

GMO UCITs Irish Fund Leveling (unaudited) - March 31, 2023*

	Level 1		Level 2		Level 3	
	Assets [^]	Liabilities	Assets	Liabilities	Assets	Liabilities
GMO Climate Change Investment Fund	934,551,381	-	-	(17,384)	229,040	-
GMO Climate Change Select Investment Fund	353,267,362	-	-	-	-	-
GMO Emerging Country Debt UCITS Fund	41,733,353	-	235,292,444	(607,614)	12,067,991	-
GMO Emerging Domestic Opportunities Equity Fund	71,754	-	-	-	18,890	-
GMO Emerging Markets Equity Fund	152,160	-	-	-	85,672	-
GMO Equity Dislocation Investment Fund	1,178,894,559	-	8,793,019	(24,943,891)	3,884,517	-
GMO Global Equity Allocation Investment Fund	89,682,773	-	-	-	12,478	-
GMO Global Real Return (UCITS) Fund	634,113,107	(1,552,784)	56,108,584	(17,959,690)	8,572,291	(83,460)
GMO Quality Investment Fund	809,756,467	-	-	(135,006)	-	-
GMO Resources UCITS Fund	256,171,258	-	-	-	225,207	-
GMO SGM Major Markets Investment Fund	26,385,188	(576,386)	18,036,119	(406,633)	-	-

Footnotes:

* Values are presented in U.S. Dollar.

[^] Level 1 Assets exclude investment in money market funds and/or overnight deposits, if any.

Rounds to zero.