Department of the Treasury Internal Revenue Service

Report of Organizational Actions Affecting Basis of Securities

► See separate instructions.

OMB No. 1545-2224

Part Reporting Issuer		(518)
1 Issuer's name		2 Issuer's employer identification number (EIN)
GMO Risk Premium Fund		46-0663708
3 Name of contact for additional information	4 Telephone No. of contact	5 Email address of contact
Mahmoodur Rahman	(617) 790-5182	Mahmood.Rahman@gmo.com
6 Number and street (or P.O. box if mail is not	delivered to street address) of contact	7 City, town, or post office, state, and Zip code of contact
40 Dower Wharf		Boston, MA 02110
40 Rowes Wharf 8 Date of action	9 Classification and description	pooteri, illinoide il
July 15, 2016	See Attached	
10 CUSIP number 11 Serial number	(s) 12 Ticker symbol	13 Account number(s)
	C - All - de d	
See Attached Part II Organizational Action Attac	See Attached See	e back of form for additional questions.
		e against which shareholders' ownership is measured for
		one-for-three reverse stock split for all common
		ee (3) shares of the Fund's issued and outstanding
		the same share class. See attached for the list of
common stock share classes (including their		
		the hands of a LLC townsyor as an adjustment per
		ty in the hands of a U.S. taxpayer as an adjustment per
		y effect on shareholders' total basis in Fund shares.
Shareholders' basis per share increased thre	efold.	
16 Describe the calculation of the change in	basis and the data that supports the calcula	ation, such as the market values of securities and the
valuation dates ▶ The reverse stock spli	t involved the receipt by shareholders of	one (1) share of stock of the same share class for every
		was not applicable in determining the calculation of
shareholders' tax basis in the shares receive		
		<u> </u>
		- 9027 (40 0044)

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Use Only

Firm's EIN ▶

Phone no.

GMO RISK PREMIUM FUND

TAX EIN: 46-0663708

FORM 8937 - REPORT OF ORGANIZATIONAL ACTIONS AFFECTING BASIS OF SECURITIES

Date of Action: July 15, 2016

ATTACHMENT - FORM 8937

Line 9	Line 9	Line 10	Line 12	Line 14	
Classification	Description	CUSIP number	Ticker symbol	Organizational Action	
				Received 1 new share for every 3	
Class III	Common Stock	362014839	GMRPX	existing shares owned	
			7	Received 1 new share for every 3	
Class VI	Common Stock	362014797	GMOKX	existing shares owned	

Please note that this information does not address investor-level filing and/or reporting requirements that may be applicable. Please refer to the GMO Trust Prospectus and/or Statement of Additional Information. We recommend that you speak with your tax advisor to help you determine any U.S. federal or other tax reporting requirements or filings that may be applicable and with regard to all tax advice particular to an investment in the GMO Trust Funds. If you would like to discuss this disclosure, please call your GMO client relationship manager.