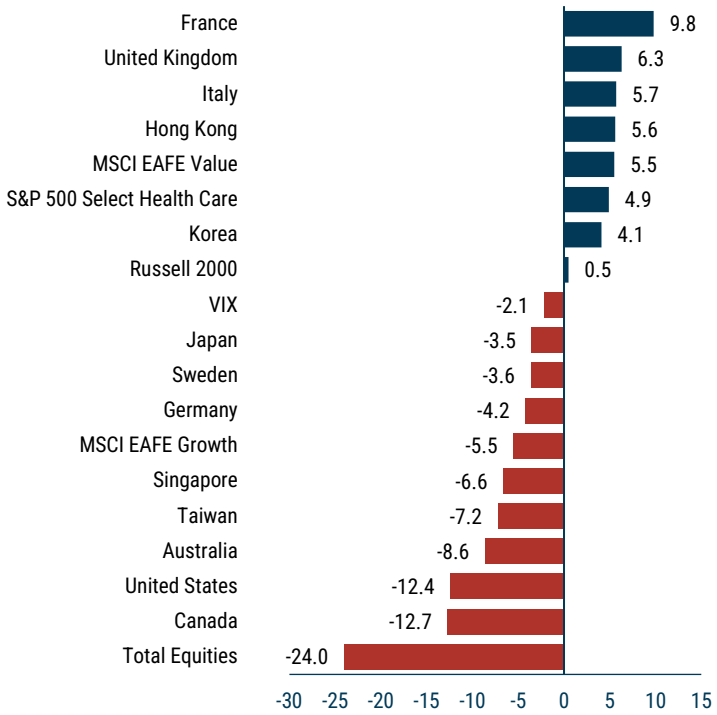
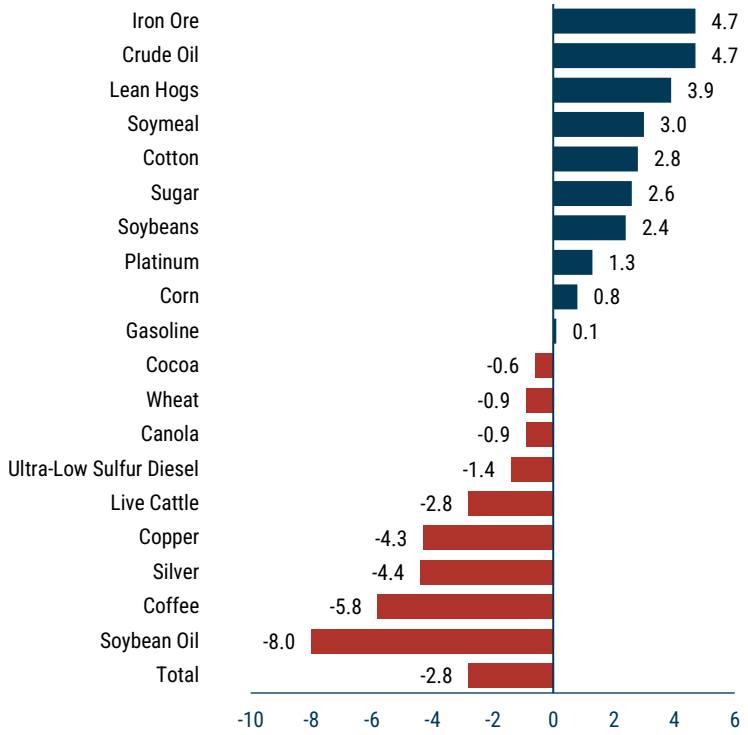
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of October 31, 2026

