GMO Systematic Global Macro Trust

Fact sheet | 30 April 2026

Fund facts	
Sector	Alternatives
Tax aware level	Tax Enhanced
Inception date	28 April 2021
Fund code	UF47
Generation Life APIR code	ALL1297AU
Investment management costs[1]	1.01% p.a.
Buy/sell spread	0.00%/0.00%
Suggested minimum investment period	5 years
Risk level	5 – Medium to High
Reference underlying strategy APIR code	GMO0006AU

Investment objective

The fund's investment objective is long-term total return. The manager aims to produce a portfolio that seeks to outperform the Bloomberg AusBond Bank Bill Index[2] (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 proprietary contracts, swaps on commodity indices as well as making other investments. The manager utilises 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$105 billion globally (as at 31 December 2024).

Performance (after tax and fees)[3]

	Performance % (before administration fee)	Performance % (after administration fee)[4]
1 month	-1.83	-1.88
3 months	-4.23	-4.38
6 months	-6.02	-6.32
1 year	-3.09	-3.69
3 years p.a.	-2.12	-2.72
5 years p.a.	0.21	-0.39
Since inception p.a.	0.21	-0.39

Notes

1. Investment management costs include investment manager's fees, estimated investment expense recoveries and other indirect costs as a percentage of the total average assets of the investment option based on latest available information, but excludes investment performance fee costs that may be charged or incurred by the investment manager and exclude indirect transaction and operational costs (refer to the Product Disclosure Statement for further information about fees and costs).
2. 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.
3. Past performance is not an indicator of future performance.
4. The administration fee is deducted directly from the investment option before unit prices are declared.

generation life

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Investment guidelines

	Range
Cash	0-100%
Alternatives	0-100%
Gross Exposure	0-500%

Actual asset allocation[5]

	%
Other	100.00
Total	**100.00**
Gross Exposure[6]	247.8

Notes

5. Asset allocations are updated quarterly. Generation Life's actual asset allocation categories may differ from the Investment Guidelines set by underlying managers who may use separate and distinct asset allocation classifications and measurement standards to define their investment universe.

6. Gross Exposure is the total value of a fund's long and short positions expressed as a percentage of the strategy's investable assets. Derivatives may be used to gain equities exposure typically up to a maximum of 500% gross leverage of the investment strategy's investable holdings.

Investor services		Adviser services	
Phone	1800 806 362	Phone	1800 333 657
Email	enquiry@genlife.com.au	Email	advisers@genlife.com.au