



CARTWRIGHT[®]
CAPITAL MANAGEMENT

CCM Systematic Macro Plus Fund

Philosophy

Trend following strategies when combined with an underlying core futures portfolio can produce an optimal mix of positive and negative skews in the return distribution to maintain consistent performance.

Fund Objective

Long-term absolute return uncorrelated to other key market indices.

The Product

An actively managed, Australia based, managed futures fund, built similar to a core satellite investment approach that investors will be familiar with. An investment vehicle that offers investors core growth with a defensive overlay of trend following strategies.

The fund aims to deliver outperformance by systematically breaking down trend following risks into asset sectors, to overlay the core investment portfolio, and by letting profits run for an extended period of time to seek out excess returns.

By operating in this way, you can take advantage of a cost-efficient solution that benefits from utilising...

- Diversification of investment instruments providing self-stabilising properties;
- Defensive properties of trend following techniques;
- Performance in all markets; and
- Leverage management capability

Our competitive advantages drive your better outcomes

- **Local Ownership** - Many managed futures fund offerings are located offshore with time zone issues affecting efficiencies for local investors. You can really get to know your fund managers
- **Streamlined** – Our smaller size means that you avoid some other managed futures funds that have become too large and cumbersome to operate efficiently
- **Cost Efficiency** – Efficiency of process and scale, mean a cost-effective solution for you
- **Systematic Process** – Consistency of application of process provides an alternative to making short term / expensive bets
- **Full Transparency** - Whilst we are systematic, all of the strategies can be easily explained and demonstrated on request
- **Wholesale Only** – We don't accept retail size applications, which can dilute the returns available to larger investors within the fund
- **Cash Utilization** -Effective management of cash enables additional return from otherwise underinvested holdings

CCM Systematic Macro Plus Fund

The Australian Alternative Managed Futures Fund...with a difference

ARSN: 657 853 177



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FUND FACTS

Name of Fund	CCM Systematic Macro Plus Fund (ARSN 657 8583 177)
Investment Manager	Cartwright Capital Management Pty Ltd (ABN 12 660 805 952)
Benchmark	RBA Total Return Index
Investment Objective	The Fund aims to generate long-term returns in excess of the benchmark risk-free rate after fees
Investment Strategy	The Fund primarily invests in liquid exchange traded derivative products
Leverage	Portfolio leverage is limited to 4 times the Gross Asset Value of the Fund
Suggested Investment Time-frame	3 - 5 Years
Typical number of Investments held	100 Instruments
Management Costs	1.31% p.a., exclusive of GST
Performance fee	15.00% exclusive of GST, of returns over RBA Cash Total Return Index subject to a high-water mark.
Buy/Sell Spread	Buy 0.10% / Sell 0.10%
Applications	Monthly, Completed applications must be received prior to 1pm (Australian EST) on the last Business Day of the month (Valuation Day)
Redemptions	Monthly, Completed applications must be received prior to 1pm (Australian EST) on the last Business Day of the month (Valuation Day)
Unit and Fund Valuations	Monthly
Minimum Initial Investment	\$250,000
Minimum additional Investment	\$25,000
Minimum Balance	\$250,000
Access to your Investment	Within 10 Business Days from the date you redeem

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