

GMO ETF TRUST
2025 YEAR-END TAX REPORTING INFORMATION
FORM 1099-DIV BREAKDOWN

Report Date: January 20, 2026

| GMO ETF Trust Fund Name | CUSIP | Ticker Symbol | Record Date | Ex-Dividend Date | Payable Date | Form 1099 Box 1a Breakdown | | | Form 1099-DIV Box 1a Total Ordinary Dividends | Form 1099 Box 1b Breakdown | | | Form 1099-DIV Box 1b Total Qualified Foreign Tax Paid | Form 1099-DIV | | | | | | Form 1099 Box 5 Breakdown | | | | Box 5 Total Section 199A Dividends | |
|--|-----------|---------------|-------------|------------------|--------------|----------------------------|-------------------------|------------------|---|----------------------------|------------------|----------------------------|---|-------------------------------------|------------------------------------|---------------------------|---|-------------------------------------|----------------------------------|----------------------------------|----------------------------------|-----------------------|----------|--|----------|
| | | | | | | Income Dividends | Short-term Capital Gain | Foreign Tax Paid | | Qualified Dividends | Short-term Gains | Qualified Foreign Tax Paid | | Box 2a Total Capital Gain Distr. | Box 3 Nondividend Distributions | Box 7 Foreign Tax Paid | Box 9 Cash Liquidation Distributions | Box 12 Exempt-Interest Dividends | Section 199A Income Dividends | Section 199A Short-term Gains | Section 199A Foreign Tax Paid | Section 199A Total | | | |
| | | | | | | | | | | | | | | | | | | | | | | | | | |
| GMO Beyond China ETF | 90139K209 | BCHI | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.320000 | 0.290000 | 0.044100 | 0.654100 | 0.126700 | 0.114800 | 0.017400 | 0.258900 | 0.000000 | 0.000000 | 0.044100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Beyond China ETF | 90139K209 | BCHI | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.217600 | 0.292500 | 0.036900 | 0.547000 | 0.086200 | 0.115800 | 0.014600 | 0.216600 | 0.000000 | 0.000000 | 0.036900 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.537600 | 0.582500 | 0.081000 | 1.201100 | 0.212900 | 0.230600 | 0.032000 | 0.475500 | 0.000000 | 0.000000 | 0.081000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Domestic Resilience ETF | 90139K860 | DRES | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.056600 | 0.000000 | 0.000000 | 0.056600 | 0.056600 | 0.000000 | 0.000000 | 0.056600 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.056600 | 0.000000 | 0.000000 | 0.056600 | 0.056600 | 0.000000 | 0.000000 | 0.056600 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Dynamic Allocation ETF | 90139K878 | GMOD | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.228100 | 0.000000 | 0.002900 | 0.231000 | 0.117000 | 0.000000 | 0.001500 | 0.118500 | 0.000000 | 0.000000 | 0.002900 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.228100 | 0.000000 | 0.002900 | 0.231000 | 0.117000 | 0.000000 | 0.001500 | 0.118500 | 0.000000 | 0.000000 | 0.002900 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO International Quality ETF | 90139K308 | QLTI | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.105000 | 0.000000 | 0.015600 | 0.120600 | 0.105000 | 0.000000 | 0.015600 | 0.120600 | 0.000000 | 0.000000 | 0.015600 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO International Quality ETF | 90139K308 | QLTI | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.032600 | 0.000000 | 0.004900 | 0.037500 | 0.032600 | 0.000000 | 0.004900 | 0.037500 | 0.000000 | 0.000000 | 0.004900 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.137600 | 0.000000 | 0.020500 | 0.158100 | 0.137600 | 0.000000 | 0.020500 | 0.158100 | 0.000000 | 0.000000 | 0.020500 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO International Value ETF | 90139K407 | GMOI | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.570000 | 0.000000 | 0.058400 | 0.628400 | 0.535300 | 0.000000 | 0.054800 | 0.590100 | 0.000000 | 0.000000 | 0.058400 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO International Value ETF | 90139K407 | GMOI | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.348600 | 0.000000 | 0.035700 | 0.384300 | 0.327400 | 0.000000 | 0.033500 | 0.360900 | 0.000000 | 0.000000 | 0.035700 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.918600 | 0.000000 | 0.094100 | 1.012700 | 0.862700 | 0.000000 | 0.088300 | 0.951000 | 0.000000 | 0.000000 | 0.094100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 07/01/2025 | 07/01/2025 | 07/02/2025 | 0.084000 | 0.000000 | 0.000000 | 0.084000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 07/31/2025 | 07/31/2025 | 08/01/2025 | 0.096700 | 0.000000 | 0.000000 | 0.096700 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 08/29/2025 | 08/29/2025 | 09/02/2025 | 0.116000 | 0.000000 | 0.000000 | 0.116000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.073400 | 0.000000 | 0.000000 | 0.073400 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 10/31/2025 | 10/31/2025 | 11/03/2025 | 0.078400 | 0.000000 | 0.000000 | 0.078400 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 11/28/2025 | 11/28/2025 | 12/01/2025 | 0.092500 | 0.000000 | 0.000000 | 0.092500 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Systematic Investment Grade Credit ETF | 90139K506 | INVG | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.114700 | 0.065400 | 0.000000 | 0.180100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.655700 | 0.065400 | 0.000000 | 0.721100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Quality ETF | 90139K100 | QLTY | 03/31/2025 | 03/31/2025 | 04/01/2025 | 0.048300 | 0.000000 | 0.000000 | 0.048300 | 0.048300 | 0.000000 | 0.000000 | 0.048300 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Quality ETF | 90139K100 | QLTY | 07/01/2025 | 07/01/2025 | 07/02/2025 | 0.068200 | 0.000000 | 0.000000 | 0.068200 | 0.068200 | 0.000000 | 0.000000 | 0.068200 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Quality ETF | 90139K100 | QLTY | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.078300 | 0.000000 | 0.000000 | 0.078300 | 0.078300 | 0.000000 | 0.000000 | 0.078300 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Quality ETF | 90139K100 | QLTY | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.085300 | 0.000000 | 0.000000 | 0.085300 | 0.085300 | 0.000000 | 0.000000 | 0.085300 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.280100 | 0.000000 | 0.000000 | 0.280100 | 0.280100 | 0.000000 | 0.000000 | 0.280100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Value ETF | 90139K605 | GMOV | 03/31/2025 | 03/31/2025 | 04/01/2025 | 0.103800 | 0.000000 | 0.000000 | 0.103800 | 0.103800 | 0.000000 | 0.000000 | 0.103800 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Value ETF | 90139K605 | GMOV | 07/01/2025 | 07/01/2025 | 07/02/2025 | 0.146600 | 0.000000 | 0.000000 | 0.146600 | 0.146600 | 0.000000 | 0.000000 | 0.146600 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Value ETF | 90139K605 | GMOV | 09/30/2025 | 09/30/2025 | 10/01/2025 | 0.149600 | 0.000000 | 0.000000 | 0.149600 | 0.149600 | 0.000000 | 0.000000 | 0.149600 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO U.S. Value ETF | 90139K605 | GMOV | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.143500 | 0.000000 | 0.000000 | 0.143500 | 0.143500 | 0.000000 | 0.000000 | 0.143500 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.543500 | 0.000000 | 0.000000 | 0.543500 | 0.543500 | 0.000000 | 0.000000 | 0.543500 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Ultra-Short Income ETF | 90139K886 | GMOIC | 10/31/2025 | 10/31/2025 | 11/03/2025 | 0.030000 | 0.000000 | 0.000000 | 0.030000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Ultra-Short Income ETF | 90139K886 | GMOIC | 11/28/2025 | 11/28/2025 | 12/01/2025 | 0.132000 | 0.000000 | 0.000000 | 0.132000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| GMO Ultra-Short Income ETF | 90139K886 | GMOIC | 12/30/2025 | 12/30/2025 | 12/31/2025 | 0.260100 | 0.000000 | 0.000000 | 0.260100 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 | 0.000000 |
| Total | | | | | | 0.422100 | 0.000000 | 0.000000 | 0.422100 | 0.000000 | 0.000000 | | | | | | | | | | | | | | |

NOTES:

All of the per-share amounts above are presented on a U.S. tax basis, rather than a book accounting basis.

Please refer to the Prospectus and/or Statement of Additional Information of GMO ETF Trust. Please consult with your tax advisor.