

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

02 October 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	Sterling	Sterling	Sterling	Sterling
Date of purchase: Â	02 October 2024	02 October 2024	02 October 2024	02 October 2024	02 October 2024
Number of ordinary shares purchased:	1,282	916	19,442	142,504	226
Lowest price per share (pence)	378.00	377.75	378.00	378.00	377.75
Highest price per share (pence)	378.50	378.00	378.00	379.50	377.75
Trading venue	Aquis Lit	Cboe CXE / DXE Dark	Cboe CXE / DXE Lit	London	Turquoise Dark
Aggregate volume per date per trading venue:	1,282	916	19,442	142,504	226
Weighted average price per day per trading venue (pence):Â	378.0261	377.8766	378.0000	378.9240	377.7500

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)

349,719,004 Sterling Shares

28,380,048 Dollar Shares

Ordinary Shares held in Treasury

25,029,593 Sterling Shares

Nil Dollar Shares

From 02 October 2024, the total number of voting rights in the Company (rounded up to the whole number) is 536,022,520.

Enquiries:

Company website:Â Â Â Â Â Â 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