

Return of Private Foundation

or Section 4947(a)(1) Trust Treated as Private Foundation

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2022

Open to Public Inspection

Form 990-PF

Department of the Treasury Internal Revenue Service

For calendar year 2022 or tax year beginning , and ending

Name of foundation: BILL & MELINDA GATES FOUNDATION TRUST
Employer identification number: 91-1663695
Telephone number: 206-709-3100
City or town, state or province, country, and ZIP or foreign postal code: SEATTLE, WA 98102
Check type of organization: Section 501(c)(3) exempt private foundation
Fair market value of all assets at end of year: \$ 67,972,986,359
Accounting method: Accrual

Table with 5 columns: (a) Revenue and expenses per books, (b) Net investment income, (c) Adjusted net income, (d) Disbursements for charitable purposes. Rows include Revenue (1-12) and Operating and Administrative Expenses (13-26), ending with Net investment income and Adjusted net income.

Part II Balance Sheets		Attached schedules and amounts in the description column should be for end-of-year amounts only.		Beginning of year	End of year		
		(a) Book Value	(b) Book Value	(c) Fair Market Value			
Assets	1	Cash - non-interest-bearing		118,950.	106,759.	106,759.	
	2	Savings and temporary cash investments		891,127,326.	1,014,495,183.	1,014,495,183.	
	3	Accounts receivable	183,421,914.				
		Less: allowance for doubtful accounts		81,736,132.	183,421,914.	183,421,914.	
	4	Pledges receivable					
		Less: allowance for doubtful accounts					
	5	Grants receivable					
	6	Receivables due from officers, directors, trustees, and other disqualified persons					
	7	Other notes and loans receivable					
		Less: allowance for doubtful accounts					
	8	Inventories for sale or use					
	9	Prepaid expenses and deferred charges					
	10a	Investments - U.S. and state government obligations	STMT 6		5,439,267,242.	3,686,522,108.	3,686,522,108.
	b	Investments - corporate stock	STMT 7		37,687,795,228.	47,580,101,589.	47,580,101,589.
	c	Investments - corporate bonds	STMT 8		912,314,999.	1,136,843,512.	1,136,843,512.
	11	Investments - land, buildings, and equipment: basis					
	Less: accumulated depreciation						
12	Investments - mortgage loans						
13	Investments - other	STMT 9		8,914,811,439.	14,355,846,671.	14,355,846,671.	
14	Land, buildings, and equipment: basis						
	Less: accumulated depreciation						
15	Other assets (describe TAXES RECEIVABLE)			0.	15,648,623.	15,648,623.	
16	Total assets (to be completed by all filers - see the instructions. Also, see page 1, item I)			53,927,171,316.	67,972,986,359.	67,972,986,359.	
Liabilities	17	Accounts payable and accrued expenses		9,610,079.	9,060,816.		
	18	Grants payable					
	19	Deferred revenue					
	20	Loans from officers, directors, trustees, and other disqualified persons					
	21	Mortgages and other notes payable					
	22	Other liabilities (describe STATEMENT 10)			659,497,047.	632,715,406.	
23	Total liabilities (add lines 17 through 22)			669,107,126.	641,776,222.		
Net Assets or Fund Balances	Foundations that follow FASB ASC 958, check here <input checked="" type="checkbox"/> and complete lines 24, 25, 29, and 30.						
	24	Net assets without donor restrictions		53,258,064,190.	67,331,210,137.		
	25	Net assets with donor restrictions					
	Foundations that do not follow FASB ASC 958, check here <input type="checkbox"/> and complete lines 26 through 30.						
	26	Capital stock, trust principal, or current funds					
	27	Paid-in or capital surplus, or land, bldg., and equipment fund					
	28	Retained earnings, accumulated income, endowment, or other funds					
29	Total net assets or fund balances			53,258,064,190.	67,331,210,137.		
30	Total liabilities and net assets/fund balances			53,927,171,316.	67,972,986,359.		

Part III Analysis of Changes in Net Assets or Fund Balances

1	Total net assets or fund balances at beginning of year - Part II, column (a), line 29 (must agree with end-of-year figure reported on prior year's return)	1	53,258,064,190.
2	Enter amount from Part I, line 27a	2	21,517,223,785.
3	Other increases not included in line 2 (itemize)	3	0.
4	Add lines 1, 2, and 3	4	74,775,287,975.
5	Decreases not included in line 2 (itemize) UNREALIZED LOSSES	5	7,444,077,838.
6	Total net assets or fund balances at end of year (line 4 minus line 5) - Part II, column (b), line 29	6	67,331,210,137.

Part IV Capital Gains and Losses for Tax on Investment Income SEE ATTACHED STATEMENTS

(a) List and describe the kind(s) of property sold (for example, real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)		(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a				
b				
c				
d				
e				
(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) ((e) plus (f) minus (g))	
a				
b				
c				
d				
e	243,895,778,233.	235,815,336,581.	8,080,441,652.	
Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69.			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col. (h))	
(i) FMV as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any		
a				
b				
c				
d				
e			8,080,441,652.	
2 Capital gain net income or (net capital loss)	{ If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7 }		2	8,080,441,652.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). See instructions. If (loss), enter -0- in Part I, line 8	{ }		3	N/A

Part V Excise Tax Based on Investment Income (Section 4940(a), 4940(b), or 4948 - see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary - see instructions)	1	131,491,264.
b All other domestic foundations enter 1.39% (0.0139) of line 27b. Exempt foreign organizations, enter 4% (0.04) of Part I, line 12, col. (b)		
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only; others, enter -0-)	2	0.
3 Add lines 1 and 2	3	131,491,264.
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only; others, enter -0-)	4	0.
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-	5	131,491,264.
6 Credits/Payments:		
a 2022 estimated tax payments and 2021 overpayment credited to 2022	6a	145,194,029.
b Exempt foreign organizations - tax withheld at source	6b	0.
c Tax paid with application for extension of time to file (Form 8868)	6c	8,000,000.
d Backup withholding erroneously withheld	6d	0.
7 Total credits and payments. Add lines 6a through 6d	7	153,194,029.
8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached	8	0.
9 Tax due. If the total of lines 5 and 8 is more than 7, enter amount owed	9	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid	10	21,702,765.
11 Enter the amount of line 10 to be: Credited to 2023 estimated tax 21,702,765. Refunded	11	0.

Part VI-A Statements Regarding Activities

1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?
1b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes?
1c Did the foundation file Form 1120-POL for this year?
2 Has the foundation engaged in any activities that have not previously been reported to the IRS?
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments?
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?
4b If "Yes," has it filed a tax return on Form 990-T for this year?
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year?
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either:
7 Did the foundation have at least \$5,000 in assets at any time during the year?
8a Enter the states to which the foundation reports or with which it is registered.
8b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G?
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2022 or the tax year beginning in 2022?
10 Did any persons become substantial contributors during the tax year?
11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)?
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges?
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application?
14 The books are in care of JENNIFER DEGER Telephone no. 206-709-3100 Located at 500 FIFTH AVENUE NORTH, SEATTLE, WA ZIP+4 98109
15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 - check here and enter the amount of tax-exempt interest received or accrued during the year
16 At any time during calendar year 2022, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes," enter the name of the foreign country SEE STATEMENT 11

Part VI-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

	Yes	No
1a During the year, did the foundation (either directly or indirectly):		
(1) Engage in the sale or exchange, or leasing of property with a disqualified person?	1a(1)	X
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person?	1a(2)	X
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person?	1a(3)	X
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person?	1a(4)	X
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)?	1a(5)	X
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.)	1a(6)	X
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions	1b	X
c Organizations relying on a current notice regarding disaster assistance, check here <input type="checkbox"/>		
d Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2022?	1d	X
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):		
a At the end of tax year 2022, did the foundation have any undistributed income (Part XII, lines 6d and 6e) for tax year(s) beginning before 2022?	2a	X
If "Yes," list the years _____, _____, _____, _____		
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement - see instructions.)	2b	N/A
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. _____, _____, _____, _____		
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year?	3a	X
b If "Yes," did it have excess business holdings in 2022 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period? (Use Form 4720, Schedule C, to determine if the foundation had excess business holdings in 2022.)	3b	X
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes?	4a	X
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2022?	4b	X

Part VI-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

	Yes	No
5a During the year, did the foundation pay or incur any amount to:		
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?		X
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?		X
(3) Provide a grant to an individual for travel, study, or other similar purposes?		X
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions	X	
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?		X
b If any answer is "Yes" to 5a(1)-(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance? See instructions		X
c Organizations relying on a current notice regarding disaster assistance, check here <input type="checkbox"/>		
d If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant? If "Yes," attach the statement required by Regulations section 53.4945-5(d).	X	
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?		X
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract? If "Yes" to 6b, file Form 8870.		X
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?		X
b If "Yes," did the foundation receive any proceeds or have any net income attributable to the transaction?		N/A
8 Is the foundation subject to the section 4960 tax on payment(s) of more than \$1,000,000 in remuneration or excess parachute payment(s) during the year?		X

Part VII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, and foundation managers and their compensation.

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
SEE STATEMENT 15		0.	0.	0.

2 Compensation of five highest-paid employees (other than those included on line 1). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
NONE				

Total number of other employees paid over \$50,000 0

Part VII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors *(continued)*

3 Five highest-paid independent contractors for professional services. If none, enter "NONE."

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
MARATHON ASSET MANAGEMENT LLP - ONE BRYANT PARK, 38TH FLOOR, NEW YORK, NY 10036	INVESTMENT MANAGEMENT	12,003,174.
GREEN COURT CAPITAL MANAGEMENT LIMITED - STES 4007-4008, 8 CONNAUGHT PLACE, HONG KONG,	INVESTMENT MANAGEMENT	10,901,103.
MORANT WRIGHT MANAGEMENT LIMITED - 43 ST. JAMES'S PLACE, LONDON, UNITED KINGDOM SW1A	INVESTMENT MANAGEMENT	10,515,177.
STATE STREET CORPORATION ONE CONGRESS STREET, BOSTON, MA 02114	INVESTMENT CUSTODIAN SERVICES	9,401,238.
WESTWOOD GLOBAL - ONE FINANCIAL CENTER, SUITE 1620, BOSTON, MA 02111	INVESTMENT MANAGEMENT	8,755,335.
Total number of others receiving over \$50,000 for professional services		18

Part VIII-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.	Expenses
1 N/A	
2	
3	
4	

Part VIII-B Summary of Program-Related Investments

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3	0.

Part IX Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1 Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:			
a	Average monthly fair market value of securities	1a	53,833,575,109.
b	Average of monthly cash balances	1b	427,024,460.
c	Fair market value of all other assets (see instructions)	1c	3,834,929,560.
d	Total (add lines 1a, b, and c)	1d	58,095,529,129.
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation)	1e	0.
2	Acquisition indebtedness applicable to line 1 assets	2	0.
3	Subtract line 2 from line 1d	3	58,095,529,129.
4	Cash deemed held for charitable activities. Enter 1.5% (0.015) of line 3 (for greater amount, see instructions)	4	871,432,937.
5	Net value of noncharitable-use assets. Subtract line 4 from line 3	5	57,224,096,192.
6	Minimum investment return. Enter 5% (0.05) of line 5	6	2,861,204,810.

Part X Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations, check here and do not complete this part.)

1	Minimum investment return from Part IX, line 6	1	2,861,204,810.
2a	Tax on investment income for 2022 from Part V, line 5	2a	131,491,264.
b	Income tax for 2022. (This does not include the tax from Part V.)	2b	
c	Add lines 2a and 2b	2c	131,491,264.
3	Distributable amount before adjustments. Subtract line 2c from line 1	3	2,729,713,546.
4	Recoveries of amounts treated as qualifying distributions	4	0.
5	Add lines 3 and 4	5	2,729,713,546.
6	Deduction from distributable amount (see instructions)	6	0.
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XII, line 1	7	2,729,713,546.

Part XI Qualifying Distributions (see instructions)

1 Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:			
a	Expenses, contributions, gifts, etc. - total from Part I, column (d), line 26	1a	6,126,232,500.
b	Program-related investments - total from Part VIII-B	1b	0.
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes	2	
3 Amounts set aside for specific charitable projects that satisfy the:			
a	Suitability test (prior IRS approval required)	3a	
b	Cash distribution test (attach the required schedule)	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part XII, line 4	4	6,126,232,500.

Part XII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2021	(c) 2021	(d) 2022
1 Distributable amount for 2022 from Part X, line 7				2,729,713,546.
2 Undistributed income, if any, as of the end of 2022:				
a Enter amount for 2021 only			0.	
b Total for prior years:		0.		
3 Excess distributions carryover, if any, to 2022:				
a From 2017	359,108,763.			
b From 2018	446,574,743.			
c From 2019	2,926,408,650.			
d From 2020	3,555,694,340.			
e From 2021	3,111,936,861.			
f Total of lines 3a through e	10,399,723,357.			
4 Qualifying distributions for 2022 from Part XI, line 4: \$ 6,126,232,500.				
a Applied to 2021, but not more than line 2a ...			0.	
b Applied to undistributed income of prior years (Election required - see instructions) ...		0.		
c Treated as distributions out of corpus (Election required - see instructions)	0.			
d Applied to 2022 distributable amount				2,729,713,546.
e Remaining amount distributed out of corpus	3,396,518,954.			
5 Excess distributions carryover applied to 2022 (If an amount appears in column (d), the same amount must be shown in column (a).)	0.			0.
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	13,796,242,311.			
b Prior years' undistributed income. Subtract line 4b from line 2b		0.		
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed		0.		
d Subtract line 6c from line 6b. Taxable amount - see instructions		0.		
e Undistributed income for 2021. Subtract line 4a from line 2a. Taxable amount - see instr. ...			0.	
f Undistributed income for 2022. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2023				0.
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions)	0.			
8 Excess distributions carryover from 2017 not applied on line 5 or line 7	359,108,763.			
9 Excess distributions carryover to 2023. Subtract lines 7 and 8 from line 6a	13,437,133,548.			
10 Analysis of line 9:				
a Excess from 2018 ...	446,574,743.			
b Excess from 2019 ...	2,926,408,650.			
c Excess from 2020 ...	3,555,694,340.			
d Excess from 2021 ...	3,111,936,861.			
e Excess from 2022 ...	3,396,518,954.			

Part XIII Private Operating Foundations (see instructions and Part VI-A, question 9) N/A

1 a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2022, enter the date of the ruling _____

b Check box to indicate whether the foundation is a private operating foundation described in section _____ 4942(j)(3) or 4942(j)(5)

	Tax year				(e) Total
	(a) 2022	(b) 2021	(c) 2020	(d) 2019	
2 a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part IX for each year listed _____					
b 85% (0.85) of line 2a _____					
c Qualifying distributions from Part XI, line 4, for each year listed _____					
d Amounts included in line 2c not used directly for active conduct of exempt activities _____					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c _____					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test - enter:					
(1) Value of all assets _____					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i) _____					
b "Endowment" alternative test - enter 2/3 of minimum investment return shown in Part IX, line 6, for each year listed _____					
c "Support" alternative test - enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties) _____					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii) _____					
(3) Largest amount of support from an exempt organization _____					
(4) Gross investment income _____					

Part XIV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year-see instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

SEE STATEMENT 16

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

NONE

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc., to individuals or organizations under other conditions, complete items 2a, b, c, and d.

a The name, address, and telephone number or email address of the person to whom applications should be addressed:

b The form in which applications should be submitted and information and materials they should include:

c Any submission deadlines:

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:

Part XIV **Supplementary Information** *(continued)*

3 Grants and Contributions Paid During the Year or Approved for Future Payment				
Recipient	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
Name and address (home or business)				
a Paid during the year				
BILL & MELINDA GATES FOUNDATION 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	NOT APPLICABLE	PF: 509(A)	TO FUND THE CHARITABLE PURPOSES OF THE FOUNDATION	6,806,925,000.
BILL & MELINDA GATES FOUNDATION 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	NOT APPLICABLE	PF: 509(A)	PORTION OF GRANTS PAID TREATED AS A DISTRIBUTION OF CORPUS UNDER TREAS. REG. 53,4942(A)-3	-680,692,500.
Total				3a 6,126,232,500.
b Approved for future payment				
NONE				
Total				3b 0.

Part XVI Information Regarding Transfers to and Transactions and Relationships With Noncharitable Exempt Organizations

1 Did the organization directly or indirectly engage in any of the following with any other organization described in section 501(c) (other than section 501(c)(3) organizations) or in section 527, relating to political organizations?
a Transfers from the reporting foundation to a noncharitable exempt organization of:
(1) Cash
(2) Other assets
b Other transactions:
(1) Sales of assets to a noncharitable exempt organization
(2) Purchases of assets from a noncharitable exempt organization
(3) Rental of facilities, equipment, or other assets
(4) Reimbursement arrangements
(5) Loans or loan guarantees
(6) Performance of services or membership or fundraising solicitations
c Sharing of facilities, equipment, mailing lists, other assets, or paid employees
d If the answer to any of the above is "Yes," complete the following schedule. Column (b) should always show the fair market value of the goods, other assets, or services given by the reporting foundation. If the foundation received less than fair market value in any transaction or sharing arrangement, show in column (d) the value of the goods, other assets, or services received.

Table with 4 columns: (a) Line no., (b) Amount involved, (c) Name of noncharitable exempt organization, (d) Description of transfers, transactions, and sharing arrangements. Row 1 contains 'N/A'.

2a Is the foundation directly or indirectly affiliated with, or related to, one or more tax-exempt organizations described in section 501(c) (other than section 501(c)(3)) or in section 527? Yes No

b If "Yes," complete the following schedule. Table with 3 columns: (a) Name of organization, (b) Type of organization, (c) Description of relationship. Row 1 contains 'N/A'.

Sign Here Under penalties of perjury, I declare that I have examined this return, including accompanying schedules and statements, and to the best of my knowledge and belief, it is true, correct, and complete. Declaration of preparer (other than taxpayer) is based on all information of which preparer has any knowledge. Signature of officer of trustee: Carolyn Ainslie, Date: 11/9/2023, Title: CFO.

May the IRS discuss this return with the preparer shown below? See instr. X Yes No

Paid Preparer Use Only Print/Type preparer's name: ANNE FULTON, Preparer's signature: Anne Fulton, Date: 11/4/2023, Firm's name: DELOITTE TAX LLP, Firm's address: 50 SOUTH SIXTH STREET MINNEAPOLIS, MN 55402, Firm's EIN: 86-1065772, Phone no.: 612-397-4000.

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a EQUITIES	P	01/01/22	12/31/22
b EQUITIES	D	01/01/22	12/31/22
c FIXED INCOME	P	01/01/22	12/31/22
d CASH EQUIVALENTS	P	01/01/22	12/31/22
e SWAPS	P	01/01/22	12/31/22
f OPTIONS	P	01/01/22	12/31/22
g IRC SEC. 1256 GAIN ON FUTURES	P	01/01/22	12/31/22
h IRC SEC. 1256 GAIN ON NON-EQUITY OPTIONS	P	01/01/22	12/31/22
i NET IRC. SECTION 1256 GAIN ON IDENTIFIED MIXED STRADDLES	P	01/01/22	12/31/22
j NET SHORT-TERM GAIN ON IDENTIFIED MIXED STRADDLES	P	01/01/22	12/31/22
k SHORT-TERM CAPITAL GAIN DISTRIBUTION	P	01/01/22	12/31/22
l CLASS ACTION INCOME	P	01/01/22	12/31/22
m WASH SALES DEFERRAL ADJUSTMENT	P	01/01/22	12/31/22
n CAPITAL GAIN/(LOSS) PER K-1S	P	01/01/22	12/31/22
o CAPITAL GAIN/(LOSS) FROM EQUITY PARTNER DIPSPITION	P	01/01/22	12/31/22

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 16,022,324,170.		14,434,702,489.	1,587,621,681.
b 6,452,543,200.		3,074,393.	6,449,468,807.
c 73,738,895,640.		75,024,855,601.	-1,285,959,961.
d 146,190,470,706.		146,190,470,699.	7.
e		159,080,896.	-159,080,896.
f 5,861,554.			5,861,554.
g 1,046,747,437.			1,046,747,437.
h 1,411,883.			1,411,883.
i 97,459.			97,459.
j 112,234,541.			112,234,541.
k 19,446,534.			19,446,534.
l 72,195.			72,195.
m 39,540,337.			39,540,337.
n 266,132,577.			266,132,577.
o		602,017.	-602,017.

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69

(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
a			1,587,621,681.
b			6,449,468,807.
c			-1,285,959,961.
d			7.
e			-159,080,896.
f			5,861,554.
g			1,046,747,437.
h			1,411,883.
i			97,459.
j			112,234,541.
k			19,446,534.
l			72,195.
m			39,540,337.
n			266,132,577.
o			-602,017.

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8	3

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold, e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.	(b) How acquired P - Purchase D - Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1a ADJ FOR SEC. 1202 ELIGIBLE GAIN EXCLUSION FROM SALE OF PEAR THERAPEUTICS	D	01/01/22	12/31/22
b			
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a		2,550,486.	-2,550,486.
b			
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Losses (from col. (h)) Gains (excess of col. (h) gain over col. (k), but not less than "-0-")
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			-2,550,486.
b			
c			
d			
e			
f			
g			
h			
i			
j			
k			
l			
m			
n			
o			

2 Capital gain net income or (net capital loss) { If gain, also enter in Part I, line 7 If (loss), enter "-0-" in Part I, line 7 }	2	8,080,441,652.
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c). If (loss), enter "-0-" in Part I, line 8	3	N/A

Form 990-PF, Part VI-B, Line 5d - Expenditure Responsibility Statement

Recipient's Name and Address	NO. 1	Grant Amount	Date of Grant	Amount Expended	Verification Date
TCI FOUNDATION TCI HOUSE 69 INSTITUTIONAL AREA, SECTOR 32 GURGAON, HR, INDIA, 122001		12,267,588.	12/23/03	13,494,544.	
Purpose of Grant HIV					
Date of Reports by Grantee 08/09, 07/10, 10/11, 12/12, 9/13, 9/14, 7/15, 5/16, 07/17, 6/18, 5/19, 9/22			Diversions by Grantee NO		
Results of Verification					

Recipient's Name and Address	NO. 2	Grant Amount	Date of Grant	Amount Expended	Verification Date
BILL & MELINDA GATES FOUNDATION 500 FIFTH AVENUE NORTH SEATTLE, WA 98109		6,755,162,810.	01/01/20	6,755,162,810.	
Purpose of Grant TO PROVIDE FUNDS FOR GRANTMAKING, PROGRAM RELATED INVESTMENTS, DIRECT CHARITABLE EXPENDITURES, CAPITAL EXPENDITURES, ADMINISTRATIVE EXPENSES AND ANY OTHER PURPOSE PERMITTED UNDER THE DECLARATION OF TRUST.					
Date of Reports by Grantee 11/04/21, 11/09/22			Diversions by Grantee NO		
Results of Verification					

Form 990-PF, Part VI-B, Line 5d - Expenditure Responsibility Statement

Recipient's Name and Address	NO. 3	Grant Amount	Date of Grant	Amount Expended	Verification Date
BILL & MELINDA GATES FOUNDATION 500 FIFTH AVENUE NORTH SEATTLE, WA 98109		6,131,700,000.	01/01/21	6,131,700,000.	
Purpose of Grant TO PROVIDE FUNDS FOR GRANTMAKING, PROGRAM RELATED INVESTMENTS, DIRECT CHARITABLE EXPENDITURES, CAPITAL EXPENDITURES, ADMINISTRATIVE EXPENSES AND ANY OTHER PURPOSE PERMITTED UNDER THE DECLARATION OF TRUST.					
Date of Reports by Grantee		Diversions by Grantee			
11/09/22, 11/09/23		NO			
Results of Verification					

Recipient's Name and Address	NO. 4	Grant Amount	Date of Grant	Amount Expended	Verification Date
BILL & MELINDA GATES FOUNDATION 500 FIFTH AVENUE NORTH SEATTLE, WA 98109		6,806,925,000.	01/01/22	6,806,925,000.	
Purpose of Grant TO PROVIDE FUNDS FOR GRANTMAKING, PROGRAM RELATED INVESTMENTS, DIRECT CHARITABLE EXPENDITURES, CAPITAL EXPENDITURES, ADMINISTRATIVE EXPENSES AND ANY OTHER PURPOSE PERMITTED UNDER THE DECLARATION OF TRUST.					
Date of Reports by Grantee		Diversions by Grantee			
11/09/23		NO			
Results of Verification					

Schedule B
(Form 990)

Department of the Treasury
Internal Revenue Service

Schedule of Contributors

Attach to Form 990 or Form 990-PF.
Go to www.irs.gov/Form990 for the latest information.

OMB No. 1545-0047

2022

Name of the organization

BILL & MELINDA GATES FOUNDATION TRUST

Employer identification number

91-1663695

Organization type (check one):

Filers of:

Section:

Form 990 or 990-EZ

501(c)() (enter number) organization

4947(a)(1) nonexempt charitable trust **not** treated as a private foundation

527 political organization

Form 990-PF

501(c)(3) exempt private foundation

4947(a)(1) nonexempt charitable trust treated as a private foundation

501(c)(3) taxable private foundation

Check if your organization is covered by the **General Rule** or a **Special Rule**.

Note: Only a section 501(c)(7), (8), or (10) organization can check boxes for both the General Rule and a Special Rule. See instructions.

General Rule

For an organization filing Form 990, 990-EZ, or 990-PF that received, during the year, contributions totaling \$5,000 or more (in money or property) from any one contributor. Complete Parts I and II. See instructions for determining a contributor's total contributions.

Special Rules

For an organization described in section 501(c)(3) filing Form 990 or 990-EZ that met the 33 1/3% support test of the regulations under sections 509(a)(1) and 170(b)(1)(A)(vi), that checked Schedule A (Form 990), Part II, line 13, 16a, or 16b, and that received from any one contributor, during the year, total contributions of the greater of **(1)** \$5,000; or **(2)** 2% of the amount on (i) Form 990, Part VIII, line 1h; or (ii) Form 990-EZ, line 1. Complete Parts I and II.

For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, total contributions of more than \$1,000 exclusively for religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals. Complete Parts I (entering "N/A" in column (b) instead of the contributor name and address), II, and III.

For an organization described in section 501(c)(7), (8), or (10) filing Form 990 or 990-EZ that received from any one contributor, during the year, contributions *exclusively* for religious, charitable, etc., purposes, but no such contributions totaled more than \$1,000. If this box is checked, enter here the total contributions that were received during the year for an *exclusively* religious, charitable, etc., purpose. Don't complete any of the parts unless the **General Rule** applies to this organization because it received *nonexclusively* religious, charitable, etc., contributions totaling \$5,000 or more during the year \$ _____

Caution: An organization that isn't covered by the General Rule and/or the Special Rules doesn't file Schedule B (Form 990), but it **must** answer "No" on Part IV, line 2, of its Form 990; or check the box on line H of its Form 990-EZ or on its Form 990-PF, Part I, line 2, to certify that it doesn't meet the filing requirements of Schedule B (Form 990).

LHA For Paperwork Reduction Act Notice, see the instructions for Form 990, 990-EZ, or 990-PF.

Schedule B (Form 990) (2022)

Name of organization BILL & MELINDA GATES FOUNDATION TRUST	Employer identification number 91-1663695
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Part I Contributors (see instructions). Use duplicate copies of Part I if additional space is needed.

(a) No.	(b) Name, address, and ZIP + 4	(c) Total contributions	(d) Type of contribution
1	WILLIAM H. GATES III - SECURITIES 2365 CARILLON POINT KIRKLAND, WA 98033	\$ 19,515,465,281.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input checked="" type="checkbox"/> (Complete Part II for noncash contributions.)
2	WILLIAM H. GATES III 2365 CARILLON POINT KIRKLAND, WA 98033	\$ 551,541,000.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)
3	WILLIAM H. GATES III - INVST MGMT FEES 2365 CARILLON POINT KIRKLAND, WA 98033	\$ 72,823,702.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)
4	WARREN E. BUFFETT - SECURITIES 1440 KIEWIT PLAZA OMAHA, NE 68131	\$ 3,081,224,277.	Person <input checked="" type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input checked="" type="checkbox"/> (Complete Part II for noncash contributions.)
	_____ _____ _____	\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)
	_____ _____ _____	\$ _____	Person <input type="checkbox"/> Payroll <input type="checkbox"/> Noncash <input type="checkbox"/> (Complete Part II for noncash contributions.)

Name of organization BILL & MELINDA GATES FOUNDATION TRUST	Employer identification number 91-1663695
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Part II Noncash Property (see instructions). Use duplicate copies of Part II if additional space is needed.

(a) No. from Part I	(b) Description of noncash property given	(c) FMV (or estimate) (See instructions.)	(d) Date received
1	MARKETABLE SECURITIES _____ _____ _____	\$ 19,515,465,281.	12/31/22
4	11,003,166 CLASS B SHARES OF BERKSHIRE HATHAWAY INC. _____ _____ _____	\$ 3,081,224,277.	06/14/22
	_____ _____ _____	\$ _____	_____
	_____ _____ _____	\$ _____	_____
	_____ _____ _____	\$ _____	_____
	_____ _____ _____	\$ _____	_____

Name of organization BILL & MELINDA GATES FOUNDATION TRUST	Employer identification number 91-1663695
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Part III Exclusively religious, charitable, etc., contributions to organizations described in section 501(c)(7), (8), or (10) that total more than \$1,000 for the year from any one contributor. Complete columns (a) through (e) and the following line entry. For organizations completing Part III, enter the total of exclusively religious, charitable, etc., contributions of \$1,000 or less for the year. (Enter this info. once.) \$ _____
Use duplicate copies of Part III if additional space is needed.

