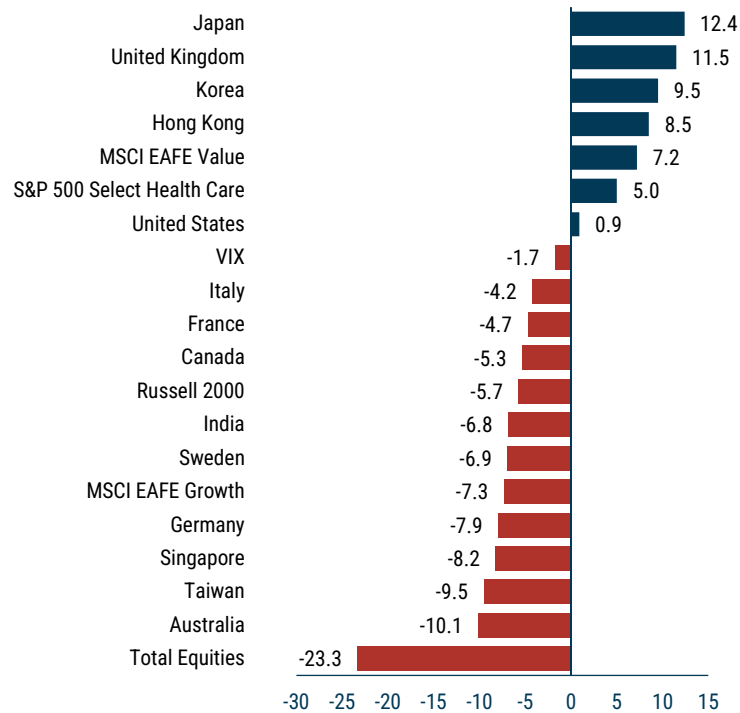


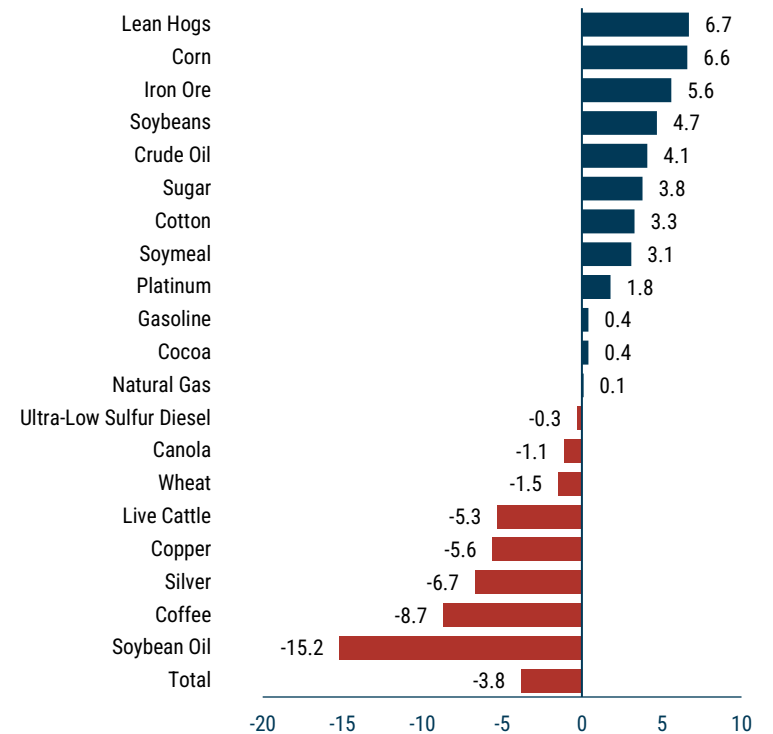
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of June 30, 2026

