

GMO Systematic Global Macro Trust

Fact sheet | 30 April 2021

Fund facts	
Sector	Alternatives
Tax aware level	 Tax Advantage
Inception date	28 April 2021
Fund code	UF47
Generation Life APIR code	ALL1297AU
Investment management costs¹	1.011% p.a.
Buy/sell spread	0.00%/0.00%
Suggested minimum investment period	5 years
Risk level	5 – Medium to High
Underlying strategy APIR code	GMO006AU

Investment objective

The fund's strategy is designed to deliver absolute returns by managing long and short exposures in global equity, fixed income, currency and commodity markets. The investment objective is long-term total return. The manager aims to produce a portfolio that seeks to outperform the Bloomberg AusBond Bank Bill Index² (before fees and tax).

Investment approach

The manager seeks to take long and short positions in a range of global equity, bond, currency and commodity markets using exchange traded and over the counter derivatives, including futures, forward currency contracts, swaps on commodity indices as well as making other investments. The manager utilises proprietary investment models for systematic global tactical asset allocation and equity, bond, currency and commodity market selection.

About the investment manager

GMO Australia is wholly owned by Grantham, Mayo, Van Otterloo & Co. LLC (GMO). GMO is a global investment manager that brings together focused expertise within its investment teams, industry-leading research and tailored client service to advance its clients' goals. Privately owned and renowned for its conviction in a valuation-based, long-term investment philosophy, GMO has been a partner to institutions, family offices, wealth managers and consultants for over 40 years. GMO's global offices include the firm's headquarters in Boston and offices in San Francisco, London, Amsterdam, Singapore and Sydney. GMO manages over A\$80 billion globally (as at 30 June 2020).

Performance (after tax and fees)³

This is a new portfolio which commenced on 28 April 2021, therefore there is no meaningful performance history.

Notes

- Investment management costs include investment manager's fees, estimated investment expense recoveries and other indirect investment costs as a percentage of the total average assets of the investment option based on latest information available but excludes indirect transaction and operational costs. The investment fees and costs exclude any investment performance-based fee that may be charged or incurred by the investment manager.
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- Past performance is not an indicator of future performance.

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Growth of \$1,000 since inception

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Investment guidelines

	Range
Cash	0-100%
Alternatives	0-100%
Gross Exposure ⁴	0-300%

Actual asset allocation⁵

	%
Cash	0.00
Alternatives	100.00
Total	100.00
Gross Exposure ⁴	387.1

Notes

- ^{4.} Gross Exposure is the total value of a fund's long and short positions expressed as a percentage of the strategy's investable assets.
- ^{5.} Asset allocation figures are as at 31 March 2021 and represent the asset allocation of the underlying investment strategy and not the fund's actual allocation.

Investor services

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Adviser services

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Important notice: Generation Life Limited (Generation Life) AFSL 225408 ABN 68 092 843 902 is the issuer of Investment Bonds (IB). In deciding to acquire an IB or to hold an IB (including switching between investment options), you should obtain the relevant PDS and consider its content. We recommend that you obtain financial, legal and taxation advice before making any investment decision, including switching investment options. Generation Life does not guarantee (whether expressly or impliedly) investment returns or the return of capital invested when investing in IB investment options. The information provided does not take account of your objectives, financial situation or needs. Past performance is not an indicator of future performance. Performance is measured by unit price movements (after tax and fees).