

GMO UCITs Irish Fund Leveling - September 30, 2023*

	Level 1		Level 2		Level 3	
	Assets [^]	Liabilities	Assets	Liabilities	Assets	Liabilities
GMO Climate Change Investment Fund	874,511,413	-	36,308	-	184,050	-
GMO Climate Change Select Investment Fund	304,854,487	-	-	-	-	-
GMO Emerging Country Debt UCITS Fund	24,989,601	-	232,765,866	(1,362,667)	14,131,439	-
GMO Emerging Domestic Opportunities Equity Fund	345,710	-	-	-	11,722	-
GMO Emerging Markets Equity Fund	103,507	-	-	-	65,329	-
GMO Equity Dislocation Investment Fund	1,350,250,657	-	22,179,960	(7,457,377)	-	-
GMO Global Equity Allocation Investment Fund	94,663,038	12,241	-	-	91,965	-
GMO Global Real Return (UCITS) Fund	581,663,717	(916,172)	65,110,377	(11,899,178)	5,092,780	-
GMO Quality Investment Fund	1,384,170,881	-	434,778	(8,497)	-	-
GMO Quality Select Investment Fund	61,317,692	-	39,930	-	-	-
GMO Resources UCITS Fund	244,214,049	-	-	-	229,653	-
GMO SGM Major Markets Investment Fund	21,501,411	(239,287)	757,641	(841,670)	-	-

Footnotes:

* Values are presented in U.S. Dollar.

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