(a) No. from Part I	(b) Purpose of gift	(c) Use of gift	(d) Description of how gift is held
(e) Transfer of gift			
Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee	
(e) Transfer of gift			
Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee	
(e) Transfer of gift			
Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee	
(e) Transfer of gift			
Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee	
(e) Transfer of gift			
Transferee's name, address, and ZIP + 4		Relationship of transferor to transferee	

Underpayment of Estimated Tax by Corporations

Attach to the corporation's tax return. FORM 990-PF

2022

Go to www.irs.gov/Form2220 for instructions and the latest information.

Name BILL & MELINDA GATES FOUNDATION TRUST	Employer identification number 91-1663695
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Note: Generally, the corporation is not required to file Form 2220 (see Part II below for exceptions) because the IRS will figure any penalty owed and bill the corporation. However, the corporation may still use Form 2220 to figure the penalty. If so, enter the amount from page 2, line 38, on the estimated tax penalty line of the corporation's income tax return, but **do not** attach Form 2220.

Part I Required Annual Payment

1 Total tax (see instructions)		1	131,491,264.
2 a Personal holding company tax (Schedule PH (Form 1120), line 26) included on line 1	2a		
b Look-back interest included on line 1 under section 460(b)(2) for completed long-term contracts or section 167(g) for depreciation under the income forecast method	2b		
c Credit for federal tax paid on fuels (see instructions)	2c		
d Total. Add lines 2a through 2c		2d	
3 Subtract line 2d from line 1. If the result is less than \$500, do not complete or file this form. The corporation does not owe the penalty		3	131,491,264.
4 Enter the tax shown on the corporation's 2021 income tax return. See instructions. Caution: If the tax is zero or the tax year was for less than 12 months, skip this line and enter the amount from line 3 on line 5		4	118,712,961.
5 Required annual payment. Enter the smaller of line 3 or line 4. If the corporation is required to skip line 4, enter the amount from line 3		5	118,712,961.

Part II Reasons for Filing - Check the boxes below that apply. If any boxes are checked, the corporation **must** file Form 2220 even if it does not owe a penalty. See instructions.

- 6 The corporation is using the adjusted seasonal installment method.
- 7 The corporation is using the annualized income installment method.
- 8 The corporation is a "large corporation" figuring its first required installment based on the prior year's tax.

Part III Figuring the Underpayment

		(a)	(b)	(c)	(d)
9 Installment due dates. Enter in columns (a) through (d) the 15th day of the 4th (Form 990-PF filers: Use 5th month), 6th, 9th, and 12th months of the corporation's tax year	9	05/15/22	06/15/22	09/15/22	12/15/22
10 Required installments. If the box on line 6 and/or line 7 above is checked, enter the amounts from Sch A, line 38. If the box on line 8 (but not 6 or 7) is checked, see instructions for the amounts to enter. If none of these boxes are checked, enter 25% (0.25) of line 5 above in each column	10	29,678,240.	36,067,392.	32,872,816.	32,872,816.
11 Estimated tax paid or credited for each period. For column (a) only, enter the amount from line 11 on line 15. See instructions	11	35,194,029.	65,000,000.	25,000,000.	20,000,000.
Complete lines 12 through 18 of one column before going to the next column.					
12 Enter amount, if any, from line 18 of the preceding column	12		5,515,789.	34,448,397.	26,575,581.
13 Add lines 11 and 12	13		70,515,789.	59,448,397.	46,575,581.
14 Add amounts on lines 16 and 17 of the preceding column	14				
15 Subtract line 14 from line 13. If zero or less, enter -0-	15	35,194,029.	70,515,789.	59,448,397.	46,575,581.
16 If the amount on line 15 is zero, subtract line 13 from line 14. Otherwise, enter -0-	16		0.	0.	
17 Underpayment. If line 15 is less than or equal to line 10, subtract line 15 from line 10. Then go to line 12 of the next column. Otherwise, go to line 18	17				
18 Overpayment. If line 10 is less than line 15, subtract line 10 from line 15. Then go to line 12 of the next column	18	5,515,789.	34,448,397.	26,575,581.	

Go to Part IV on page 2 to figure the penalty. Do not go to Part IV if there are no entries on line 17 - no penalty is owed.

Part IV Figuring the Penalty

	(a)	(b)	(c)	(d)
19 Enter the date of payment or the 15th day of the 4th month after the close of the tax year, whichever is earlier. (C corporations with tax years ending June 30 and S corporations: Use 3rd month instead of 4th month. Form 990-PF and Form 990-T filers: Use 5th month instead of 4th month.) See instructions	19			
20 Number of days from due date of installment on line 9 to the date shown on line 19	20			
21 Number of days on line 20 after 4/15/2022 and before 7/1/2022	21			
22 Underpayment on line 17 x $\frac{\text{Number of days on line 21} \times 4\% (0.04)}{365}$...	22 \$	\$	\$	\$
23 Number of days on line 20 after 6/30/2022 and before 10/1/2022	23			
24 Underpayment on line 17 x $\frac{\text{Number of days on line 23} \times 5\% (0.05)}{365}$...	24 \$	\$	\$	\$
25 Number of days on line 20 after 9/30/2022 and before 1/1/2023	25			
26 Underpayment on line 17 x $\frac{\text{Number of days on line 25} \times 6\% (0.06)}{365}$...	26 \$	\$	\$	\$
27 Number of days on line 20 after 12/31/2022 and before 4/1/2023	27			
28 Underpayment on line 17 x $\frac{\text{Number of days on line 27} \times 7\% (0.07)}{365}$...	28 \$	\$	\$	\$
29 Number of days on line 20 after 3/31/2023 and before 7/1/2023	29			
30 Underpayment on line 17 x $\frac{\text{Number of days on line 29} \times \%}{365}$	30 \$	\$	\$	\$
31 Number of days on line 20 after 6/30/2023 and before 10/1/2023	31			
32 Underpayment on line 17 x $\frac{\text{Number of days on line 31} \times \%}{365}$	32 \$	\$	\$	\$
33 Number of days on line 20 after 9/30/2023 and before 1/1/2024	33			
34 Underpayment on line 17 x $\frac{\text{Number of days on line 33} \times \%}{365}$	34 \$	\$	\$	\$
35 Number of days on line 20 after 12/31/2023 and before 3/16/2024	35			
36 Underpayment on line 17 x $\frac{\text{Number of days on line 35} \times \%}{366}$	36 \$	\$	\$	\$
37 Add lines 22, 24, 26, 28, 30, 32, 34, and 36	37 \$	\$	\$	\$
38 Penalty. Add columns (a) through (d) of line 37. Enter the total here and on Form 1120, line 34; or the comparable line for other income tax returns	38 \$			0.

* Use the penalty interest rate for each calendar quarter, which the IRS will determine during the first month in the preceding quarter. These rates are published quarterly in an IRS News Release and in a revenue ruling in the Internal Revenue Bulletin. To obtain this information on the Internet, access the IRS website at www.irs.gov. You can also call 1-800-829-4933 to get interest rate information.

Schedule A Adjusted Seasonal Installment Method and Annualized Income Installment Method

See instructions.

Form 1120-S filers: For lines 1, 2, 3, and 21, "taxable income" refers to excess net passive income or the amount on which tax is imposed under section 1374(a), whichever applies.

Part I Adjusted Seasonal Installment Method

Caution: Use this method only if the base period percentage for any 6 consecutive months is at least 70%. See instructions.

Table with 5 columns: (a) First 3 months, (b) First 5 months, (c) First 8 months, (d) First 11 months. Rows include taxable income for various periods (1a-1c), calculations for each period (2, 3a-3c), and final tax calculations (4-19).

Part II ^{**} Annualized Income Installment Method

		(a)	(b)	(c)	(d)
		First <u>2</u> months	First <u>3</u> months	First <u>6</u> months	First <u>9</u> months
20	Annualization periods (see instructions)				
21	Enter taxable income for each annualization period. See instructions for the treatment of extraordinary items	2,215,534,284.	3,509,172,216.	5,888,506,729.	7,807,343,130.
22	Annualization amounts (see instructions)	6.000000	4.000000	2.000000	1.333330
23a	Annualized taxable income. Multiply line 21 by line 22	13,293,205,704.	14,036,688,864.	11,777,013,458.	10,409,764,816.
23b	Extraordinary items (see instructions)				
23c	Add lines 23a and 23b	13,293,205,704.	14,036,688,864.	11,777,013,458.	10,409,764,816.
24	Figure the tax on the amount on line 23c using the instructions for Form 1120, Schedule J, line 2, or comparable line of corporation's return	184,775,559.	195,109,975.	163,700,487.	144,695,731.
25	Enter any alternative minimum tax (trusts only) for each payment period (see instructions)				
26	Enter any other taxes for each payment period. See instr.				
27	Total tax. Add lines 24 through 26	184,775,559.	195,109,975.	163,700,487.	144,695,731.
28	For each period, enter the same type of credits as allowed on Form 2220, lines 1 and 2c. See instructions				
29	Total tax after credits. Subtract line 28 from line 27. If zero or less, enter -0-	184,775,559.	195,109,975.	163,700,487.	144,695,731.
30	Applicable percentage	25%	50%	75%	100%
31	Multiply line 29 by line 30	46,193,890.	97,554,988.	122,775,365.	144,695,731.

Part III Required Installments

		1st installment	2nd installment	3rd installment	4th installment
		Note: Complete lines 32 through 38 of one column before completing the next column.			
32	If only Part I or Part II is completed, enter the amount in each column from line 19 or line 31. If both parts are completed, enter the smaller of the amounts in each column from line 19 or line 31	46,193,890.	97,554,988.	122,775,365.	144,695,731.
33	Add the amounts in all preceding columns of line 38. See instructions		29,678,240.	65,745,632.	98,618,448.
34	Adjusted seasonal or annualized income installments. Subtract line 33 from line 32. If zero or less, enter -0-	46,193,890.	67,876,748.	57,029,733.	46,077,283.
35	Enter 25% (0.25) of line 5 on page 1 of Form 2220 in each column. Note: "Large corporations," see the instructions for line 10 for the amounts to enter	29,678,240.	36,067,392.	32,872,816.	32,872,816.
36	Subtract line 38 of the preceding column from line 37 of the preceding column				
37	Add lines 35 and 36	29,678,240.	36,067,392.	32,872,816.	32,872,816.
38	Required installments. Enter the smaller of line 34 or line 37 here and on page 1 of Form 2220, line 10. See instructions	29,678,240.	36,067,392.	32,872,816.	32,872,816.

** ANNUALIZED INCOME INSTALLMENT METHOD USING STANDARD OPTION

INDEX OF ATTACHMENTS

STATEMENT	1	PART I - OTHER INCOME
STATEMENT	2	PART I - ACCOUNTING FEES
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STATEMENT	6	PART II - U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS
STATEMENT	7	PART II - CORPORATE STOCK
STATEMENT	8	PART II - CORPORATE BONDS
STATEMENT	9	PART II - OTHER INVESTMENTS
STATEMENT	10	PART II - OTHER LIABILITIES
STATEMENT	11	PART II - NAME OF FOREIGN COUNTRY IN WHICH ORGANIZATION HAS FINANCIAL INTEREST
STATEMENT	12	PART VI-A, LINE 11 – TRANSFERS TO CONTROLLED ENTITIES
STATEMENT	13	PART VI-A, LINE 11 – TRANSFERS FROM CONTROLLED ENTITIES
STATEMENT	14	PART VI-A - SCHEDULE OF CONTROLLED ENTITIES
STATEMENT	15	PART VII - LIST OF OFFICERS, DIRECTORS TRUSTEES AND FOUNDATION MANAGER
STATEMENT	16	PART XIV, LINE 1A – LIST OF FOUNDATION MANAGERS
STATEMENT	17	GENERAL INFORMATION, FORM 990-PF, PART VI-A LINE 11- LIST OF CONTROLLED ENTITIES.
STATEMENT	18	GENERAL EXPLANATION, FORM 990-PF, PART VI-B LINE 5C- GRANTS TO THE BILL & MELINDA GATES FOUNDATION

FORM 990-PF

OTHER INCOME

STATEMENT 1

DESCRIPTION	(A) REVENUE PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME
INFLATION INDEX INCOME	15,329,978.	15,329,978.	
IRC SECTION 988 NET CURRENCY GAIN	1,107,363,417.	642,937,266.	
OTHER INCOME/(LOSS)	150,587.	150,587.	
SWAP INCOME	5,929,019.	5,929,019.	
DEFERRED EXCISE TAXES	103,663,158.	0.	
SUBPART F INCOME	0.	1,055,458.	
TOTAL TO FORM 990-PF, PART I, LINE 11	1,232,436,159.	665,402,308.	

FORM 990-PF

ACCOUNTING FEES

STATEMENT 2

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
TAX AND ACCOUNTING SERVICES	423,755.	423,755.		0.
TO FORM 990-PF, PG 1, LN 16B	423,755.	423,755.		0.

FORM 990-PF

OTHER PROFESSIONAL FEES

STATEMENT 3

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
INVESTMENT CUSTODIAN SERVICES	8,955,912.	8,955,912.		0.
INVESTMENT FEES AND OTHER PORTFOLIO EXPENSES	1,592,977.	1,592,977.		0.
INVESTMENT MANAGEMENT FEES	72,184,739.	72,184,739.		0.
OTHER INVESTMENT EXPENSES	638,963.	638,963.		0.
TO FORM 990-PF, PG 1, LN 16C	83,372,591.	83,372,591.		0.

FORM 990-PF

TAXES

STATEMENT 4

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
FOREIGN INCOME TAXES	27,415,637.	27,415,637.		0.
SECTION 4940 EXCISE TAXES	128,950,132.	0.		0.
STATE TAXES	480.	0.		0.
TO FORM 990-PF, PG 1, LN 18	156,366,249.	27,415,637.		0.

FORM 990-PF

OTHER EXPENSES

STATEMENT 5

DESCRIPTION	(A) EXPENSES PER BOOKS	(B) NET INVEST- MENT INCOME	(C) ADJUSTED NET INCOME	(D) CHARITABLE PURPOSES
EQUITY PARTNERSHIP INVESTMENT EXPENSES	0.	16,553,868.		0.
BANK FEES	5,953.	5,953.		0.
TO FORM 990-PF, PG 1, LN 23	5,953.	16,559,821.		0.

FORM 990-PF

U.S. AND STATE/CITY GOVERNMENT OBLIGATIONS

STATEMENT 6

DESCRIPTION	U.S. GOV'T	OTHER GOV'T	BOOK VALUE	FAIR MARKET VALUE
STATE AND MUNICIPAL OBLIGATIONS		X	22,989,016.	22,989,016.
U.S. GOVERNMENT OBLIGATIONS	X		3,663,533,092.	3,663,533,092.
TOTAL U.S. GOVERNMENT OBLIGATIONS			3,663,533,092.	3,663,533,092.
TOTAL STATE AND MUNICIPAL GOVERNMENT OBLIGATIONS			22,989,016.	22,989,016.
TOTAL TO FORM 990-PF, PART II, LINE 10A			3,686,522,108.	3,686,522,108.

FORM 990-PF

CORPORATE STOCK

STATEMENT 7

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
3I GROUP PLC	8,005,004.	8,005,004.
ABB LTD REG	5,280,175.	5,280,175.
ABERDEEN ASIA PACIFIC INCOME F	856,412.	856,412.
ABERDEEN NEW DAWN INVESTMENT T	13,602,581.	13,602,581.
ABERDEEN NEW INDIA INVESTMENT	11,359,811.	11,359,811.
ABERDEEN TOTAL DYNAMIC DIVIDEN	2,578,922.	2,578,922.
ABERFORTH SMALLER COMPANIES TR	3,568,295.	3,568,295.
ABRDN ASIA FOCUS PLC	26,367,311.	26,367,311.
ABRDN ASIA PACIFIC INCOME FUND	1,992,499.	1,992,499.
ABRDN ASIAN INCOME FUND LTD	12,538,954.	12,538,954.
ABRDN CHINA INVESTMENT CO	20,389,510.	20,389,510.
ABRDN EMERGING MARKETS EQUITY	14,286,589.	14,286,589.
ABRDN JAPAN EQUITY FUND INC	664,726.	664,726.
ABRDN JAPAN INVESTMENT TRUST P	335,305.	335,305.
ABRDN LATIN AMERICAN INCOME FU	971,305.	971,305.
ACCELLERON INDUSTRIES AG	180,110.	180,110.
ACERINOX SA	1,984,708.	1,984,708.
ADECCO GROUP AG REG	3,465,335.	3,465,335.
ADEKA CORP	17,220,812.	17,220,812.
ADIDAS AG	3,747,671.	3,747,671.
ADMIRAL GROUP PLC	2,927,629.	2,927,629.
AEON DELIGHT CO LTD	2,512,274.	2,512,274.
AEON MALL CO LTD	11,200,834.	11,200,834.
AIA GROUP LTD	8,667,822.	8,667,822.
AIR WATER INC	30,962,920.	30,962,920.
AIRBUS SE	3,644,038.	3,644,038.
AIRPORTS CORP OF VIETNAM JSC	5,123,057.	5,123,057.
AKESO INC B	70,130,045.	70,130,045.
ALFA LAVAL AB	543,191.	543,191.
ALFA S.A.B. A	23,672,149.	23,672,149.
ALIBABA GROUP HOLDING LTD	63,213,908.	63,213,908.
ALIBABA GROUP HOLDING SP ADR	3,259,330.	3,259,330.
ALLEIMA AB	172,614.	172,614.
ALLIANCE TRUST PLC	2,725,242.	2,725,242.
ALLIANCEBERNSTEIN GLOBAL HIGH	36,023.	36,023.

ALLIANCEBERNSTEIN NATIONAL MUN	289,803.	289,803.
ALPHABET INC CL A	2,849,829.	2,849,829.
ALPHABET INC CL C	1,242,220.	1,242,220.
ALTEN SA	3,017,019.	3,017,019.
AMADA CO LTD	19,591,496.	19,591,496.
AMANO CORP	7,971,396.	7,971,396.
AMAZON.COM INC	3,696,000.	3,696,000.
AMBEV SA ADR	52,255,794.	52,255,794.
AMEDEO AIR FOUR PLUS LTD	169,634.	169,634.
AMERICA MOVIL SPN ADR CL L	57,492,326.	57,492,326.
AMERICAN TOWER CORP	2,330,460.	2,330,460.
AMERIPRISE FINANCIAL INC	3,860,988.	3,860,988.
AMGEN INC	2,048,592.	2,048,592.
AMOREPACIFIC CORP	29,321,155.	29,321,155.
AMPLIFON SPA	2,485,661.	2,485,661.
ANDRITZ AG	1,378,830.	1,378,830.
ANEST IWATA CORP	2,108,207.	2,108,207.
ANGEL OAK FINANCIAL INSTITUTIO	990,815.	990,815.
ANHEUSER BUSCH INBEV SA/NV	4,009,394.	4,009,394.
APPLE INC	6,862,253.	6,862,253.
APPLIED MATERIALS INC	2,220,264.	2,220,264.
ARCELORMITTAL	6,531,028.	6,531,028.
ARCS CO LTD	10,443,670.	10,443,670.
ARIAKE JAPAN CO LTD	15,909,117.	15,909,117.
ASAHI GROUP HOLDINGS LTD	19,679,545.	19,679,545.
ASIA DRAGON TRUST PLC	36,461,071.	36,461,071.
ASML HOLDING NV	3,783,119.	3,783,119.
ASPEN PHARMACARE HOLDINGS LT	6,498,795.	6,498,795.
ASSA ABLOY AB B	7,318,433.	7,318,433.
ASTRA INTERNATIONAL TBK PT	44,088,836.	44,088,836.
ATLANTIS JAPAN GROWTH FUND LTD	906,245.	906,245.
AUTO TRADER GROUP PLC	2,470,957.	2,470,957.
AVEVA GROUP PLC	1,172,037.	1,172,037.
AVI GLOBAL TRUST PLC	2,791,220.	2,791,220.
AVI JAPAN OPPORTUNITY TRUST PL	658,193.	658,193.
AXA SA	8,280,897.	8,280,897.
BAE SYSTEMS PLC	5,419,952.	5,419,952.
BAHIA DE LAS ISLETAS SL	1.	1.
BAHIA DE LAS ISLETAS SL	1.	1.
BAHIA DE LAS ISLETAS SL	1.	1.
BAHIA DE LAS ISLETAS SL	1.	1.
BAIDU INC CLASS A	7,590,668.	7,590,668.
BAILLIE GIFFORD EUROPEAN GROWT	919,307.	919,307.
BAIRONG INC	3,956,797.	3,956,797.
BANDAI NAMCO HOLDINGS INC	1,074,339.	1,074,339.
BANK OF IRELAND GROUP PLC	9,688,178.	9,688,178.
BANKERS INVESTMENT TRUST PLC/T	393,246.	393,246.
BARCLAYS PLC	10,545,063.	10,545,063.
BARRATT DEVELOPMENTS PLC	669,658.	669,658.
BASF SE	4,625,098.	4,625,098.
BAYERISCHE MOTOREN WERKE AG	4,650,741.	4,650,741.
BEFESA SA	903,135.	903,135.
BEIJING NEW BUILDING MATER A	42,992,865.	42,992,865.
BEIJING NEW BUILDING MATER A	3,908,953.	3,908,953.
BELLEVUE HEALTHCARE TRUST PLC	1,110,689.	1,110,689.
BERKSHIRE HATHAWAY INC CL B	7,626,693,121.	7,626,693,121.
BID CORP LTD	29,682,313.	29,682,313.
BIDVEST GROUP LTD	57,310,952.	57,310,952.

BILIBILI INC SPONSORED ADR	1,705,680.	1,705,680.
BLACKROCK CALIFORNIA MUNICIPAL	143,562.	143,562.
BLACKROCK CORE BOND TRUST	358,421.	358,421.
BLACKROCK CREDIT ALLOCATION IN	639,259.	639,259.
BLACKROCK ENERGY AND RESOURCES	875,722.	875,722.
BLACKROCK ENHANCED INTERNATION	1,736,162.	1,736,162.
BLACKROCK ESG CAPITAL ALLOCATI	2,094,704.	2,094,704.
BLACKROCK FRONTIERS INVESTMENT	11,987,993.	11,987,993.
BLACKROCK INCOME TRUST INC	368,176.	368,176.
BLACKROCK LATIN AMERICAN INVES	5,826,197.	5,826,197.
BLACKROCK MUNICIPAL 2030 TARGE	707,424.	707,424.
BLACKROCK MUNICIPAL INCOME FUN	390,035.	390,035.
BLACKROCK MUNIVEST FUND INC	98,715.	98,715.
BLACKROCK MUNIYIELD NEW YORK Q	177,703.	177,703.
BLACKROCK RESOURCES + COMMODIT	433,177.	433,177.
BLACKROCK SMALLER COS TRUST PL	777,545.	777,545.
BLACKSTONE STRATEGIC CREDIT FU	1,009,089.	1,009,089.
BLUEFIELD SOLAR INCOME FUND LT	538,193.	538,193.
BNP PARIBAS	10,687,986.	10,687,986.
BOOKING HOLDINGS INC	3,325,212.	3,325,212.
BP PLC	24,443,654.	24,443,654.
BRANDYWINEGLOBAL GLOBAL INCOME	273,612.	273,612.
BRENTTAG SE	5,124,067.	5,124,067.
BRIDGESTONE CORP	6,687,461.	6,687,461.
BROADCOM INC	3,634,345.	3,634,345.
BRUNNER INVESTMENT TRUST PLC/T	1,428,609.	1,428,609.
BUCHER INDUSTRIES AG REG	47,176,473.	47,176,473.
BUNZL PLC	6,113,267.	6,113,267.
C+D INTERNATIONAL INVESTMENT	36,566,410.	36,566,410.
C+D PROPERTY MANAGEMENT GROU	7,733,914.	7,733,914.
CAIXABANK SA	6,628,499.	6,628,499.
CALEDONIA INVESTMENTS PLC	4,353,327.	4,353,327.
CANADIAN NATL RAILWAY CO	6,517,808,320.	6,517,808,320.
CANADIAN SOLAR INC	1,992,957.	1,992,957.
CANON MARKETING JAPAN INC	28,883,057.	28,883,057.
CAPITA PLC	997,663.	997,663.
CARLSBERG AS B	3,475,854.	3,475,854.
CARLSON TRAVEL INC	331,419.	331,419.
CARNIVAL PLC	474,254.	474,254.
CARVANA CO	2,464,800.	2,464,800.
CATERPILLAR INC	1,761,631,770.	1,761,631,770.
CAZOO GROUP LTD	6,818.	6,818.
CHEVRON CORP	3,859,035.	3,859,035.
CHINA FUND INC/THE	6,727,496.	6,727,496.
CHINA HONGQIAO GROUP LTD	5,693,963.	5,693,963.
CHINA MEIDONG AUTO HOLDINGS	23,785,965.	23,785,965.
CHINA MERCHANTS BANK A	13,294,011.	13,294,011.
CHINA MERCHANTS BANK A	857,574.	857,574.
CHINA NATIONAL BUILDING MA H	13,994,503.	13,994,503.
CHINA OILFIELD SERVICES H	4,355,336.	4,355,336.
CHINA PACIFIC INSURANCE GR A	577,630.	577,630.
CHINA PACIFIC INSURANCE GR A	4,267,906.	4,267,906.
CHINA RESOURCES BEER HOLDING	54,389,599.	54,389,599.
CHINA RESOURCES MIXC LIFESTY	4,064,088.	4,064,088.
CHINA STATE CONSTRUCTION DEV	3,644,418.	3,644,418.
CHINA TOURISM GROUP DUTY F A	7,509,821.	7,509,821.
CHINA TOURISM GROUP DUTY F H	418,452.	418,452.
CHINA YANGTZE POWER CO LTD A	2,417,883.	2,417,883.

CHONGQING BREWERY CO A	1,619,804.	1,619,804.
CHONGQING BREWERY CO A	1,923,975.	1,923,975.
CHRYSALIS INVESTMENTS LTD	1,534,471.	1,534,471.
CHUBB LTD	2,261,150.	2,261,150.
CHUGOKU MARINE PAINTS LTD	12,209,060.	12,209,060.
CIA DE MINAS BUENAVENTUR ADR	19,738,782.	19,738,782.
CIE FINANCIERE RICHEMO A REG	8,625,750.	8,625,750.
CIFI EVER SUNSHINE SERVICES	6,399,148.	6,399,148.
CINEWORLD GROUP PLC	1.	1.
CISCO SYSTEMS INC	2,953,680.	2,953,680.
CITIZEN WATCH CO LTD	13,258,176.	13,258,176.
CK ASSET HOLDINGS LTD	5,396,040.	5,396,040.
CK HUTCHISON HOLDIN UNSP ADR	1,698,297.	1,698,297.
CK HUTCHISON HOLDINGS LTD	3,529,529.	3,529,529.
CLOSE BROTHERS GROUP PLC	757,350.	757,350.
CNH INDUSTRIAL NV	8,999,766.	8,999,766.
COCA COLA EUROPACIFIC PARTNE	2,705,037.	2,705,037.
COCA COLA FEMSA SAB DE CV	952,914.	952,914.
COCA COLA FEMSA SAB SP ADR	421,855,126.	421,855,126.
COLOPLAST B	8,033,473.	8,033,473.
COMCAST CORP CLASS A	1,800,955.	1,800,955.
COMMERCIAL INTERNATIONAL BAN	29,821,952.	29,821,952.
COMPASS GROUP PLC	10,391,775.	10,391,775.
CONCORDIA FINANCIAL GROUP LT	24,385,160.	24,385,160.
CONSUMER STAPLES SELECT SECTOR	1,901,025.	1,901,025.
CONTEMPORARY AMPEREX TECHN A	4,046,425.	4,046,425.
CONTEMPORARY AMPEREX TECHN A	1,788,350.	1,788,350.
CONVATEC GROUP PLC	4,997,958.	4,997,958.
COUPANG INC	136,038,742.	136,038,742.
CP ALL PCL FOREIGN	25,579,316.	25,579,316.
CREDICORP LTD	40,441,603.	40,441,603.
CREDIT SAISON CO LTD	9,113,168.	9,113,168.
CRH PLC	1,017,057.	1,017,057.
CROWN CASTLE INC	192,618,566.	192,618,566.
CSPC PHARMACEUTICAL GROUP LT	65,432,322.	65,432,322.
CT PROPERTY TRUST LTD	829,904.	829,904.
CTS EVENTIM AG + CO KGAA	2,608,503.	2,608,503.
CVS HEALTH CORP	3,028,675.	3,028,675.
DAI ICHI LIFE HOLDINGS INC	165,426,187.	165,426,187.
DAIEI KANKYO CO LTD	2,050,539.	2,050,539.
DAIFUKU CO LTD	6,955,398.	6,955,398.
DAIWA HOUSE INDUSTRY CO LTD	10,659,360.	10,659,360.
DAIWA SECURITIES GROUP INC	2,557,432.	2,557,432.
DAIWABO HOLDINGS CO LTD	17,950,484.	17,950,484.
DANAHER CORP	99,001,660.	99,001,660.
DANSKE BANK A/S	688,426.	688,426.
DAVIDE CAMPARI MILANO NV	2,091,143.	2,091,143.
DCC PLC	2,538,184.	2,538,184.
DEERE + CO	1,679,750,051.	1,679,750,051.
DEMANT A/S	3,679,945.	3,679,945.
DENKA CO LTD	11,800,125.	11,800,125.
DEUTSCHE TELEKOM AG REG	2,653,990.	2,653,990.
DEVRO PLC	1,231,238.	1,231,238.
DIAGEO PLC	22,905,602.	22,905,602.
DISCO CORP	49,238,508.	49,238,508.
DNB BANK ASA	2,865,882.	2,865,882.
DON JERSEY TOPCO LIMITED	744,291.	744,291.
DONG E E JIAOCO LTD A	7,092,831.	7,092,831.

