

Macquarie Investment Management Limited

ABN 66 002 867 003
AFS Licence Number 237492
A Member of the Macquarie Group

Macquarie Winton Global Opportunities Trust

ARSN 116 206 190

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20 June 2012
The Australian Stock Exchange Limited
20 Bridge St
SYDNEY NSW 2000



Macquarie Winton Global Opportunities Trust (ASX Code: MWG)

Final Month End Net Asset Value (NAV) for May 2012

Macquarie Investment Management Limited, as responsible entity of the Macquarie Winton Global Opportunities Trust advises that the final NAV per Unit as at close of business on 31/05/2012 was:

NAV \$1.5066

Yours Sincerely,

Megan Aubrey
Division Director
Macquarie Global Investments

Investments in the Macquarie Winton Global Opportunities Trust (the "Trust") are not deposits with, or other liabilities of Macquarie Bank Limited ABN 46 008 583 542 ("Macquarie Group") or any other member company of the Macquarie Group, and are subject to investment risk, including possible delays in repayment and loss of income and principal invested. None of Macquarie Group, Macquarie Investment Management Limited ABN 66 002 867 003 or any other member company of the Macquarie Group guarantees any particular rate of return or the performance of the Trust, nor do they guarantee the repayment of capital from the Trust.