

The GLI Fund, LLC

Bloomberg: GLIFUNB KY / ISIN: KYG3958G1038 / CUSIP: G3958G 103

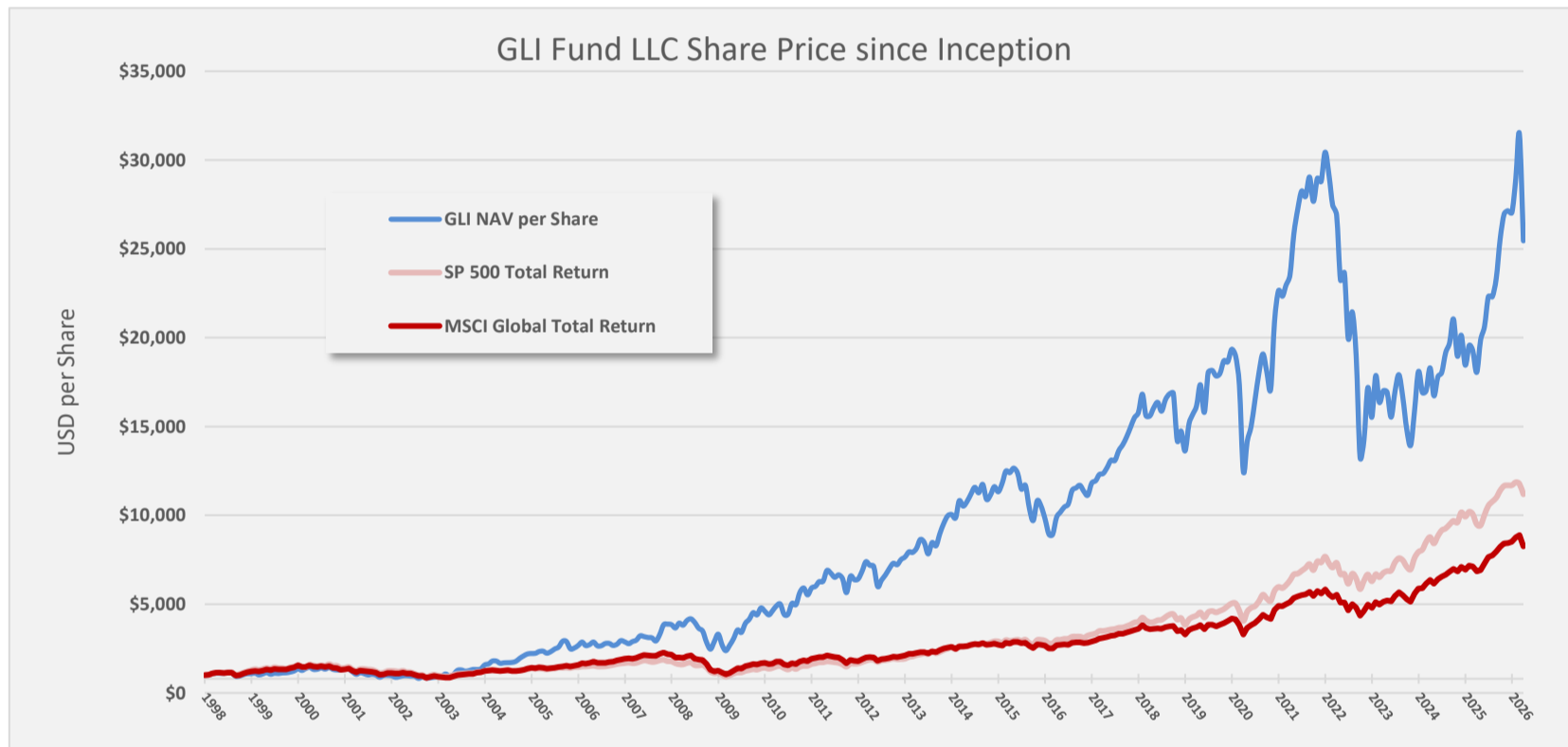
Monthly Performance Summary for Investors