DONGFENG MOTOR GRP CO LTD H	23,658,914.	23,658,914.
DOUBLELINE INCOME SOLUTIONS FU	206,718.	206,718.
DOUBLELINE YIELD OPPORTUNITIES	139,951.	139,951.
DOWA HOLDINGS CO LTD	19,635,795.	19,635,795.
DS SMITH PLC	3,403,555.	3,403,555.
DWS MUNICIPAL INCOME TRUST	7,947.	7,947.
EAST JAPAN RAILWAY CO	9,825,670.	9,825,670.
EAST MONEY INFORMATION CO A	2,986,311.	2,986,311.
EASTMAN CHEMICAL CO	2,036,000.	2,036,000.
EASYJET PLC	1,426,336.	1,426,336.
EATON CORP PLC	4,096,395.	4,096,395.
EATON VANCE LTD DURATION INCOM	48,359.	48,359.
EATON VANCE MUNICIPAL BOND FUN	287,543.	287,543.
ECOLAB INC	759,538,485.	759,538,485.
EDENRED	6,012,714.	6,012,714.
EDINBURGH INVESTMENT TRUST PLC	623,871.	623,871.
ELEVANCE HEALTH INC	4,360,245.	4,360,245.
ELIS SA	802,116.	802,116.
ELLERSTON ASIAN INVESTMENTS LT	3,144,634.	3,144,634.
EMAAR PROPERTIES PJSC	55,501,620.	55,501,620.
ENN ENERGY HOLDINGS LTD	4,086,330.	4,086,330.
ENN NATURAL GAS CO LTD A	2,834,760.	2,834,760.
ENTAIN PLC	6,774,157.	6,774,157.
EQUINOR ASA	14,108,462.	14,108,462.
ESSILORLUXOTTICA	9,128,069.	9,128,069.
EUROFINS SCIENTIFIC	4,643,159.	4,643,159.
EUROPEAN OPPORTUNITIES TRUST P	4,547,489.	4,547,489.
EVE ENERGY CO LTD A	63,222.	63,222.
EXEO GROUP INC	30,914,366.	30,914,366.
EXPERIAN PLC	6,116,043.	6,116,043.
EXXON MOBIL CORP	1,875,100.	1,875,100.
EZAKI GLICO CO LTD	12,768,563.	12,768,563.
FEDEX CORP	265,751,498.	265,751,498.
FERROVIAL SA	907,099.	907,099.
FIDELITY CHINA SPECIAL SITUATI	38,383,911.	38,383,911.
FIDELITY EMERGING MARKETS LTD	26,044,087.	26,044,087.
FIDELITY EUROPEAN TRUST PLC	7,266,461.	7,266,461.
FIDELITY JAPAN TRUST PLC	978,943.	978,943.
FINSBURY GROWTH + INCOME TRUST	417,290.	417,290.
FIRST TRUST DYNAMIC EUROPE EQU	1,895,096.	1,895,096.
FIRST TRUST HIGH YIELD OPPORTU	787,785.	787,785.
FIRST TRUST INTERMEDIATE DURAT	83,709.	83,709.
FLUIDRA SA	3,037,074.	3,037,074.
FLUTTER ENTERTAINMENT PLC DI	9,681,554.	9,681,554.
FOCUS MEDIA INFORMATION TE A	3,081,466.	3,081,466.
FOCUS MEDIA INFORMATION TE A	2,882,723.	2,882,723.
FOMENTO DE CONSTRUC Y CONTRA	72,764,068.	72,764,068.
FORD MOTOR CO	1,128,459.	1,128,459.
FRESENIUS MEDICAL CARE AG +	3,682,117.	3,682,117.
FRONTIER EMERGING MARKETS FUND	3,276,022.	3,276,022.
FUJI CORP/AICHI	21,989,230.	21,989,230.
FUJI MEDIA HOLDINGS INC	44,557,020.	44,557,020.
FUJI OIL HOLDINGS INC	2,143,881.	2,143,881.
FUJI SEAL INTERNATIONAL INC	20,472,301.	20,472,301.
FUJIFILM HOLDINGS CORP	8,339,933.	8,339,933.
FUKUDA DENSHI CO LTD	10,379,325.	10,379,325.
FUKUOKA FINANCIAL GROUP INC	8,080,443.	8,080,443.
FUNDSMITH EMERGING EQUITIES TR	329,830.	329,830.

FUTURE PLC	2,051,953.	2,051,953.
GANFENG LITHIUM GROUP CO L H	603,545.	603,545.
GCL TECHNOLOGY HOLDINGS LTD	4,467,142.	4,467,142.
GDS HOLDINGS LTD ADR	3,494,698.	3,494,698.
GEA GROUP AG	955,461.	955,461.
GEBERIT AG REG	6,143,694.	6,143,694.
GERRESHEIMER AG	784,306.	784,306.
GESTAMP AUTOMOCION SA	1,553,072.	1,553,072.
GETINGE AB B SHS	1,967,636.	1,967,636.
GETLINK SE	2,476,756.	2,476,756.
GIVAUDAN REG	518,256,502.	518,256,502.
GLENCORE PLC	13,058,803.	13,058,803.
GN STORE NORD A/S	2,217,725.	2,217,725.
GOLDMAN SACHS GROUP INC	2,424,263.	2,424,263.
GREE ELECTRIC APPLIANCES I A	4,594,706.	4,594,706.
GREENTOWN SERVICE GROUP CO L	1,174,716.	1,174,716.
GUANGDONG GREAT RIVER SMAR A	9,388,852.	9,388,852.
GULF INVESTMENT FUND PLC	5,927,850.	5,927,850.
H WORLD GROUP LTD	4,691,198.	4,691,198.
H WORLD GROUP LTD ADR	6,512,997.	6,512,997.
H.U. GROUP HOLDINGS INC	10,880,308.	10,880,308.
HAIER SMART HOME CO LTD A	32,523,197.	32,523,197.
HAIER SMART HOME CO LTD H	58,082,094.	58,082,094.
HAKUHODO DY HOLDINGS INC	17,486,710.	17,486,710.
HANGZHOU FIRST APPLIED MAT A	2,977,485.	2,977,485.
HANGZHOU TIGERMED CONSULTI A	2,912,577.	2,912,577.
HANNOVER RUECK SE	1,797,017.	1,797,017.
HANSA INVESTMENT CO LTD	7,495,819.	7,495,819.
HARBOURVEST GLOBAL PRIVATE EQU	10,164,540.	10,164,540.
HASEKO CORP	15,620,308.	15,620,308.
HAYS PLC	4,010,972.	4,010,972.
HEINEKEN HOLDING NV	13,902,675.	13,902,675.
HEINEKEN NV	6,389,436.	6,389,436.
HELLOFRESH SE	3,134,469.	3,134,469.
HELVETIA HOLDING AG REG	937,482.	937,482.
HENDERSON ALTERNATIVE STRATEGI	3,723.	3,723.
HENDERSON EUROPEAN FOCUS TRUST	482,496.	482,496.
HENDERSON EUROTRUST PLC	985,054.	985,054.
HENDERSON SMALLER COMPANIES IN	1,639,686.	1,639,686.
HERALD INVESTMENT TRUST PLC	5,530,064.	5,530,064.
HERO MOTOCORP LTD	54,146,300.	54,146,300.
HI LEX CORP	3,116,147.	3,116,147.
HIROSE ELECTRIC CO LTD	40,875,039.	40,875,039.
HISCOX LTD	1,553,931.	1,553,931.
HITACHI LTD	90,989,892.	90,989,892.
HOGY MEDICAL CO LTD	18,987,662.	18,987,662.
HOLCIM LTD	5,441,097.	5,441,097.
HOME DEPOT INC	1,797,875.	1,797,875.
HOMESERVE PLC	7,559,989.	7,559,989.
HON HAI PRECISION INDUSTRY	49,821,444.	49,821,444.
HONDA MOTOR CO LTD	35,388,078.	35,388,078.
HONG KONG EXCHANGES + CLEAR	12,140,142.	12,140,142.
HORMEL FOODS CORP	99,995,460.	99,995,460.
HOUSING DEVELOPMENT FINANCE	62,931,676.	62,931,676.
HYUNDAI MOBIS CO LTD	20,818,385.	20,818,385.
HYUNDAI MOTOR CO	68,669,832.	68,669,832.
I MAB SPONSORED ADR	1,396,266.	1,396,266.
ICAPITAL.BIZ BHD	1,614,945.	1,614,945.

IG GROUP HOLDINGS PLC	2,203,440.	2,203,440.
IMERYS SA	354,368.	354,368.
INABA DENKI SANGYO CO LTD	2,260,108.	2,260,108.
INCHCAPE PLC	3,989,960.	3,989,960.
INDIA CAPITAL GROWTH FUND LTD	14,523,902.	14,523,902.
INDIA FUND INC/THE	630,166.	630,166.
INFORMA PLC	1,398,543.	1,398,543.
INFRONEER HOLDINGS INC	24,993,706.	24,993,706.
ING EMERGING MARKETS HIGH DI	1,886,413.	1,886,413.
INNER MONGOLIA YILI INDUS A	3,382,633.	3,382,633.
INPEX CORP	92,917,134.	92,917,134.
INSIGHT SELECT INCOME FUND	161,707.	161,707.
INTERCONTINENTAL HOTELS GROU	1,112,208.	1,112,208.
INTERNATIONAL PERSONAL FINAN	468,637.	468,637.
INTERTEK GROUP PLC	7,415,009.	7,415,009.
INTESA SANPAOLO	938,416.	938,416.
INVESCO ASIA TRUST PLC	10,191,629.	10,191,629.
IRISH CONTINENTAL GROUP PLC	1,479,191.	1,479,191.
ISHARES 0 5 YEAR INVESTMENT GR	190,483.	190,483.
ISHARES 1 3 YEAR TREASURY BOND	1,709,684.	1,709,684.
ISHARES 10 YEAR INVESTMENT GR	94,252.	94,252.
ISHARES 20 YEAR TREASURY BOND	792,099.	792,099.
ISHARES 7 10 YEAR TREASURY BON	1,946,441.	1,946,441.
ISHARES CHINA LARGE CAP ETF	872,149.	872,149.
ISHARES CORE MSCI EAFE ETF	924,600.	924,600.
ISHARES IBOXX INVESTMENT GRA	210,860.	210,860.
ISHARES MSCI AUSTRALIA ETF	3,484,641.	3,484,641.
ISHARES MSCI BRAZIL ETF	8,175,407.	8,175,407.
ISHARES MSCI CHINA ETF	93,765.	93,765.
ISHARES MSCI EAFE VALUE ETF	1,300,010.	1,300,010.
ISHARES MSCI EUROZONE ETF	1,859,707.	1,859,707.
ISHARES MSCI FRANCE ETF	1,947,390.	1,947,390.
ISHARES MSCI GERMANY ETF	765,394.	765,394.
ISHARES MSCI JAPAN ETF	2,241,567.	2,241,567.
ISHARES MSCI SAUDI ARABIA ETF	1,358,674.	1,358,674.
ISHARES MSCI SOUTH AFRICA ETF	1,400,463.	1,400,463.
ISHARES MSCI SWITZERLAND ETF	2,584,272.	2,584,272.
ISHARES MSCI TAIWAN ETF	11,870,493.	11,870,493.
ISHARES S+P/TSX 60 INDEX ETF	3,818,780.	3,818,780.
ISHARES US TECHNOLOGY ETF	4,290,624.	4,290,624.
ITAU UNIBANCO H SPON PRF ADR	56,461,507.	56,461,507.
ITOCHU CORP	14,089,707.	14,089,707.
ITV PLC	3,259,134.	3,259,134.
IVECO GROUP NV	668,499.	668,499.
JA SOLAR TECHNOLOGY CO LTD A	950,832.	950,832.
JA SOLAR TECHNOLOGY CO LTD A	3,327,913.	3,327,913.
JAPAN EXCHANGE GROUP INC	29,552,939.	29,552,939.
JAPAN POST HOLDINGS CO LTD	15,490,704.	15,490,704.
JAPAN PURE CHEMICAL CO LTD	2,864,394.	2,864,394.
JAPAN SMALLER CAPITALIZATION F	2,231,855.	2,231,855.
JCDECAUX SE	2,578,113.	2,578,113.
JD.COM INC CL A	50,776,894.	50,776,894.
JD.COM INC ADR	12,851,749.	12,851,749.
JIANGSU EASTERN SHENGHONG A	7,293,092.	7,293,092.
JIANGSU HENGRUI PHARMACEUT A	18,991,720.	18,991,720.
JINGJIN EQUIPMENT A	4,367,863.	4,367,863.
JL MAG RARE EARTH CO LTD A	16,275,176.	16,275,176.
JOHN HANCOCK INCOME SECURITIES	180,177.	180,177.

JOHN WOOD GROUP PLC	742,556.	742,556.
JOHNSON + JOHNSON	2,640,034.	2,640,034.
JOLLIBEE FOODS CORP	10,939,997.	10,939,997.
JOYY INC ADR	3,642,706.	3,642,706.
JPMORGAN ASIA GROWTH + INCOME	3,162,904.	3,162,904.
JPMORGAN CHASE + CO	3,969,360.	3,969,360.
JPMORGAN CHINA GROWTH + INCOME	1,477,258.	1,477,258.
JPMORGAN EMERGING MARKETS INVE	26,160,317.	26,160,317.
JPMORGAN EUROPEAN DISCOVERY TR	6,070,820.	6,070,820.
JPMORGAN EUROPEAN GROWTH + INC	2,959,331.	2,959,331.
JPMORGAN GLOBAL EMERGING MARKE	10,181,963.	10,181,963.
JPMORGAN INDIAN INVESTMENT TRU	37,872,680.	37,872,680.
JPMORGAN JAPAN SMALL CAP GROWT	1,116,453.	1,116,453.
JPMORGAN JAPANESE INVESTMENT T	4,424,943.	4,424,943.
JS GLOBAL LIFESTYLE CO LTD	5,984,538.	5,984,538.
JUPITER FUND MANAGEMENT	1,156,616.	1,156,616.
JUST EAT TAKEAWAY	825,358.	825,358.
K S HOLDINGS CORP	6,442,539.	6,442,539.
KAKAKU.COM INC	38,750,546.	38,750,546.
KAMIGUMI CO LTD	9,469,514.	9,469,514.
KANDENKO CO LTD	13,050,892.	13,050,892.
KANEMATSU CORP	15,503,051.	15,503,051.
KANZHUN LTD ADR	1,886,405.	1,886,405.
KAO CORP	38,903,210.	38,903,210.
KATAKURA INDUSTRIES CO LTD	4,604,949.	4,604,949.
KAWASAKI KISEN KAISHA LTD	19,394,622.	19,394,622.
KDDI CORP	3,051,121.	3,051,121.
KEYENCE CORP	37,801,660.	37,801,660.
KINDEN CORP	23,976,657.	23,976,657.
KINGDEE INTERNATIONAL SFTWR	3,382,338.	3,382,338.
KIRIN HOLDINGS CO LTD	169,811,343.	169,811,343.
KOKUYO CO LTD	16,616,317.	16,616,317.
KOMATSU LTD	49,862,728.	49,862,728.
KONINKLIJKE AHOLD DELHAIZE N	4,729,744.	4,729,744.
KONINKLIJKE KPN NV	3,460,645.	3,460,645.
KONINKLIJKE PHILIPS NV	2,192,170.	2,192,170.
KONOIKE TRANSPORT CO LTD	13,479,926.	13,479,926.
KOREA FUND INC/THE	5,119,243.	5,119,243.
KRAFT HEINZ CO/THE	106,766,046.	106,766,046.
KUREHA CORP	11,911,781.	11,911,781.
KWEICHOW MOUTAI CO LTD A	1,490,571.	1,490,571.
KWEICHOW MOUTAI CO LTD A	4,559,407.	4,559,407.
KYOCERA CORP	27,142,546.	27,142,546.
KYUDENKO CORP	29,090,409.	29,090,409.
L OCCITANE INTERNATIONAL SA	7,966,448.	7,966,448.
LEGRAND SA	7,200,779.	7,200,779.
LG CORP	26,083,362.	26,083,362.
LI AUTO INC ADR	832,565.	832,565.
LI AUTO INC CLASS A	4,309,880.	4,309,880.
LINKLOGIS INC CLASS B	4,600,158.	4,600,158.
LINTEC CORP	11,064,913.	11,064,913.
LIXIL CORP	27,961,983.	27,961,983.
LLOYDS BANKING GROUP PLC	9,441,888.	9,441,888.
LOCKHEED MARTIN CORP	2,870,291.	2,870,291.
LOGITECH INTERNATIONAL REG	2,463,657.	2,463,657.
LONGI GREEN ENERGY TECHNOL A	6,085,168.	6,085,168.
LOWE S COS INC	1,789,773.	1,789,773.
LUXSHARE PRECISION INDUSTR A	38,150,514.	38,150,514.

LUXSHARE PRECISION INDUSTR A	9,476,848.	9,476,848.
LUZHOU LAOJIAO CO LTD A	871,091.	871,091.
LUZHOU LAOJIAO CO LTD A	1,164,680.	1,164,680.
MACQUARIE GLOBAL INFRASTRUCTUR	220,111.	220,111.
MACROMILL INC	11,822,502.	11,822,502.
MADISON SQUARE GARDEN SPORTS	108,605,792.	108,605,792.
MAINSTAY CBRE GLOBAL INFRASTRU	1,302,783.	1,302,783.
MAN WAH HOLDINGS LTD	5,816,636.	5,816,636.
MANDOM CORP	17,214,718.	17,214,718.
MARUI GROUP CO LTD	8,253,237.	8,253,237.
MARUICHI STEEL TUBE LTD	12,988,003.	12,988,003.
MASAN CONSUMER CORP	3,303,257.	3,303,257.
MATSUKIYOCOCOKARA + CO	7,593,164.	7,593,164.
MAXELL LTD	15,774,061.	15,774,061.
MEDIASET ESPANA COMUNICACION	226,939.	226,939.
MEDIPAL HOLDINGS CORP	51,874,398.	51,874,398.
MEGMILK SNOW BRAND CO LTD	17,289,982.	17,289,982.
MEITUAN CLASS B	11,384,111.	11,384,111.
MELCO INTERNATIONAL DEVELOP.	5,914,992.	5,914,992.
MELROSE INDUSTRIES PLC	673,063.	673,063.
MERCANTILE INVESTMENT TRUST PL	1,328,716.	1,328,716.
MERCK + CO. INC.	1,968,253.	1,968,253.
META PLATFORMS INC CLASS A	3,253,392.	3,253,392.
MEXICO FUND INC/THE	11,144,693.	11,144,693.
MFS CHARTER INCOME TRUST	76,727.	76,727.
MFS GOVERNMENT MARKETS INCOME	435,967.	435,967.
MFS HIGH YIELD MUNICIPAL TRUST	35,094.	35,094.
MFS INTERMEDIATE INCOME TRUST	713,714.	713,714.
MFS MULTIMARKET INCOME TRUST	136,869.	136,869.
MGM CHINA HOLDINGS LTD	9,048,073.	9,048,073.
MICROSOFT CORP	9,421,609,289.	9,421,609,289.
MIDDLEFIELD CANADIAN INCOME PC	1,150,098.	1,150,098.
MIDEA GROUP CO LTD A	56,240,097.	56,240,097.
MIDEA GROUP CO LTD A	4,221,226.	4,221,226.
MILITARY COMMERCIAL JOINT	5,254,683.	5,254,683.
MILLER/HOWARD HIGH DIVIDEND FU	2,395,339.	2,395,339.
MING YUAN CLOUD GROUP HOLDIN	7,119,882.	7,119,882.
MIPS AB	684,737.	684,737.
MIRAIT ONE CORP	12,326,348.	12,326,348.
MISUMI GROUP INC	33,133,211.	33,133,211.
MITSUBISHI ELECTRIC CORP	63,194,735.	63,194,735.
MITSUBISHI GAS CHEMICAL CO	14,161,772.	14,161,772.
MITSUBISHI HC CAPITAL INC	14,854,523.	14,854,523.
MITSUBISHI HEAVY INDUSTRIES	53,857,303.	53,857,303.
MITSUBISHI LOGISTICS CORP	45,372,496.	45,372,496.
MITSUBISHI UFJ FINANCIAL GRO	53,901,247.	53,901,247.
MIURA CO LTD	5,649,384.	5,649,384.
MODERN TIMES GROUP B SHS	773,172.	773,172.
MORGAN STANLEY	2,370,358.	2,370,358.
MORGAN STANLEY CHINA A SHARE F	17,956,468.	17,956,468.
MORGAN STANLEY EMERGING MARKET	259,860.	259,860.
MORGAN STANLEY INDIA INVESTMEN	10,235,280.	10,235,280.
MORINAGA + CO LTD	11,958,392.	11,958,392.
MS+AD INSURANCE GROUP HOLDIN	25,799,550.	25,799,550.
MURRAY INCOME TRUST PLC	393,053.	393,053.
NAGAILEBEN CO LTD	8,746,729.	8,746,729.
NAGASE + CO LTD	19,724,885.	19,724,885.
NAKANISHI INC	29,803,405.	29,803,405.

NATIONAL EXPRESS GROUP PLC	542,580.	542,580.
NB GLOBAL MONTHLY INCOME FUND	2,247,362.	2,247,362.
NEC CORP	76,031,634.	76,031,634.
NEMAK SAB DE CV	4,228,773.	4,228,773.
NET ONE SYSTEMS CO LTD	32,198,249.	32,198,249.
NETEASE INC	1,964,337.	1,964,337.
NETEASE INC ADR	15,279,972.	15,279,972.
NEUBERGER BERMAN MLP + ENERGY	1,236,662.	1,236,662.
NEUBERGER BERMAN NEXT GENERATI	1,077,466.	1,077,466.
NEW GERMANY FUND INC/THE	991,016.	991,016.
NEXTENERGY SOLAR FUND LTD	463,329.	463,329.
NH FOODS LTD	49,530,126.	49,530,126.
NHK SPRING CO LTD	14,907,348.	14,907,348.
NIKON CORP	18,939,710.	18,939,710.
NINTENDO CO LTD	1,739,952.	1,739,952.
NIPPON DENSETSU KOGYO CO LTD	7,253,704.	7,253,704.
NIPPON ELECTRIC GLASS CO LTD	12,879,609.	12,879,609.
NIPPON SEIKI CO LTD	3,395,506.	3,395,506.
NIPPON TELEGRAPH + TELEPHONE	140,726,086.	140,726,086.
NIPPON TELEVISION HOLDINGS	47,581,205.	47,581,205.
NISSAN CHEMICAL CORP	8,362,590.	8,362,590.
NISSHINBO HOLDINGS INC	24,178,556.	24,178,556.
NOMURA CO LTD	3,881,291.	3,881,291.
NOMURA HOLDINGS INC	44,515,943.	44,515,943.
NON STANDARD FINANCE PLC	3,301.	3,301.
NORFOLK SOUTHERN CORP	2,883,114.	2,883,114.
NOVO NORDISK A/S B	24,347,870.	24,347,870.
NS SOLUTIONS CORP	17,646,140.	17,646,140.
NSD CO LTD	20,258,177.	20,258,177.
NSK LTD	3,802,916.	3,802,916.
NTT DATA CORP	19,918,145.	19,918,145.
NUVEEN AMT FREE MUNICIPAL CRED	53,598.	53,598.
NUVEEN AMT FREE QUALITY MUNICI	2,036,458.	2,036,458.
NUVEEN CALIF MUN VALUE FD INC	90,897.	90,897.
NUVEEN CORE PLUS IMPACT FUND	1,266,655.	1,266,655.
NUVEEN DYNAMIC MUNICIPAL OPPOR	62,443.	62,443.
NUVEEN GEORGIA QUALITY MUNICIP	30,447.	30,447.
NUVEEN GLOBAL HIGH INCOME FUND	88,639.	88,639.
NUVEEN INTERMEDIATE DURATION M	835,245.	835,245.
NUVEEN INTERMEDIATE DURATION Q	227,555.	227,555.
NUVEEN MORTGAGE AND INCOME FUN	167,560.	167,560.
NUVEEN MUNICIPAL CREDIT INCOME	1,050,960.	1,050,960.
NUVEEN MUNICIPAL VALUE FUND IN	17,105.	17,105.
NUVEEN NEW JERSEY QUALITY MUNI	181,365.	181,365.
NUVEEN NEW YORK AMT FREE QUALI	88,811.	88,811.
NUVEEN OHIO QUALITY INCOME MUN	139,565.	139,565.
NUVEEN PENNSYLVANIA QUALITY MU	80,125.	80,125.
NUVEEN PREFERRED + INCOME TERM	479,568.	479,568.
NUVEEN QUALITY MUNICIPAL INCOM	369,257.	369,257.
NUVEEN SELECT TAX FREE INCOME	104,687.	104,687.
OAKLEY CAPITAL INVESTMENTS LTD	871,791.	871,791.
OBAYASHI CORP	92,684,773.	92,684,773.
OBIC CO LTD	33,981,659.	33,981,659.
OCEAN WILSONS HOLDINGS LTD	9,162,702.	9,162,702.
OCTOPUS RENEWABLES INFRASTRU	683,163.	683,163.
OESTERREICHISCHE POST AG	1,247,712.	1,247,712.
OISIX RA DAICHI INC	5,731,244.	5,731,244.
OJI HOLDINGS CORP	41,962,462.	41,962,462.

OKUMURA CORP	8,709,879.	8,709,879.
OMRON CORP	4,393,137.	4,393,137.
ON HOLDING AG CLASS A	8,580,000.	8,580,000.
ORACLE CORP	3,253,252.	3,253,252.
ORACLE CORP JAPAN	34,533,298.	34,533,298.
ORION CORP/REPUBLIC OF KOREA	32,198,909.	32,198,909.
ORSTED A/S	3,729,443.	3,729,443.
PACIFIC ASSETS TRUST PLC/FUND	3,053,156.	3,053,156.
PACIFIC INDUSTRIAL CO LTD	12,382,105.	12,382,105.
PAGEGROUP PLC	1,099,658.	1,099,658.
PANTHEON INTERNATIONAL PLC/THE	9,617,764.	9,617,764.
PARAMOUNT BED HOLDINGS CO LT	12,016,143.	12,016,143.
PENTA OCEAN CONSTRUCTION CO	35,251,456.	35,251,456.
PEPSICO INC	2,926,692.	2,926,692.
PERNOD RICARD SA	1,230,180.	1,230,180.
PERSOL HOLDINGS CO LTD	6,224,193.	6,224,193.
PETROFAC LTD	150,597.	150,597.
PETS AT HOME GROUP PLC	1,471,982.	1,471,982.
PFIZER INC	2,100,840.	2,100,840.
PGIM HIGH YIELD BOND FUND INC	111,649.	111,649.
PGIM SHORT DURATION HIGH YIELD	1,388,895.	1,388,895.
PIMCO ENERGY + TACTICAL CREDIT	768,215.	768,215.
PINDUODUO INC ADR	20,224,400.	20,224,400.
PIOLAX INC	4,514,760.	4,514,760.
PIONEER MUNICIPAL HIGH INCOME	1,651,346.	1,651,346.
PLAYTECH PLC	700,958.	700,958.
PNC FINANCIAL SERVICES GROUP	2,748,156.	2,748,156.
POLAR CAPITAL GLOBAL FINANCIAL	2,095,335.	2,095,335.
POLAR CAPITAL TECHNOLOGY TRUST	783,544.	783,544.
POSCO HOLDINGS INC	43,059,436.	43,059,436.
PRINCESS PRIVATE EQUITY HOLDIN	5,447,094.	5,447,094.
PROCTER + GAMBLE CO/THE	3,482,091.	3,482,091.
PROSUS NV	47,213,291.	47,213,291.
PROVIDENT FINANCIAL PLC	904,564.	904,564.
PRUDENTIAL PLC	1,294,424.	1,294,424.
PULTEGROUP INC	2,435,855.	2,435,855.
PUTNAM PREMIER INCOME TRUST	122,255.	122,255.
QUADIANT SA	468,612.	468,612.
QUANG NGAI SUGAR JSC	3,899,201.	3,899,201.
RANDSTAD NV	1,046,448.	1,046,448.
RATHBONES GROUP PLC	782,252.	782,252.
RAYTHEON TECHNOLOGIES CORP	2,038,584.	2,038,584.
RECKITT BENCKISER GROUP PLC	6,406,669.	6,406,669.
REDBUBBLE LTD	765,532.	765,532.
RELX PLC	7,111,861.	7,111,861.
REMGRO LTD	25,350,905.	25,350,905.
RENESAS ELECTRONICS CORP	42,558,281.	42,558,281.
REPLY SPA	1,128,139.	1,128,139.
RESONA HOLDINGS INC	160,404,110.	160,404,110.
REXEL SA	886,194.	886,194.
RICOH LEASING CO LTD	8,939,710.	8,939,710.
RIGHTMOVE PLC	7,289,211.	7,289,211.
RIO TINTO PLC	7,976,571.	7,976,571.
ROCHE HOLDING AG GENUSSSCHEIN	16,694,958.	16,694,958.
ROHM CO LTD	30,999,856.	30,999,856.
ROLLS ROYCE HOLDINGS PLC	3,039,039.	3,039,039.
ROTORK PLC	770,634.	770,634.
RWS HOLDINGS PLC	877,378.	877,378.

