GMOC GMO ULTRA-SHORT INCOME ETF

INVESTMENT OBJECTIVE

- Aims to generate consistent income and preserve capital through active management
- Invests in high-quality, short Collateralized Loan Obligations ("CLOs") paired with short-duration U.S. Treasuries
- Targets effective duration of less than one year to maintain liquidity and minimize risk

WHY GMO ULTRA-SHORT INCOME

- Leverages GMO's valuation-driven fixed income expertise for security selection
- Offers flexible liquidity management – free from redemption gates, constraints, and liquidity fees
- Allocates capital to the most liquid, high-quality assets to pursue enhanced returns with low volatility

INVESTORS CAN ENHANCE CASH EFFICIENCY BY LADDERING SHORT-DURATION ASSETS

GMO Ultra Short Income

Liquidity Programs	Operating	Core	Strategic
Time Horizon (months)	0-3	3-12	>12
Objective	Capital Preservation	Capital Preservation and Income	Total Return and Income
Risk	Ultra low volatility	Low volatility	Conservative

Lower → Higher

Yield, Duration, Return Volatility

ABOUT GMO

Founded in 1977, GMO is a global investment manager committed to delivering superior long-term performance and advice to our clients. Offering multi-asset class, equity, fixed income, and alternative strategies, our specialized teams believe that a long-term, valuation-based approach will maximize risk-adjusted returns. We are known for our willingness to boldly challenge the status quo and our creative approach to solving investment challenges.

For more information contact us at access@gmo.com or visit www.gmo.com

FACTS

Ticker..... GMOC

CUSIP..... 90139K886

Exchange..... NYSE

Expense Ratio.....0.20%

Expense Ratio is equal to the Fund's Total Annual Operating Expenses set forth in the Fund's most recent prospectus dated June 30, 2026.

ETF ADVANTAGES

- Actively managed with daily holdings transparency
- ETFs may deliver tax efficiency for U.S. taxable shareholders
- Ultra-Short Duration is ideally suited for ETF implementation
- No minimum size required to invest

PORTFOLIO MANAGEMENT



Tracey Keenan
- Joined GMO in 2002
- 37 yrs industry experience
- MBA from Suffolk University



Joe Auth, CFA
- Joined GMO in 2014
- 28 yrs industry experience
- MBA from the University of Connecticut

An investor should carefully consider the fund's investment objectives, risks, charges and expenses before investing. This and other important information can be found in the fund's prospectus. To obtain a prospectus please visit www.gmo.com. Read the prospectus carefully before investing.

Risks associated with investing in the Strategy may include: (1) Market Risk - Fixed Income Investments: The market price of a fixed income investment can decline due to a number of market-related factors, including rising interest rates and widening credit spreads or decreased liquidity stemming from the market's uncertainty about the value of a fixed income investment (or class of fixed income investments). (2) Market Risk-Asset-Backed Securities Risk: The market price of asset-backed securities, like that of other fixed income investments with complex structures, can decline for a variety of reasons, including investor uncertainty about their credit quality and the reliability of their payment streams. Payment streams associated with asset-backed securities held by the Fund depend on many factors (e.g., the cash flow generated by the assets backing the securities, deal structure, and creditworthiness of any credit-support provider), and a problem in any of these factors can lead to a reduction in the payment stream GMO expected the Fund to receive when the Fund purchased the asset-backed security. (3) Credit Risk: The risk that the issuer or guarantor of a fixed income investment or the obligor of an obligation underlying an asset-backed security will be unable or unwilling to satisfy its obligation to pay principal and interest or otherwise to honor its obligations in a timely manner. This is not a complete list of risks associated with investing in the Strategy. Please contact GMO for more information.

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