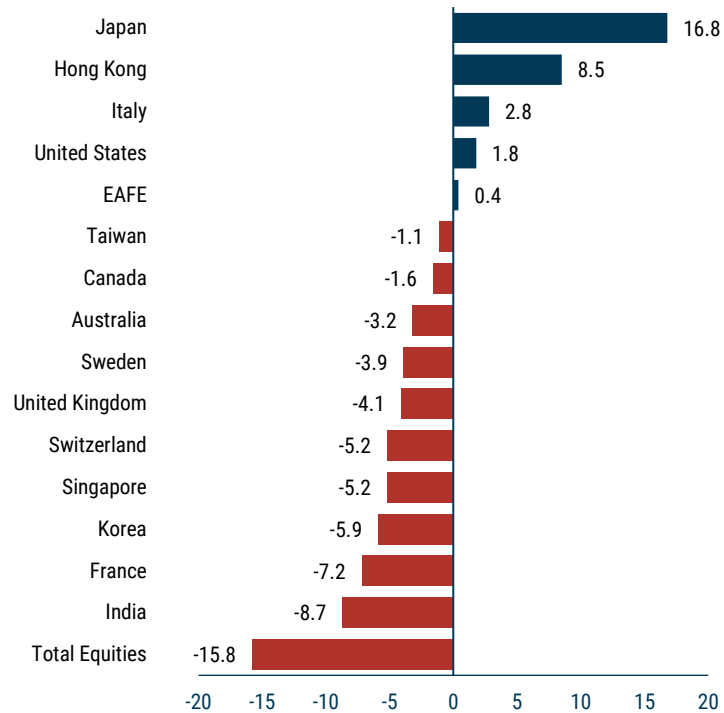


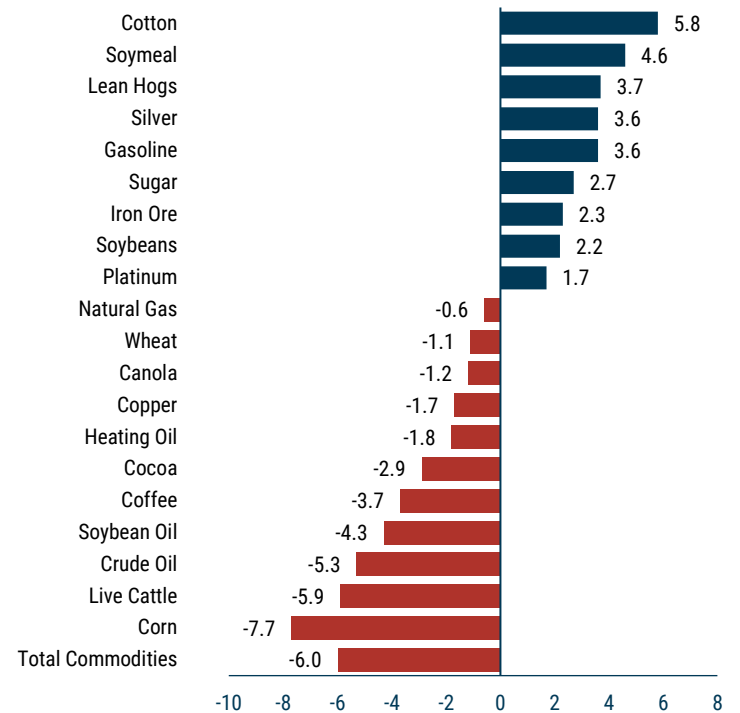
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of February 28, 2025

