

**GMO UCITs Irish Fund Leveling (unaudited) - March 31, 2024\***

	Level 1		Level 2		Level 3	
	Assets <sup>^</sup>	Liabilities	Assets	Liabilities	Assets	Liabilities
GMO Climate Change Investment Fund	746,638,531	-	-	(48,702)	184,398	-
GMO Climate Change Select Investment Fund	111,475,610	-	-	-	-	-
GMO Emerging Country Debt UCITS Fund	26,543,466	-	467,217,754	(2,795,734)	33,880,764	-
GMO Emerging Domestic Opportunities Equity Fund	567,482	-	-	-	8,696	-
GMO Emerging Markets Equity Fund	111,246	-	-	-	73,598	-
GMO Equity Dislocation Investment Fund	1,564,685,832	-	13,825,566	(6,972,260)	-	-
GMO Global Equity Allocation Investment Fund	79,764,010	-	-	-	16,238	-
GMO Global Real Return (UCITS) Fund	407,423,178	(164,880)	40,214,378	(12,633,997)	3,908,152	-
GMO Quality Investment Fund	2,772,653,784	-	-	(810,022)	-	-
GMO Resources UCITS Fund	212,328,467	-	-	-	246,295	-
GMO SGM Major Markets Investment Fund	12,079,650	(36,294)	153,790	(319,228)	-	-
GMO Quality Select Investment Fund	94,049,548	-	-	(108,397)	-	-

**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.