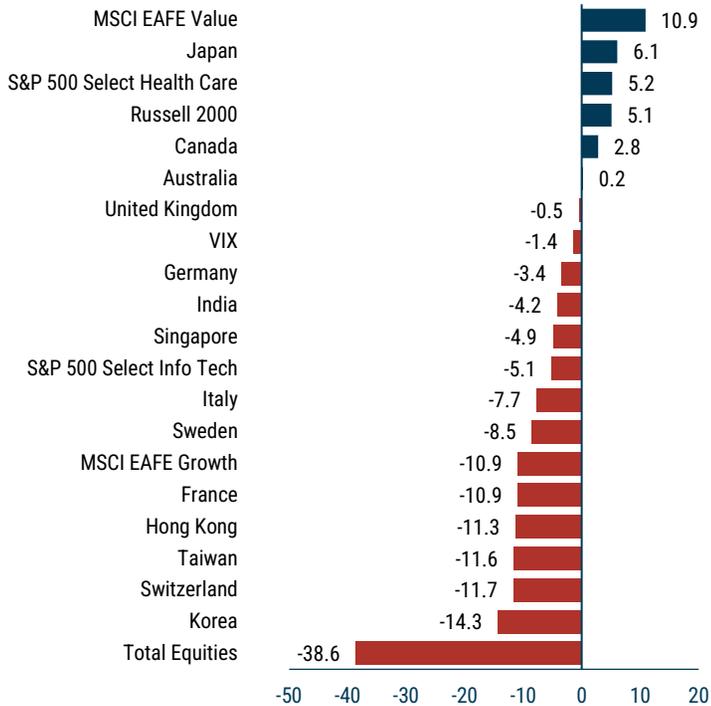


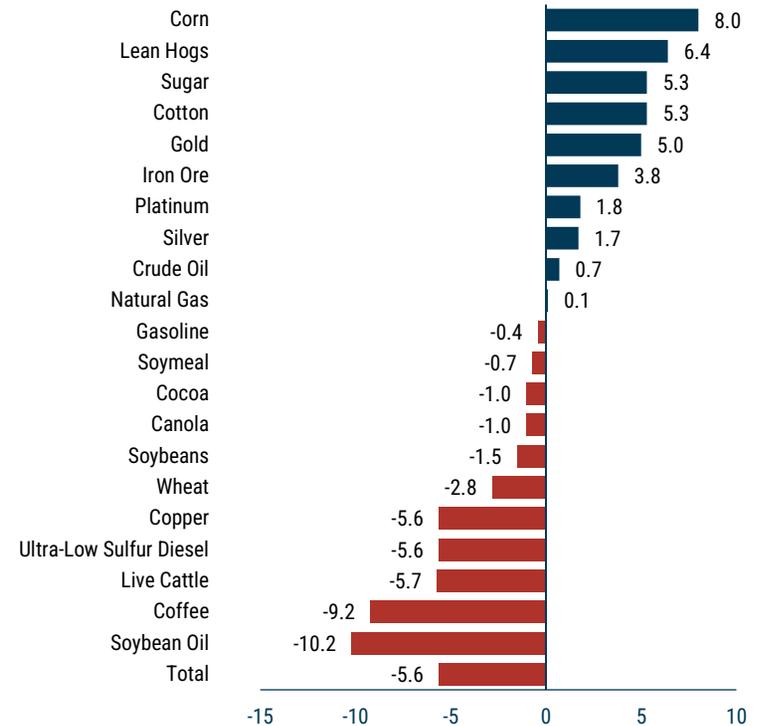
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of February 28, 2026

