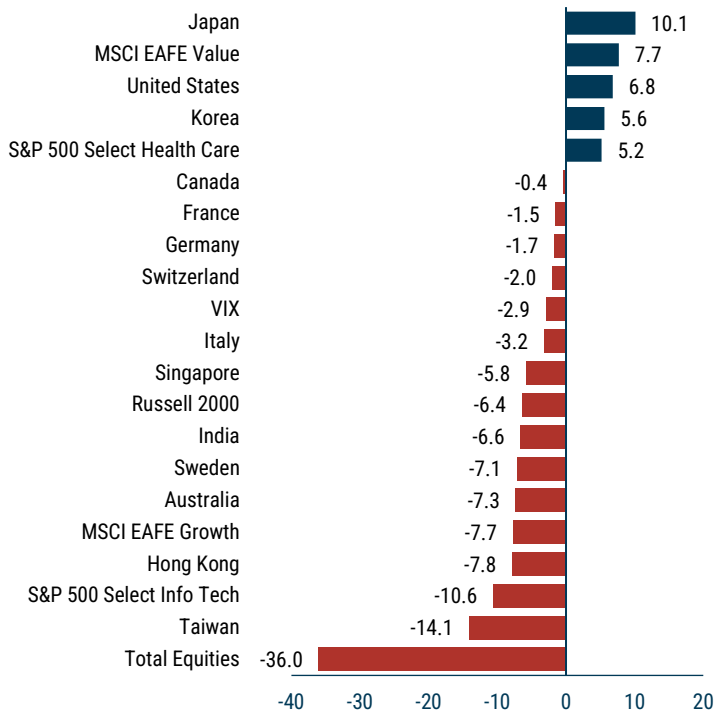


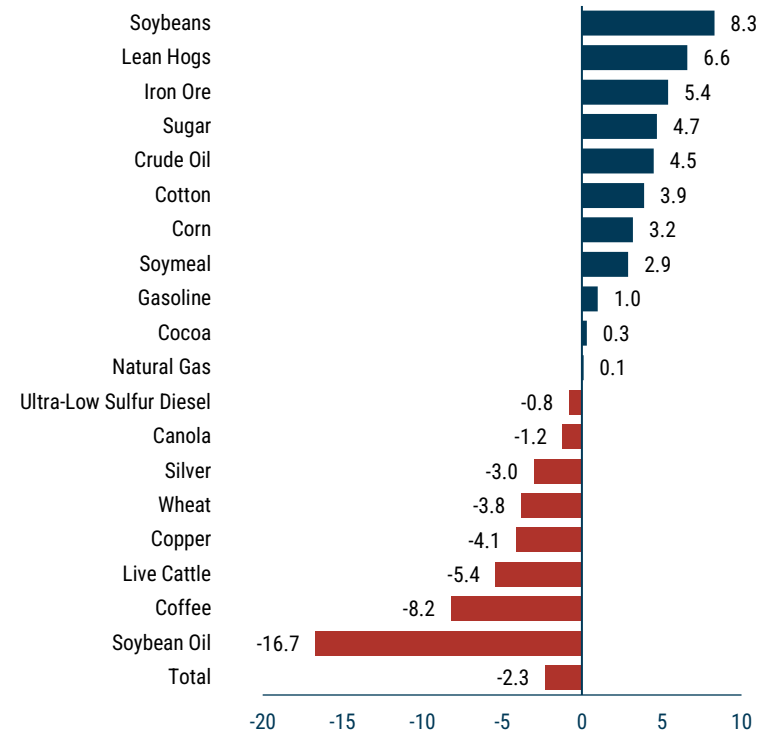
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of May 31, 2026