March 2026



GLI PERFORMANCE¹

| NAV PER SHARE | March 31, 2026 | USD 25,452.9600 |
|--|------------------|-----------------|
| Monthly net return for | March 2026 | -19.12% |
| Year to date net return | March 31, 2026 | -5.87% |
| Annualized 10 year net return since | March 31, 2016 | 9.92% |
| Annualized 20 year net return since | March 31, 2006 | 11.82% |
| Annualized net return since inception on | January 01, 1998 | 12.16% |
| Annualized downside volatility ² since inception on | January 01, 1998 | 18.69% |
| Cumulative net gains since inception on | January 01, 1998 | 2458.09% |



MARKET PERFORMANCE

Global markets total gross return (incl. reinvested dividends) from December 31, 2025 - March 31, 2026

| Asset Class | Major Indicators | March 2026 | Year to Date |
|-----------------|--------------------------------------|------------|--------------|
| Global Equities | USA (S&P 500 total return) | -4.98% | -4.35% |
| | Europe (DJ Stoxx 600 total return) | -7.54% | -0.83% |
| | Japan (Nikkei 225 total return) | -12.68% | 2.13% |
| | MSCI World Equity (total return) | -7.13% | -3.10% |
| Global Bonds | Citi World Government Bond Index USD | -3.18% | -1.05% |
| Commodities | Goldman Sachs Commodity Spot Index | 21.98% | 35.85% |
| Currency(USD) | FINEX USD Index ³ | 2.41% | 1.67% |

¹ Value calculated using closing prices on last trading day of the month and currency exchange rates as of 17:00 in New York as quoted by Bloomberg.

² Volatility is a measure of the average downside fluctuation (standard deviation) in the value of the fund

³ Falling USD value increases the value of the fund.

