

BH Macro Limited (the "Company")

(a closed-ended collective investment scheme established as a company with limited liability under the laws of Guernsey with registered number 46235)

Transaction in Own Shares**30 May 2024**

BH Macro Limited (the **Company**) announces today it has purchased the following number of its ordinary shares on the London Stock Exchange from J.P. Morgan Securities plc:

Ordinary Shares: - Share Class	Sterling
Date of purchase:	30 May 2024
Number of ordinary shares purchased:	69,471
Lowest price per share (pence)	354
Highest price per share (pence)	356
Trading venue	LSE
Aggregate volume per date per trading venue:	69,471
Weighted average price per day per trading venue (pence):	354.8595

The Company intends to hold the purchased shares in treasury.

Following the above share transactions of the relevant US Dollar and Sterling Shares, the total number of shares in issue in each share class of the Company will be as follows:

Ordinary Shares in issue (excluding Treasury)	Ordinary Shares held in Treasury
357,108,167 Sterling Shares	16,930,298 Sterling Shares
29,235,299 Dollar Shares	Nil Dollar Shares

From 30 May 2024, the total number of voting rights in the Company (rounded up to the whole number) is 547,542,482.

Enquiries:

Company website: www.bhmacro.com

William Simmonds
JPMorgan Cazenove
Tel: 020 7588 2828

The Company Secretary
Northern Trust International Fund Administration Services (Guernsey) Limited
Tel: 01481 745001