Equity Market Selection



Commodity Markets

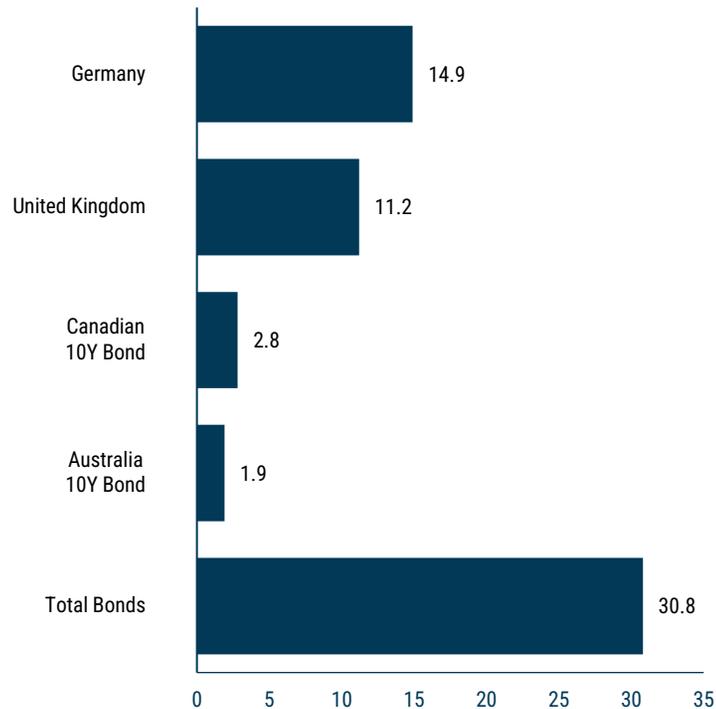


The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

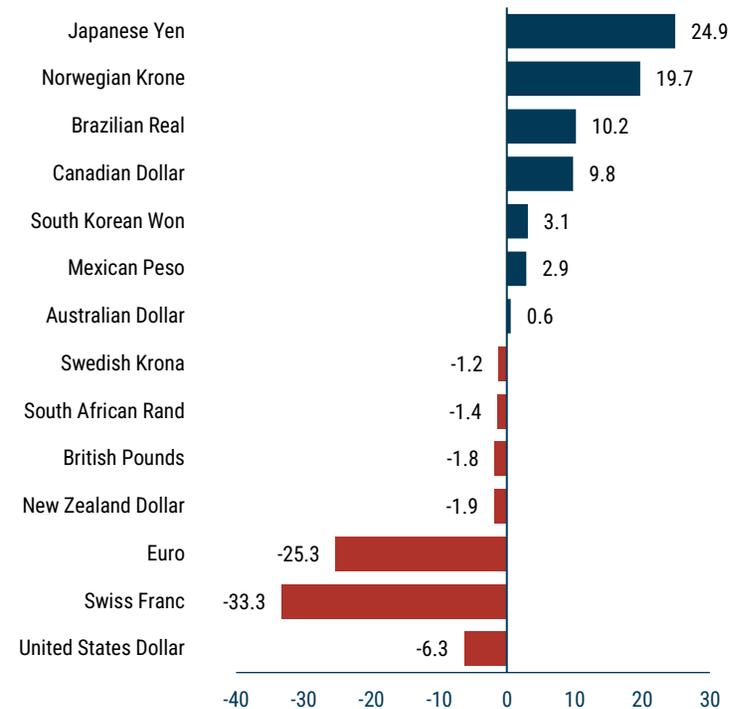
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of February 28, 2026

Fixed Income Markets



Currency Markets



Currency Markets: The U.S. Dollar exposure is a balancing item for foreign exchange positions. It should not be included in gross exposure calculations. The Cash exposure is a balancing item for all other positions (including foreign exchange, but excluding U.S. Dollar). It should not be included in gross exposure calculations. The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

SYSTEMATIC GLOBAL MACRO STRATEGY

Exposure Summary as of February 28, 2026

Asset Class	Sub Category	Long (%)	Shorts(%)	Totals (%)
Stock Markets				
	North America	50.6	-6.5	44.1
	Europe	0.0	-42.7	-42.7
	Asia and Oceania	6.3	-46.3	-40.0
	Total	56.9	-95.5	-38.6
Fixed Income				
	North America	2.8	0.0	2.8
	Europe	26.1	0.0	26.1
	Asia and Oceania	1.9	0.0	1.9
	Total	30.8	0.0	30.8
Currencies				
	North America	12.7	0.0	12.7
	Europe	19.7	-61.6	-41.9
	Asia and Oceania	28.6	-1.9	26.7
	South America and Africa	10.2	-1.4	8.8
	USD	0.0	-6.3	-6.3
Commodities				
	Energy	0.8	-6.0	-5.2
	Metals	12.2	-5.6	6.6
	Agriculture	24.9	-32.2	-7.3
	Total	38.0	-43.8	-5.9

Currency Markets: The U.S. Dollar exposure is a balancing item for foreign exchange positions. It should not be included in gross exposure calculations. The Cash exposure is a balancing item for all other positions (including foreign exchange, but excluding U.S. Dollar). It should not be included in gross exposure calculations. The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.