

GMO UCITs Irish Fund Leveling - September 30, 2024*

	Level 1		Level 2		Level 3	
	Assets [^]	Liabilities	Assets	Liabilities	Assets	Liabilities
GMO Climate Change Investment Fund	641,924,337	-		(7,236)		-
GMO Climate Change Select Investment Fund	122,473,381	-	-	-	-	-
GMO Emerging Country Debt UCITS Fund	35,727,655	-	517,262,159	(3,542,068)	29,811,378	-
GMO Emerging Domestic Opportunities Equity Fund	603,086	-	-	-	-	-
GMO Emerging Markets Equity Fund	171,106	-	-	-	1,959	-
GMO Equity Dislocation Investment Fund	1,699,321,474	-	790,910	(21,731,085)	-	-
GMO Global Equity Allocation Investment Fund	85,094,046		-	-	4,406	-
GMO Global Real Return (UCITS) Fund	452,968,285	(515,522)	41,710,881	(2,509,672)	2,533,597	-
GMO Horizons Investment Fund	19,750,586	-	-	-	-	-
GMO Quality Investment Fund	4,427,580,058	-	970,948		-	-
GMO Quality Select Investment Fund	188,293,199	-	15,741	-	-	-
GMO Resources UCITS Fund	171,468,957	-	-	-		-
GMO SGM Major Markets Investment Fund	10,138,722	(64,676)	291,441	(102,538)	-	-
GMO Usonian Japan Value Fund	14,056,177	-	-	-	-	-

Footnotes:

* Values are presented in U.S. Dollar.

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