18.02
	US912797PG65	UNITED STATES TREASURY BILL ZCP 31-07-25	22,000,000	9.85
	US912797PL50	UNITED STATES TREASURY BILL ZCP 03-06-25	9,000,000	4.05
	US912797PN17	UNITED STATES TREASURY BILL ZCP 14-08-25	27,000,000	12.06
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		4.93
		SG AMERICAS SECURITIES LLC		4.82
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		1.78

Note: Rounding to 100% NAV belongs to accruals

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