S F HOLDING CO LTD A	4,735,993.	4,735,993.
SAIPEM SPA	41,862.	41,862.
SAMPO OYJ A SHS	8,922,086.	8,922,086.
SAMSUNG C+T CORP	17,855,897.	17,855,897.
SAMSUNG ELECTRONICS CO LTD	78,145,788.	78,145,788.
SAN A CO LTD	34,917,663.	34,917,663.
SANDS CHINA LTD	884,024.	884,024.
SANDVIK AB	4,232,260.	4,232,260.
SANKI ENGINEERING CO LTD	8,217,818.	8,217,818.
SANKYU INC	17,142,666.	17,142,666.
SANY HEAVY EQUIPMENT INTL	31,254,053.	31,254,053.
SANY HEAVY INDUSTRY CO LTD A	59,205,464.	59,205,464.
SATELLITE CHEMICAL CO LTD A	70,935,806.	70,935,806.
SAWAI GROUP HOLDINGS CO LTD	15,800,333.	15,800,333.
SCHIBSTED ASA B SHS	311,784.	311,784.
SCHIBSTED ASA CL A	750,850.	750,850.
SCHLUMBERGER LTD	2,512,887.	2,512,887.
SCHNEIDER ELECTRIC SE	6,040,123.	6,040,123.
SCHRODER ASIAPACIFIC FUND PLC	25,718,077.	25,718,077.
SCHRODER JAPAN GROWTH FUND PLC	789,589.	789,589.
SCHRODER UK MID CAP FUND PLC	479,502.	479,502.
SCHRODINGER INC	130,487,300.	130,487,300.
SCHRODINGER TBD	171,278,767.	171,278,767.
SCOTTISH MORTGAGE INVESTMENT T	41,777.	41,777.
SCOTTISH ORIENTAL SMALLER COMP	25,921,205.	25,921,205.
SCSK CORP	10,291,247.	10,291,247.
SECOM CO LTD	13,371,539.	13,371,539.
SEGA SAMMY HOLDINGS INC	46,464,739.	46,464,739.
SEINO HOLDINGS CO LTD	16,210,542.	16,210,542.
SEKISUI CHEMICAL CO LTD	6,212,691.	6,212,691.
SEKISUI HOUSE LTD	14,148,319.	14,148,319.
SEKISUI JUSHI CORP	6,235,932.	6,235,932.
SELECTED AMERICAN SHARES INC	77,910,233.	77,910,233.
SENKO GROUP HOLDINGS CO LTD	5,515,226.	5,515,226.
SEQUOIA ECONOMIC INFRASTRUCTUR	816,375.	816,375.
SERCO GROUP PLC	4,221,909.	4,221,909.
SERIA CO LTD	3,681,244.	3,681,244.
SEVEN + I HOLDINGS CO LTD	12,105,438.	12,105,438.
SHANDONG SINOCERA FUNCTION A	642,303.	642,303.
SHANGHAI BAOSIGHT SOFTWARE B	2,630,465.	2,630,465.
SHANGHAI INTERNATIONAL AIR A	2,795,345.	2,795,345.
SHANXI XINGHUACUN FEN WINE A	819,915.	819,915.
SHENZHEN INOVANCE TECHNOLO A	1,094,982.	1,094,982.
SHENZHEN MINDRAY BIO MEDIC A	1,863,540.	1,863,540.
SHENZHEN MINDRAY BIO MEDIC A	6,897,006.	6,897,006.
SHENZHOU INTERNATIONAL GROUP	16,232,698.	16,232,698.
SHIMANO INC	40,525,613.	40,525,613.
SHIN ETSU CHEMICAL CO LTD	36,878,074.	36,878,074.
SHOEI CO LTD	24,323,226.	24,323,226.
SIKA AG REG	808,603,065.	808,603,065.
SINOMA SCIENCE+TECHNOLOGY A	34,133,138.	34,133,138.
SITC INTERNATIONAL HOLDINGS	42,097,992.	42,097,992.
SMITH + NEPHEW PLC	741,727.	741,727.
SMITHSON INVESTMENT TRUST PLC	1,325,899.	1,325,899.
SOFTCAT PLC	725,790.	725,790.
SOMPO HOLDINGS INC	53,468,142.	53,468,142.
SONOVA HOLDING AG REG	2,991,554.	2,991,554.
SONY GROUP CORP	8,449,646.	8,449,646.

SSP GROUP PLC	5,154,646.	5,154,646.
ST JAMES S PLACE PLC	2,865,622.	2,865,622.
STABILUS SE	3,126,445.	3,126,445.
STANDARD BANK GROUP LTD	37,079,568.	37,079,568.
STANDARD CHARTERED PLC	638,479.	638,479.
STANLEY ELECTRIC CO LTD	22,109,224.	22,109,224.
STARWOOD EUROPEAN REAL ESTATE	1,146,488.	1,146,488.
SUMCO CORP	10,983,164.	10,983,164.
SUMITOMO BAKELITE CO LTD	19,681,075.	19,681,075.
SUMITOMO ELECTRIC INDUSTRIES	39,338,550.	39,338,550.
SUMITOMO FORESTRY CO LTD	15,029,368.	15,029,368.
SUMITOMO METAL MINING CO LTD	29,428,946.	29,428,946.
SUMITOMO MITSUI FINANCIAL GR	83,121,652.	83,121,652.
SUMITOMO MITSUI TRUST HOLDIN	131,584,445.	131,584,445.
SUMITOMO WAREHOUSE CO LTD	12,977,945.	12,977,945.
SUNNY OPTICAL TECH	2,342,381.	2,342,381.
SUZANO SA	57,723,529.	57,723,529.
SUZHOU MAXWELL TECHNOLOGIE A	30,193,819.	30,193,819.
SUZUKI MOTOR CORP	17,061,989.	17,061,989.
SVENSKA HANDELSBANKEN A SHS	4,802,453.	4,802,453.
SWISS HELVETIA FUND INC/THE	425,469.	425,469.
T HASEGAWA CO LTD	22,657,040.	22,657,040.
T+D HOLDINGS INC	48,580,319.	48,580,319.
TACHI S CO LTD	8,267,610.	8,267,610.
TAIHEIYO CEMENT CORP	44,814,523.	44,814,523.
TAIKISHA LTD	8,593,732.	8,593,732.
TAISEI LAMICK CO LTD	2,839,106.	2,839,106.
TAIWAN FUND INC/THE/MD	8,612,639.	8,612,639.
TAKAMATSU CONSTRUCTION GROUP	4,934,632.	4,934,632.
TAKASAGO THERMAL ENGINEERING	9,459,244.	9,459,244.
TAKUMA CO LTD	6,862,723.	6,862,723.
TARGET CORP	2,265,408.	2,265,408.
TATA CONSULTANCY SVCS LTD	93,570,112.	93,570,112.
TAYLOR WIMPEY PLC	1,462,892.	1,462,892.
TBS HOLDINGS INC	42,544,654.	42,544,654.
TDK CORP	12,635,879.	12,635,879.
TECHNICOLOR CREATIVE STUDIOS	175,539.	175,539.
TECHNIP ENERGIES NV	710,416.	710,416.
TECHNOLOGY SELECT SECTOR SPDR	4,554,504.	4,554,504.
TECHNOPRO HOLDINGS INC	4,298,552.	4,298,552.
TEIJIN LTD	12,532,974.	12,532,974.
TELEPERFORMANCE	3,244,997.	3,244,997.
TELKOM INDONESIA PERSERO TBK	34,755,532.	34,755,532.
TEMPLE BAR INVESTMENT TRUST PL	1,607,951.	1,607,951.
TEMPLETON DRAGON FUND INC	18,362,305.	18,362,305.
TEMPLETON EMERGING MARKETS FUN	8,223,965.	8,223,965.
TEMPLETON EMERGING MARKETS INV	90,001,728.	90,001,728.
TENARIS SA ADR	57,952,224.	57,952,224.
TENCENT HOLDINGS LTD	37,435,627.	37,435,627.
TESCO PLC	2,295,534.	2,295,534.
THALES SA	2,537,927.	2,537,927.
THERMO FISHER SCIENTIFIC INC	3,125,166.	3,125,166.
THIRD POINT INVESTORS LTD	12,767,781.	12,767,781.
THK CO LTD	31,770,829.	31,770,829.
TIANGONG INTL CO LTD	12,576,142.	12,576,142.
TJX COMPANIES INC	3,383,000.	3,383,000.
TOAGOSEI CO LTD	10,956,080.	10,956,080.
TOCALO CO LTD	5,254,454.	5,254,454.

TODA CORP	16,412,141.	16,412,141.
TOHO HOLDINGS CO LTD	28,455,975.	28,455,975.
TOKAI CARBON CO LTD	12,088,480.	12,088,480.
TOKAI RIKA CO LTD	9,638,107.	9,638,107.
TOKIO MARINE HOLDINGS INC	13,564,800.	13,564,800.
TOKYO OHKA KOGYO CO LTD	15,076,577.	15,076,577.
TOKYO SEIMITSU CO LTD	12,653,530.	12,653,530.
TONGCHENG TRAVEL HOLDINGS LT	7,943,233.	7,943,233.
TOPCON CORP	1,730,055.	1,730,055.
TOPPAN INC	48,360,926.	48,360,926.
TOPRE CORP	4,512,107.	4,512,107.
TOPSPORTS INTERNATIONAL HOLD	14,131,214.	14,131,214.
TOSEI CORP	15,250,707.	15,250,707.
TOTALENERGIES SE SPON ADR	2,390,080.	2,390,080.
TOYO INK SC HOLDINGS CO LTD	8,185,229.	8,185,229.
TOYO SEIKAN GROUP HOLDINGS L	62,563,999.	62,563,999.
TOYO SUISAN KAISHA LTD	46,815,870.	46,815,870.
TOYOTA INDUSTRIES CORP	63,755,019.	63,755,019.
TOYOTA MOTOR CORP	68,701,779.	68,701,779.
TR EUROPEAN GROWTH TRUST PLC	4,685,283.	4,685,283.
TR PROPERTY INVESTMENT TRUST P	176,489.	176,489.
TRANE TECHNOLOGIES PLC	2,672,631.	2,672,631.
TRAVELEX TOPCO LIMITED	1.	1.
TRAVELEX TOPCO LIMITED	59,435.	59,435.
TRIP.COM GROUP LTD	18,368,651.	18,368,651.
TRUIST FINANCIAL CORP	2,844,068.	2,844,068.
TRUWORTHS INTERNATIONAL LTD	20,872,831.	20,872,831.
TSINGTAO BREWERY CO LTD H	1,244,672.	1,244,672.
TSUBAKIMOTO CHAIN CO	8,362,121.	8,362,121.
TSUMURA + CO	35,882,092.	35,882,092.
TUI AG	2,036,847.	2,036,847.
TV ASAHI HOLDINGS CORP	10,663,534.	10,663,534.
UBS GROUP AG REG	928,906.	928,906.
UNICHARM CORP	33,382,082.	33,382,082.
UNICREDIT SPA	7,839,476.	7,839,476.
UNILEVER PLC	7,862,014.	7,862,014.
UNIPRES CORP	2,757,513.	2,757,513.
UNITED PARCEL SERVICE CL B	131,264,672.	131,264,672.
UNITEDHEALTH GROUP INC	3,003,470.	3,003,470.
UTILICO EMERGING MARKETS TRUST	22,580,497.	22,580,497.
VANGUARD FTSE ALL WORLD EX US	819,789.	819,789.
VANGUARD FTSE EMERGING MARKETS	2,311,865.	2,311,865.
VANGUARD FTSE EUROPE ETF	1,141,399.	1,141,399.
VANGUARD INTERMEDIATE TERM COR	237,258.	237,258.
VANGUARD LONG TERM CORPORATE B	431,093.	431,093.
VANGUARD MORTGAGE BACKED SECUR	2,552,853.	2,552,853.
VANGUARD TOTAL BOND MARKET ETF	1,653,182.	1,653,182.
VANTIVA SA	161,179.	161,179.
VEF AB	1,969,778.	1,969,778.
VESTAS WIND SYSTEMS A/S	12,765,291.	12,765,291.
VIAPLAY GROUP AB	1,259,008.	1,259,008.
VICAT	357,936.	357,936.
VIETNAM DAIRY PRODUCTS JSC	5,381,069.	5,381,069.
VIETNAM ENTERPRISE INVESTMENTS	199,406,830.	199,406,830.
VIETNAM HOLDING LTD	1,131,283.	1,131,283.
VIETTEL POST JSC	2,292,169.	2,292,169.
VINACAPITAL VIETNAM OPPORTUNIT	37,293,651.	37,293,651.
VIRTUS DIVIDEND INTEREST + PRE	920,053.	920,053.

BILL & MELINDA GATES FOUNDATION TRUST

91-1663695

VISA INC CLASS A SHARES	2,908,640.	2,908,640.
VISCOFAN SA	3,014,022.	3,014,022.
VOLKSWAGEN AG PEF	2,869,659.	2,869,659.
VOYA ASIA PACIFIC HIGH DIVIDEN	3,038,249.	3,038,249.
VROOM INC	2,550,000.	2,550,000.
WALMART DE MEXICO SAB DE CV	69,492,637.	69,492,637.
WALMART INC	429,646,245.	429,646,245.
WALT DISNEY CO/THE	1,459,584.	1,459,584.
WANHUA CHEMICAL GROUP CO A	45,341,498.	45,341,498.
WANT WANT CHINA HOLDINGS LTD	24,486,483.	24,486,483.
WARTSILA OYJ ABP	1,333,261.	1,333,261.
WASTE CONNECTIONS INC	284,894,638.	284,894,638.
WASTE MANAGEMENT INC	5,527,563,887.	5,527,563,887.
WEBER INC CLASS A	20,125,000.	20,125,000.
WEISS KOREA OPPORTUNITY FUND L	9,796,757.	9,796,757.
WESTERN ASSET DIVERSIFIED INCO	198,450.	198,450.
WESTERN ASSET EMERGING MARKETS	205,212.	205,212.
WESTERN ASSET GLOBAL CORPORATE	130,944.	130,944.
WESTERN ASSET HIGH INCOME OPPO	24,466.	24,466.
WESTERN ASSET INTERMEDIATE MUN	65,031.	65,031.
WESTERN ASSET INVESTMENT GRADE	34,351.	34,351.
WESTERN ASSET PREMIER BOND FUN	244,592.	244,592.
WH GROUP LTD	5,119,101.	5,119,101.
WH SMITH PLC	3,288,502.	3,288,502.
WIENERBERGER AG	3,074,941.	3,074,941.
WILL SEMICONDUCTOR CO LTD A	1,584,949.	1,584,949.
WITAN INVESTMENT TRUST PLC	502,697.	502,697.
WPP PLC	3,571,620.	3,571,620.
WULIANGYE YIBIN CO LTD A	3,154,570.	3,154,570.
XIANHE CO LTD A	19,532,933.	19,532,933.
YAKULT HONSHA CO LTD	5,598,757.	5,598,757.
YAMATO KOGYO CO LTD	22,192,959.	22,192,959.
YIFENG PHARMACY CHAIN CO L A	2,066,836.	2,066,836.
YODOGAWA STEEL WORKS LTD	5,967,638.	5,967,638.
YOKOGAWA BRIDGE HOLDINGS COR	8,899,551.	8,899,551.
YTO EXPRESS GROUP CO LTD A	4,027,710.	4,027,710.
YUNNAN ENERGY NEW MATERIAL A	5,988,552.	5,988,552.
YUNNAN ENERGY NEW MATERIAL A	75,735,956.	75,735,956.
YUSHIN PRECISION EQUIPMENT	4,189,978.	4,189,978.
ZALANDO SE	2,121,647.	2,121,647.
ZENKOKU HOSHO CO LTD	12,247,527.	12,247,527.
ZEON CORP	22,022,813.	22,022,813.
ZHEJIANG JINGSHENG MECHANI A	26,240,661.	26,240,661.
ZHEJIANG JINGSHENG MECHANI A	7,313,885.	7,313,885.
ZHEJIANG SHUANGHUAN DRIVEL A	34,577,766.	34,577,766.
ZHEJIANG SHUANGHUAN DRIVEL A	2,693,013.	2,693,013.
ZHONGSHENG GROUP HOLDINGS	53,952,069.	53,952,069.
ZOOMLION HEAVY INDUSTRY S A	14,369,850.	14,369,850.
ZOOMLION HEAVY INDUSTRY S A	1,025,851.	1,025,851.
ZOZO INC	48,628,838.	48,628,838.
ZTO EXPRESS CAYMAN INC ADR	74,032,197.	74,032,197.
TOTAL TO FORM 990-PF, PART II, LINE 10B	47,580,101,589.	47,580,101,589.

FORM 990-PF

CORPORATE BONDS

STATEMENT 8

DESCRIPTION	BOOK VALUE	FAIR MARKET VALUE
1011778 BC / NEW RED FIN	227,807.	227,807.
3M COMPANY	1,526,985.	1,526,985.
ABBOTT LABORATORIES	1,024,968.	1,024,968.
ABBVIE INC	4,590,034.	4,590,034.
ABN AMRO BANK NV	320,037.	320,037.
ADELPHIA COMMUNICATIONS CORP	7,750.	7,750.
ADOBE INC	1,368,201.	1,368,201.
ADVENT HEALTH SYSTEM	854,342.	854,342.
AERCAP IRELAND CAP/GLOBA	6,098,157.	6,098,157.
AETNA INC	1,157,666.	1,157,666.
AIR CANADA 2015 1A PTT	558,551.	558,551.
AIR CANADA 2020 2A PTT	1,747,999.	1,747,999.
AIR LEASE CORP	1,475,399.	1,475,399.
ALBION FINANCING 1SARL /	695,700.	695,700.
ALEXANDRIA REAL ESTATE E	652,571.	652,571.
ALFA S.A.	575,650.	575,650.
ALLY FINANCIAL INC	9,352,624.	9,352,624.
ALPHABET INC	479,964.	479,964.
ALTICE FINANCING SA	3,365,934.	3,365,934.
ALTICE FRANCE SA	1,626,098.	1,626,098.
AMAZON.COM INC	8,161,447.	8,161,447.
AMBAC ASSURANCE CORP	21,557.	21,557.
AMERICAN EXPRESS CO	6,124,264.	6,124,264.
AMERICAN INTL GROUP	144,151.	144,151.
AMERICAN TRANSMISSION SY	107,055.	107,055.
AMGEN INC	166,703.	166,703.
ANARAFE SLU	1,211,329.	1,211,329.
ANGLO AMERICAN CAPITAL	3,047,881.	3,047,881.
ANHEUSER BUSCH CO/INBEV	1,329,161.	1,329,161.
ANHEUSER BUSCH INBEV WOR	1,006,071.	1,006,071.
APACHE CORP	934,910.	934,910.
APCOA PARKING HOLDINGS G	1,178,191.	1,178,191.
APPALACHIAN POWER CO	5,330,916.	5,330,916.
APPLE INC	6,283,215.	6,283,215.
APTIV PLC / APTIV CORP	592,298.	592,298.
AQUARION CO	548,239.	548,239.
ARCELORMITTAL	930,730.	930,730.
ARDAGH PKG FIN/HLDGS USA	2,267,981.	2,267,981.
AT+T INC	6,738,857.	6,738,857.
ATLAS LUXCO 4 / ALL UNI	1,248,544.	1,248,544.
AVIATION CAPITAL GROUP	1,045,676.	1,045,676.
BAE SYSTEMS HOLDINGS INC	586,152.	586,152.
BAE SYSTEMS PLC	770,436.	770,436.
BALL CORP	2,007,825.	2,007,825.
BANCO MERCANTIL DE NORTE	186,328.	186,328.
BANCO SANTANDER SA	6,834,021.	6,834,021.
BANK OF AMERICA CORP	51,628,780.	51,628,780.
BANK OF MONTREAL	979,994.	979,994.
BANK OF NOVA SCOTIA	2,714,250.	2,714,250.
BANK OF NY MELLON CORP	213,855.	213,855.
BARCLAYS PLC	614,297.	614,297.
BCP MODULAR SERVICES	2,046,584.	2,046,584.

BECTON DICKINSON AND CO	1,803,441.	1,803,441.
BLACKSTONE HOLDINGS FINA	1,906,979.	1,906,979.
BLUE CROSS BLUE SHIELD M	860,246.	860,246.
BNP PARIBAS	3,800,893.	3,800,893.
BOEING CO	20,963,453.	20,963,453.
BORMIOLI PHARMA SPA	1,471,351.	1,471,351.
BOSTON PROPERTIES LP	664,483.	664,483.
BP CAP MARKETS AMERICA	4,517,772.	4,517,772.
BRISTOL MYERS SQUIBB CO	1,173,736.	1,173,736.
BRITISH AIR 20 1 A PTT	1,458,977.	1,458,977.
BRITISH AIR 21 1 A PPT	4,061,868.	4,061,868.
BROADCOM CRP / CAYMN FI	1,750,317.	1,750,317.
BROADCOM INC	2,374,091.	2,374,091.
BROOKFIELD FINANCE INC	818,458.	818,458.
BUILDERS FIRSTSOURCE INC	16,232.	16,232.
CALIFORNIA INSTITUTE OF	186,357.	186,357.
CAMERON LNG LLC	512,874.	512,874.
CANADIAN IMPERIAL BANK	412,155.	412,155.
CAPITAL ONE FINANCIAL CO	1,171,484.	1,171,484.
CARLISLE COS INC	658,068.	658,068.
CARRIER GLOBAL CORP	227,035.	227,035.
CASTOR SPA	1,920,644.	1,920,644.
CCO HLDGS LLC/CAP CORP	4,421,407.	4,421,407.
CELANESE US HOLDINGS LLC	640,049.	640,049.
CENTENE CORP	834,772.	834,772.
CENTERPOINT ENERGY INC	2,497,092.	2,497,092.
CGG SA	648,354.	648,354.
CHARLES SCHWAB CORP	859,814.	859,814.
CHARTER COMM OPT LLC/CAP	19,444,330.	19,444,330.
CHENIERE CORP CHRISTI HD	286,889.	286,889.
CHENIERE ENERGY INC	2,666,581.	2,666,581.
CHENIERE ENERGY PARTNERS	1,136,042.	1,136,042.
CHEVRON CORP	1,130,120.	1,130,120.
CHEVRON USA INC	1,488,297.	1,488,297.
CHUBB INA HOLDINGS INC	86,183.	86,183.
CIDRON AIDA FINCO SARL	828,197.	828,197.
CIGNA CORP	8,865,226.	8,865,226.
CINTAS CORPORATION NO. 2	1,496,289.	1,496,289.
CITIGROUP INC	45,263,877.	45,263,877.
CLARIOS GLOBAL LP/US FIN	393,956.	393,956.
CLEVELAND ELECTRIC ILLUM	1,569,563.	1,569,563.
COCA COLA CO/THE	1,118,170.	1,118,170.
COMCAST CORP	7,826,472.	7,826,472.
COMMONSPIRIT HEALTH	1,229,115.	1,229,115.
COMMSCOPE INC	16,124.	16,124.
CON EDISON CO OF NY INC	559,174.	559,174.
CONSTELLATION BRANDS INC	686,686.	686,686.
CONSTELLATION EN GEN LLC	3,676,237.	3,676,237.
CONTINENTAL RESOURCES	3,961,074.	3,961,074.
COOPERATIEVE RABOBANK UA	2,879,657.	2,879,657.
COSTCO WHOLESALE CORP	1,119,333.	1,119,333.
COTERRA ENERGY INC	4,168,544.	4,168,544.
CPUK FINANCE LTD	1,270,335.	1,270,335.
CREDIT AGRICOLE LONDON	319,285.	319,285.
CREDIT SUISSE GROUP AG	4,071,760.	4,071,760.
CREDIT SUISSE NEW YORK	6,965,255.	6,965,255.
CSC HOLDINGS LLC	3,144,316.	3,144,316.
CVS HEALTH CORP	7,702,478.	7,702,478.

CVS PASS THROUGH TRUST	675,147.	675,147.
CVS PASS THRU TR 2009	663,121.	663,121.
CWT TRAVEL GROUP INC	2,094,669.	2,094,669.
DANSKE BANK A/S	2,627,079.	2,627,079.
DELTA AIR LINES 2020 AA	11,714,029.	11,714,029.
DELTA AIR LINES INC	6,062,205.	6,062,205.
DELTA AIR LINES/SKYMILES	1,918,687.	1,918,687.
DEVON ENERGY CORPORATION	5,556,435.	5,556,435.
DIAMONDBACK ENERGY INC	909,796.	909,796.
DIGITAL REALTY TRUST LP	989,417.	989,417.
DIGNITY HEALTH	260,377.	260,377.
DISH DBS CORP	630,891.	630,891.
DKT FINANCE APS	4,305,439.	4,305,439.
DOMINION ENERGY INC	5,467,242.	5,467,242.
DTE ENERGY CO	825,993.	825,993.
DUKE ENERGY CORP	5,597,797.	5,597,797.
DUKE ENERGY PROGRESS LLC	972,095.	972,095.
EAST OHIO GAS CO/THE	861,655.	861,655.
ECOPETROL SA	2,920,862.	2,920,862.
EDISON INTERNATIONAL	2,666,959.	2,666,959.
EIRCOM FINANCE DAC	1,613,681.	1,613,681.
EL PASO NATURAL GAS	260,885.	260,885.
ELECTRICITE DE FRANCE SA	768,932.	768,932.
ELEVANCE HEALTH INC	2,658,798.	2,658,798.
ENERGIA GRP/ENERGIA ROI	746,715.	746,715.
ENERGY TRANSFER LP	12,628,083.	12,628,083.
ENRGY TRANS LP/REG FIN	1,072,004.	1,072,004.
ENTERGY LOUISIANA LLC	3,317,079.	3,317,079.
ENTERPRISE PRODUCTS OPER	7,127,310.	7,127,310.
EOG RESOURCES INC	1,972,862.	1,972,862.
EQM MIDSTREAM PARTNERS L	17,883.	17,883.
EQT CORP	6,714,855.	6,714,855.
EQUATE PETROCHEMICAL BV	773,770.	773,770.
EQUITABLE FINANCIAL LIFE	871,215.	871,215.
ERP OPERATING LP	839,202.	839,202.
ESC LEHMAN BRTH HLDH PROD	613.	613.
EXELON CORP	1,546,530.	1,546,530.
EXPLORER II AS	88,347.	88,347.
EXXON MOBIL CORPORATION	4,812,589.	4,812,589.
FERGUSON FINANCE PLC	1,101,289.	1,101,289.
FIBER BIDCO SPA	1,231,819.	1,231,819.
FIRSTENERGY CORP	560,408.	560,408.
FLORIDA POWER + LIGHT CO	504,772.	504,772.
FORD MOTOR COMPANY	1,937,913.	1,937,913.
FORD MOTOR CREDI	322,378.	322,378.
FORD MOTOR CREDIT CO LLC	33,608,120.	33,608,120.
FOX CORP	341,984.	341,984.
FREEMPORT MCMORAN INC	2,908,298.	2,908,298.
GALAPAGOS SA	961.	961.
GE HEALTHCARE TECH INC	6,780,023.	6,780,023.
GENERAL DYNAMICS CORP	2,028,934.	2,028,934.
GENERAL MOTORS CO	335,475.	335,475.
GENERAL MOTORS FINL CO	32,403,662.	32,403,662.
GFL ENVIRONMENTAL INC	210,105.	210,105.
GILEAD SCIENCES INC	855,555.	855,555.
GLENCORE FUNDING LLC	5,627,386.	5,627,386.
GLP CAPITAL LP / FIN II	117,769.	117,769.
GOLDMAN SACHS GROUP INC	14,057,443.	14,057,443.

