026

GMO Funds PLC – GMO Quality Investment Fund

Global developed market large cap-biased equities. Active strategy with concentrated portfolio.

About the Fund

GMO LLC is a Boston-based investment management firm that generally follows the investment philosophy of Jeremy Grantham, one of the three founders of the firm, that all asset classes and markets will revert to the mean. GMO is known to offer long-term valuation-based and contrarian-style investment solutions, though the firm is comprised of a collection of investment teams with focused specialities that may adopt other investment approaches.

The **GMO Quality Investment Fund** is an actively managed fund seeking to generate total return by investing primarily in high quality equities primarily in global developed markets and up to 20% in emerging markets, with no market cap or currency constraints. The fund defines high quality companies as those with established business that will deliver a high level of return on past investments and that will utilise cash flows in the future by making investments with potential for high levels of return on capital or by returning cash to shareholders through dividend, share buybacks, or other mechanisms.

The stock selection process uses a combination of systematic factors (such as profitability, profit stability, leverage), judgemental factors (such as assessment of future profitability, capital allocation, growth opportunities), valuation methodologies (such as discounted cash flow analysis, multiple of price to earnings, book value), and trading patterns (such as price movement and volatility). The fund runs a concentrated portfolio of >45 holdings.

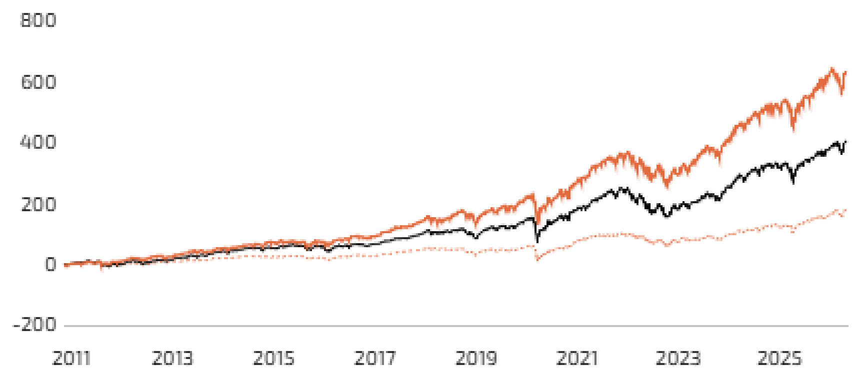
Data as of April 30th 2026

GMO Funds PLC - GMO Quality Investment Fund

ISIN	IE00B3SBSR82
Management Style	Actively managed
Asset Class	Global Equities - Quality
TER	0.59% p.a.
Distribution policy	Accumulating
Inception	2010-11-10
Share Class	USD
Max. recommended Portfolio share	70%

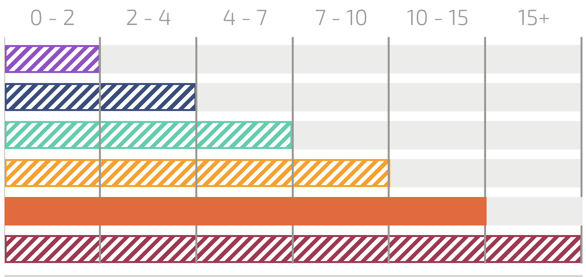
Performance

Price Performance – Maximum Period



The FairHorizon Context

Investment-Time-Horizon in years



Expected long-term return	2 - 4% p.a.
Expected volatility	3 - 5% p.a.

Building Block Returns

GMO Funds PLC - GMO Quality Investment Fund

Ann. return (3-year):	18.26%
Ann. return (5-year):	11.69%
Ann. return (10-year):	15.08%
Ann. Standard Deviation (5-year):	14.82%

This fund represents active exposure to global developed large cap-biased equities.

Benchmark Returns

iShares Edge MSCI World Quality Factor UCITS ETF

Ann. return (3-year):	17.75%
Ann. return (5-year):	10.08%
Ann. return (10-year):	12.11%
Ann. Standard Deviation (5-year):	14.58%

↗ Link to the Funds FairSheet

The iShares Edge MSCI World Quality Factor UCITS ETF tracks the MSCI World Sector Neutral Quality Index (Net) and can be used to represent quality-focused global equities exposures, returns and volatility.