Equity Market Selection



Commodity Markets

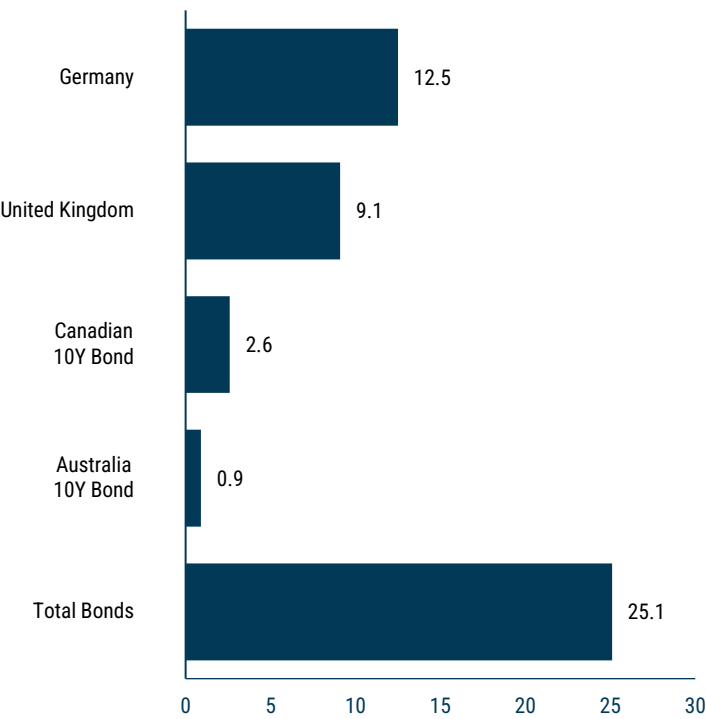


The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

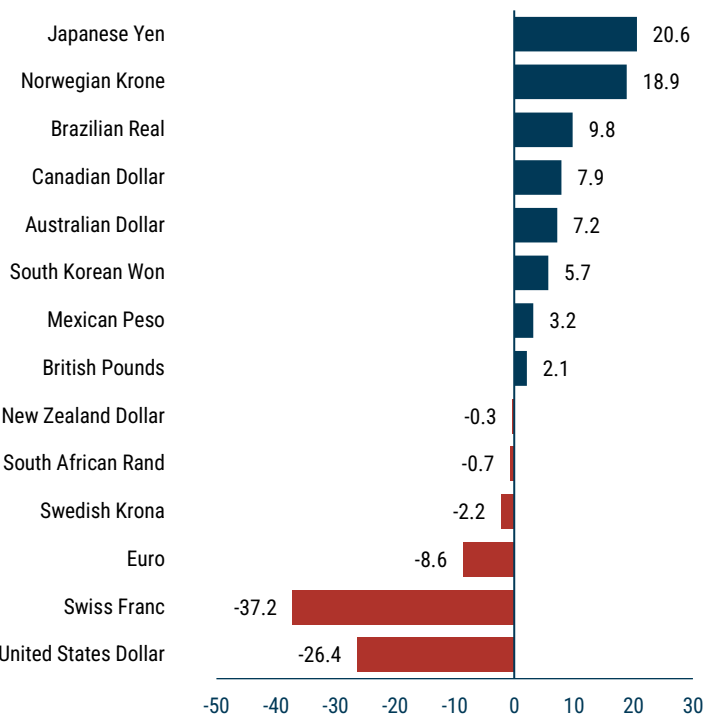
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of June 30, 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 June 30, 2026

Asset Class	Sub Category	Long (%)	Shorts(%)	Totals (%)
Stock Markets				
	North America	5.9	-12.6	-6.7
	Europe	11.5	-23.8	-12.3
	Asia and Oceania	30.4	-34.6	-4.1
	Total	47.8	-71.0	-23.1
Fixed Income				
	North America	2.6	0.0	2.6
	Europe	21.6	0.0	21.6
	Asia and Oceania	0.9	0.0	0.9
	Total	25.1	0.0	25.1
Currencies				
	North America	11.0	0.0	11.0
	Europe	21.0	-47.9	-26.9
	Asia and Oceania	33.5	-0.3	33.2
	South America and Africa	9.8	-0.7	9.1
	USD	0.0	-26.4	-26.4
Commodities				
	Energy	4.6	-0.3	4.3
	Metals	7.4	-12.3	-4.9
	Agriculture	28.7	-31.9	-3.2
	Total	40.7	-44.5	-3.8

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.