Equity Market Selection



Commodity Markets

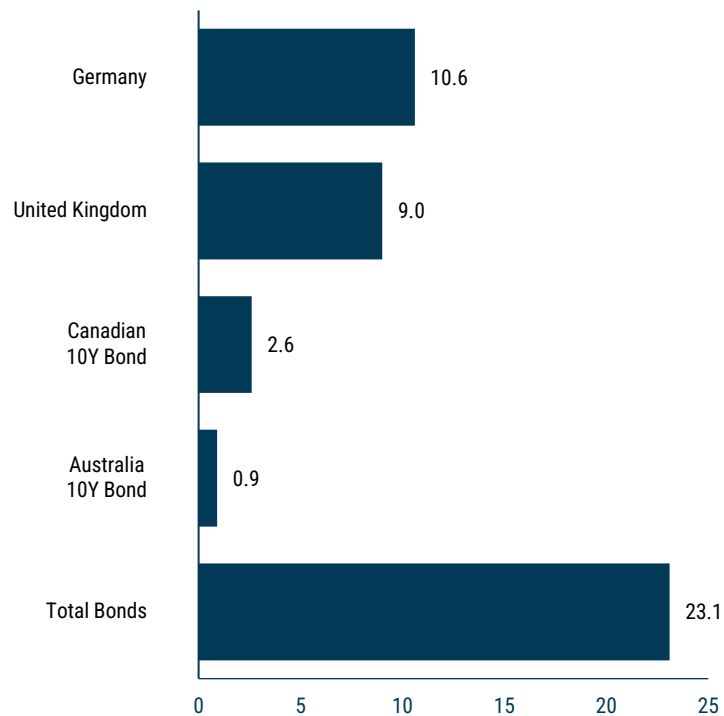


The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

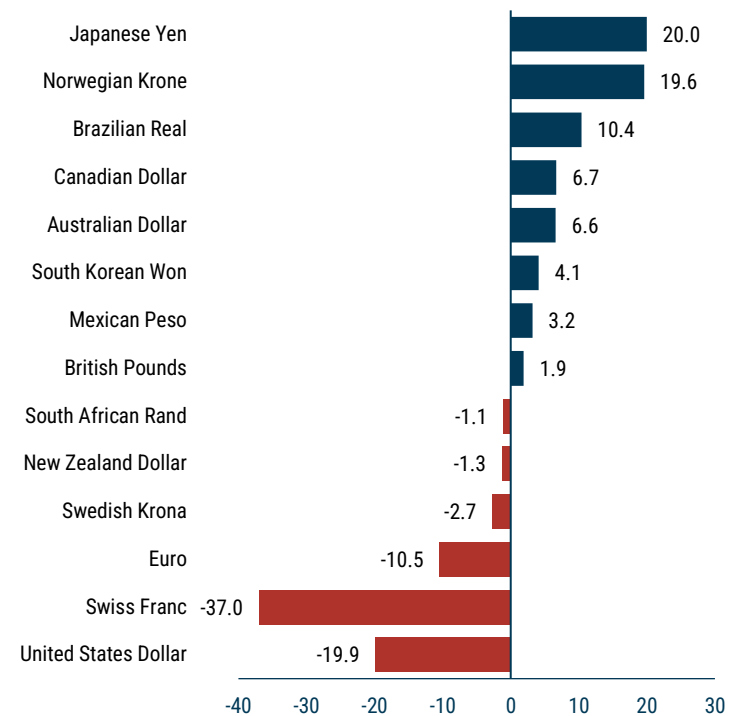
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of May 31, 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 May 31, 2026

Asset Class	Sub Category	Long (%)	Shorts(%)	Totals (%)
Stock Markets				
	North America	12.0	-20.4	-8.4
	Europe	13.8	-15.5	-1.7
	Asia and Oceania	15.7	-41.6	-25.9
	Total	41.5	-77.4	-36.0
Fixed Income				
	North America	2.6	0.0	2.6
	Europe	19.5	0.0	19.5
	Asia and Oceania	1.0	0.0	1.0
	Total	23.1	0.0	23.1
Currencies				
	North America	9.9	0.0	9.9
	Europe	21.5	-50.2	-28.7
	Asia and Oceania	30.7	-1.3	29.4
	South America and Africa	10.4	-1.1	9.3
	USD	0.0	-19.9	-19.9
Commodities				
	Energy	5.6	-0.8	4.7
	Metals	5.4	-7.1	-1.7
	Agriculture	29.9	-35.4	-5.5
	Total	40.8	-43.3	-2.4

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.