Equity Market Selection



Commodity Markets

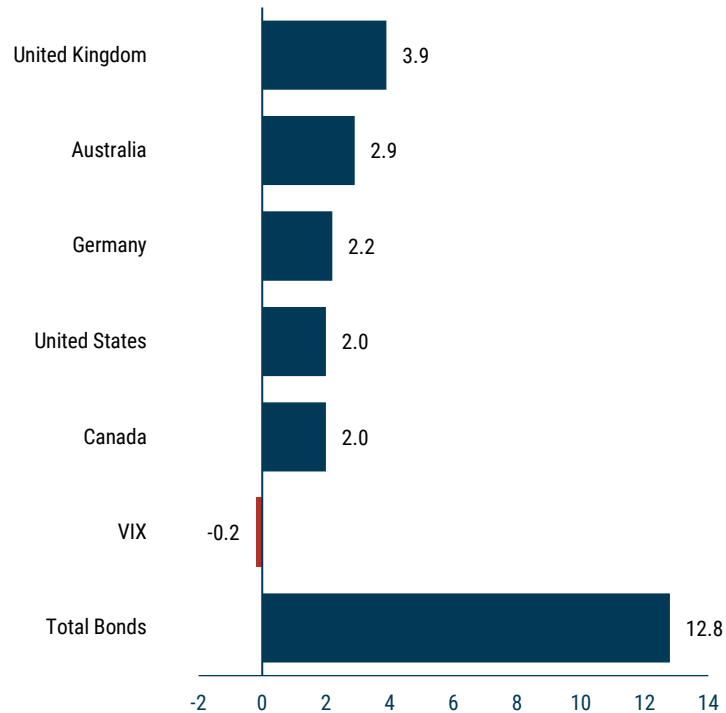


The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

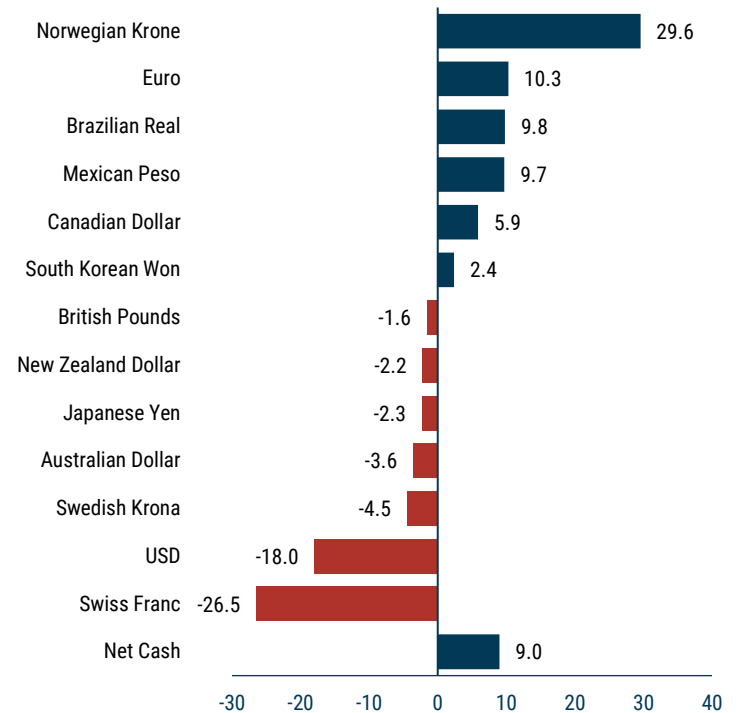
SYSTEMATIC GLOBAL MACRO STRATEGY

Profile Summary as of February 28, 2025

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, 2025

Asset Class	Sub Category	Long (%)	Shorts(%)	Totals (%)
Stock Markets				
	Europe	3.1	-20.4	-17.3
	Asia and Oceania	25.5	-24.1	1.4
	Total	30.6	-46.5	-15.9
Fixed Income				
	North America	4.0	0.0	4.0
	Europe	6.2	0.0	6.2
	Asia and Oceania	2.9	0.0	2.9
	Total	13.1	0.0	13.1
Currencies				
	North America	15.6	0.0	15.6
	Europe	40.0	-32.6	7.4
	Asia and Oceania	2.4	-8.0	-5.6
	South America and Africa	9.8	0.0	9.8
	USD	0.0	-27.1	-27.1
Commodities				
	Energy	3.6	-7.7	-4.0
	Metals	7.6	-1.7	5.9
	Agriculture	19.0	-26.8	-7.8
	Total	30.2	-36.2	-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.