GSK CONSUMER HEALTHCARE	1,470,934.	1,470,934.
GUARDIAN LIFE GLOB FUND	145,035.	145,035.
H+E EQUIPMENT SERVICES	1,669,508.	1,669,508.
HACKENSACK MERIDIAN HLTH	244,524.	244,524.
HALLIBURTON CO	309,572.	309,572.
HANESBRANDS INC	74,484.	74,484.
HCA INC	7,472,334.	7,472,334.
HEALTHCARE RLTY HLDGS LP	819,948.	819,948.
HERSHEY COMPANY	109,608.	109,608.
HILTON DOMESTIC OPERATIN	541,620.	541,620.
HOME DEPOT INC	6,097,931.	6,097,931.
HONEYWELL INTERNATIONAL	268,327.	268,327.
HOUSE OF FRASER FUNDING	1,985.	1,985.
HSBC HOLDINGS PLC	5,453,582.	5,453,582.
HUMANA INC	2,112,600.	2,112,600.
HYUNDAI CAPITAL AMERICA	1,149,724.	1,149,724.
IBM CORP	1,430,143.	1,430,143.
IMA INDUSTRIA MACCHINE	1,079,057.	1,079,057.
INEOS QUATTRO FINANCE 1	743,873.	743,873.
INEOS QUATTRO FINANCE 2	904,434.	904,434.
INFOR INC	765,603.	765,603.
ING GROEP NV	1,083,495.	1,083,495.
INTEL CORP	739,887.	739,887.
INTERCONTINENTALEXCHANGE	4,883,136.	4,883,136.
INTESA SANPAOLO SPA	2,086,696.	2,086,696.
JACKSON NATL LIFE GLOBAL	2,632,955.	2,632,955.
JETBLUE AIRWAYS CORP	1,718,784.	1,718,784.
JOHNSON + JOHNSON	2,262,461.	2,262,461.
JPMORGAN CHASE + CO	46,687,446.	46,687,446.
KAIXO BONDCO TELECOM SA	633,146.	633,146.
KAZMUNAYGAS NATIONAL CO	1,942,851.	1,942,851.
KEY BANK NA	5,314,125.	5,314,125.
KIMBERLY CLARK CORP	99,237.	99,237.
KINDER MORGAN INC	3,657,575.	3,657,575.
KKR GRP FIN CO VI LLC	1,400,158.	1,400,158.
KRAFT HEINZ FOODS CO	938,758.	938,758.
KROGER CO	1,804,579.	1,804,579.
L3HARRIS TECH INC	1,504,604.	1,504,604.
LAS VEGAS SANDS CORP	2,675,948.	2,675,948.
LENNAR CORP	814,950.	814,950.
LIBERTY MUTUAL GROUP INC	205,605.	205,605.
LINCOLN NATIONAL CORP	945,973.	945,973.
LLOYDS BANKING GROUP PLC	4,658,197.	4,658,197.
LOCKHEED MARTIN CORP	1,448,729.	1,448,729.
LORCA TELECOM BONDCO	2,428,927.	2,428,927.
LOWE S COS INC	1,612,420.	1,612,420.
MACQUARIE GROUP LTD	1,020,287.	1,020,287.
MANGROVE LUXCO III	1,138,309.	1,138,309.
MARCOLIN SPA	229,459.	229,459.
MARS INC	565,757.	565,757.
MASTERCARD INC	1,748,591.	1,748,591.
MATTERHORN TELECOM SA	2,218,186.	2,218,186.
MAUSER PACKAGING SOLUT	1,431,072.	1,431,072.
MCDONALD S CORP	5,813,397.	5,813,397.
MDC HOLDINGS INC	32,909.	32,909.
MEG ENERGY CORP	37,721.	37,721.
MERCEDES BENZ FIN NA	485,306.	485,306.
MERCK + CO INC	687,815.	687,815.

MET LIFE GLOB FUNDING I	2,959,368.	2,959,368.
METLIFE CAPITAL TRUST IV	2,894,689.	2,894,689.
METLIFE INC	154,736.	154,736.
MILEAGE PLUS HLDINGS LLC	733,768.	733,768.
MITSUBISHI UFJ FIN GRP	10,765,379.	10,765,379.
MONDELEZ INTERNATIONAL	991,096.	991,096.
MOODY S CORPORATION	583,019.	583,019.
MORGAN STANLEY	35,102,708.	35,102,708.
MPLX LP	3,909,348.	3,909,348.
MPT OPER PARTNERSP/FINL	128,902.	128,902.
NATIONAL SECS CLEARING	278,298.	278,298.
NATIONWIDE BLDG SOCIETY	1,332,550.	1,332,550.
NATWEST GROUP PLC	2,206,515.	2,206,515.
NETFLIX INC	1,492,130.	1,492,130.
NEW YORK LIFE GLOBAL FDG	1,616,953.	1,616,953.
NH HOTEL GROUP SA	830,235.	830,235.
NIDDA HEALTHCARE HOLDING	2,436,531.	2,436,531.
NIKE INC	1,090,454.	1,090,454.
NISSAN MOTOR CO	3,207,448.	3,207,448.
NOBIAN FINANCE B	963,726.	963,726.
NORFOLK SOUTHERN CORP	608,367.	608,367.
NORTHROP GRUMMAN CORP	2,854,091.	2,854,091.
NUVEEN LLC	2,130,872.	2,130,872.
NVIDIA CORP	2,998,352.	2,998,352.
NXP BV/NXP FDG/NXP USA	959,314.	959,314.
OCCIDENTAL PETROLEUM COR	6,548,178.	6,548,178.
OFFICE CHERIFIEN DES PHO	4,367,487.	4,367,487.
ORACLE CORP	1,460,232.	1,460,232.
ORBIA ADVANCE CORP SAB	1,457,938.	1,457,938.
OTIS WORLDWIDE CORP	355,804.	355,804.
PACIFIC GAS + ELECTRIC	11,811,625.	11,811,625.
PARK AEROSPACE HOLDINGS	326,207.	326,207.
PARSLEY ENERGY LLC/FINAN	27,597.	27,597.
PARTS EUROPE SA	1,876,285.	1,876,285.
PATRONS LEGACY 2003 III	552,401.	552,401.
PAYPAL HOLDINGS INC	454,505.	454,505.
PEACHTREE FUNDING TRUST	595,984.	595,984.
PENSKE TRUCK LEASING/PTL	1,761,092.	1,761,092.
PEPSICO INC	1,090,651.	1,090,651.
PETROBRAS GLOBAL FINANCE	8,118,652.	8,118,652.
PETROLEOS DEL PERU SA	2,202,765.	2,202,765.
PETROLEOS MEXICANOS	4,080,853.	4,080,853.
PFD ADELPHIA	3,375.	3,375.
PFIZER INC	1,566,407.	1,566,407.
PG+E WILDFIRE RECOVERY	885,466.	885,466.
PHILLIPS 66 CO	468,871.	468,871.
PINEWOOD FINANCE CO LTD	1,888,289.	1,888,289.
PIONEER NATURAL RESOURCE	1,143,714.	1,143,714.
PNC FINANCIAL SERVICES	16,211,823.	16,211,823.
PRINCIPAL LFE GLB FND II	127,427.	127,427.
PROCTER + GAMBLE CO/THE	838,748.	838,748.
PROSUS NV	4,951,196.	4,951,196.
PRUDENTIAL FINANCIAL INC	1,268,227.	1,268,227.
RANGE RESOURCES CORP	683,929.	683,929.
RAYTHEON TECH CORP	10,772,423.	10,772,423.
RELIANCE INDUSTRIES LTD	891,962.	891,962.
ROYAL BANK OF CANADA	6,523,815.	6,523,815.
SABINE PASS LIQUEFACTION	250,303.	250,303.

SALESFORCE INC	2,368,983.	2,368,983.
SANDS CHINA LTD	2,829,416.	2,829,416.
SCHLUMBERGER HLDGS CORP	1,144,311.	1,144,311.
SHELL INTERNATIONAL FIN	3,397,464.	3,397,464.
SHERWOOD FINANCING PLC	1,222,780.	1,222,780.
SIMON PROPERTY GROUP LP	616,891.	616,891.
SMBC AVIATION CAPITAL FI	742,074.	742,074.
SOUTHERN CAL EDISON	9,647,193.	9,647,193.
SOUTHERN NATURAL GAS	374,063.	374,063.
SOUTHWESTERN ENERGY CO	2,659,142.	2,659,142.
SPIRIT LOYALTY KY LTD/IP	3,000,390.	3,000,390.
SPRINT CAPITAL CORP	547,446.	547,446.
SSM HEALTH CARE	1,431,661.	1,431,661.
STATE STREET CORP	264,783.	264,783.
STELLANTIS FIN US INC	662,388.	662,388.
SUMMER BC HOLDCO B SARL	448,912.	448,912.
SUZANO AUSTRIA GMBH	3,788,676.	3,788,676.
SWEDBANK AB	707,049.	707,049.
T MOBILE USA INC	12,759,847.	12,759,847.
TAKE TWO INTERACTIVE SOF	740,599.	740,599.
TARGA RESOURCES CORP	1,688,303.	1,688,303.
TARGA RESOURCES PARTNERS	1,309,186.	1,309,186.
TARGET CORP	502,890.	502,890.
TEACHERS INSUR + ANNUITY	42,033.	42,033.
TECK RESOURCES LIMITED	19,182.	19,182.
TELE COLUMBUS AG	1,378,707.	1,378,707.
TELEFONICA EMISIONES SAU	772,625.	772,625.
TELEFONICA EUROPE BV	1,138,567.	1,138,567.
TENCENT HOLDINGS LTD	258,866.	258,866.
TENNESSEE GAS PIPELINE	294,078.	294,078.
TEVA PHARMACEUTICAL INDU	4,727,396.	4,727,396.
TEVA PHARMACEUTICALS NE	6,083,075.	6,083,075.
TEXAS INSTRUMENTS INC	643,587.	643,587.
TIME WARNER CABLE LLC	1,220,820.	1,220,820.
TITAN HOLDINGS II BV	832,455.	832,455.
TOLL BROS FINANCE CORP	258,724.	258,724.
TORONTO DOMINION BANK	8,935,328.	8,935,328.
TOYOTA MOTOR CORP	1,266,244.	1,266,244.
TOYOTA MOTOR CREDIT CORP	737,989.	737,989.
TRANSCANADA PIPELINES	3,654,805.	3,654,805.
TRANSCONT GAS PIPE LINE	2,617,263.	2,617,263.
TRANSURBAN FINANCE CO	584,848.	584,848.
TRAVELEX FINANCING PLC	1.	1.
TRAVELEX ISSUERC LTD	2,610,674.	2,610,674.
TRIVIUM PACKAGING FIN	1,048,619.	1,048,619.
TRUIST BANK	390,868.	390,868.
TRUIST FINANCIAL CORP	5,453,563.	5,453,563.
TSMC GLOBAL LTD	402,441.	402,441.
TVL FINANCE PLC	2,772,136.	2,772,136.
UBS GROUP AG	15,343,460.	15,343,460.
UNION PACIFIC CORP	1,245,537.	1,245,537.
UNITED AIR 2014 1 A PTT	2,534,253.	2,534,253.
UNITED AIR 2015 1 AA PTT	402,979.	402,979.
UNITED AIR 2016 1 AA PTT	528,355.	528,355.
UNITED AIR 2016 2 AA PTT	2,430,910.	2,430,910.
UNITED AIR 2018 1 AA PTT	594,786.	594,786.
UNITED AIR 2019 1 AA PTT	2,710,240.	2,710,240.
UNITED AIRLINES 2012 1 A	705,438.	705,438.

BILL & MELINDA GATES FOUNDATION TRUST

91-1663695

UNITED AIRLINES INC	3,499,362.	3,499,362.
UNITED RENTALS NORTH AM	821,427.	821,427.
UNITEDHEALTH GROUP INC	6,148,251.	6,148,251.
US BANCORP	6,156,777.	6,156,777.
VALE OVERSEAS LIMITED	1,354,441.	1,354,441.
VENTURE GLOBAL CALCASIEU	310,422.	310,422.
VERISURE HOLDING AB	469,030.	469,030.
VERIZON COMMUNICATIONS	12,954,324.	12,954,324.
VERTIV GROUP CORPORATION	102,000.	102,000.
VISA INC	2,909,776.	2,909,776.
VOC ESCROW LTD	1,436,367.	1,436,367.
VOLKSWAGEN GROUP AMERICA	10,489,356.	10,489,356.
WALMART INC	228,890.	228,890.
WALT DISNEY COMPANY/THE	675,482.	675,482.
WARNERMEDIA HOLDINGS INC	15,767,130.	15,767,130.
WASTE MANAGEMENT INC	490,707.	490,707.
WELLS FARGO + COMPANY	45,046,524.	45,046,524.
WEPA HYGIENEPRODUKTE GMB	844,088.	844,088.
WESTERN MIDSTREAM OPERAT	3,401,451.	3,401,451.
WILLIAMS COMPANIES INC	2,592,259.	2,592,259.
WILLIAMS COS INC	810,575.	810,575.
WILLIS KNIGHTON MED CTR	212,841.	212,841.
WORKDAY INC	6,980,123.	6,980,123.
WYNN MACAU LTD	161,818.	161,818.
XPO INC	14,132.	14,132.
ZF EUROPE FINANCE BV	1,027,659.	1,027,659.
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TOTAL TO FORM 990-PF, PART II, LINE 10C	1,136,843,512.	1,136,843,512.
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FORM 990-PF

OTHER INVESTMENTS

STATEMENT 9

<u>DESCRIPTION</u>	<u>VALUATION METHOD</u>	<u>BOOK VALUE</u>	<u>FAIR MARKET VALUE</u>
1011778 BC UNLIMITED LBLTY CO	FMV	606,588.	606,588.
3 MONTH SOFR FUT SEP23	FMV	154,127.	154,127.
3 MONTH SOFR OPT DEC23C 100.7	FMV	6,250.	6,250.
3 MONTH SOFR OPT JUN23C 95.25	FMV	358,875.	358,875.
3 MONTH SOFR OPT JUN23C 95.5	FMV	85,750.	85,750.
3 MONTH SOFR OPT SEP23C 104	FMV	9,688.	9,688.
522 FUNDING CLO LTD	FMV	1,380,702.	1,380,702.
90DAY EUR FUTR MAR23	FMV	54,155.	54,155.
AAMES MORTGAGE INVESTMENT TRUS	FMV	2,013,552.	2,013,552.
ABPCI DIRECT LENDING FUND CLO	FMV	1,184,589.	1,184,589.
ACCESS GROUP INC	FMV	628,122.	628,122.
ACCREDITED MORTGAGE LOAN TRUST	FMV	2,757,996.	2,757,996.
ACE SECURITIES CORP.	FMV	7,207.	7,207.
ACE SECURITIES CORP.	FMV	1,263,762.	1,263,762.
ADEVINTA ASA	FMV	889,112.	889,112.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	10,656.	10,656.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	14,883.	14,883.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	84,633.	84,633.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	98,733.	98,733.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	155,388.	155,388.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	180,463.	180,463.

ADJUSTABLE RATE MORTGAGE TRUST	FMV	187,410.	187,410.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	324,938.	324,938.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	504,412.	504,412.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	544,785.	544,785.
ADJUSTABLE RATE MORTGAGE TRUST	FMV	12,266,062.	12,266,062.
ADVANZ PHARMA CORP	FMV	757,558.	757,558.
AEGIS ASSET BACKED SECURITIES	FMV	685,656.	685,656.
AGL CLO 13 LTD	FMV	1,462,778.	1,462,778.
AIR CANADA	FMV	343,462.	343,462.
ALBEA BEAUTY HOLDINGS S.A	FMV	308,640.	308,640.
ALBEA BEAUTY HOLDINGS S.A	FMV	1,022,959.	1,022,959.
ALBION FINANCING 3 SARL	FMV	1,959,319.	1,959,319.
ALI GROUP NORTH AMER CORP	FMV	674,335.	674,335.
ALIGNED DATA CENTERS ISSUER LL	FMV	627,505.	627,505.
ALLEGRO CLO LTD	FMV	377,244.	377,244.
ALLIED UNIVERSAL HOLDCO LLC	FMV	1,058,800.	1,058,800.
ALLOY TOPCO LIMITED	FMV	1.	1.
ALLY AUTO RECEIVABLES TRUST	FMV	11,252,864.	11,252,864.
ALMONDE INC	FMV	2,252,515.	2,252,515.
ALPHA GROUP SARL	FMV	1,975,527.	1,975,527.
ALTERRA MOUNTAIN COMPANY	FMV	209,249.	209,249.
ALTICE FINANCING SA	FMV	1,814,500.	1,814,500.
AMC ENTMT INC SYNDICATED LNS	FMV	782,780.	782,780.
AMER SPORTS OYJ	FMV	2,409,398.	2,409,398.
AMERICAN HOME MORTGAGE ASSETS	FMV	1.	1.
AMERICAN HOME MORTGAGE ASSETS	FMV	3,252.	3,252.
AMERICAN HOME MORTGAGE ASSETS	FMV	63,651.	63,651.
AMERICAN HOME MORTGAGE ASSETS	FMV	381,071.	381,071.
AMERICAN HOME MORTGAGE ASSETS	FMV	943,534.	943,534.
AMERICAN HOME MORTGAGE ASSETS	FMV	1,947,532.	1,947,532.
AMERICAN HOME MORTGAGE INVESTM	FMV	3,918.	3,918.
AMERICAN HOME MORTGAGE INVESTM	FMV	2,394,892.	2,394,892.
AMERICAN HOMES 4 RENT	FMV	606,011.	606,011.
AMERICAN MONEY MANAGEMENT CORP	FMV	662,026.	662,026.
AMERICREDIT AUTOMOBILE RECEIVA	FMV	539,830.	539,830.
AMERICREDIT AUTOMOBILE RECEIVA	FMV	1,149,311.	1,149,311.
AMERICREDIT AUTOMOBILE RECEIVA	FMV	1,819,197.	1,819,197.
AMERIQUEST MORTGAGE SECURITIES	FMV	1,102,005.	1,102,005.
AMERIQUEST MORTGAGE SECURITIES	FMV	7,590,286.	7,590,286.
AMMERAAL BELTECH HOLDING B.V.	FMV	2,487,278.	2,487,278.
AMORTIZING RESIDENTIAL COLLATE	FMV	6,416.	6,416.
AMPHORA FINANCE LIMITED	FMV	1,347,248.	1,347,248.
AMSR TRUST	FMV	713,396.	713,396.
APEX CREDIT CLO LLC	FMV	448,142.	448,142.
APEX CREDIT CLO LLC	FMV	655,822.	655,822.
API GROUP DE INC	FMV	665,454.	665,454.
APIDOS CLO	FMV	459,166.	459,166.
APPLEBEES/IHOP FUNDING LLC	FMV	1,896,844.	1,896,844.
AREIT CRE TRUST	FMV	1,340,057.	1,340,057.
AREIT CRE TRUST	FMV	1,379,174.	1,379,174.
ARES CLO LTD	FMV	613,418.	613,418.
ARES CLO LTD	FMV	1,001,319.	1,001,319.
ARES CLO LTD	FMV	1,246,428.	1,246,428.
ARI FLEET LEASE TRUST	FMV	921,152.	921,152.
ARMOR MCP	FMV	7,128,249.	7,128,249.
ARSENAL CAP PART GROWTH B LP	FMV	5,198,368.	5,198,368.
ARSENAL CAP PART VI B LP	FMV	70,321,666.	70,321,666.
ARVOS BIDCO S.A.R.L.	FMV	253,160.	253,160.

ARVOS BIDCO S.A.R.L.	FMV	253,160.	253,160.
ARVOS BIDCO S.A.R.L.	FMV	869,843.	869,843.
ASSET BACKED FUNDING CERTIFICA	FMV	4,493,892.	4,493,892.
ASSET BACKED SECURITIES CORP H	FMV	1,356,590.	1,356,590.
ASURION LLC	FMV	291,669.	291,669.
ASURION LLC	FMV	475,572.	475,572.
ASURION LLC	FMV	631,504.	631,504.
ATHENAHEALTH INC	FMV	168,328.	168,328.
ATHENAHEALTH INC	FMV	988,171.	988,171.
AURIS LUXEMBOURG III SARL	FMV	443,015.	443,015.
AURIS LUXEMBOURG III SARL	FMV	8,484,174.	8,484,174.
AUST 10Y BOND FUT MAR23	FMV	2,199,384.	2,199,384.
AVIS BUDGET RENTAL CAR FUNDING	FMV	483,410.	483,410.
AVIS BUDGET RENTAL CAR FUNDING	FMV	1,255,182.	1,255,182.
AVIS BUDGET RENTAL CAR FUNDING	FMV	2,113,882.	2,113,882.
AVIS BUDGET RENTAL CAR FUNDING	FMV	16,037,275.	16,037,275.
AVIS BUDGET RENTAL CAR FUNDING	FMV	23,306,494.	23,306,494.
AVOLON TLB BORROWER 1 (US) LLC	FMV	1,465,017.	1,465,017.
BABSON CLO LTD	FMV	1,336,516.	1,336,516.
BAIN CAPITAL CREDIT CLO, LIMIT	FMV	497,757.	497,757.
BAIN CAPITAL CREDIT CLO, LIMIT	FMV	703,452.	703,452.
BANC OF AMERICA ALTERNATIVE LO	FMV	80,367.	80,367.
BANC OF AMERICA ALTERNATIVE LO	FMV	102,054.	102,054.
BANC OF AMERICA ALTERNATIVE LO	FMV	429,115.	429,115.
BANC OF AMERICA ALTERNATIVE LO	FMV	627,092.	627,092.
BANC OF AMERICA ALTERNATIVE LO	FMV	1,134,327.	1,134,327.
BANC OF AMERICA COMMERCIAL MOR	FMV	2,295,128.	2,295,128.
BANC OF AMERICA FUNDING CORPOR	FMV	10,611.	10,611.
BANC OF AMERICA FUNDING CORPOR	FMV	23,216.	23,216.
BANC OF AMERICA FUNDING CORPOR	FMV	115,071.	115,071.
BANC OF AMERICA FUNDING CORPOR	FMV	174,491.	174,491.
BANC OF AMERICA FUNDING CORPOR	FMV	237,420.	237,420.
BANC OF AMERICA FUNDING CORPOR	FMV	256,441.	256,441.
BANC OF AMERICA FUNDING CORPOR	FMV	336,530.	336,530.
BANC OF AMERICA FUNDING CORPOR	FMV	423,275.	423,275.
BANC OF AMERICA FUNDING CORPOR	FMV	484,904.	484,904.
BANC OF AMERICA FUNDING CORPOR	FMV	510,894.	510,894.
BANC OF AMERICA FUNDING CORPOR	FMV	654,549.	654,549.
BANC OF AMERICA FUNDING CORPOR	FMV	1,165,115.	1,165,115.
BANC OF AMERICA FUNDING CORPOR	FMV	1,596,716.	1,596,716.
BANC OF AMERICA FUNDING CORPOR	FMV	1,757,641.	1,757,641.
BANC OF AMERICA FUNDING CORPOR	FMV	1,835,745.	1,835,745.
BANC OF AMERICA FUNDING CORPOR	FMV	2,269,320.	2,269,320.
BANC OF AMERICA FUNDING CORPOR	FMV	2,349,813.	2,349,813.
BANC OF AMERICA FUNDING CORPOR	FMV	3,083,871.	3,083,871.
BANC OF AMERICA FUNDING CORPOR	FMV	4,193,583.	4,193,583.
BANC OF AMERICA MORTGAGE SECUR	FMV	16,128.	16,128.
BANC OF AMERICA MORTGAGE SECUR	FMV	19,409.	19,409.
BANC OF AMERICA MORTGAGE SECUR	FMV	26,863.	26,863.
BANC OF AMERICA MORTGAGE SECUR	FMV	34,728.	34,728.
BANC OF AMERICA MORTGAGE SECUR	FMV	41,239.	41,239.
BANC OF AMERICA MORTGAGE SECUR	FMV	47,423.	47,423.
BANC OF AMERICA MORTGAGE SECUR	FMV	67,730.	67,730.
BANC OF AMERICA MORTGAGE SECUR	FMV	75,197.	75,197.
BANC OF AMERICA MORTGAGE SECUR	FMV	94,273.	94,273.
BANC OF AMERICA MORTGAGE SECUR	FMV	150,453.	150,453.
BANC OF AMERICA MORTGAGE SECUR	FMV	206,548.	206,548.
BANFF MERGER SUB INC	FMV	375,170.	375,170.

BANFF MERGER SUB INC	FMV	1,150,561.	1,150,561.
BANFF MERGER SUB INC	FMV	1,607,271.	1,607,271.
BANK	FMV	376,658.	376,658.
BANK	FMV	542,176.	542,176.
BANK	FMV	964,294.	964,294.
BANK	FMV	1,597,315.	1,597,315.
BANK	FMV	4,508,929.	4,508,929.
BANK 2021 BN35	FMV	5,521,783.	5,521,783.
BARCLAYS COMMERCIAL MORTGAGE S	FMV	7,306,320.	7,306,320.
BATTERY PARK CLO LTD	FMV	245,638.	245,638.
BAYVIEW COMMERCIAL ASSET TRUST	FMV	67,006.	67,006.
BAYVIEW COMMERCIAL ASSET TRUST	FMV	227,587.	227,587.
BAYVIEW COMMERCIAL ASSET TRUST	FMV	14,192,908.	14,192,908.
BAYVIEW FINANCIAL ACQUISITION	FMV	200,300.	200,300.
BAYVIEW FINANCIAL ACQUISITION	FMV	319,039.	319,039.
BAYVIEW FINANCIAL ACQUISITION	FMV	3,676,176.	3,676,176.
BCCRE TRUST	FMV	1,558,740.	1,558,740.
BCAP LLC TRUST	FMV	320,201.	320,201.
BCAP LLC TRUST	FMV	556,724.	556,724.
BCAP LLC TRUST	FMV	989,248.	989,248.
BCAP LLC TRUST	FMV	3,406,841.	3,406,841.
BCP V MODULAR SERV HOLD IV LTD	FMV	955,877.	955,877.
BDS LTD	FMV	1,378,310.	1,378,310.
BEAR STEARNS ADJUSTABLE RATE M	FMV	22,871.	22,871.
BEAR STEARNS ADJUSTABLE RATE M	FMV	25,109.	25,109.
BEAR STEARNS ADJUSTABLE RATE M	FMV	26,537.	26,537.
BEAR STEARNS ADJUSTABLE RATE M	FMV	34,160.	34,160.
BEAR STEARNS ADJUSTABLE RATE M	FMV	43,417.	43,417.
BEAR STEARNS ADJUSTABLE RATE M	FMV	47,763.	47,763.
BEAR STEARNS ADJUSTABLE RATE M	FMV	56,498.	56,498.
BEAR STEARNS ADJUSTABLE RATE M	FMV	420,537.	420,537.
BEAR STEARNS ALT A TRUST	FMV	48,151.	48,151.
BEAR STEARNS ALT A TRUST	FMV	66,981.	66,981.
BEAR STEARNS ALT A TRUST	FMV	169,059.	169,059.
BEAR STEARNS ALT A TRUST	FMV	468,165.	468,165.
BEAR STEARNS ALT A TRUST	FMV	485,505.	485,505.
BEAR STEARNS ALT A TRUST	FMV	1,547,425.	1,547,425.
BEAR STEARNS ASSET BACKED SECUR	FMV	10,778.	10,778.
BEAR STEARNS ASSET BACKED SECUR	FMV	75,823.	75,823.
BEAR STEARNS ASSET BACKED SECUR	FMV	144,855.	144,855.
BEAR STEARNS ASSET BACKED SECUR	FMV	1,240,875.	1,240,875.
BEAR STEARNS ASSET BACKED SECUR	FMV	2,690,225.	2,690,225.
BEAR STEARNS ASSET BACKED SECUR	FMV	3,104,624.	3,104,624.
BEAR STEARNS ASSET BACKED SECUR	FMV	5,835,112.	5,835,112.
BEAR STEARNS COMMERCIAL MORTGAGE	FMV	1,352,775.	1,352,775.
BEAR STEARNS COMMERCIAL MORTGAGE	FMV	6,524,159.	6,524,159.
BEAR STEARNS MORTGAGE FUNDING	FMV	180,995.	180,995.
BEAR STEARNS MORTGAGE FUNDING	FMV	296,401.	296,401.
BEAR STEARNS MORTGAGE FUNDING	FMV	811,878.	811,878.
BELLA VISTA MORTGAGE TRUST	FMV	499,001.	499,001.
BENCHMARK MORTGAGE TRUST	FMV	652,473.	652,473.
BENCHMARK MORTGAGE TRUST	FMV	798,195.	798,195.
BENCHMARK MORTGAGE TRUST	FMV	1,562,327.	1,562,327.
BENCHMARK MORTGAGE TRUST	FMV	3,956,324.	3,956,324.
BENEFIT STREET PARTNERS CLO LT	FMV	471,207.	471,207.
BFLD TRUST	FMV	1,023,629.	1,023,629.
BHMS MORTGAGE TRUST	FMV	2,131,223.	2,131,223.
BIG COMMERCIAL MORTGAGE TRUST	FMV	975,382.	975,382.

