

# iMGP DBi Managed Futures ex-Commodities Fund

iM  
Global  
Partner

Portfolio Holdings as of 27 February, 2026

Product Group	Identifier	Asset Description	Quantity	% NAV
<b>FUTURES</b>	<b>ADH6 Curncy</b>	USD/AUD (CME /202603	746	
	<b>CDH6 Curncy</b>	USD/CAD (CME)	554	
	<b>ECH6 Curncy</b>	EUR/USD (CME)	1,304	
	<b>ESH6 Index</b>	SP 500 MINI 0326	-126	
	<b>JYH6 Curncy</b>	JPN YEN CURR /202603	-1,657	
	<b>MESH6 Index</b>	MSCI EMG MKT /202603	1,468	
	<b>MFSH6 Index</b>	MINI MSCI EA /202603	857	
	<b>TUM6 Comdty</b>	US 2 YEARS N /202606	-1,163	
	<b>TYM6 Comdty</b>	US 10YR NOTE 0626	481	
	<b>USM6 Comdty</b>	US TBOND 30 0626	352	
<b>Swap</b>		TRS	180,009,563	
<b>Securities</b>	<b>EU000A285VM2</b>	EUROPEAN UNION 0.0% 04-07-35	20,000,000	6.76
	<b>EU000A3K4DW8</b>	EUROPEAN UNION 2.75% 04-02-33	37,980,079	16.93
	<b>EU000A3KRJQ6</b>	EUROPEAN UNION 0.0% 04-07-29	30,000,000	12.33
	<b>IT0005596470</b>	ITALY BUONI POLIENNALI DEL TESORO 4.05% 30-10-37	5,000,000	2.38
	<b>US298785JT41</b>	BANQUE EUROPEAN D INVESTISSEMENT BEI 3.25% 15-11-27	2,000,000	0.75
	<b>US4581X0EB05</b>	INTERAMERICAN DEVELOPMENT BANK IADB 1.5% 13-01-27	5,000,000	1.84
	<b>US459058LA95</b>	INTL BANK FOR RECONSTRUCTION AN 4.0% 10-01-31	6,000,000	2.30
	<b>US459058LQ48</b>	INTL BANK FOR RECONSTRUCTION AN 4.625% 15-01-32	20,000,000	7.91
	<b>XS2475954900</b>	KREDITANSTALT FUER WIEDERAUFBAU KFW 1.375% 07-06-32	7,000,000	2.92
	<b>XS2484093393</b>	BANQUE EUROPEAN D INVESTISSEMENT BEI 1.5% 15-06-32	35,000,000	14.72
<b>Futures Margin Accounts</b>	<b>Margin Account</b>	GOLDMAN SACHS INTL		10.82
		SG AMERICAS SECURITIES LLC		13.13
<b>Cash</b>	<b>Cash at sight</b>	CACEIS BANK LUXEMBOURG		1.70

Note: Rounding to 100% NAV belongs to accruals

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