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PRESS RELEASE

GAM launches GAM Systematic Diversified Macro UCITS fund

- The fund uses systematic strategies and proprietary trading systems to invest in over 100 global markets across all the major asset classes including currencies, fixed income and equity indices
- Designed to deliver returns uncorrelated with traditional asset classes
- UCITS framework offers investors daily liquidity
- Managed by the Cantab investment team within GAM Systematic, it employs models that have a proven track record of four years

GAM has launched its third systematic UCITS fund, GAM Systematic Diversified Macro. The fund invests using the same rigorous quantitative trading models and proven investment strategies developed by the Cantab investment team for use within the established offshore version of this fund – CCP Core Macro, which has delivered an annualised return since inception of 5.2%.

GAM Systematic Diversified Macro offers a liquid, diversified portfolio with low correlation to traditional asset classes, by investing in over 100 global markets across all the major asset classes including currencies, fixed income and equity indices, within a cost-effective, daily dealing UCITS framework. The fund aims to deliver strong systematic macro returns with annualised volatility of about 10%.

The fund combines multiple investment strategies grouped around two uncorrelated return sources: relative value positioning in value and carry, and directional positioning in trend. Proprietary state-of-the-art infrastructure, machine learning and big data techniques allow for the generation of highly diversified returns by capturing persistent signals across a variety of asset classes.

Robust risk management underpins GAM Systematic's investment process and all strategies are rigorously and scientifically tested before they are introduced to the portfolio. Multiple risk management tools dynamically adjust risk in each market, strategy, and the entire portfolio, as market conditions change.

Anthony Lawler, Co-Head of GAM Systematic, said: "We are pleased to launch GAM Systematic's third quantitative UCITS fund, the Diversified Macro strategy, to complement the alternative risk premia and equity market neutral products. This product provides our clients with access to a stream of uncorrelated, macro returns from multiple strategies across different asset classes. GAM is already one of the largest providers of UCITS products in Europe and this offering further broadens that suite."

Adam Glinsman, Co-Head of GAM Systematic, said: “Our Diversified Macro strategy combines a fully-integrated approach to risk management with innovative machine learning and big data techniques, under a liquid, cost-effective framework. These attributes make it a compelling diversifier to any portfolio.”

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About GAM

GAM is one of the world’s leading independent, pure-play asset managers. The company provides active investment solutions and products for institutions, financial intermediaries and private investors under two brands: GAM and Julius Baer Funds. The core investment business is complemented by private labelling services, which include management company and other support services to third-party asset managers. GAM employs about 1,000 people in 11 countries with investment centres in London, Cambridge, Zurich, Hong Kong, New York, Milan and Lugano. The investment managers are supported by an extensive global distribution network.

Headquartered in Zurich, GAM is listed on the SIX Swiss Exchange and is a component of the Swiss Market Index Mid (SMIM) with the symbol ‘GAM’. The Group has assets under management of CHF 119.1 billion (USD 122.9 billion) as at 30 September 2016.

About GAM Systematic

GAM Systematic is dedicated to developing and managing quantitative products and solutions across liquid alternatives and long-only strategies in multiple asset classes from equities, bonds, credit and commodities to futures and forwards in currencies and other markets. GAM Systematic includes two investment teams: a seasoned alternative risk premia team and Cantab, a multi-billion-dollar asset manager based in Cambridge, UK.

Cantab, founded in 2006 by Dr Ewan Kirk, manages three programmes all within GAM Systematic (Quantitative, Macro and Global Equity Market Neutral) for some of the most sophisticated institutional investors worldwide. The essence of the team’s investment philosophy is the marriage of science with cutting-edge technology, high levels of transparency and robust risk systems.

www.gam.com/en/systematic

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