BLACK DIAMOND CLO LTD	FMV	734,185.	734,185.
BLUEMOUNTAIN CLO LTD	FMV	210,356.	210,356.
BLUEMOUNTAIN CLO LTD	FMV	546,437.	546,437.
BONOS DE TESORERIA	FMV	1,727,437.	1,727,437.
BONOS DE TESORERIA	FMV	3,051,800.	3,051,800.
BOUGHT AUD/SOLD USD	FMV	408,669.	408,669.
BOUGHT EUR/SOLD USD	FMV	127,682.	127,682.
BOUGHT HUF/SOLD USD	FMV	1,802.	1,802.
BOUGHT IDR/SOLD USD	FMV	210.	210.
BOUGHT INR/SOLD USD	FMV	139,624.	139,624.
BOUGHT JPY/SOLD USD	FMV	1,514,317.	1,514,317.
BOUGHT KRW/SOLD USD	FMV	1,957,893.	1,957,893.
BOUGHT MXN/SOLD USD	FMV	31,104,896.	31,104,896.
BOUGHT NOK/SOLD USD	FMV	898,643.	898,643.
BOUGHT NZD/SOLD USD	FMV	144,675.	144,675.
BOUGHT SEK/SOLD USD	FMV	3,034,101.	3,034,101.
BOUGHT USD/SOLD AUD	FMV	13,622.	13,622.
BOUGHT USD/SOLD COP	FMV	5,784.	5,784.
BOUGHT USD/SOLD GBP	FMV	109,448.	109,448.
BOUGHT USD/SOLD ILS	FMV	121,215.	121,215.
BOUGHT USD/SOLD INR	FMV	225,208.	225,208.
BOUGHT USD/SOLD NOK	FMV	19,271.	19,271.
BOUGHT USD/SOLD NZD	FMV	192,628.	192,628.
BRAVO RESIDENTIAL FUNDING TRUS	FMV	436,835.	436,835.
BRIDGEWATER PURE ALPHA LEAD	FMV	91,663,428.	91,663,428.
BRISTOL PARK CLO, LTD.	FMV	906,540.	906,540.
BX COMMERCIAL MORTGAGE TRUST 2	FMV	1,119,530.	1,119,530.
BX TRUST	FMV	1.	1.
BX TRUST	FMV	234,362.	234,362.
BX TRUST	FMV	387,347.	387,347.
BX TRUST	FMV	709,930.	709,930.
BX TRUST	FMV	802,122.	802,122.
BX TRUST	FMV	978,501.	978,501.
BX TRUST	FMV	979,904.	979,904.
BX TRUST	FMV	1,243,623.	1,243,623.
BX TRUST	FMV	1,734,221.	1,734,221.
BX TRUST	FMV	2,138,794.	2,138,794.
BX TRUST	FMV	2,268,964.	2,268,964.
BX TRUST	FMV	3,514,112.	3,514,112.
BX TRUST	FMV	3,540,194.	3,540,194.
BX TRUST	FMV	4,631,870.	4,631,870.
BX TRUST 2019 OC11	FMV	3,069,341.	3,069,341.
CAESARS RESORT COLLECTION LLC	FMV	286,050.	286,050.
CAESARS RESORT COLLECTION LLC	FMV	417,296.	417,296.
CAMB COMMERCIAL MORTGAGE TRUST	FMV	1,221,292.	1,221,292.
CANADA HOUSING TRUST	FMV	190,677,833.	190,677,833.
CANADA HOUSING TRUST	FMV	223,683,758.	223,683,758.
CANADA HOUSING TRUST	FMV	328,634,276.	328,634,276.
CANADA T BILL	FMV	305,134,880.	305,134,880.
CANADIAN GOVERNMENT	FMV	2,200,959.	2,200,959.
CANADIAN GOVERNMENT	FMV	2,582,586.	2,582,586.
CANADIAN GOVERNMENT	FMV	6,162,409.	6,162,409.
CANYON CAPITAL CLO LTD	FMV	244,743.	244,743.
CANYON CAPITAL CLO LTD	FMV	269,821.	269,821.
CANYON CAPITAL CLO LTD	FMV	1,273,277.	1,273,277.
CAPITAL ONE PRIME AUTO RECEIVA	FMV	5,174,995.	5,174,995.
CARLYLE GLOBAL MARKET STRATEGI	FMV	458,925.	458,925.
CARLYLE GLOBAL MARKET STRATEGI	FMV	663,820.	663,820.

CARNIVAL CORPORATION	FMV	2,009,067.	2,009,067.
CARRINGTON MORTGAGE LOAN TRUST	FMV	17,422,673.	17,422,673.
CASINO GUICHARD PERRACHON SA	FMV	4,354,445.	4,354,445.
CASPER BIDCO SAS	FMV	3,367,857.	3,367,857.
CASTLELAKE AVIATION ONE DSGNTD	FMV	184,634.	184,634.
CATSKILL PARK CLO, LTD.	FMV	1,018,292.	1,018,292.
CAYUGA PARK CLO, LTD.	FMV	975,193.	975,193.
CBS COMMERCIAL SMALL BALANCE C	FMV	146,028.	146,028.
CCAVINT2016	FMV	59,670,928.	59,670,928.
CCAVINT2017	FMV	249,572.	249,572.
CCAVINT2018	FMV	25,402,480.	25,402,480.
CCAVINT2019	FMV	96,102,585.	96,102,585.
CCAVINT2020	FMV	22,277.	22,277.
CCAVINT2021	FMV	47,706,880.	47,706,880.
CCAVINT2022	FMV	10,239,777.	10,239,777.
CCG RECEIVABLES TRUST	FMV	774,166.	774,166.
CD COMMERCIAL MORTGAGE TRUST	FMV	735,622.	735,622.
CDS EUR	FMV	5,011,522.	5,011,522.
CDS USD	FMV	15,441,005.	15,441,005.
CENTEX HOME EQUITY	FMV	36,562.	36,562.
CENTEX HOME EQUITY	FMV	84,006.	84,006.
CENTEX HOME EQUITY	FMV	407,416.	407,416.
CEP IV INVESTMENT 16 S.A.R.L.	FMV	1,880,280.	1,880,280.
CEP IV INVESTMENT 16 S.A.R.L.	FMV	2,394,000.	2,394,000.
CERBA HEALTHCARE S A S	FMV	1,370,028.	1,370,028.
CERBERUS	FMV	324,351.	324,351.
CF HIPPOLYTA ISSUER LLC	FMV	224,747.	224,747.
CFK TRUST	FMV	1,896,821.	1,896,821.
CHANGE HEALTHCARE HLDGS INC	FMV	1.	1.
CHARTER COMMUNICATIONS OPERATI	FMV	85,772.	85,772.
CHARTER COMMUNICATIONS OPERATI	FMV	712,049.	712,049.
CHASE FUNDING LOAN ACQUISITION	FMV	3,753,421.	3,753,421.
CHEVY CHASE MORTGAGE FUNDING C	FMV	13,723.	13,723.
CHEVY CHASE MORTGAGE FUNDING C	FMV	266,724.	266,724.
CHEVY CHASE MORTGAGE FUNDING C	FMV	2,651,903.	2,651,903.
CHEVY CHASE MORTGAGE FUNDING C	FMV	3,697,465.	3,697,465.
CHINA GOVERNMENT BOND	FMV	100,678,351.	100,678,351.
CHINA TREASURY BILL	FMV	28,513,889.	28,513,889.
CHINA TREASURY BILL	FMV	57,253,397.	57,253,397.
CHINA TREASURY BILL	FMV	114,090,891.	114,090,891.
CHINA TREASURY BILL	FMV	141,988,650.	141,988,650.
CHINA TREASURY BILL	FMV	142,752,852.	142,752,852.
CHINA TREASURY BILL	FMV	156,826,388.	156,826,388.
CHROMIUM FUND LP	FMV	127,257,216.	127,257,216.
CIFC FUNDING LTD	FMV	812,406.	812,406.
CIM TRUST	FMV	460,024.	460,024.
CITADEL SECURITIES LP	FMV	947,718.	947,718.
CITICORP RESIDENTIAL MORTGAGE	FMV	6,862,130.	6,862,130.
CITIGROUP COMMERCIAL MORTGAGE	FMV	394,583.	394,583.
CITIGROUP COMMERCIAL MORTGAGE	FMV	484,613.	484,613.
CITIGROUP COMMERCIAL MORTGAGE	FMV	901,012.	901,012.
CITIGROUP COMMERCIAL MORTGAGE	FMV	1,136,366.	1,136,366.
CITIGROUP GLOBAL MARKETS HOLDI	FMV	47,878.	47,878.
CITIGROUP GLOBAL MKTS HLDGS IN	FMV	40,134.	40,134.
CITIGROUP GLOBAL MKTS HLDGS IN	FMV	98,484.	98,484.
CITIGROUP GLOBAL MKTS HLDGS IN	FMV	231,217.	231,217.
CITIGROUP GLOBAL MKTS HLDGS IN	FMV	257,615.	257,615.
CITIGROUP GLOBAL MKTS HLDGS IN	FMV	283,671.	283,671.

CITIGROUP GLOBAL MKTS HLDGS IN	FMV	1,164,261.	1,164,261.
CITIGROUP MORTGAGE LOAN TRUST	FMV	19,739.	19,739.
CITIGROUP MORTGAGE LOAN TRUST	FMV	38,858.	38,858.
CITIGROUP MORTGAGE LOAN TRUST	FMV	40,379.	40,379.
CITIGROUP MORTGAGE LOAN TRUST	FMV	62,651.	62,651.
CITIGROUP MORTGAGE LOAN TRUST	FMV	66,287.	66,287.
CITIGROUP MORTGAGE LOAN TRUST	FMV	81,742.	81,742.
CITIGROUP MORTGAGE LOAN TRUST	FMV	83,599.	83,599.
CITIGROUP MORTGAGE LOAN TRUST	FMV	142,331.	142,331.
CITIGROUP MORTGAGE LOAN TRUST	FMV	394,088.	394,088.
CITIGROUP MORTGAGE LOAN TRUST	FMV	542,376.	542,376.
CITIGROUP MORTGAGE LOAN TRUST	FMV	580,016.	580,016.
CITIGROUP MORTGAGE LOAN TRUST	FMV	965,284.	965,284.
CITIGROUP MORTGAGE LOAN TRUST	FMV	1,417,533.	1,417,533.
CITIMORTGAGE ALTERNATIVE LOAN	FMV	100,590.	100,590.
CLARIOS GLOBAL LP	FMV	1,990,296.	1,990,296.
CLOUDERA, INC.	FMV	270,017.	270,017.
COLOUROZ INVESTMENT 1 GMBH	FMV	36,862.	36,862.
COLOUROZ INVESTMENT 1 GMBH	FMV	581,384.	581,384.
COLOUROZ INVESTMENT 2 LLC	FMV	473,671.	473,671.
COMM MORTGAGE TRUST	FMV	26,337.	26,337.
COMM MORTGAGE TRUST	FMV	116,505.	116,505.
COMM MORTGAGE TRUST	FMV	516,094.	516,094.
COMM MORTGAGE TRUST	FMV	766,161.	766,161.
COMM MORTGAGE TRUST	FMV	823,299.	823,299.
COMM MORTGAGE TRUST	FMV	1,090,751.	1,090,751.
COMPASS IV LIMITED	FMV	1,385,023.	1,385,023.
CONSECO FINANCE	FMV	111,370.	111,370.
CONSECO FINANCE SECURITIZATION	FMV	108,653.	108,653.
CONSECO FINANCIAL CORP	FMV	468,119.	468,119.
CONSTELLATION AUTOMOTIVE LTD	FMV	497,097.	497,097.
CONSTELLATION AUTOMOTIVE LTD	FMV	1,563,038.	1,563,038.
CONTIMORTGAGE HOME EQUITY LOAN	FMV	84,223.	84,223.
COOK PARK CLO, LTD	FMV	203,533.	203,533.
COOK PARK CLO, LTD	FMV	406,920.	406,920.
COTY INC	FMV	1,107,544.	1,107,544.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	1.	1.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	21.	21.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	503.	503.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	1,354.	1,354.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	2,423.	2,423.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	2,551.	2,551.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	3,882.	3,882.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	4,081.	4,081.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	5,253.	5,253.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	6,860.	6,860.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	9,814.	9,814.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	39,857.	39,857.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	40,252.	40,252.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	41,418.	41,418.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	52,000.	52,000.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	57,922.	57,922.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	66,352.	66,352.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	107,714.	107,714.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	114,495.	114,495.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	147,920.	147,920.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	150,149.	150,149.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	151,583.	151,583.

COUNTRYWIDE ALTERNATIVE LOAN T	FMV	152,200.	152,200.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	167,904.	167,904.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	172,301.	172,301.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	191,028.	191,028.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	208,545.	208,545.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	210,355.	210,355.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	300,364.	300,364.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	456,488.	456,488.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	471,867.	471,867.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	618,662.	618,662.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	693,649.	693,649.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	743,146.	743,146.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	799,445.	799,445.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	836,400.	836,400.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	837,072.	837,072.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	1,322,187.	1,322,187.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	1,859,418.	1,859,418.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	2,261,213.	2,261,213.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	2,453,227.	2,453,227.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	3,488,930.	3,488,930.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	4,191,021.	4,191,021.
COUNTRYWIDE ALTERNATIVE LOAN T	FMV	5,365,868.	5,365,868.
COUNTRYWIDE ASSET BACKED CERTI	FMV	70,196.	70,196.
COUNTRYWIDE ASSET BACKED CERTI	FMV	548,875.	548,875.
COUNTRYWIDE ASSET BACKED CERTI	FMV	571,907.	571,907.
COUNTRYWIDE ASSET BACKED CERTI	FMV	1,490,565.	1,490,565.
COUNTRYWIDE ASSET BACKED CERTI	FMV	1,806,546.	1,806,546.
COUNTRYWIDE ASSET BACKED CERTI	FMV	2,805,300.	2,805,300.
COUNTRYWIDE HOME EQUITY LOAN T	FMV	59,935.	59,935.
COUNTRYWIDE HOME EQUITY LOAN T	FMV	570,383.	570,383.
COUNTRYWIDE HOME LOANS	FMV	20.	20.
COUNTRYWIDE HOME LOANS	FMV	1,426.	1,426.
COUNTRYWIDE HOME LOANS	FMV	2,004.	2,004.
COUNTRYWIDE HOME LOANS	FMV	7,827.	7,827.
COUNTRYWIDE HOME LOANS	FMV	9,242.	9,242.
COUNTRYWIDE HOME LOANS	FMV	21,142.	21,142.
COUNTRYWIDE HOME LOANS	FMV	38,515.	38,515.
COUNTRYWIDE HOME LOANS	FMV	68,413.	68,413.
COUNTRYWIDE HOME LOANS	FMV	75,783.	75,783.
COUNTRYWIDE HOME LOANS	FMV	87,547.	87,547.
COUNTRYWIDE HOME LOANS	FMV	120,727.	120,727.
COUNTRYWIDE HOME LOANS	FMV	122,509.	122,509.
COUNTRYWIDE HOME LOANS	FMV	131,468.	131,468.
COUNTRYWIDE HOME LOANS	FMV	158,857.	158,857.
COUNTRYWIDE HOME LOANS	FMV	173,403.	173,403.
COUNTRYWIDE HOME LOANS	FMV	254,788.	254,788.
COUNTRYWIDE HOME LOANS	FMV	330,822.	330,822.
COUNTRYWIDE HOME LOANS	FMV	401,076.	401,076.
COUNTRYWIDE HOME LOANS	FMV	447,365.	447,365.
COUNTRYWIDE HOME LOANS	FMV	1,365,776.	1,365,776.
COUNTRYWIDE HOME LOANS	FMV	2,618,414.	2,618,414.
COVARIANT INC	FMV	4,999,985.	4,999,985.
CREDIT BASED ASSET SERVICING A	FMV	1,173,457.	1,173,457.
CREDIT BASED ASSET SERVICING A	FMV	3,827,719.	3,827,719.
CREDIT SUISSE COMMERCIAL MORTG	FMV	1,533,660.	1,533,660.
CREDIT SUISSE FIRST BOSTON MOR	FMV	9,065.	9,065.
CREDIT SUISSE FIRST BOSTON MOR	FMV	38,734.	38,734.
CREDIT SUISSE MORTGAGE TRUST	FMV	208,481.	208,481.

CREDIT SUISSE MORTGAGE TRUST	FMV	234,296.	234,296.
CREDIT SUISSE MORTGAGE TRUST	FMV	254,103.	254,103.
CREDIT SUISSE MORTGAGE TRUST	FMV	277,840.	277,840.
CREDIT SUISSE MORTGAGE TRUST	FMV	293,114.	293,114.
CREDIT SUISSE MORTGAGE TRUST	FMV	315,467.	315,467.
CREDIT SUISSE MORTGAGE TRUST	FMV	412,362.	412,362.
CREDIT SUISSE MORTGAGE TRUST	FMV	949,408.	949,408.
CREDIT SUISSE MORTGAGE TRUST	FMV	1,053,511.	1,053,511.
CREDIT SUISSE MORTGAGE TRUST	FMV	1,214,159.	1,214,159.
CREDIT SUISSE MORTGAGE TRUST	FMV	1,697,255.	1,697,255.
CREDIT SUISSE MORTGAGE TRUST	FMV	1,877,426.	1,877,426.
CREDIT SUISSE MORTGAGE TRUST	FMV	1,904,346.	1,904,346.
CROWN FINANCE US INC	FMV	1.	1.
CSAB MORTGAGE BACKED TRUST	FMV	425,313.	425,313.
CSAB MORTGAGE BACKED TRUST	FMV	837,889.	837,889.
CSAIL COMMERCIAL MORTGAGE TRUS	FMV	682,429.	682,429.
CSAIL COMMERCIAL MORTGAGE TRUS	FMV	1,864,640.	1,864,640.
CSMC SER	FMV	1,232,348.	1,232,348.
DB MASTER FINANCE LLC	FMV	586,620.	586,620.
DB MASTER FINANCE LLC	FMV	1,278,328.	1,278,328.
DCERT BUYER INC	FMV	926,297.	926,297.
DEEPHAVEN RESIDENTIAL MORTGAGE	FMV	1,025,700.	1,025,700.
DEERFIELD DAKOTA HOLDING LLC	FMV	745,286.	745,286.
DEOLEO FINANCIAL LIMITED	FMV	910,596.	910,596.
DEUTSCHE ALT A SECURITIES INC	FMV	118,243.	118,243.
DEUTSCHE ALT A SECURITIES INC	FMV	126,691.	126,691.
DEUTSCHE ALT A SECURITIES INC	FMV	337,643.	337,643.
DEUTSCHE ALT A SECURITIES INC	FMV	478,282.	478,282.
DEUTSCHE BANK COMMERCIAL MORTG	FMV	265,625.	265,625.
DEUTSCHE BANK COMMERCIAL MORTG	FMV	1,004,549.	1,004,549.
DEUTSCHE BANK COMMERCIAL MORTG	FMV	5,103,742.	5,103,742.
DEUTSCHE FINANCIAL CAPITAL SEC	FMV	1,592,737.	1,592,737.
DEUTSCHE MORTGAGE SECURITIES,	FMV	35,193.	35,193.
DEUTSCHE MORTGAGE SECURITIES,	FMV	172,071.	172,071.
DEXKO GLOBAL INC	FMV	159,073.	159,073.
DEXKO GLOBAL INC	FMV	514,111.	514,111.
DEXKO GLOBAL INC	FMV	988,624.	988,624.
DIEBOLD INC	FMV	1.	1.
DISCOVER CARD EXECUTION NOTE T	FMV	677,226.	677,226.
DIVIDEND SOLAR LOANS LLC	FMV	466,291.	466,291.
DIVIDEND SOLAR LOANS LLC	FMV	630,048.	630,048.
DJIA MINI E-CBOT MAR23	FMV	1,689,017.	1,689,017.
DOMINOS PIZZA MASTER ISSUER LL	FMV	1,031,542.	1,031,542.
DONCASTERS FINANCE US LLC	FMV	480,270.	480,270.
DONCASTERS FINANCE US LLC	FMV	879,490.	879,490.
DONCASTERS FINANCE US LLC	FMV	1,331,289.	1,331,289.
DRIVEN BRANDS FUNDING, LLC	FMV	1,845,769.	1,845,769.
DRYDEN SENIOR LOAN FUND	FMV	458,256.	458,256.
DRYDEN SENIOR LOAN FUND	FMV	467,394.	467,394.
DRYDEN SENIOR LOAN FUND	FMV	687,991.	687,991.
DRYDEN SENIOR LOAN FUND	FMV	736,130.	736,130.
DRYDEN SENIOR LOAN FUND	FMV	1,054,444.	1,054,444.
DRYDEN SENIOR LOAN FUND	FMV	1,834,748.	1,834,748.
DSL A MORTGAGE LOAN TRUST	FMV	23,632.	23,632.
DSL A MORTGAGE LOAN TRUST	FMV	90,539.	90,539.
DSL A MORTGAGE LOAN TRUST	FMV	132,446.	132,446.
EAGLE BIDCO LIMITED	FMV	1,189,217.	1,189,217.
EAGLE BIDCO LIMITED	FMV	1,288,140.	1,288,140.

EATON VANCE CDO LTD	FMV	658,095.	658,095.
EATON VANCE CDO LTD	FMV	868,466.	868,466.
ELEMENT MAT TEC GR US HLD INC	FMV	656,432.	656,432.
ELEMNT MAT TECH GRP US HOL INC	FMV	302,968.	302,968.
ELLINGTON FINANCIAL MORTGAGE T	FMV	346,187.	346,187.
ELP 2021 ELP	FMV	732,549.	732,549.
EMC MORTGAGE LOAN TRUST	FMV	120,415.	120,415.
EMC MORTGAGE LOAN TRUST	FMV	788,261.	788,261.
ENGINEERED MACHINERY HLGS INC	FMV	451,665.	451,665.
ENGINEERED MACHINERY HOLD INC	FMV	1,001,000.	1,001,000.
EQUIFIRST LOAN SECURITIZATION	FMV	1,304,563.	1,304,563.
EURO STOXX 50 MAR23	FMV	2,113,039.	2,113,039.
EURO-BUND FUTURE MAR23	FMV	10,324,743.	10,324,743.
EURO-OAT FUTURE MAR23	FMV	2,606,576.	2,606,576.
EURO-SCHATZ FUT MAR23	FMV	1,624,312.	1,624,312.
EXTENDED STAY AMERICA TRUST	FMV	1,365,161.	1,365,161.
FANNIE MAE	FMV	102.	102.
FANNIE MAE	FMV	348.	348.
FANNIE MAE	FMV	769.	769.
FANNIE MAE	FMV	1,411.	1,411.
FANNIE MAE	FMV	2,093.	2,093.
FANNIE MAE	FMV	2,132.	2,132.
FANNIE MAE	FMV	2,636.	2,636.
FANNIE MAE	FMV	4,667.	4,667.
FANNIE MAE	FMV	8,989.	8,989.
FANNIE MAE	FMV	9,556.	9,556.
FANNIE MAE	FMV	11,548.	11,548.
FANNIE MAE	FMV	12,621.	12,621.
FANNIE MAE	FMV	57,810.	57,810.
FANNIE MAE	FMV	2,268,898.	2,268,898.
FANNIE MAE CAS	FMV	57,888.	57,888.
FANNIE MAE CAS	FMV	437,517.	437,517.
FANNIE MAE CAS	FMV	459,530.	459,530.
FANNIE MAE CAS	FMV	579,612.	579,612.
FANNIE MAE CAS	FMV	756,450.	756,450.
FANNIE MAE CAS	FMV	764,731.	764,731.
FANNIE MAE CAS	FMV	1,179,995.	1,179,995.
FANNIE MAE CAS	FMV	1,187,244.	1,187,244.
FANNIE MAE CAS	FMV	1,514,317.	1,514,317.
FANNIE MAE CAS	FMV	1,976,704.	1,976,704.
FANNIE MAE CAS	FMV	3,566,577.	3,566,577.
FANNIEMAE ACES	FMV	64,750.	64,750.
FANNIEMAE ACES	FMV	157,914.	157,914.
FANNIEMAE ACES	FMV	207,454.	207,454.
FANNIEMAE STRIP	FMV	1.	1.
FANNIEMAE STRIP	FMV	25.	25.
FANNIEMAE STRIP	FMV	272.	272.
FANNIEMAE STRIP	FMV	1,254.	1,254.
FANNIEMAE STRIP	FMV	1,415.	1,415.
FANNIEMAE STRIP	FMV	2,790.	2,790.
FANNIEMAE STRIP	FMV	4,585.	4,585.
FANNIEMAE STRIP	FMV	5,701.	5,701.
FED HM LN PC POOL 841089	FMV	330,042.	330,042.
FED HM LN PC POOL C91981	FMV	204,765.	204,765.
FED HM LN PC POOL G08784	FMV	608,026.	608,026.
FED HM LN PC POOL G30615	FMV	81,372.	81,372.
FED HM LN PC POOL G60596	FMV	723,588.	723,588.
FED HM LN PC POOL G60722	FMV	1,080,028.	1,080,028.

FED HM LN PC POOL Q42019	FMV	1,222,578.	1,222,578.
FED HM LN PC POOL Q50962	FMV	214,222.	214,222.
FED HM LN PC POOL QA0127	FMV	632,148.	632,148.
FED HM LN PC POOL QA2141	FMV	392,862.	392,862.
FED HM LN PC POOL QA3570	FMV	2,457,227.	2,457,227.
FED HM LN PC POOL QA4404	FMV	714,012.	714,012.
FED HM LN PC POOL QA5485	FMV	588,104.	588,104.
FED HM LN PC POOL QA5555	FMV	540,353.	540,353.
FED HM LN PC POOL QA5557	FMV	1,858,528.	1,858,528.
FED HM LN PC POOL QA8958	FMV	1,109,908.	1,109,908.
FED HM LN PC POOL QB2668	FMV	1,771,640.	1,771,640.
FED HM LN PC POOL QC1805	FMV	4,636,608.	4,636,608.
FED HM LN PC POOL QC3242	FMV	228,223.	228,223.
FED HM LN PC POOL QC5416	FMV	3,315,032.	3,315,032.
FED HM LN PC POOL QC9154	FMV	83,903.	83,903.
FED HM LN PC POOL QD1954	FMV	166,831.	166,831.
FED HM LN PC POOL QD2260	FMV	80,425.	80,425.
FED HM LN PC POOL QD5321	FMV	3,219,996.	3,219,996.
FED HM LN PC POOL QD6216	FMV	86,467.	86,467.
FED HM LN PC POOL QD6303	FMV	1,736,306.	1,736,306.
FED HM LN PC POOL QE1248	FMV	2,199,964.	2,199,964.
FED HM LN PC POOL QE1492	FMV	174,125.	174,125.
FED HM LN PC POOL QE1991	FMV	1,538,735.	1,538,735.
FED HM LN PC POOL QE3427	FMV	184,994.	184,994.
FED HM LN PC POOL QE4543	FMV	94,895.	94,895.
FED HM LN PC POOL QE6314	FMV	95,434.	95,434.
FED HM LN PC POOL QE6903	FMV	95,801.	95,801.
FED HM LN PC POOL RA2895	FMV	1,964,657.	1,964,657.
FED HM LN PC POOL RA2900	FMV	461,301.	461,301.
FED HM LN PC POOL RA3575	FMV	2,363,896.	2,363,896.
FED HM LN PC POOL RA4532	FMV	65,008.	65,008.
FED HM LN PC POOL RA5731	FMV	6,679,438.	6,679,438.
FED HM LN PC POOL RA8106	FMV	1,465,086.	1,465,086.
FED HM LN PC POOL RB5015	FMV	498,287.	498,287.
FED HM LN PC POOL SD0777	FMV	4,366,811.	4,366,811.
FED HM LN PC POOL SD1116	FMV	5,214,566.	5,214,566.
FED HM LN PC POOL SD1132	FMV	739,181.	739,181.
FED HM LN PC POOL SD1143	FMV	1,077,745.	1,077,745.
FED HM LN PC POOL SD1305	FMV	724,128.	724,128.
FED HM LN PC POOL SD1340	FMV	2,530,256.	2,530,256.
FED HM LN PC POOL SD1385	FMV	911,971.	911,971.
FED HM LN PC POOL SD1507	FMV	9,221,645.	9,221,645.
FED HM LN PC POOL SD1749	FMV	1,776,051.	1,776,051.
FED HM LN PC POOL SD1751	FMV	1,007,765.	1,007,765.
FED HM LN PC POOL SD1803	FMV	3,312,890.	3,312,890.
FED HM LN PC POOL SD1850	FMV	2,361,761.	2,361,761.
FED HM LN PC POOL SD7552	FMV	9,304,630.	9,304,630.
FED HM LN PC POOL SD8142	FMV	1,176,000.	1,176,000.
FED HM LN PC POOL SD8148	FMV	2,072,440.	2,072,440.
FED HM LN PC POOL ZS4646	FMV	1,805,735.	1,805,735.
FED HM LN PC POOL ZS4712	FMV	1,206,549.	1,206,549.
FED HM LN PC POOL ZS8673	FMV	65,591.	65,591.
FED HM LN PC POOL ZT0794	FMV	405,076.	405,076.
FED HOME LN DISCOUNT NT	FMV	3,715,538.	3,715,538.
FED HOME LN DISCOUNT NT	FMV	3,865,405.	3,865,405.
FED HOME LN DISCOUNT NT	FMV	4,557,832.	4,557,832.
FED HOME LN DISCOUNT NT	FMV	7,368,364.	7,368,364.
FED REPUBLIC OF BRAZIL	FMV	200,000.	200,000.

