

iMGP DBi Managed Futures ex-Commodities Fund

iM
Global
Partner

Portfolio Holdings as of 30 January, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ADH6 Curncy	USD/AUD (CME /202603	722	
	CDH6 Curncy	USD/CAD (CME)	-315	
	ECH6 Curncy	EUR/USD (CME)	1,054	
	ESH6 Index	SP 500 MINI 0326	-220	
	JYH6 Curncy	JPN YEN CURR /202603	-2,381	
	MESH6 Index	MSCI EMG MKT /202603	1,516	
	MFSH6 Index	MINI MSCI EA /202603	1,406	
	TUH6 Comdty	US 2 YEARS N /202603	-1,013	
	TYH6 Comdty	US 10 YEARS /202603	775	
	USH6 Comdty	US TREASURY /202603	-62	
	Swap		TRS	180,009,563
Securities	EU000A285VM2	EUROPEAN UNION 0.0% 04-07-35	20,000,000	7.22
	EU000A3K4DW8	EUROPEAN UNION 2.75% 04-02-33	37,980,079	18.74
	EU000A3KRJQ6	EUROPEAN UNION 0.0% 04-07-29	30,000,000	13.37
	IT0005596470	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30-10-37	5,000,000	2.54
	US298785JT41	BANQUE EUROPEAN D INVESTISSEMENT BEI 3.25% 15-11-27	2,000,000	0.81
	US4581X0EB05	INTERAMERICAN DEVELOPMENT BANK IADB 1.5% 13-01-27	5,000,000	1.99
	US459058LA95	INTL BANK FOR RECONSTRUCTION AN 4.0% 10-01-31	6,000,000	2.45
	US459058LQ48	INTL BANK FOR RECONSTRUCTION AN 4.625% 15-01-32	20,000,000	8.40
	XS2475954900	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07-06-32	7,000,000	3.14
	XS2484093393	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.5% 15-06-32	35,000,000	15.87
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		9.19
		SG AMERICAS SECURITIES LLC		9.95
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		3.25

Note: Rounding to 100% NAV belongs to accruals

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