


# GMO Systematic Global Macro Trust

Fact sheet | 31 August 2021

Fund facts	
<b>Sector</b>	Alternatives
<b>Tax aware level</b>	 Tax Advantage
<b>Inception date</b>	28 April 2021
<b>Fund code</b>	UF47
<b>Generation Life APIR code</b>	ALL1297AU
<b>Investment management costs<sup>1</sup></b>	1.011% p.a.
<b>Buy/sell spread</b>	0.00%/0.00%
<b>Suggested minimum investment period</b>	5 years
<b>Risk level</b>	5 – Medium to High
<b>Underlying strategy APIR code</b>	GMO006AU

## 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.
- Bloomberg Finance L.P. and its affiliates (collectively, 'Bloomberg') do not approve or endorse this material and disclaim all liability for any loss or damage of any kind arising out of the use of all or any part of this material.
- Past performance is not an indicator of future performance.

## 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 Index<sup>2</sup> (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).

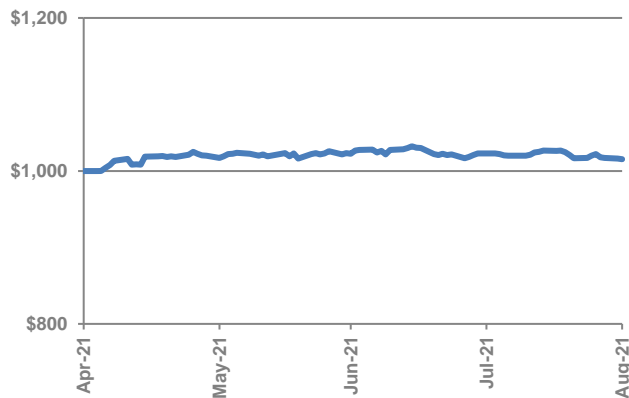
## Performance (after tax and fees)<sup>3</sup>

	Performance % (before administration fee)	Performance % (after administration fee) <sup>3</sup>
1 month	-0.67	-0.72
3 months	-0.02	-0.17
6 months	-	-
1 year	-	-
3 years p.a.	-	-
5 years p.a.	-	-
Since inception p.a.	2.14	1.54

# GMO Systematic Global Macro Trust

Fact sheet | 31 August 2021

## Growth of \$1,000 since inception



## Investment guidelines

Range

Cash	0-100%
Alternatives	0-100%
Gross Exposure <sup>4</sup>	0-300%

## Actual asset allocation<sup>5</sup>

	%
Cash	0.00
Alternatives	100.00
<b>Total</b>	<b>100.00</b>
Gross Exposure <sup>4</sup>	387.1

## Notes

<sup>4</sup> Gross Exposure is the total value of a fund's long and short positions expressed as a percentage of the strategy's investable assets.

<sup>5</sup> Asset allocations updated quarterly.

### Investor services

Phone 1800 806 362  
Email enquiry@genlife.com.au

### Adviser services

Phone 1800 333 657  
Email advisers@genlife.com.au

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).