FED REPUBLIC OF BRAZIL	FMV	511,164.	511,164.
FED REPUBLIC OF BRAZIL	FMV	1,877,015.	1,877,015.
FHLMC MULTIFAMILY STRUCTURED P	FMV	64,835.	64,835.
FHLMC MULTIFAMILY STRUCTURED P	FMV	94,660.	94,660.
FHLMC MULTIFAMILY STRUCTURED P	FMV	620,487.	620,487.
FHLMC MULTIFAMILY STRUCTURED P	FMV	940,182.	940,182.
FINANCIERE SUN S.A.S	FMV	1,136,060.	1,136,060.
FINANCIERE VERDI I SAS	FMV	2,431,363.	2,431,363.
FINASTRA USA, INC.	FMV	1.	1.
FINCO I LLC	FMV	33,326.	33,326.
FIRST ALLIANCE MORTGAGE LOAN T	FMV	30,888.	30,888.
FIRST EAGLE HOLDINGS INC	FMV	930,004.	930,004.
FIRST FRANKLIN MTG LOAN ASSET	FMV	6,154.	6,154.
FIRST FRANKLIN MTG LOAN ASSET	FMV	14,873,518.	14,873,518.
FIRST HORIZON ALTERNATIVE MORT	FMV	298,112.	298,112.
FIRST HORIZON MORTGAGE PASS TH	FMV	106,350.	106,350.
FIRSTFED CORP MANUFACTURED HOU	FMV	9.	9.
FIRSTKEY HOMES 2021 SFR3 TRUS	FMV	763,029.	763,029.
FIRSTKEY HOMES TRUST	FMV	433,335.	433,335.
FIRSTKEY HOMES TRUST	FMV	633,139.	633,139.
FLAGSTAR MORTGAGE TRUST	FMV	9,578.	9,578.
FLAGSTAR MORTGAGE TRUST	FMV	1,159,781.	1,159,781.
FLINT GROUP GMBH	FMV	83,425.	83,425.
FLINT GROUP GMBH	FMV	84,311.	84,311.
FLINT GROUP GMBH	FMV	132,630.	132,630.
FLINT GROUP GMBH	FMV	391,027.	391,027.
FLINT GROUP GMBH	FMV	524,650.	524,650.
FLINT GROUP US LLC	FMV	2,780,531.	2,780,531.
FNMA POOL 890827	FMV	79,962.	79,962.
FNMA POOL AL3471	FMV	1,073,527.	1,073,527.
FNMA POOL AL3673	FMV	194,252.	194,252.
FNMA POOL AL6598	FMV	927,237.	927,237.
FNMA POOL AL7047	FMV	1,989,200.	1,989,200.
FNMA POOL AL7501	FMV	2,763,203.	2,763,203.
FNMA POOL AL9546	FMV	20,174.	20,174.
FNMA POOL AM8674	FMV	76,617.	76,617.
FNMA POOL AS0044	FMV	1,511,559.	1,511,559.
FNMA POOL AS6789	FMV	528,552.	528,552.
FNMA POOL AS7372	FMV	816,822.	816,822.
FNMA POOL AS8740	FMV	21,302.	21,302.
FNMA POOL AT2016	FMV	1,461,964.	1,461,964.
FNMA POOL AT2032	FMV	171,522.	171,522.
FNMA POOL BC0791	FMV	772,215.	772,215.
FNMA POOL BC1747	FMV	851,740.	851,740.
FNMA POOL BC9468	FMV	997,173.	997,173.
FNMA POOL BD3029	FMV	1,149,466.	1,149,466.
FNMA POOL BE2369	FMV	1,088,748.	1,088,748.
FNMA POOL BF0104	FMV	152,943.	152,943.
FNMA POOL BF0183	FMV	84,899.	84,899.
FNMA POOL BF0301	FMV	38,621.	38,621.
FNMA POOL BJ4604	FMV	882,184.	882,184.
FNMA POOL BM1948	FMV	132,353.	132,353.
FNMA POOL BM4801	FMV	1,019,976.	1,019,976.
FNMA POOL BM5024	FMV	1,576,159.	1,576,159.
FNMA POOL BM5822	FMV	554,937.	554,937.
FNMA POOL BM6482	FMV	395,758.	395,758.
FNMA POOL BM6781	FMV	1,234,495.	1,234,495.
FNMA POOL BN6691	FMV	294,424.	294,424.

FNMA POOL BO2200	FMV	420,086.	420,086.
FNMA POOL BP8593	FMV	806,450.	806,450.
FNMA POOL BQ1327	FMV	1,311,105.	1,311,105.
FNMA POOL BR1001	FMV	522,029.	522,029.
FNMA POOL BR7225	FMV	2,646,971.	2,646,971.
FNMA POOL BR7423	FMV	145,994.	145,994.
FNMA POOL BR9104	FMV	187,440.	187,440.
FNMA POOL BT0764	FMV	5,320,491.	5,320,491.
FNMA POOL BT1314	FMV	1,776,865.	1,776,865.
FNMA POOL BT3243	FMV	3,834,337.	3,834,337.
FNMA POOL BU1443	FMV	1,935,681.	1,935,681.
FNMA POOL BU3608	FMV	154,268.	154,268.
FNMA POOL BU9889	FMV	158,938.	158,938.
FNMA POOL BV3167	FMV	179,350.	179,350.
FNMA POOL BV5395	FMV	86,376.	86,376.
FNMA POOL BV8546	FMV	175,640.	175,640.
FNMA POOL BX0426	FMV	2,513,158.	2,513,158.
FNMA POOL CA4435	FMV	259,639.	259,639.
FNMA POOL CA6871	FMV	1,821,804.	1,821,804.
FNMA POOL CA7224	FMV	63,567.	63,567.
FNMA POOL CA8021	FMV	2,124,829.	2,124,829.
FNMA POOL CB0498	FMV	1,906,933.	1,906,933.
FNMA POOL CB0502	FMV	5,662,183.	5,662,183.
FNMA POOL CB1784	FMV	2,841,202.	2,841,202.
FNMA POOL CB2093	FMV	1,090,028.	1,090,028.
FNMA POOL CB2164	FMV	4,426,715.	4,426,715.
FNMA POOL CB3126	FMV	86,808.	86,808.
FNMA POOL CB3274	FMV	2,168,694.	2,168,694.
FNMA POOL CB4066	FMV	2,823,639.	2,823,639.
FNMA POOL FM1219	FMV	417,976.	417,976.
FNMA POOL FM1756	FMV	658,058.	658,058.
FNMA POOL FM3123	FMV	101,977.	101,977.
FNMA POOL FM4795	FMV	3,082,799.	3,082,799.
FNMA POOL FM4959	FMV	2,328,791.	2,328,791.
FNMA POOL FM5013	FMV	333,047.	333,047.
FNMA POOL FM5229	FMV	1,688,558.	1,688,558.
FNMA POOL FM5265	FMV	1,542,395.	1,542,395.
FNMA POOL FM5754	FMV	50,107.	50,107.
FNMA POOL FM6015	FMV	51,896.	51,896.
FNMA POOL FM6134	FMV	98,121.	98,121.
FNMA POOL FM7154	FMV	4,347,473.	4,347,473.
FNMA POOL FM7321	FMV	316,902.	316,902.
FNMA POOL FM7784	FMV	425,993.	425,993.
FNMA POOL FM7948	FMV	3,274,083.	3,274,083.
FNMA POOL FM8025	FMV	453,276.	453,276.
FNMA POOL FM8121	FMV	2,862,591.	2,862,591.
FNMA POOL FM8411	FMV	2,006,965.	2,006,965.
FNMA POOL FM8577	FMV	74,934.	74,934.
FNMA POOL FM8813	FMV	200,004.	200,004.
FNMA POOL FM8968	FMV	527,558.	527,558.
FNMA POOL FM8972	FMV	3,477,344.	3,477,344.
FNMA POOL FM9048	FMV	626,278.	626,278.
FNMA POOL FM9174	FMV	75,682.	75,682.
FNMA POOL FM9292	FMV	80,048.	80,048.
FNMA POOL FM9412	FMV	2,189,456.	2,189,456.
FNMA POOL FM9489	FMV	1,517,974.	1,517,974.
FNMA POOL FS0028	FMV	954,847.	954,847.
FNMA POOL FS0034	FMV	81,913.	81,913.

FNMA POOL FS0041	FMV	72,661.	72,661.
FNMA POOL FS0240	FMV	82,149.	82,149.
FNMA POOL FS1044	FMV	1,242,988.	1,242,988.
FNMA POOL FS1186	FMV	488,116.	488,116.
FNMA POOL FS1289	FMV	167,432.	167,432.
FNMA POOL FS1425	FMV	440,808.	440,808.
FNMA POOL FS1429	FMV	438,860.	438,860.
FNMA POOL FS1454	FMV	177,197.	177,197.
FNMA POOL FS2040	FMV	1,024,205.	1,024,205.
FNMA POOL FS2061	FMV	913,014.	913,014.
FNMA POOL FS2126	FMV	624,156.	624,156.
FNMA POOL FS2528	FMV	75,623.	75,623.
FNMA POOL FS2649	FMV	3,630,546.	3,630,546.
FNMA POOL MA1029	FMV	349,137.	349,137.
FNMA POOL MA1200	FMV	491,670.	491,670.
FNMA POOL MA1417	FMV	238,834.	238,834.
FNMA POOL MA2523	FMV	53,537.	53,537.
FNMA POOL MA2579	FMV	49,410.	49,410.
FNMA POOL MA2737	FMV	622,570.	622,570.
FNMA POOL MA2773	FMV	45,103.	45,103.
FNMA POOL MA2832	FMV	375,631.	375,631.
FNMA POOL MA2866	FMV	554,622.	554,622.
FNMA POOL MA4181	FMV	2,091,778.	2,091,778.
FNMA POOL MA4280	FMV	1,925,845.	1,925,845.
FNMA POOL MA4281	FMV	5,805,112.	5,805,112.
FNMA POOL MA4465	FMV	457,221.	457,221.
FNMA TBA 30 YR 2	FMV	26,828.	26,828.
FNMA TBA 30 YR 2.5	FMV	87,190.	87,190.
FNMA TBA 30 YR 3.5	FMV	62,954.	62,954.
FNMA TBA 30 YR 6	FMV	3,797.	3,797.
FOCUS FINANCIAL PARTNERS, LLC	FMV	941,820.	941,820.
FORD CREDIT AUTO OWNER TRUST/F	FMV	1,030,529.	1,030,529.
FORD CREDIT FLOORPLAN MASTER O	FMV	865,076.	865,076.
FORTRESS CREDIT BSL LIMITED	FMV	724,377.	724,377.
FOUNDATION FINANCE TRUST	FMV	875,518.	875,518.
FRAZIER HEALTHCARE V1	FMV	700,899.	700,899.
FREDDIE MAC	FMV	102.	102.
FREDDIE MAC	FMV	499.	499.
FREDDIE MAC	FMV	1,116.	1,116.
FREDDIE MAC	FMV	2,354.	2,354.
FREDDIE MAC	FMV	5,802.	5,802.
FREDDIE MAC	FMV	8,920.	8,920.
FREDDIE MAC	FMV	11,776.	11,776.
FREDDIE MAC	FMV	13,053.	13,053.
FREDDIE MAC	FMV	51,249.	51,249.
FREDDIE MAC	FMV	90,260.	90,260.
FREDDIE MAC SCRT	FMV	337,004.	337,004.
FREDDIE MAC SCRT	FMV	351,859.	351,859.
FREDDIE MAC SCRT	FMV	463,154.	463,154.
FREDDIE MAC SCRT	FMV	465,338.	465,338.
FREDDIE MAC SCRT	FMV	506,976.	506,976.
FREDDIE MAC SCRT	FMV	515,846.	515,846.
FREDDIE MAC SCRT	FMV	539,472.	539,472.
FREDDIE MAC SCRT	FMV	576,222.	576,222.
FREDDIE MAC SCRT	FMV	654,386.	654,386.
FREDDIE MAC SCRT	FMV	693,597.	693,597.
FREDDIE MAC SCRT	FMV	812,052.	812,052.
FREDDIE MAC SCRT	FMV	823,161.	823,161.

FREDDIE MAC SCRT	FMV	1,072,651.	1,072,651.
FREDDIE MAC SCRT	FMV	1,470,313.	1,470,313.
FREDDIE MAC SCRT	FMV	3,403,252.	3,403,252.
FREDDIE MAC STACR	FMV	240,131.	240,131.
FREDDIE MAC STACR	FMV	399,975.	399,975.
FREDDIE MAC STACR	FMV	407,511.	407,511.
FREDDIE MAC STACR	FMV	504,214.	504,214.
FREDDIE MAC STACR	FMV	999,521.	999,521.
FREDDIE MAC STACR	FMV	1,546,572.	1,546,572.
FREDDIE MAC STACR	FMV	1,831,322.	1,831,322.
FREDDIE MAC STACR	FMV	1,977,624.	1,977,624.
FREDDIE MAC STACR	FMV	3,024,530.	3,024,530.
FREDDIE MAC STACR	FMV	3,439,135.	3,439,135.
FREDDIE MAC STACR	FMV	3,911,257.	3,911,257.
FREDDIEMAC STRIP	FMV	697.	697.
FREDDIEMAC STRIP	FMV	2,317.	2,317.
FREDDIEMAC STRIP	FMV	7,227.	7,227.
FREMF MORTGAGE TRUST	FMV	368,839.	368,839.
FRESB MULTIFAMILY MORTGAGE PAS	FMV	309,518.	309,518.
FRONERI INTERNATIONAL PLC	FMV	2,479,354.	2,479,354.
FS RIALTO ISSUER LTD	FMV	6,147,253.	6,147,253.
FTSE 100 IDX FUT MAR23	FMV	648,335.	648,335.
FUGUE FINANCE B.V.	FMV	6,230,870.	6,230,870.
GAINWELL ACQUISITION CORP.	FMV	285,146.	285,146.
GCAT	FMV	1,445,520.	1,445,520.
GCI FUNDING I LLC	FMV	1,033,838.	1,033,838.
GENESEE + WYOMING INC NEW	FMV	1,044,981.	1,044,981.
GENESIS SPECIALIST CARE FIN UK	FMV	496,351.	496,351.
GENESIS SPECIALIST CARE FIN UK	FMV	608,782.	608,782.
GFL ENVIRONMENTAL INC	FMV	404,226.	404,226.
GILBERT PARK CLO LTD	FMV	232,824.	232,824.
GLOBAL GOOD FUND I	FMV	1.	1.
GLOBAL TIMBER INVESTORS 7	FMV	197,230.	197,230.
GLOBL GARDEN PRDCTS C SARL LUX	FMV	1,404,500.	1,404,500.
GMAC MORTGAGE CORPORATION LOAN	FMV	109,963.	109,963.
GMAC MORTGAGE CORPORATION LOAN	FMV	176,689.	176,689.
GMAC MORTGAGE CORPORATION LOAN	FMV	1,463,697.	1,463,697.
GMRF MORTGAGE ACQUISITION CO.,	FMV	72,174.	72,174.
GNMA II POOL 783298	FMV	47,789.	47,789.
GNMA II POOL 784106	FMV	13,104.	13,104.
GNMA II POOL 784849	FMV	1,530,598.	1,530,598.
GNMA II POOL 784905	FMV	622,378.	622,378.
GNMA II POOL 785283	FMV	366,762.	366,762.
GNMA II POOL 892950	FMV	202,548.	202,548.
GNMA II POOL 892951	FMV	191,210.	191,210.
GNMA II POOL BC1919	FMV	2,729,905.	2,729,905.
GNMA II POOL BS8546	FMV	194,301.	194,301.
GNMA II POOL BT0810	FMV	486,678.	486,678.
GNMA II POOL BT1888	FMV	291,291.	291,291.
GNMA II POOL BW6351	FMV	1,907,995.	1,907,995.
GNMA II POOL CI1513	FMV	86,438.	86,438.
GNMA II POOL CJ9477	FMV	327,355.	327,355.
GNMA II POOL CL6051	FMV	85,366.	85,366.
GNMA II POOL CN1774	FMV	81,826.	81,826.
GNMA II POOL MA2304	FMV	8,836.	8,836.
GNMA II POOL MA2961	FMV	1,412,641.	1,412,641.
GNMA II POOL MA3035	FMV	750,202.	750,202.
GNMA II POOL MA3104	FMV	3,066,789.	3,066,789.

GNMA II POOL MA3376	FMV	1,228,442.	1,228,442.
GNMA II POOL MA3735	FMV	733,500.	733,500.
GNMA II POOL MA3873	FMV	1,136,651.	1,136,651.
GNMA II POOL MA5192	FMV	535,956.	535,956.
GNMA II POOL MA5193	FMV	26,737.	26,737.
GNMA II POOL MA5265	FMV	689,883.	689,883.
GNMA II POOL MA5529	FMV	63,196.	63,196.
GNMA II POOL MA6543	FMV	606,427.	606,427.
GNMA II POOL MA6819	FMV	138,306.	138,306.
GNMA II POOL MA7255	FMV	2,286,190.	2,286,190.
GNMA II POOL MA7312	FMV	267,567.	267,567.
GNMA II POOL MA7590	FMV	527,236.	527,236.
GNMA II POOL MA7989	FMV	1,888,490.	1,888,490.
GNMA II POOL MA8045	FMV	1,410,282.	1,410,282.
GNMA II POOL MA8151	FMV	5,525,245.	5,525,245.
GNMA II POOL MA8202	FMV	4,711,790.	4,711,790.
GNMA II POOL MA8570	FMV	3,321,212.	3,321,212.
GNMA II TBA 30 YR 3	FMV	16,224.	16,224.
GNMA II TBA 30 YR 3.5	FMV	1,714.	1,714.
GNMA POOL 416602	FMV	51,987.	51,987.
GNMA POOL 458371	FMV	1,021.	1,021.
GNMA POOL 464846	FMV	907.	907.
GNMA POOL 466087	FMV	1,189.	1,189.
GNMA POOL 471947	FMV	12,724.	12,724.
GNMA POOL 484261	FMV	3,144.	3,144.
GNMA POOL 490736	FMV	4,216.	4,216.
GNMA POOL 780873	FMV	1,084.	1,084.
GNMA POOL AB2583	FMV	198,601.	198,601.
GOLD BARS CMDTY	FMV	1,367,149,539.	1,367,149,539.
GOLD SPOT WARRANT	FMV	1,041,217,755.	1,041,217,755.
GOLDENTREE LOAN MANAGEMENT US	FMV	1,183,429.	1,183,429.
GOLDENTREE LOAN OPPORTUNITIES	FMV	1,798,587.	1,798,587.
GOLUB CAPITAL PARTNERS CLO LTD	FMV	231,827.	231,827.
GOLUB CAPITAL PARTNERS CLO LTD	FMV	1,238,918.	1,238,918.
GOVERNMENT NATIONAL MORTGAGE A	FMV	14.	14.
GOVERNMENT NATIONAL MORTGAGE A	FMV	808.	808.
GOVERNMENT NATIONAL MORTGAGE A	FMV	2,079.	2,079.
GOVERNMENT NATIONAL MORTGAGE A	FMV	5,429.	5,429.
GOVERNMENT NATIONAL MORTGAGE A	FMV	6,298.	6,298.
GOVERNMENT NATIONAL MORTGAGE A	FMV	7,130.	7,130.
GOVERNMENT NATIONAL MORTGAGE A	FMV	7,465.	7,465.
GOVERNMENT NATIONAL MORTGAGE A	FMV	9,165.	9,165.
GOVERNMENT NATIONAL MORTGAGE A	FMV	12,705.	12,705.
GOVERNMENT NATIONAL MORTGAGE A	FMV	15,639.	15,639.
GOVERNMENT NATIONAL MORTGAGE A	FMV	27,027.	27,027.
GOVERNMENT NATIONAL MORTGAGE A	FMV	39,040.	39,040.
GOVERNMENT NATIONAL MORTGAGE A	FMV	76,281.	76,281.
GOVERNMENT NATIONAL MORTGAGE A	FMV	146,008.	146,008.
GOVERNMENT NATIONAL MORTGAGE A	FMV	172,834.	172,834.
GOVERNMENT NATIONAL MORTGAGE A	FMV	194,845.	194,845.
GOVERNMENT NATIONAL MORTGAGE A	FMV	343,468.	343,468.
GOVERNMENT NATIONAL MORTGAGE A	FMV	388,973.	388,973.
GOVERNMENT NATIONAL MORTGAGE A	FMV	437,181.	437,181.
GOVERNMENT NATIONAL MORTGAGE A	FMV	485,666.	485,666.
GOVERNMENT NATIONAL MORTGAGE A	FMV	486,223.	486,223.
GOVERNMENT NATIONAL MORTGAGE A	FMV	575,910.	575,910.
GOVERNMENT NATIONAL MORTGAGE A	FMV	656,057.	656,057.
GOVERNMENT NATIONAL MORTGAGE A	FMV	668,098.	668,098.

GOVERNMENT NATIONAL MORTGAGE A	FMV	969,175.	969,175.
GOVERNMENT NATIONAL MORTGAGE A	FMV	1,002,738.	1,002,738.
GOVERNMENT NATIONAL MORTGAGE A	FMV	1,673,214.	1,673,214.
GOVERNMENT NATIONAL MORTGAGE A	FMV	1,764,483.	1,764,483.
GOVERNMENT NATIONAL MORTGAGE A	FMV	1,982,882.	1,982,882.
GOVERNMENT NATIONAL MORTGAGE A	FMV	2,684,858.	2,684,858.
GOVERNMENT NATIONAL MORTGAGE A	FMV	2,920,164.	2,920,164.
GOVERNMENT NATIONAL MORTGAGE A	FMV	2,922,147.	2,922,147.
GOVERNMENT NATIONAL MORTGAGE A	FMV	4,397,551.	4,397,551.
GOVERNMENT NATIONAL MORTGAGE A	FMV	5,409,732.	5,409,732.
GOVERNMENT NATIONAL MORTGAGE A	FMV	7,283,887.	7,283,887.
GREENBRIAR CO INVESTMENT UF A	FMV	99,161,300.	99,161,300.
GREENBRIAR EQUITY FUND III, LP	FMV	59,048,762.	59,048,762.
GREENBRIAR EQUITY FUND IV A	FMV	205,473,432.	205,473,432.
GREENBRIAR EQUITY FUND V LP	FMV	355,017,557.	355,017,557.
GREENBRIAR EQUITY FUND VI LP	FMV	56,942,760.	56,942,760.
GREENBRIAR III A	FMV	81,812,224.	81,812,224.
GREENPOINT MORTGAGE FUNDING TR	FMV	1.	1.
GREENPOINT MORTGAGE FUNDING TR	FMV	12.	12.
GREENPOINT MORTGAGE FUNDING TR	FMV	154.	154.
GREENPOINT MORTGAGE FUNDING TR	FMV	13,852.	13,852.
GREENPOINT MORTGAGE FUNDING TR	FMV	21,974.	21,974.
GREENPOINT MORTGAGE FUNDING TR	FMV	41,024.	41,024.
GREENPOINT MORTGAGE FUNDING TR	FMV	226,488.	226,488.
GREYWOLF CLO LTD	FMV	493,978.	493,978.
GREYWOLF CLO LTD	FMV	560,725.	560,725.
GRIPPEN PARK CLO LTD	FMV	215,202.	215,202.
GRIPPEN PARK CLO LTD	FMV	901,155.	901,155.
GRMT MORTGAGE LOAN TRUST	FMV	16,030.	16,030.
GS MORTGAGE BACKED SECURITIES	FMV	281,629.	281,629.
GS MORTGAGE BACKED SECURITIES	FMV	326,784.	326,784.
GS MORTGAGE BACKED SECURITIES	FMV	450,555.	450,555.
GS MORTGAGE SECURITIES CORP.	FMV	2.	2.
GS MORTGAGE SECURITIES TRUST	FMV	8,041.	8,041.
GS MORTGAGE SECURITIES TRUST	FMV	241,998.	241,998.
GS MORTGAGE SECURITIES TRUST	FMV	613,146.	613,146.
GS MORTGAGE SECURITIES TRUST	FMV	806,544.	806,544.
GS MORTGAGE SECURITIES TRUST	FMV	1,237,724.	1,237,724.
GSAA HOME EQUITY TRUST	FMV	217,377.	217,377.
GSAA HOME EQUITY TRUST	FMV	2,580,545.	2,580,545.
GSAA HOME EQUITY TRUST	FMV	2,866,727.	2,866,727.
GSAA HOME EQUITY TRUST	FMV	2,925,569.	2,925,569.
GSAMP TRUST	FMV	240,945.	240,945.
GSAMP TRUST	FMV	3,278,157.	3,278,157.
GSMPS MORTGAGE LOAN TRUST	FMV	248,038.	248,038.
GSMPS MORTGAGE LOAN TRUST	FMV	278,783.	278,783.
GSR MORTGAGE LOAN TRUST	FMV	1,110.	1,110.
GSR MORTGAGE LOAN TRUST	FMV	6,725.	6,725.
GSR MORTGAGE LOAN TRUST	FMV	12,939.	12,939.
GSR MORTGAGE LOAN TRUST	FMV	33,740.	33,740.
GSR MORTGAGE LOAN TRUST	FMV	193,832.	193,832.
GSR MORTGAGE LOAN TRUST	FMV	324,770.	324,770.
GSR MORTGAGE LOAN TRUST	FMV	626,185.	626,185.
GSR MORTGAGE LOAN TRUST	FMV	2,936,494.	2,936,494.
GTI 8 INSTITUTIONAL INVESTORS	FMV	83,559,430.	83,559,430.
GTT COMMUNICATIONS INC	FMV	1.	1.
GVC HOLDINGS GIBRALTAR LIMITED	FMV	215,008.	215,008.
HALSEYPOINT CLO 3, LTD.	FMV	451,353.	451,353.

HALSEYPOINT CLO I, LTD.	FMV	238,560.	238,560.
HALSEYPOINT CLO I, LTD.	FMV	246,158.	246,158.
HARBOR FREIGHT TOOLS USA INC	FMV	587,160.	587,160.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	5.	5.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	6.	6.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	10.	10.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	2,164.	2,164.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	20,264.	20,264.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	56,733.	56,733.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	73,294.	73,294.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	118,624.	118,624.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	245,345.	245,345.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	310,495.	310,495.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	444,221.	444,221.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	610,378.	610,378.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	720,245.	720,245.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	721,312.	721,312.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	741,522.	741,522.
HARBORVIEW MORTGAGE LOAN TRUST	FMV	1,260,213.	1,260,213.
HELIOS ISSUER, LLC	FMV	306,188.	306,188.
HELIOS SOFTWARE HOLDINGS INC	FMV	1,257,378.	1,257,378.
HERTZ VEHICLE FINANCING LLC	FMV	439,776.	439,776.
HERTZ VEHICLE FINANCING LLC	FMV	6,461,704.	6,461,704.
HERTZ VEHICLE FINANCING LLC	FMV	15,725,952.	15,725,952.
HIGHBRIDGE LOAN MANAGEMENT LTD	FMV	237,005.	237,005.
HIGHBRIDGE LOAN MANAGEMENT LTD	FMV	860,463.	860,463.
HIGHBRIDGE LOAN MANAGEMENT LTD	FMV	1,200,709.	1,200,709.
HILDENE COMMUNITY FUNDING CLO	FMV	1,377,760.	1,377,760.
HILDING ANDERS INTER AB	FMV	1.	1.
HILDING ANDERS INTER AB	FMV	1,021,977.	1,021,977.
HILTON DOMESTIC OPERATING CO	FMV	515,954.	515,954.
HNVR HOLDCO LIMITED	FMV	3,000,273.	3,000,273.
HOME EQUITY ASSET TRUST	FMV	7,687.	7,687.
HOME EQUITY ASSET TRUST	FMV	1,410,456.	1,410,456.
HOME EQUITY ASSET TRUST	FMV	4,750,377.	4,750,377.
HOME EQUITY ASSET TRUST	FMV	6,873,597.	6,873,597.
HOME PARTNERS OF AMERICA TRUST	FMV	674,376.	674,376.
HONDA AUTO RECEIVABLES OWNER T	FMV	3,999,614.	3,999,614.
HONY CAPITAL FUND III	FMV	3,541,088.	3,541,088.
HOTELBEDS GROUP	FMV	2,903,660.	2,903,660.
ICG US CLO LTD	FMV	486,253.	486,253.
ICON LUXEMBOURG SARL	FMV	546,730.	546,730.
IHEARTCOMMUNICATIONS INC	FMV	405,710.	405,710.
II VI INCORPORATED	FMV	464,233.	464,233.
ILPT COMMERCIAL MORTGAGE TRUST	FMV	1,429,554.	1,429,554.
IMPAC CMB TRUST	FMV	11,109.	11,109.
IMPAC CMB TRUST	FMV	15,669.	15,669.
IMPAC CMB TRUST	FMV	21,199.	21,199.
IMPAC CMB TRUST	FMV	136,934.	136,934.
IMPAC SECURED ASSETS CORP.	FMV	71,280.	71,280.
INDONESIA GOVERNMENT	FMV	717,131.	717,131.
INDONESIA GOVERNMENT	FMV	988,518.	988,518.
INDONESIA GOVERNMENT	FMV	1,709,849.	1,709,849.
INDONESIA GOVERNMENT	FMV	1,737,484.	1,737,484.
INDONESIA GOVERNMENT	FMV	2,163,427.	2,163,427.
INDONESIA GOVERNMENT	FMV	2,894,590.	2,894,590.
INDONESIA GOVERNMENT	FMV	3,429,010.	3,429,010.
INDONESIA GOVERNMENT	FMV	16,950,008.	16,950,008.

