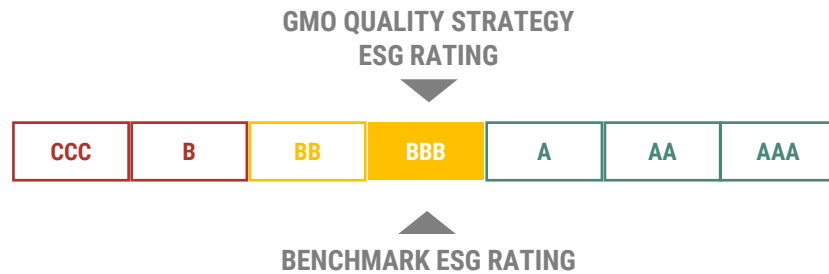


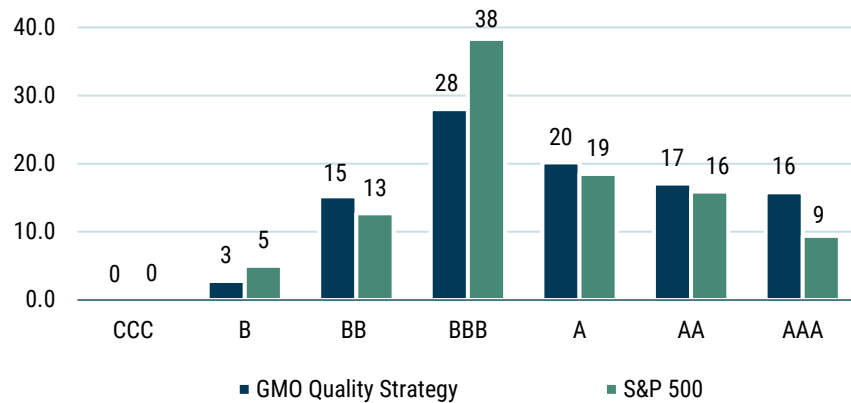
GMO ESG DASHBOARD: QUALITY STRATEGY



TOP WEIGHTED ESG LEADERS:

<i>Name</i>	<i>Rating</i>	<i>Weight (%)</i>
Microsoft Corp	AAA	6.1
Coca-Cola Co/The	AA	3.7
Taiwan Semiconductor Manufacturing	AAA	3.3
Lam Research Corp	AA	3.2
Texas Instruments Inc	AAA	2.7

RATINGS (%):



TOP WEIGHTED ESG LAGGARDS:

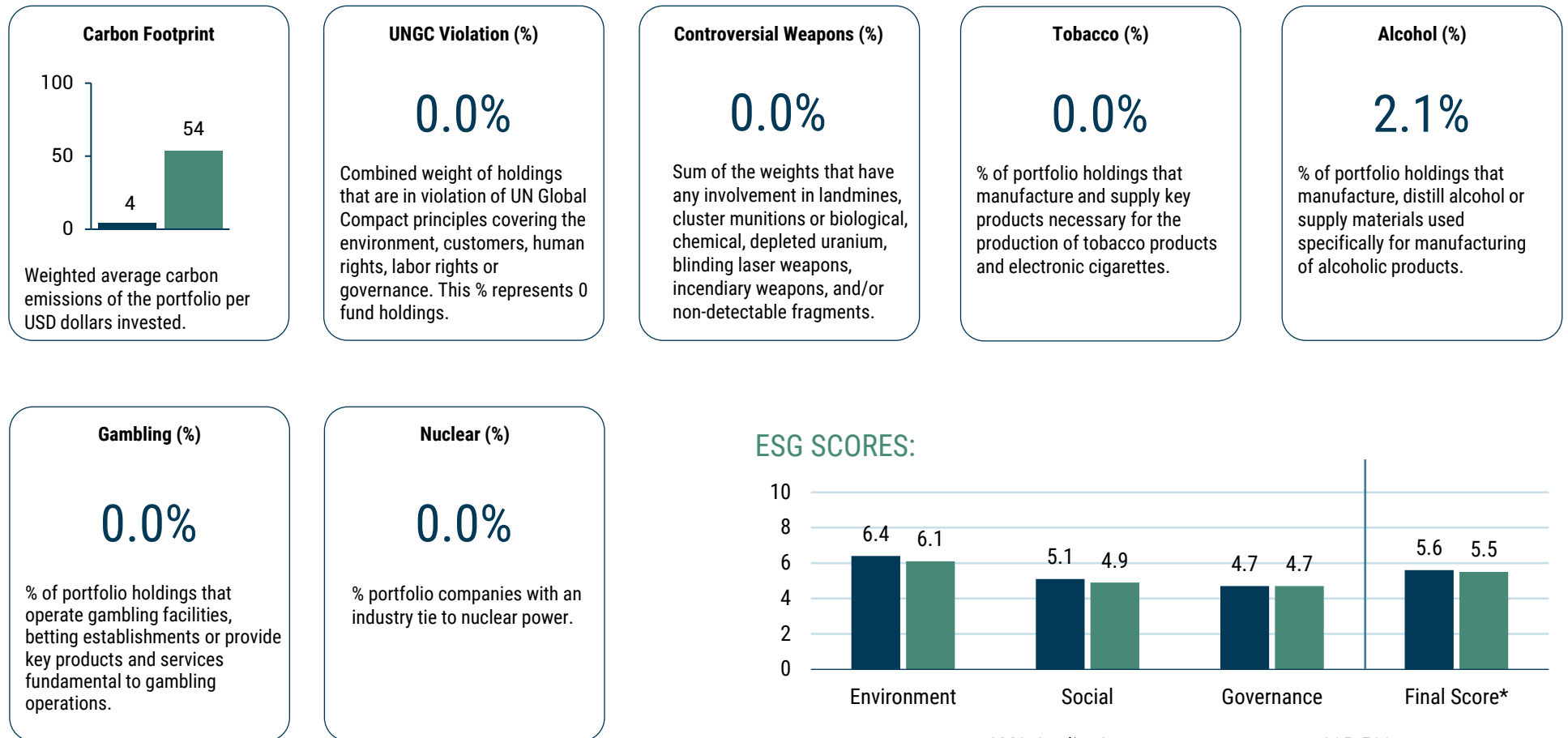
<i>Name</i>	<i>Rating</i>	<i>Weight (%)</i>
Facebook Inc	B	2.8

As of June 2021

ESG ratings are according to MSCI ESG Research data and ratings. The portfolio has 99.9% coverage as of June 2021. ESG Leaders have MSCI ESG Rating of AAA or AA, ESG Laggards have MSCI ESG Rating of B or CCC. Methodology for leaders and laggards represents the five largest holdings by weight in the portfolio. The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.

GMO ESG DASHBOARD: QUALITY STRATEGY

TOPICAL ESG METRICS:



As of June 2021

* In accordance with MSCI methodology, the final ESG score is derived from the industry-adjusted weighted-average key indicator scores, along with a set of portfolio adjustments that account for ratings momentum (percent companies trending positive/negative) and overall ratings quality (percent laggards in the portfolio). The above information is based on a representative account in the Strategy selected because it has the fewest restrictions and best represents the implementation of the Strategy.