

13 June 2018

PRESS RELEASE

GAM Systematic wins new mandate in Australia

GAM Investments today announced the win of a new Australian mandate for its GAM Systematic Alternative Risk Premia strategy. AMP Capital, one of Australia and New Zealand's leading specialist wealth management companies, plans to make an initial investment of AUD 135 million in a mandate that will manage a diversified portfolio of risk premia.

GAM Systematic's alternative risk premia portfolios typically target around 15 risk premia strategies across the style categories of value, momentum and carry. The team, led by Dr. Lars Jaeger, uses a disciplined research process to design, systematically implement and trade the various risk premia. The team will run the segregated mandate with a 10% volatility.

Lars Jaeger, head of alternative risk premia, said: "Our investment strategy has the potential to generate performance patterns which so far have largely remained uncaptured, or accessible only to the most sophisticated hedge fund managers. The team at GAM has more than 13 years' experience in building and executing alternative risk premia strategies. In our investment process, we allocate capital across our portfolio based on each individual component's expected drawdown, rather than based on volatility. Overall this gives us a more stable portfolio and one that is more protected in extreme market conditions."

Celine Kabashima, portfolio manager at AMP Capital, said: "The strategy plays an important part in our absolute return program by providing our portfolios with diversification benefits against traditional asset classes and attractive risk-adjusted returns in a liquid and cost-efficient manner. The strategy acts as a complement to our existing suite of absolute return and risk premia strategies. It also offers a solution with a higher volatility profile that meets the objectives of our portfolios."

Rossen Djounov, GAM's head of Asia, added: "Australia is a key region for GAM, where we are continuing to grow. We now manage AUD 5.2 billion for Australian clients, who benefit from our knowledge and experience in alternative fixed income, equities and quantitative strategies. We are committed to the Australian market and see significant potential to introduce products to the region to help investors reach their investment aspirations."

For more information, please contact:

GAM Media Relations:

London: +44 (0) 207 393 86 51

Visit us at: www.gam.com

Follow us on: [Twitter](#) and [LinkedIn](#)

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. 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 over 900 people in 13 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 162.3 billion (USD 169.4 billion)*.

* Source: GAM. Data as at 31 March 2018.

Important legal information

The information in this document is given for information purposes only and does not qualify as investment advice. Opinions and assessments contained in this document may change and reflect the point of view of GAM in the current economic environment. No liability shall be accepted for the accuracy and completeness of the information. Past performance is no indicator for the current or future development.