

# GMO Strategic Short-Term Fund

June 30, 2019

## FUND OVERVIEW

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

## FUND FACTS

### Fund Identifier (Class IV):

Cusip: 362014 52 4

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

### Portfolio Management:

Tracey Keenan

### Risks:

Risks associated with investing in the Fund may include: (1) Market Risk - Fixed Income: The market price of a fixed income security can decline due to market-related factors, primarily rising interest rates. (2) 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. (3) Large Shareholder Risk: To the extent that a large number of Fund shares is held by a single shareholder or a group of shareholders with a common investment strategy, the Fund is subject to the risk that a redemption by those shareholders of all or a large portion of their Fund shares will require the Fund to sell securities at disadvantageous prices or otherwise disrupt the Fund's operations. For a more complete discussion of these risks and others, please consult the Fund's prospectus.

### 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.

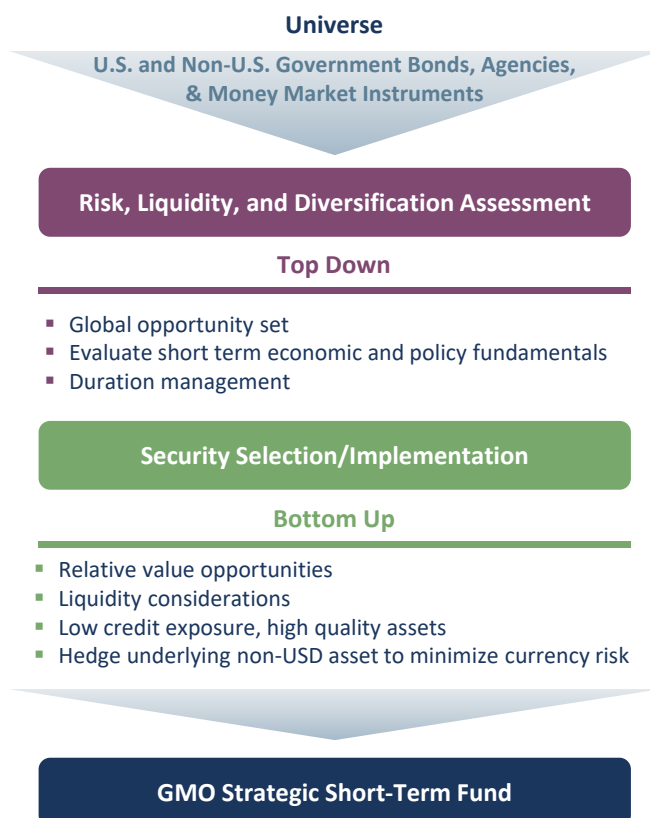
### Contact Us:

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## INVESTMENT PHILOSOPHY

The GMO Strategic Short-Term Fund 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



An investor should 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](http://www.gmo.com). Read the prospectus carefully before investing.

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