Equity Market Selection



Commodity Markets



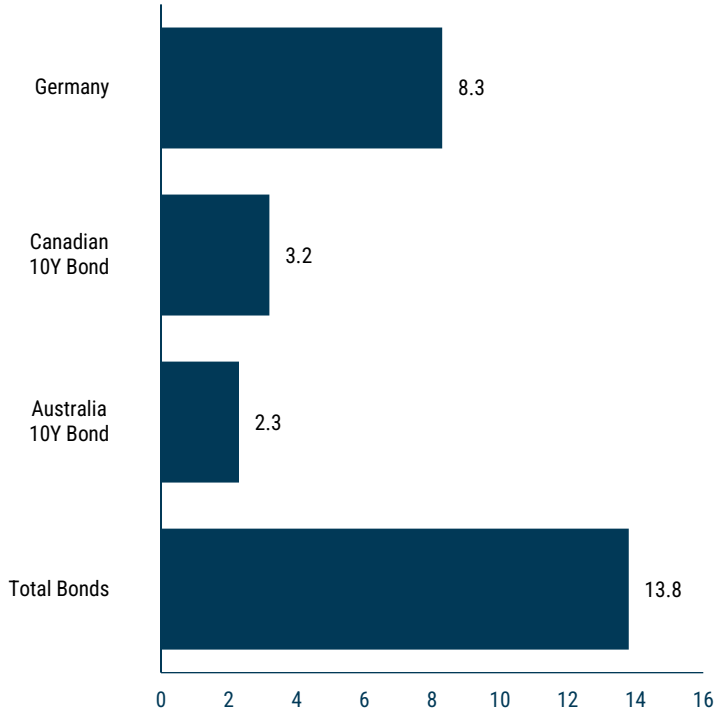
The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

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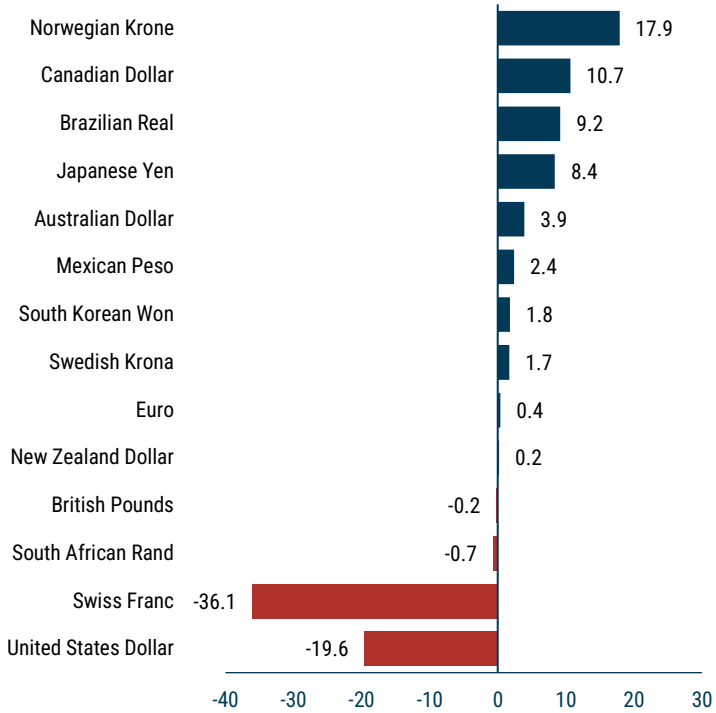
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of October 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.

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SYSTEMATIC GLOBAL MACRO STRATEGY

Exposure Summary as of October 31, 2026

Asset Class	Sub Category	Long (%)	Shorts(%)	Totals (%)
Stock Markets				
	North America	5.4	-27.3	-21.9
	Europe	21.8	-7.8	14.1
	Asia and Oceania	9.7	-25.9	-16.2
	Total	**36.9**	**-61.0**	**-24.0**
Fixed Income				
	North America	3.2	0.0	3.2
	Europe	8.3	0.0	8.3
	Asia and Oceania	2.3	0.0	2.3
	Total	**13.8**	**0.0**	**13.8**
Currencies				
	North America	13.1	0.0	13.1
	Europe	20.1	-36.3	-16.3
	Asia and Oceania	14.3	0.0	14.3
	South America and Africa	9.2	-0.7	8.6
	USD	**0.0**	**-19.7**	**-19.7**
Commodities				
	Energy	4.8	-1.4	3.5
	Metals	6.0	-8.8	-2.8
	Agriculture	15.5	-19.1	-3.6
	Total	**26.3**	**-29.2**	**-2.9**

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.

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