

# GMO

## GMO Ultra-Short Income ETF

### Fund Description

GMO actively manages a portfolio composed of US investment-grade fixed-income securities with maturities of less than one year. The fund aims to generate current income while maintaining capital preservation.

### FactSet Analyst Report

GMO curates a low-duration fixed income portfolio composed of US Treasuries, CLOs, repurchase and reverse repurchase agreements, and other investment-grade securities. The fund aims to maintain an estimated interest rate duration of one year or less to limit sensitivity to rate changes, although some holdings may have longer maturities. Portfolio allocation is based on relative value, interest rate trends, and supply-demand dynamics. The strategy seeks to deliver consistent income with low volatility and a focus on capital preservation. Repurchase and reverse repurchase agreements are generally collateralized by US government securities. Investments include money market instruments, the GMO US Treasury Fund, or the use of derivatives for hedging purposes.