

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 30 January, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECH6 Curncy	EUR/USD (CME)	800	
	ESH6 Index	SP 500 MINI 0326	-136	
	JYH6 Curncy	JPN YEN CURR /202603	-2,874	
	MESH6 Index	MSCI EMG MKT /202603	1,797	
	MFSH6 Index	MINI MSCI EA /202603	1,264	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	30,441,943	4.48
	XS2636300415	GREENLEAVES CAPITAL DAC ZCP 16-06-28	22,399,584	4.51
Securities	US912797PM34	UNITED STATES TREASURY BILL ZCP 19-02-26	7,000,000	2.14
	US912797QD26	UNITED STATES TREASURY BILL ZCP 16-04-26	41,000,000	12.46
	US912797RT68	UNITED STATES TREASURY BILL ZCP 12-02-26	15,000,000	4.59
	US912797RU32	UNITED STATES TREASURY BILL ZCP 26-02-26	40,000,000	12.21
	US912797RV15	UNITED STATES TREASURY BILL ZCP 05-03-26	9,000,000	2.75
	US912797SQ11	UNITED STATES TREASURY BILL ZCP 10-02-26	20,000,000	6.12
	US912797SY45	UNITED STATES TREASURY BILL ZCP 10-03-26	39,000,000	11.89
	US912797SZ10	UNITED STATES TREASURY BILL ZCP 17-03-26	11,000,000	3.35
	US912797TA59	UNITED STATES TREASURY BILL ZCP 24-03-26	21,000,000	6.39
	US912797TB33	UNITED STATES TREASURY BILL ZCP 31-03-26	10,000,000	3.04
	US912797TG20	UNITED STATES TREASURY BILL ZCP 07-04-26	13,200,000	4.01
	US912797TR84	UNITED STATES TREASURY BILL ZCP 12-05-26	4,000,000	1.21
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		5.81
		SG AMERICAS SECURITIES LLC		5.05
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		6.65

Note: Rounding to 100% NAV belongs to accruals

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