

**GMO UCITs Irish Fund Leveling - September 30, 2022\***

	Level 1		Level 2		Level 3	
	Assets <sup>^</sup>	Liabilities	Assets	Liabilities	Assets	Liabilities
GMO Climate Change Investment Fund	650,432,304	-	-	(5,839)	1,747,662	-
GMO Climate Change Select Investment Fund	266,585,303	-	-	-	-	-
GMO Emerging Country Debt UCITS Fund	24,973,986	-	175,957,898	(689,084)	10,716,741	-
GMO Emerging Domestic Opportunities Equity Fund	228,606	-	-	-	113,061	-
GMO Emerging Markets Equity Fund	30,740,251	(191,054)	-	-	423,968	-
GMO Equity Dislocation Investment Fund	968,372,205	-	26,678,116	(6,908,419)	8,840,774	-
GMO Global Equity Allocation Investment Fund	74,815,403	(69,136)	-	-	377,280	-
GMO Global Real Return (UCITS) Fund	725,689,963	(4,057,134)	97,529,477	(49,902,529)	15,389,088	-
GMO Quality Investment Fund	439,350,294	-	54,794	-	-	-
GMO Resources UCITS Fund	202,914,576	-	-	-	1,896,722	-
GMO SGM Major Markets Investment Fund	34,213,824	(1,018,196)	9,251,479	(3,643,925)	-	-

**Footnotes:**

\* Values are presented in U.S. Dollar.

<sup>^</sup> Level 1 Assets exclude investment in money market funds and/or overnight deposits, if any.

# Rounds to zero.