



GRANT SAMUEL
FUNDS MANAGEMENT



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MEDIA RELEASE

Triple3 Fund added to Macquarie Wrap

The Triple3 Volatility Advantage Fund has been added as an investment option on Macquarie Wrap, as advisers seek to diversify client portfolios and better manage volatility.

Triple 3 Partners was established in 2009 to provide volatility strategies to institutional clients, including alpha strategies, volatility overlay and volatility research.

The Fund, which is distributed by Grant Samuel Funds Management (GSFM), aims to generate long-term absolute returns with its volatility-focused strategy to capture alpha from highly liquid exchange traded VIX options.

While volatility has traditionally been seen as a measure of risk, it is also an asset class in its own right, and one that offers an often-overlooked source of portfolio returns that are generally uncorrelated to equities.

“Volatility is a unique asset class that offers a largely untapped source of alpha for investors’ portfolios. With low correlation to other asset classes, it can be used to enhance returns and manage risk,” says Mr Damien McIntyre, director and head of distribution with GSFM.

“An investment in volatility can be accessed through the VIX with the use of options and volatility derivatives – which are a good natural diversifier,” Mr McIntyre says.

“Portfolio diversification is a particular issue for Australian investors – who have a definite home bias when it comes to local equity exposure and who, per capita, have the second highest equity exposure globally.

“The Triple3 Volatility Advantage Fund provides an alternative portfolio diversification option in this environment.”

VIX options generally, have been one of the fastest growing option markets in recent years and now rank up with the world’s most liquid – sometimes trading over 1 million options contracts per day.

The addition of the Triple 3 Volatility Fund to Macquarie Wrap follows the fund receiving a “**Recommended**” rating from research house Lonsec in August.

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Grant Samuel Funds Management (GSFM) was established in July 2007 and is a subsidiary of the Grant Samuel Group, and co-owned by the executives of GSFM. Grant Samuel Group is an independent investment advisory house founded in 1988 and owned by its executives. GSFM specializes in marketing funds managed by high calibre local and international managers to Australian institutional and retail investors.

GSFM formed an alliance in October 2007 with New York based Epoch Investment Partners, Inc. to distribute Epoch's investment products to Australian clients.

In May 2008, GSFM acquired an equity stake in Tribeca Investment Partners, a successful Australian boutique manager which has been investing clients' funds since 1999.

In May 2011, GSFM formed a relationship with Payden & Rygel, a Los Angeles based independent investment management firm established in 1983, to distribute its global fixed income and absolute return strategies in the Australian market.

In early 2014, GSFM established a relationship with Triple Three Partners Pty Ltd (Triple3) a boutique research and investment management firm based in Sydney. Triple3 specialises in volatility as an asset class. The first fund from this relationship the Triple3 Volatility Advantage Fund was launched in May 2014.

GSFM currently represents over \$4.7 billion funds under management (as of 30 September 2014). For more information about GSFM please visit the website: www.gsfm.com.au

Triple3 Partners is an independent research and investment firm based in Sydney that specialises in volatility as an asset class and provides volatility strategies to institutional clients. This includes alpha strategies, volatility overlay and volatility research.

Triple3 invests in portfolios of options in order to tap the alpha potential inherent in volatility. Using a proprietary quantitative strategy, Triple3 helps investors enhance returns and manage portfolio volatility.

Over the past seven years Triple3 has developed quantitative forecasting techniques and portfolio allocation algorithms, which represent a prominent source of its competitive edge. For more information please visit the website: www.triple3p.com

The PDS for the Fund may be obtained by contacting GSFM on (02) 9324 4356 or from www.gsfm.com.au. Before making an investment decision in relation to the Fund, investors should read and consider the PDS for the Fund.

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