

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
Class III	Common Stock	362014839	GMRPX	Received 1 new share for every 3 existing shares owned
Class VI	Common Stock	362014797	GMOKX	Received 1 new share for every 3 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.