FairHorizon Benchmark Returns

Dimensional Funds PLC - World Allocation 80/20 Fund

Ann. return (3-year):	15.12%
Ann. return (5-year):	7.92%
Ann. return (10-year):	—
Ann. Standard Deviation (5-year):	12.44%

↗ Link to the Funds FairSheet

The Dimensional World Allocation 80/20 Fund is our FAIRHORIZON Orange reference benchmark solution that has 80% global developed equities and 20% global investment grade short-to-medium maturity bonds for global defensive equity-like returns and volatility.

Why we prefer this fund

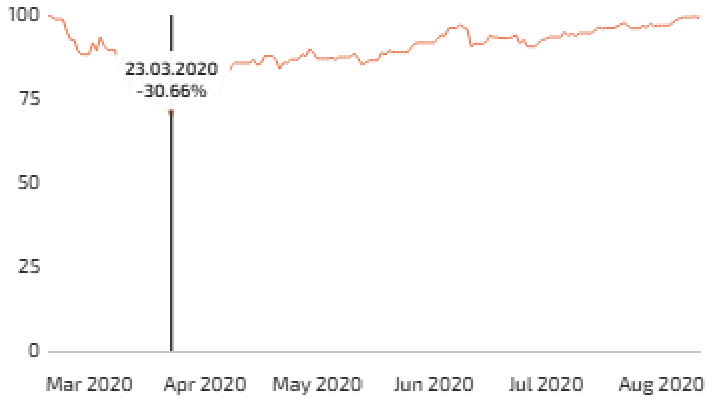
Relevance of strategy

This fund represents active exposure to global developed large cap-biased equities.

Differentiated portfolio

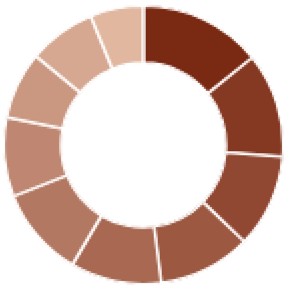
The fund focuses on a bottom-up investment approach using a combination of systematic factors, judgemental factors, valuation methodologies, and trading patterns.

Historical maximum drawdown & recovery time

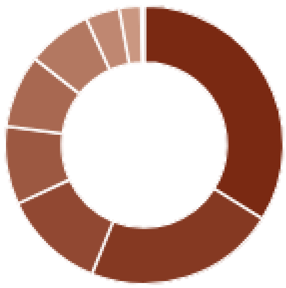


Max drawdown (since inception)	-30.66%
Recovery Period	142 Days

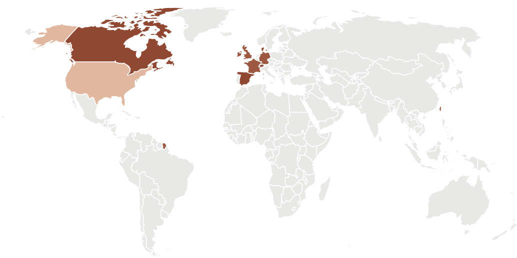
Diversification



Top 10 Holdings



Sectors



Geography

Top 10 Holdings	
Microsoft Corp	5.97%
Alphabet Inc Class A Common Sh	5.10%
Johnson & Johnson	4.57%
Apple Inc	4.54%
Meta Platforms Inc Class A	4.42%
Taiwan Semiconductor Manufactu	4.42%
Lam Research Corp	3.85%
Thermo Fisher Scientific Inc	3.30%
Amazon.com Inc	3.29%
Broadcom Inc	2.59%

Sectors	
Technology	33.89%
Health Care	22.21%
Communications	11.97%
Consumer Staples	9.04%
Consumer Discretionary	8.51%
Financials	7.54%
Industrials	3.96%
Treasury	2.54%
Others	0.34%

Geography	
U.S.A.	77.45%
United Kingdom	6.19%
Taiwan	4.42%
France	3.93%
Ireland	2.42%
Germany	2.16%
Switzerland	1.39%
Spain	0.72%
Canada	0.70%
Others	0.62%

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