

## STRATEGY OVERVIEW

The GMO Strategic Short-Term Strategy seeks to achieve total return in excess of the FTSE 3-Month Treasury Bill Index consistent with capital preservation and daily liquidity.

## STRATEGY FACTS

**Inception:** 6/30/17

**Benchmark:** FTSE 3-Month Treasury Bill Index

**Assets:** \$300 Million

**Portfolio Management:**  
Tracey Keenan

**Risks:**  
Risks associated with investing in the Strategy may include Market Risk - Fixed Income, Credit Risk, Large Shareholder Risk, Management and Operational Risk, and Market Disruption and Geopolitical Risk.

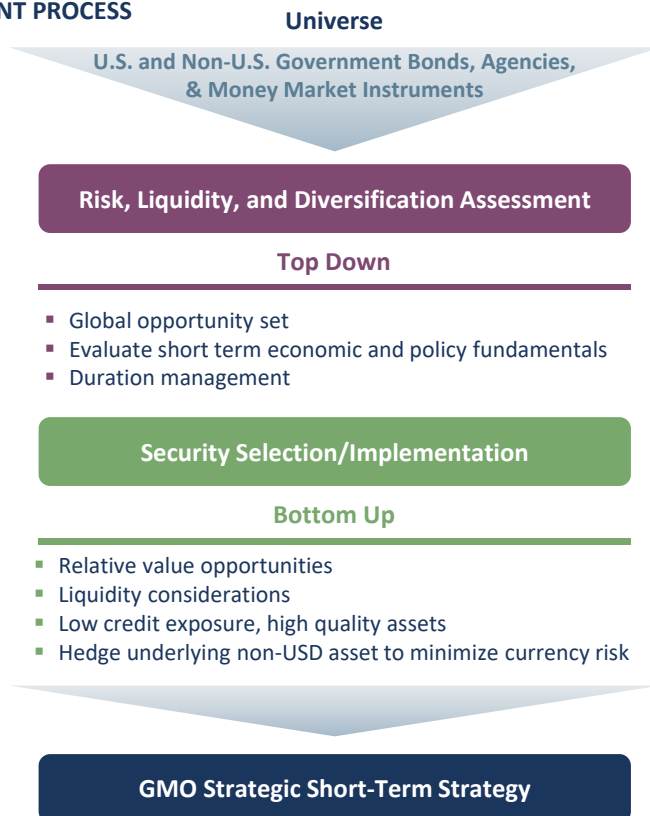
**About GMO:**  
Founded in 1977, GMO is an independently-owned, global institutional investment manager dedicated to providing our clients with superior investment advice and performance.

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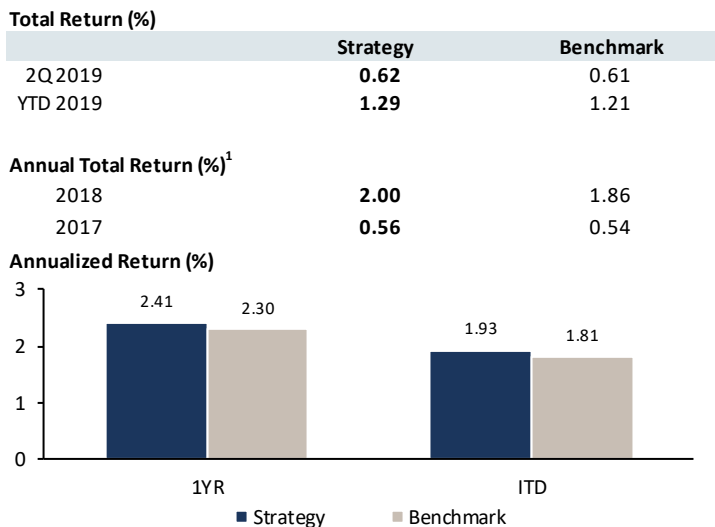
## INVESTMENT PHILOSOPHY

The GMO Strategic Short-Term Strategy was created with a focus on capital preservation and liquidity. Utilizing a global opportunity set and emphasizing a bottom-up, relative value trading strategy, we seek to outperform cash investments while preserving capital and sustaining daily liquidity. We believe that by maintaining a high-quality bias through the purchase of government-supported securities, we can achieve these objectives without sacrificing liquidity or adding currency, credit or duration risk.

## INVESTMENT PROCESS



## PERFORMANCE NET OF FEES



Performance data quoted represents past performance and is not predictive of future performance. Returns are shown after the deduction of management fees, transaction costs and other expenses, but before custody charges, withholding taxes, and other indirect expenses. The returns assume the reinvestment of dividends and other income. The FTSE 3-Month Treasury Bill Index is an independently maintained and widely published index comprised of short-term U.S. Treasury bills.