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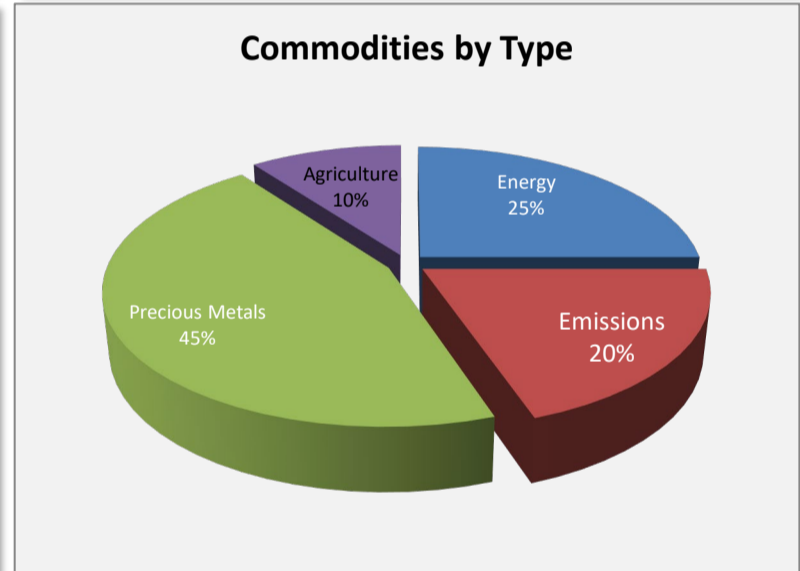
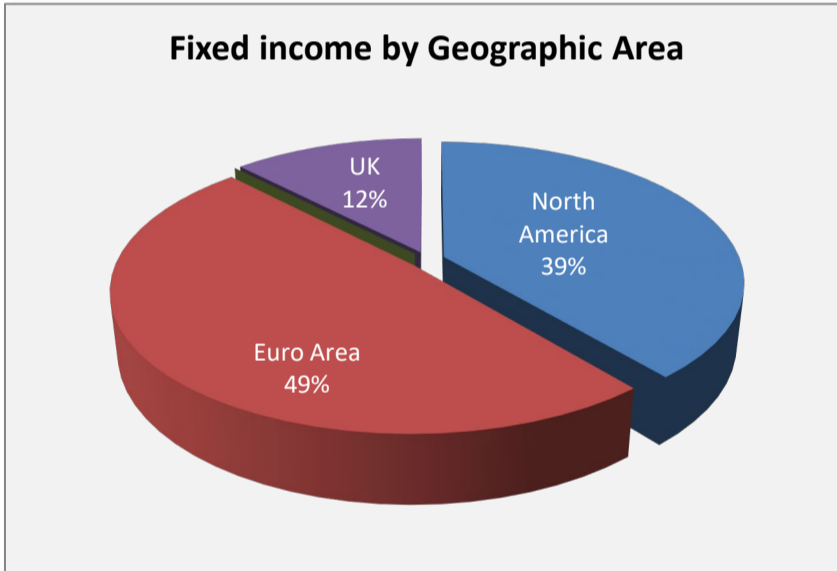
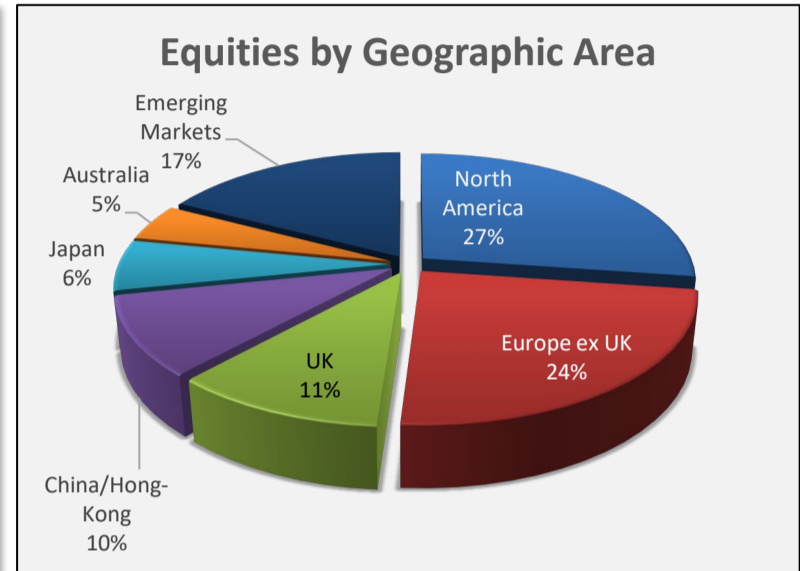
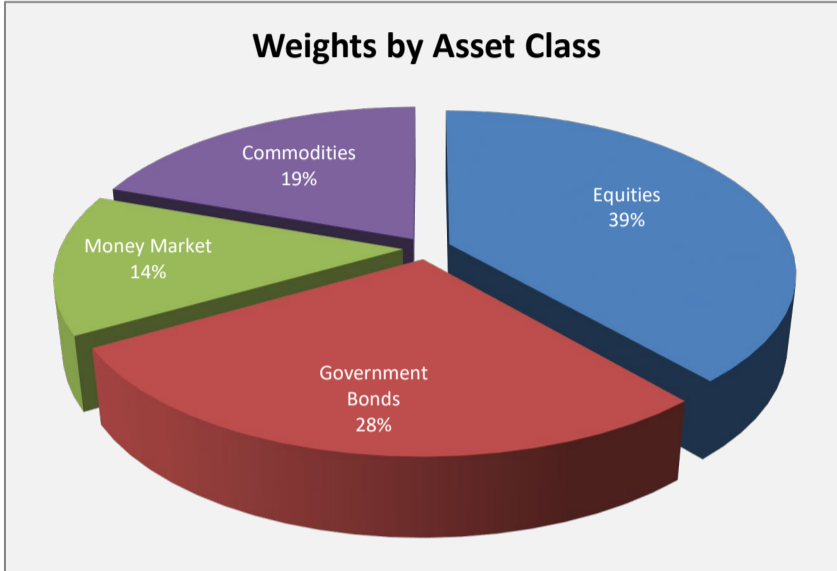
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Monthly Performance Summary for Investors

March 2026



LATEST ESTIMATE OF MARKET EXPOSURE (% of total portfolio)



BREAKDOWN OF RETURNS

Returns from December 31, 2025 - March 31, 2026

| Equities | Bonds | Money Markets | Commodities | Currencies | Interest | Mgmt and Acctg Fees | TOTAL |
|----------|--------|---------------|-------------|------------|----------|---------------------|--------|
| -3.46% | -1.32% | -3.19% | 3.01% | -0.67% | 0.32% | -0.56% | -5.87% |

⁴ Market Exposure is the contribution of an asset to the total risk of the portfolio. N.B., this is not the same as the percentage of the portfolio invested in that asset.