JUNE 2026 FACT SHEET – SERIES F

Oak Hill AQR Delphi Long-Short Equity Fund

OAK HILL ASSET MANAGEMENT

As of June 30, 2026

INVESTMENT OBJECTIVE

- The objective of the Oak Hill AQR Delphi Long-Short Equity Fund is to deliver equity-like returns while targeting half of the systematic risk of equity markets.

INVESTMENT STRATEGY

- Utilizes AQR's proprietary implementation process that favours low risk, high quality stocks across a global universe.
- The Fund primarily invests on a long basis in attractively valued, high quality, and low beta assets and on a short basis in expensive, low quality, and high beta assets. The Fund also takes into consideration additional security characteristics when evaluating an investment's attractiveness.
- Emphasizes controlling for unintended risks along many dimensions including market beta, country, industry, peer groups, and traditional style risks.

INVESTMENT RATIONALE

- Alternative investment that seeks to reduce overall portfolio volatility and correlation.
- Complements existing allocations that are typically underweight low risk, high quality stocks.

PERFORMANCE & RISK SUMMARY – SERIES F

MONTHLY RETURNS (%)

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	YTD
2025													
2026													

Performance and Risk data cannot be displayed until the Fund has a twelve-month track-record

COMPOUNDED RETURNS (%)

Period	Fund	Benchmark
1 Month		
3 Month		
YTD		
1 Year		
Since Inception		

RISK/REWARD STATISTICS

Metric	Fund	Benchmark
Sharpe Ratio		
Standard Deviation		
Max Drawdown		
Beta to MSCI World		

See full disclosures on Page 2.

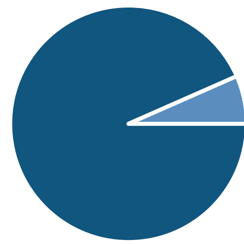
Oak Hill AQR Delphi Long-Short Equity Fund

OAK HILL ASSET MANAGEMENT

As of June 30, 2026

PORTFOLIO EXPOSURE

% of NAV	Long	Short	Total
Americas	228%	139%	367%
Europe	63%	40%	103%
Asia ex-Japan	9%	8%	16%
Japan	50%	25%	75%
TOTAL	**350%**	**212%**	**562%**



FUND DETAILS

FUND CODES		FUND DETAILS			
Series A **Series A (US)**	OAK101 OAK101U	**Inception Date**	August 8, 2025	**Min. Initial / Subsequent Investment**	$500 (Series A and F) / $50 (All series)
Series F **Series F (US)**	OAK103 OAK103U	**Fund Type**	Simplified Prospectus (Liquid Alt)	**Management Fee**	Series A / A (US): 2.15% Series F / F (US): 1.15% Series I / I (US): 1.00% Series X / X (US): 0.90%
Series X **Series X (US)** **(CLOSED)**	OAK105 OAK105U	**Risk Rating**	Medium	**Performance Fee**	20% over Blended Benchmark with perpetual high watermark
Series I **Series I (US)**	OAK107 OAK107U	**Purchases and Redemptions**	Daily	**Blended Benchmark**	50% MSCI World Net Total Return Hedged Index in CAD / 50% Canada 3-Month T-Bill
		Registered Tax Status	Eligible	**Distributions**	Annually in December (if any)
		Current AUM	$305.7 million	**Portfolio Manager**	Oak Hill Asset Mgmt. (Toronto, Ontario) www.oakhillam.com
		Current NAV per unit (Series F)	$10.2375	**Sub-Advisor**	AQR Capital Mgmt. (Greenwich, CT) www.aqr.com

Portfolio exposure data above is subject to change at any time. Percentage figures may not be exact due to rounding.