## Form **8937** (December 2011)

(December 2011)
Department of the Treasury
Internal Revenue Service

## Report of Organizational Actions Affecting Basis of Securities

► See separate instructions.

OMB No. 1545-2224

Part I Reporting	ssuer				
1 Issuer's name		2 Issuer's employer identification number (EIN)			
GMO Domestic Bond Fund	I (Class III)	04-6764324			
3 Name of contact for add		4 Telephon	e No. of contact	5 Email address of contact	
			(617) 790-5063	John.Nasrah@gmo.com	
John Nasrah  6 Number and street (or P.O. box if mail is not delivered)				7 City, town, or post office, state, and Zip code of contact	
• Number and street (or )	.0. 20%		•		
40 Rowes Wharf		Boston, MA 02110			
8 Date of action		9 Class	sification and description		
Saa Balow		Class III	Common Stock		
10 CUSIP number	See Below  O CUSIP number  11 Serial number(s)		12 Ticker symbol	13 Account number(s)	
362007411	362007411		GMDBX	a healt of form for additional questions	
Part II Organizati	onal Action Atta	ch additiona	I statements if needed. Se	e back of form for additional questions.	
14 Describe the organiza	ational action and, if a	applicable, the	e date of the action or the date	e against which shareholders' ownership is measured for	
the action ▶ On Jar	mary 17, 2012, GMC	Domestic B	ond Fund (the "Fund") effec	cted a one-for-nine reverse stock split. Every nine (9)	
charas of the Fund's issu	od and outstanding	Class III stor	k were converted into one (	(1) issued and outstanding share of the Fund's Class III	
	ed and odtstanding	Oluss III sto.			
stock.					
				a the transfer of the transfer of	
15 Describe the quantita	ative effect of the org	anizational ac	tion on the basis of the secur	ity in the hands of a U.S. taxpayer as an adjustment per	
share or as a percen	tage of old basis ► Ţ	his organiza	tional action did not have ar	ny effect on shareholders' total basis in Fund shares.	
	<del>-</del>				
Shareholders' basis per s	snare increased min	eioiu.			
		<del></del>			
16 Describe the calcula	tion of the change in	basis and the	data that supports the calcul	lation, such as the market values of securities and the	
valuation dates ▶ T	no rovorce stock sol	lit involved th	ne receipt by shareholders o	of one (1) share of Class III stock for every nine (9) share	
valuation dates 2 11	ie reverse stock spi		the stock was not applica	ble in determining the calculation of shareholders' tax	
			of the Stock was not applica	ble in determining the carcalation of sites	
basis in the shares recei	ved in the stock spl	it			
		<del></del>			

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	Organizational Action (contin	iued)			
· arcii	<u> </u>				
17 List the	applicable Internal Revenue Code se	ection(s) and subsection(s) upon wh	nich the tax treatment i	is based ▶	
		,onormal and additional (1) and			
Section 368(	a)(1)(E)				
Section 316					
<b>18</b> Can ar	ny resulting loss be recognized? ► N	lo			
				<del></del>	
40 Dunida	le any other information necessary to	implement the adjustment, such as	s the reportable tax ve	ar ► The re	portable tax year is the 2012
19 Provid	e any other information necessary to	Fabruary 39/30 tox year and	5 ti 10 10 p 5 1 ti 10 ti		
calendar ye	ar. Note that the Fund maintains a	February 28/29 tax year-end.		<del></del> ,	
Ur	der penalties of perjury, I declare that I ha	ave examined this return, including acco	mpanying schedules and	statements,	and to the best of my knowledge ar
be	der penalties of perjury, I declare that I ha lief, it is true, correct, and complete. Decla	ration of preparer (other than officer) is b	based on all information o	r wnich prepa	arer has any knowledge.
Sign	N . (H1)			ام	
Hara	Half V		Date ►	-2l-	10/12-
Sign	gnature ►			$-\gamma$	
	(   ')		market to	Accietant	t Treasurer, GMO Trust
Pr	nt your name Nohn Nasrah		Title ► Date	Assistant	PTIN
Paid	Print/Type preparer's name	Preparer's signature	Date		Check if
	ا س				self-employed
Prepare					Firm's EIN ▶
Use On	Firm's address ►				Phone no.
	8937 (including accompanying state)	ments) to: Department of the Treas	urv. Internal Revenue	Service. Oa	den, UT 84201-0054
Send Form	8937 (including accompanying state)	nenta) to. Department of the freas	,,		

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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.