

**GMO UCITs Irish Fund Leveling (unaudited) - March 31, 2022\***

	Level 1		Level 2		Level 3	
	Assets <sup>^</sup>	Liabilities	Assets	Liabilities	Assets	Liabilities
<b>GMO Climate Change Investment Fund</b>	659,515,097	-	17,990	(695)	215,308	-
<b>GMO Emerging Country Debt UCITS Fund</b>	49,521,329	-	216,567,933	(393,607)	15,188,667	-
<b>GMO Emerging Domestic Opportunities Equity Fund</b>	144,261,656	-	-	-	14,824	-
<b>GMO Emerging Markets Equity Fund</b>	46,213,033	(3,699)	-	-	62,913	-
<b>GMO Equity Dislocation Investment Fund</b>	520,837,163	-	1,491,307	(8,207,917)	-	-
<b>GMO Global Equity Allocation Investment Fund</b>	94,257,619	-	-	-	18,259,302	-
<b>GMO Global Real Return (UCITS) Fund</b>	1,300,567,125	(14,650,049)	123,878,780	(46,526,937)	12,675,545	-
<b>GMO Quality Investment Fund</b>	485,885,591	-	35,806	-	-	-
<b>GMO Resources UCITS Fund</b>	262,500,720	-	-	-	226,319	-
<b>GMO SGM Major Markets Investment Fund</b>	68,154,584	(705,681)	10,672,071	(3,400,214)	-	-

**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.