

24 October 2018

## Revised Distribution as at 20 October 2017

### Notice for Subdivision 12-H of Schedule 1 to the Taxation Administration Act 1953

#### For the period ending: 20 October 2017 (year of income beginning 01 January 2017)

GMO Multi Strategy Trust (the "Trust") is a Managed Investment Trust for the purposes of subdivision 12-H of Schedule 1 of the Taxation Administration Act 1953 ("TAA 1953"). GMO Australia Limited, as the responsible entity for the Trust expects to make an election for the Trust to opt-in to the Attribution Managed Investment Trust ("AMIT") regime for the year beginning 01 January 2017.

The "Fund Payment" portion of the total payment received by a particular unitholder can be calculated by multiplying the dollars per unit amount for each component below by the number of units held by that unitholder on the record date of the distribution.

	<b>Dollars per unit</b>
<b>Total net distribution for the period</b>	0.073972
<i>Which consists of the following:</i>	
Australian Interest Income (subject to NR WHT)	0.000116
Australian Interest Income (not subject to NR WHT)	0.000192
Foreign Sourced income	0.000001
Foreign Tax Offsets	-
Capital gains - discounted (NTARP)	0.022398
Capital gains - other method (NTARP)	0.009213
CGT concession amount	0.022398
AMIT cost base decrease	0.013337
<b>Fund Payment Information</b>	
Australian Other income	0.006317
Gross Discount Capital gains (TARP)*	-
Capital gains - indexed method (TARP)	-
Capital gains - other method (TARP)	-
Clean Building MIT	-
<b>Total Subdivision 12-H Fund Payment</b>	<b>0.006317</b>

\*Note: Step 2 (b) in the method statement in section 12-405(2) states that any discounted capital gains ("TARP") needs to be doubled when reporting the Fund Payment.

These components are provided solely as a "Notice", in accordance with subsections 12A-B and 12-395(3) of Schedule 1 of the TAA 1953, based on estimates and should only be used for the purposes of withholding tax.