

iMGP DBi Managed Futures Fund



Portfolio Holdings as of 27 February, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
FUTURES	ECH6 Curncy	EUR/USD (CME)	971	
	ESH6 Index	SP 500 MINI 0326	-38	
	JYH6 Curncy	JPN YEN CURR /202603	-1,966	
	MESH6 Index	MSCI EMG MKT /202603	1,208	
	MFSH6 Index	MINI MSCI EA /202603	1,129	
Structured Products	XS2578574761	ARIES CAPITAL ZCP 24-01-28	38,409,915	6.09
	XS2636300415	GREENLEAVES CAPITAL DAC ZCP 16-06-28	28,219,029	6.12
Securities	US912797PV33	UNITED STATES TREASURY BILL ZCP 19-03-26	6,000,000	1.53
	US912797QD26	UNITED STATES TREASURY BILL ZCP 16-04-26	41,000,000	10.43
	US912797SC25	UNITED STATES TREASURY BILL ZCP 26-03-26	15,000,000	3.82
	US912797SN89	UNITED STATES TREASURY BILL ZCP 30-04-26	9,000,000	2.29
	US912797SY45	UNITED STATES TREASURY BILL ZCP 10-03-26	39,000,000	9.96
	US912797SZ10	UNITED STATES TREASURY BILL ZCP 17-03-26	11,000,000	2.81
	US912797TA59	UNITED STATES TREASURY BILL ZCP 24-03-26	21,000,000	5.35
	US912797TB33	UNITED STATES TREASURY BILL ZCP 31-03-26	17,000,000	4.33
	US912797TG20	UNITED STATES TREASURY BILL ZCP 07-04-26	13,200,000	3.36
	US912797TH03	UNITED STATES TREASURY BILL ZCP 14-04-26	55,000,000	13.99
	US912797TJ68	UNITED STATES TREASURY BILL ZCP 21-04-26	5,000,000	1.27
	US912797TR84	UNITED STATES TREASURY BILL ZCP 12-05-26	4,000,000	1.01
Futures Margin Accounts	Margin Account	GOLDMAN SACHS INTL		4.92
		SG AMERICAS SECURITIES LLC		6.49
Cash	Cash at sight	CACEIS BANK LUXEMBOURG		11.88

Note: Rounding to 100% NAV belongs to accruals

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