

GMO UCITS Irish Fund Leveling - March 31, 2025*

| | Level 1 | | Level 2 | | Level 3 | |
|--|---------------|-------------|-------------|-------------|------------|-------------|
| | Assets ^ | Liabilities | Assets | Liabilities | Assets | Liabilities |
| GMO Climate Change Transition Investment Fund | 338,208,487 | - | 585 | (49,622) | - | - |
| GMO Climate Change Select Transition Investment Fund | 63,132,005 | - | - | - | - | - |
| GMO Emerging Country Debt UCITS Fund | 23,307,479 | - | 528,492,685 | (3,440,239) | 28,860,039 | - |
| GMO Emerging Domestic Opportunities Equity Fund | 690,296 | - | - | - | - | - |
| GMO Emerging Markets Equity Fund | 192,411 | - | - | - | 1,959 | - |
| GMO Equity Dislocation Investment Fund | 1,324,599,655 | - | 27,504,006 | (4,090,768) | - | - |
| GMO Global Equity Allocation Investment Fund | 114,625,126 | (26,276) | - | - | 3,635 | - |
| GMO Global Real Return (UCITS) Fund | 420,926,046 | (311,556) | 53,706,424 | (868,208) | 2,433,561 | - |
| GMO Horizons Investment Fund | 18,874,997 | - | - | - | - | - |
| GMO Quality Investment Fund | 4,986,854,845 | - | 2 | (1,162,663) | - | - |
| GMO Quality Select Investment Fund | 270,689,722 | - | - | (58,477) | - | - |
| GMO Resources UCITS Fund | 129,442,352 | - | - | - | - | - |
| GMO Usonian Japan Value Creation Investment Fund | 22,634,159 | - | - | - | - | - |

Footnotes:

* Values are presented in U.S. Dollar.

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