INDYMAC IMSC MORTGAGE LOAN TRU	FMV	2,438,321.	2,438,321.
INDYMAC INDA MORTGAGE LOAN TRU	FMV	59,457.	59,457.
INDYMAC INDA MORTGAGE LOAN TRU	FMV	229,851.	229,851.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	16.	16.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	32,014.	32,014.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	138,199.	138,199.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	169,776.	169,776.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	190,613.	190,613.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	212,238.	212,238.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	565,118.	565,118.
INDYMAC INDX MORTGAGE LOAN TRU	FMV	864,792.	864,792.
INDYMAC RESIDENTIAL ASSET BACK	FMV	2,930,665.	2,930,665.
INFINITAS LERNG HLDNG BV	FMV	1,275,279.	1,275,279.
INTERNATIONAL PARK HOLDINGS B.	FMV	2,476,686.	2,476,686.
ION TRADING TECHNOLOGIES SARL	FMV	2,960,073.	2,960,073.
IRIS BIDCO GMBH	FMV	2,795,913.	2,795,913.
IRIS BIDCO LIMITED	FMV	2,676,562.	2,676,562.
IRS JPY	FMV	272,189.	272,189.
IRS USD	FMV	9,735,937.	9,735,937.
IVC ACQUISITION LTD	FMV	1,079,976.	1,079,976.
IVC ACQUISITION LTD	FMV	1,740,029.	1,740,029.
JACK IN THE BOX FUNDING, LLC	FMV	656,175.	656,175.
JAPAN TREASURY DISC BILL	FMV	530,666,697.	530,666,697.
JAPAN TREASURY DISC BILL	FMV	720,120,340.	720,120,340.
JAPAN TREASURY DISC BILL	FMV	871,600,510.	871,600,510.
JAPAN TREASURY DISC BILL	FMV	912,584,970.	912,584,970.
JAPAN TREASURY DISC BILL	FMV	1,205,060,765.	1,205,060,765.
JAPAN TREASURY DISC BILL	FMV	1,213,551,775.	1,213,551,775.
JIMMY JOHN S FUNDING LLC	FMV	2,597,399.	2,597,399.
JP MORGAN CHASE COMMERCIAL MOR	FMV	30.	30.
JP MORGAN CHASE COMMERCIAL MOR	FMV	18,225.	18,225.
JP MORGAN CHASE COMMERCIAL MOR	FMV	110,185.	110,185.
JP MORGAN CHASE COMMERCIAL MOR	FMV	293,534.	293,534.
JP MORGAN CHASE COMMERCIAL MOR	FMV	366,943.	366,943.
JP MORGAN CHASE COMMERCIAL MOR	FMV	462,088.	462,088.
JP MORGAN CHASE COMMERCIAL MOR	FMV	675,962.	675,962.
JP MORGAN CHASE COMMERCIAL MOR	FMV	1,004,550.	1,004,550.
JP MORGAN CHASE COMMERCIAL MOR	FMV	1,724,524.	1,724,524.
JP MORGAN CHASE COMMERCIAL MOR	FMV	1,888,115.	1,888,115.
JP MORGAN MORTGAGE ACQUISITION	FMV	3,043,071.	3,043,071.
JP MORGAN MORTGAGE TRUST	FMV	383.	383.
JP MORGAN MORTGAGE TRUST	FMV	14,191.	14,191.
JP MORGAN MORTGAGE TRUST	FMV	29,260.	29,260.
JP MORGAN MORTGAGE TRUST	FMV	32,723.	32,723.
JP MORGAN MORTGAGE TRUST	FMV	35,419.	35,419.
JP MORGAN MORTGAGE TRUST	FMV	229,370.	229,370.
JP MORGAN MORTGAGE TRUST	FMV	262,223.	262,223.
JP MORGAN MORTGAGE TRUST	FMV	279,821.	279,821.
JP MORGAN MORTGAGE TRUST	FMV	307,931.	307,931.
JP MORGAN MORTGAGE TRUST	FMV	387,734.	387,734.
JP MORGAN MORTGAGE TRUST	FMV	401,359.	401,359.
JP MORGAN MORTGAGE TRUST	FMV	758,173.	758,173.
JP MORGAN MORTGAGE TRUST	FMV	923,607.	923,607.
JP MORGAN MORTGAGE TRUST	FMV	1,086,510.	1,086,510.
JP MORGAN MORTGAGE TRUST	FMV	1,135,446.	1,135,446.
JP MORGAN MORTGAGE TRUST	FMV	1,511,263.	1,511,263.
JP MORGAN MORTGAGE TRUST	FMV	1,962,801.	1,962,801.
JP MORGAN MORTGAGE TRUST	FMV	2,198,877.	2,198,877.

JP MORGAN MORTGAGE TRUST	FMV	2,781,156.	2,781,156.
JP MORGAN MORTGAGE TRUST	FMV	4,432,010.	4,432,010.
JP MORGAN MORTGAGE TRUST	FMV	7,041,656.	7,041,656.
JP MORGAN REREMIC	FMV	1,511,897.	1,511,897.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	155,215.	155,215.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	238,096.	238,096.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	329,822.	329,822.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	375,089.	375,089.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	396,683.	396,683.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	669,745.	669,745.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	701,333.	701,333.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	996,660.	996,660.
JPMBB COMMERCIAL MORTGAGE SECU	FMV	1,250,070.	1,250,070.
JPN 10Y BOND(OSE) MAR23	FMV	465,868.	465,868.
KCAP SENIOR FUNDING I LLC	FMV	1,411,174.	1,411,174.
KKR FINANCIAL CLO LTD	FMV	483,704.	483,704.
KKR INDUSTRIAL PORTFOLIO TRUST	FMV	270,569.	270,569.
KNDR TRUST 2021 KIND	FMV	669,095.	669,095.
KOREA TREASURY BOND	FMV	509,403.	509,403.
KOREA TREASURY BOND	FMV	3,022,407.	3,022,407.
KOUTI B V	FMV	1,188,912.	1,188,912.
KREF 2021 FL2 LTD	FMV	993,734.	993,734.
KURAMO AFRICA COINV III LP	FMV	11,138,612.	11,138,612.
KURAMO AFRICA FUND II L.P.	FMV	17,869,331.	17,869,331.
KURAMO AFRICA FUND III LP	FMV	3,381,008.	3,381,008.
KURAMO AFRICA OPPORTUNITY OFFS	FMV	10,896,495.	10,896,495.
LAVENDER TRUST	FMV	1,911,418.	1,911,418.
LCM LTD PARTNERSHIP	FMV	53,708.	53,708.
LEGACY MORTGAGE ASSET TRUST	FMV	707,551.	707,551.
LEGACY MORTGAGE ASSET TRUST	FMV	1,583,019.	1,583,019.
LEGACY MORTGAGE ASSET TRUST	FMV	3,225,114.	3,225,114.
LEHMAN BANKRUPTCY BLACKROCK	FMV	1.	1.
LEHMAN MORTGAGE TRUST	FMV	19,094.	19,094.
LEHMAN MORTGAGE TRUST	FMV	83,488.	83,488.
LEHMAN MORTGAGE TRUST	FMV	351,739.	351,739.
LEHMAN XS TRUST	FMV	458,983.	458,983.
LEHMAN XS TRUST	FMV	3,418,176.	3,418,176.
LERNEN BIDCO LIMITED	FMV	768,420.	768,420.
LERNEN BIDCO LIMITED	FMV	1,998,958.	1,998,958.
LERNEN BIDCO LIMITED	FMV	4,993,540.	4,993,540.
LETRA TESOURO NACIONAL	FMV	146,573,455.	146,573,455.
LEVEL 3 FINANCING INC	FMV	513,553.	513,553.
LIFESCAN GLOBAL CORP	FMV	1,800,687.	1,800,687.
LINEAGE LOGISTICS	FMV	1.	1.
LINEAGE LOGISTICS	FMV	1.	1.
LINEAGE LOGISTICS CLASS A 20	FMV	330,814,469.	330,814,469.
LONG BEACH MORTGAGE LOAN TRUST	FMV	1,068,045.	1,068,045.
LONG GILT FUTURE MAR23	FMV	6,171,000.	6,171,000.
LORCA HOLDCO LIMITED	FMV	1,016,886.	1,016,886.
LORCA HOLDCO LIMITED	FMV	1,695,172.	1,695,172.
LSF10 XL BIDCO SCA	FMV	2,340,415.	2,340,415.
LSF11 FOLIO BIDCO GMBH	FMV	1,213,996.	1,213,996.
LUMINENT MORTGAGE TRUST	FMV	2,146.	2,146.
LUMINENT MORTGAGE TRUST	FMV	48,724.	48,724.
LUMINENT MORTGAGE TRUST	FMV	104,281.	104,281.
LUMINENT MORTGAGE TRUST	FMV	215,033.	215,033.
LUMINENT MORTGAGE TRUST	FMV	1,404,610.	1,404,610.
LUMINENT MORTGAGE TRUST	FMV	1,713,826.	1,713,826.

MA FINANCECO., LLC	FMV	2,167,606.	2,167,606.
MADISON PARK FUNDING LTD	FMV	223,848.	223,848.
MADISON PARK FUNDING LTD	FMV	463,142.	463,142.
MAGNETITE CLO LTD	FMV	441,894.	441,894.
MAGNETITE CLO LTD	FMV	480,512.	480,512.
MAGNETITE CLO LTD	FMV	1,031,472.	1,031,472.
MALAYSIA GOVERNMENT	FMV	172,561.	172,561.
MALAYSIA GOVERNMENT	FMV	526,973.	526,973.
MALAYSIA GOVERNMENT	FMV	961,660.	961,660.
MALAYSIA GOVERNMENT	FMV	1,099,931.	1,099,931.
MALAYSIA GOVERNMENT	FMV	1,667,385.	1,667,385.
MALAYSIA GOVERNMENT	FMV	1,805,331.	1,805,331.
MALAYSIA GOVERNMENT	FMV	1,969,232.	1,969,232.
MARATHON CLO LTD	FMV	446,663.	446,663.
MARKERMEER FINANCE BV	FMV	2,853,558.	2,853,558.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	1,602.	1,602.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	4,270.	4,270.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	290,990.	290,990.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	405,235.	405,235.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	1,385,205.	1,385,205.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	1,566,191.	1,566,191.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	1,834,029.	1,834,029.
MASTR ADJUSTABLE RATE MORTGAGE	FMV	2,063,038.	2,063,038.
MASTR ALTERNATIVE LOANS TRUST	FMV	120,903.	120,903.
MASTR ALTERNATIVE LOANS TRUST	FMV	2,510,753.	2,510,753.
MASTR ASSET BACKED SECURITIES	FMV	1,141,558.	1,141,558.
MASTR REPERFORMING LOAN TRUST	FMV	84,133.	84,133.
MATTERHORN TELECOM SA	FMV	1,019,672.	1,019,672.
MCAFEE LLC	FMV	2,113,196.	2,113,196.
MED TRUST	FMV	2,788,891.	2,788,891.
MEDIAN B V	FMV	1,049,907.	1,049,907.
MEDIAN B V	FMV	2,243,439.	2,243,439.
MELLON RESIDENTIAL FUNDING COR	FMV	43,947.	43,947.
MELLON RESIDENTIAL FUNDING COR	FMV	94,194.	94,194.
MERCEDES BENZ AUTO RECEIVABLES	FMV	11,577,608.	11,577,608.
MERCURY FINANCIAL CREDIT CARD	FMV	971,087.	971,087.
MERIT	FMV	3,357,588.	3,357,588.
MERRILL LYNCH MORTGAGE INVESTO	FMV	14,941.	14,941.
MERRILL LYNCH MORTGAGE INVESTO	FMV	14,986.	14,986.
MERRILL LYNCH MORTGAGE INVESTO	FMV	60,216.	60,216.
MERRILL LYNCH MORTGAGE INVESTO	FMV	63,631.	63,631.
MERRILL LYNCH MORTGAGE INVESTO	FMV	92,775.	92,775.
MERRILL LYNCH MORTGAGE INVESTO	FMV	149,826.	149,826.
MERRILL LYNCH MORTGAGE INVESTO	FMV	160,172.	160,172.
MERRILL LYNCH MORTGAGE INVESTO	FMV	365,658.	365,658.
MERRILL LYNCH MORTGAGE INVESTO	FMV	1,521,198.	1,521,198.
MERRILL LYNCH MORTGAGE INVESTO	FMV	3,423,076.	3,423,076.
MERRILL LYNCH MORTGAGE INVESTO	FMV	6,539,741.	6,539,741.
MEX BONOS DESARR FIX RT	FMV	166,940.	166,940.
MEX BONOS DESARR FIX RT	FMV	340,082.	340,082.
MEX BONOS DESARR FIX RT	FMV	570,477.	570,477.
MEX BONOS DESARR FIX RT	FMV	809,435.	809,435.
MEX BONOS DESARR FIX RT	FMV	1,144,386.	1,144,386.
MEX BONOS DESARR FIX RT	FMV	4,809,400.	4,809,400.
MEX BONOS DESARR FIX RT	FMV	5,405,090.	5,405,090.
MEX BONOS DESARR FIX RT	FMV	5,524,673.	5,524,673.
MEX BONOS DESARR FIX RT	FMV	29,158,969.	29,158,969.
MILL CITY SOLAR LOAN LTD.	FMV	167,480.	167,480.

MINERVA BIDCO LIMITED	FMV	1,649,483.	1,649,483.
MKS CLO LTD	FMV	492,579.	492,579.
ML CFC COMMERCIAL MORTGAGE TRU	FMV	13,484.	13,484.
ML CFC COMMERCIAL MORTGAGE TRU	FMV	16,660.	16,660.
ML CFC COMMERCIAL MORTGAGE TRU	FMV	29,135.	29,135.
MLCC MORTGAGE INVESTORS INC	FMV	4,126.	4,126.
MLCC MORTGAGE INVESTORS INC	FMV	21,522.	21,522.
MLCC MORTGAGE INVESTORS INC	FMV	68,347.	68,347.
MLCC MORTGAGE INVESTORS INC	FMV	94,684.	94,684.
MLCC MORTGAGE INVESTORS INC	FMV	106,504.	106,504.
MLCC MORTGAGE INVESTORS INC	FMV	327,854.	327,854.
MMAF EQUIPMENT FINANCE LLC	FMV	1,737,179.	1,737,179.
MORGAN STANLEY BAML TRUST	FMV	310,903.	310,903.
MORGAN STANLEY BAML TRUST	FMV	710,808.	710,808.
MORGAN STANLEY CAPITAL I TRUST	FMV	220,298.	220,298.
MORGAN STANLEY CAPITAL INC	FMV	30,352.	30,352.
MORGAN STANLEY CAPITAL INC	FMV	568,884.	568,884.
MORGAN STANLEY CAPITAL INC	FMV	6,616,247.	6,616,247.
MORGAN STANLEY MORTGAGE LOAN T	FMV	26,640.	26,640.
MORGAN STANLEY MORTGAGE LOAN T	FMV	102,807.	102,807.
MORGAN STANLEY MORTGAGE LOAN T	FMV	133,552.	133,552.
MORGAN STANLEY MORTGAGE LOAN T	FMV	758,260.	758,260.
MORGAN STANLEY REREMIC TRUST	FMV	265,219.	265,219.
MORGAN STANLEY REREMIC TRUST	FMV	3,759,891.	3,759,891.
MORTGAGE REPURCHASE AGREEMENT	FMV	1,271,704.	1,271,704.
MORTGAGEIT TRUST	FMV	4,578.	4,578.
MORTGAGEIT TRUST	FMV	22,631.	22,631.
MORTGAGEIT TRUST	FMV	46,582.	46,582.
MORTGAGEIT TRUST	FMV	105,533.	105,533.
MORTGAGEIT TRUST	FMV	126,494.	126,494.
MORTGAGEIT TRUST	FMV	608,264.	608,264.
MOSAIC SOLAR LOANS LLC	FMV	874,835.	874,835.
MOSAIC SOLAR LOANS LLC	FMV	1,211,119.	1,211,119.
MOSAIC SOLAR LOANS LLC	FMV	1,842,061.	1,842,061.
MOTION FINCO SARL	FMV	2,742,023.	2,742,023.
MR DERBY FUND 3 LP	FMV	50,104,437.	50,104,437.
MRCD 2019 PRKC MORTGAGE TRUST	FMV	443,683.	443,683.
MSCG TRUST	FMV	1,577,272.	1,577,272.
NATIXIS COMMERCIAL MORTGAGE SE	FMV	1,248,827.	1,248,827.
NAVIENT STUDENT LOAN TRUST	FMV	209,423.	209,423.
NAVIENT STUDENT LOAN TRUST	FMV	445,780.	445,780.
NAVIERA ARMAS SA	FMV	1.	1.
NELNET STUDENT LOAN TRUST	FMV	380,499.	380,499.
NEUBERGER BERMAN CLO LTD	FMV	240,347.	240,347.
NEUBERGER BERMAN CLO LTD	FMV	553,528.	553,528.
NEUBERGER BERMAN CLO LTD	FMV	621,783.	621,783.
NEUBERGER BERMAN CLO LTD	FMV	655,792.	655,792.
NEUBERGER BERMAN CLO LTD	FMV	1,057,415.	1,057,415.
NEW CENTURY HOME EQUITY LOAN T	FMV	77,690.	77,690.
NEW CENTURY HOME EQUITY LOAN T	FMV	331,224.	331,224.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	247,122.	247,122.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	480,763.	480,763.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	701,588.	701,588.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	710,781.	710,781.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	764,097.	764,097.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	914,936.	914,936.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	1,086,280.	1,086,280.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	1,534,468.	1,534,468.

NEW RESIDENTIAL MORTGAGE LOAN	FMV	1,638,787.	1,638,787.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	1,790,560.	1,790,560.
NEW RESIDENTIAL MORTGAGE LOAN	FMV	4,744,587.	4,744,587.
NEWARK BSL CLO 2 LTD.	FMV	1,108,279.	1,108,279.
NEXSTAR BROADCASTING INC	FMV	685,820.	685,820.
NIDDA HEALTHCARE HOLDING AG	FMV	2,742,404.	2,742,404.
NISSAN AUTO RECEIVABLES OWNER	FMV	407,096.	407,096.
NOMURA ASSET ACCEPTANCE CORPOR	FMV	197,259.	197,259.
NOMURA ASSET ACCEPTANCE CORPOR	FMV	276,595.	276,595.
NOMURA ASSET ACCEPTANCE CORPOR	FMV	465,476.	465,476.
NOMURA HOME EQUITY LOAN INC	FMV	3,702,001.	3,702,001.
NORWEGIAN GOVERNMENT	FMV	2,644,963.	2,644,963.
NORWEGIAN GOVERNMENT	FMV	3,886,554.	3,886,554.
NOTA DO TESOURO NACIONAL	FMV	1,058,038.	1,058,038.
NOTA DO TESOURO NACIONAL	FMV	10,834,274.	10,834,274.
NUMERICABLE U S LLC	FMV	4,018,858.	4,018,858.
NUUDAY A S	FMV	2,238,318.	2,238,318.
OAK HILL CAPITAL PARTNERS VI	FMV	37,119,441.	37,119,441.
OAK HILL CREDIT PARTNERS	FMV	333,971.	333,971.
OAK HILL CREDIT PARTNERS	FMV	809,868.	809,868.
OAK STREET INVESTMENT GRADE NE	FMV	528,823.	528,823.
OAK STREET INVESTMENT GRADE NE	FMV	624,917.	624,917.
OAKTREE CLO LTD	FMV	727,242.	727,242.
OAKWOOD MORTGAGE INVESTORS INC	FMV	431,388.	431,388.
OASIS SECURITISATION	FMV	113,325.	113,325.
OCEAN TRAILS CLO IX	FMV	939,518.	939,518.
OCP CLO LTD	FMV	782,169.	782,169.
OCTAGON INVESTMENT PARTNERS 35	FMV	1,283,971.	1,283,971.
OCTAGON INVESTMENT PARTNERS XX	FMV	638,754.	638,754.
ODEON CINEMAS GROUP LIMITED	FMV	1.	1.
OHA LOAN FUNDING LTD	FMV	345,602.	345,602.
ONSLOW BAY FINANCIAL LLC	FMV	281,537.	281,537.
ONSLOW BAY FINANCIAL LLC	FMV	326,359.	326,359.
OPG TRUST	FMV	1,159,104.	1,159,104.
OPTION ONE MORTGAGE LOAN TRUST	FMV	492,151.	492,151.
ORIGEN MANUFACTURED HOUSING	FMV	398,642.	398,642.
OWL ROCK CLO LTD	FMV	849,738.	849,738.
OWNIT MORTGAGE LOAN ASSET BACK	FMV	791,241.	791,241.
OWNIT MORTGAGE LOAN ASSET BACK	FMV	1,010,618.	1,010,618.
PALMER SQUARE CLO LTD	FMV	471,455.	471,455.
PALMER SQUARE CLO LTD	FMV	595,570.	595,570.
PALMER SQUARE CLO LTD	FMV	811,303.	811,303.
PALMER SQUARE CLO LTD	FMV	1,144,137.	1,144,137.
PALMER SQUARE LOAN FUNDING LTD	FMV	918,065.	918,065.
PANGAEA ONE	FMV	180,136.	180,136.
PAREXEL INTERNATIONAL CORP	FMV	47,469.	47,469.
PARK AVENUE TRUST	FMV	763,125.	763,125.
PARK PLACE SECURITIES INC	FMV	4,570,252.	4,570,252.
PARQUES REUNIDOS SAU	FMV	1,195,162.	1,195,162.
PEER HOLDING B.V.	FMV	1,406,972.	1,406,972.
PHOENIX GUARANTOR INC	FMV	5,707.	5,707.
PHOENIX GUARANTOR INC	FMV	559,623.	559,623.
PHOENIX TRUST	FMV	2,830,901.	2,830,901.
PICNIC INTL BV ORDINARY SHARES	FMV	320,174,858.	320,174,858.
PILOT TRAVEL CENTERS LLC	FMV	920,452.	920,452.
PIMENTE INVESTISSEMENT SASU	FMV	1,254,579.	1,254,579.
POINT AU ROCHE PARK CLO, LTD	FMV	1,498,557.	1,498,557.
POLAND GOVERNMENT BOND	FMV	11,379,704.	11,379,704.

POLARIS NEWCO LLC	FMV	2,133,775.	2,133,775.
POPULAR ABS MORTGAGE PASS THRO	FMV	3,835,994.	3,835,994.
PRA HEALTH SCIENCES, INC.	FMV	136,218.	136,218.
PRIME MORTGAGE TRUST	FMV	38,964.	38,964.
PRIME SECURITY SERV BOROWR LLC	FMV	1,057,277.	1,057,277.
PRKCM TRUST	FMV	800,440.	800,440.
PRKCM TRUST	FMV	1,616,148.	1,616,148.
PROGRESS RESIDENTIAL TRUST	FMV	1.	1.
PROGRESS RESIDENTIAL TRUST	FMV	460,445.	460,445.
PROGRESS RESIDENTIAL TRUST	FMV	633,489.	633,489.
PROGRESS RESIDENTIAL TRUST	FMV	1,105,791.	1,105,791.
PROVINCE OF QUEBEC	FMV	2,133,115.	2,133,115.
PROVINCE OF QUEBEC	FMV	3,093,324.	3,093,324.
PROVINCIA DE BUENOS AIRE	FMV	1,061,627.	1,061,627.
QUIKRETE HOLDINGS INC	FMV	383,568.	383,568.
RAAC SERIES	FMV	46,209.	46,209.
RAAC SERIES	FMV	179,123.	179,123.
RAAC SERIES	FMV	244,525.	244,525.
RAAC SERIES	FMV	1,231,334.	1,231,334.
RAAC SERIES	FMV	2,094,248.	2,094,248.
RAAC SERIES	FMV	4,723,484.	4,723,484.
RAAC SERIES	FMV	11,793,980.	11,793,980.
RACKSPACE TECHNOLOGY GLOBAL	FMV	341,749.	341,749.
RBSGC MORTGAGE PASS THROUGH CE	FMV	80,759.	80,759.
RBSGC MORTGAGE PASS THROUGH CE	FMV	769,204.	769,204.
RECETTE CLO LLC	FMV	407,786.	407,786.
REESE PARK CLO, LTD.	FMV	1,695,385.	1,695,385.
REGIONALCARE HOSPITAL PARTNERS	FMV	295,413.	295,413.
RENAISSANCE HOME EQUITY LOAN T	FMV	77,571.	77,571.
RENAISSANCE HOME EQUITY LOAN T	FMV	316,958.	316,958.
REPUBLIC OF ARGENTINA	FMV	60,352.	60,352.
REPUBLIC OF ARGENTINA	FMV	826,189.	826,189.
REPUBLIC OF ARGENTINA	FMV	935,828.	935,828.
REPUBLIC OF COLOMBIA	FMV	445,493.	445,493.
REPUBLIC OF COLOMBIA	FMV	1,436,247.	1,436,247.
REPUBLIC OF COLOMBIA	FMV	1,928,015.	1,928,015.
REPUBLIC OF INDONESIA	FMV	424,630.	424,630.
REPUBLIC OF INDONESIA	FMV	541,844.	541,844.
REPUBLIC OF KENYA	FMV	220,157.	220,157.
REPUBLIC OF KENYA	FMV	587,085.	587,085.
REPUBLIC OF PANAMA	FMV	448,781.	448,781.
REPUBLIC OF PANAMA	FMV	1,447,469.	1,447,469.
REPUBLIC OF PARAGUAY	FMV	428,910.	428,910.
REPUBLIC OF PERU	FMV	582,650.	582,650.
REPUBLIC OF SOUTH AFRICA	FMV	2,389,690.	2,389,690.
REPUBLICA ORIENT URUGUAY	FMV	436,843.	436,843.
REPUBLICA ORIENT URUGUAY	FMV	2,438,662.	2,438,662.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	26,593.	26,593.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	101,384.	101,384.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	414,757.	414,757.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	440,975.	440,975.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	534,100.	534,100.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	770,472.	770,472.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	777,003.	777,003.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	894,458.	894,458.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	990,439.	990,439.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	1,466,045.	1,466,045.
RESIDENTIAL ACCREDIT LOANS, IN	FMV	2,181,444.	2,181,444.

RESIDENTIAL ACCREDIT LOANS, IN	FMV	3,191,228.	3,191,228.
RESIDENTIAL ASSET MORTGAGE PRO	FMV	569,949.	569,949.
RESIDENTIAL ASSET SECURITIES C	FMV	1,107,542.	1,107,542.
RESIDENTIAL ASSET SECURITIES C	FMV	4,180,477.	4,180,477.
RESIDENTIAL FUNDING MORTGAGE S	FMV	1.	1.
RESIDENTIAL FUNDING MORTGAGE S	FMV	221,204.	221,204.
RESIDENTIAL FUNDING MORTGAGE S	FMV	288,189.	288,189.
RESIDENTIAL FUNDING MTG SEC I	FMV	502,893.	502,893.
RESIDENTIAL FUNDING SECURITIES	FMV	137,318.	137,318.
REYNOLDS GROUP HLDGS INC	FMV	1.	1.
RIALTO REAL ESTATE FUND LP	FMV	1,097,523.	1,097,523.
RICHMOND UK BIDCO LIMITED	FMV	4,104,458.	4,104,458.
S+P500 EMINI FUT MAR23	FMV	7,566,679.	7,566,679.
SABEY DATA CENTER ISSUER LLC	FMV	457,888.	457,888.
SACO I TRUST	FMV	8,872.	8,872.
SACO I TRUST	FMV	85,507.	85,507.
SACO I TRUST	FMV	222,203.	222,203.
SANDY BIDCO B V	FMV	1,537,559.	1,537,559.
SANTANDER DRIVE AUTO RECEIVABL	FMV	2,198,299.	2,198,299.
SANTANDER DRIVE AUTO RECEIVABL	FMV	2,519,693.	2,519,693.
SANTANDER REVOLVING AUTO LOAN	FMV	1,451,542.	1,451,542.
SARANAC CLO LTD	FMV	791,216.	791,216.
SASCO NET INTEREST MARGIN TRUS	FMV	709,578.	709,578.
SAXON ASSET SECURITIES TRUST	FMV	3,557,916.	3,557,916.
SAXON ASSET SECURITIES TRUST	FMV	5,387,971.	5,387,971.
SCIENTIFIC GAMES INTL INC	FMV	753,838.	753,838.
SECURITIZED ASSET BACKED RECEI	FMV	63,522.	63,522.
SECURITIZED ASSET BACKED RECEI	FMV	100,164.	100,164.
SECURITIZED ASSET BACKED RECEI	FMV	122,139.	122,139.
SECURITIZED ASSET BACKED RECEI	FMV	169,088.	169,088.
SEQENS GROUP BIDCO SASU	FMV	880,950.	880,950.
SEQUOIA MORTGAGE TRUST	FMV	9,068.	9,068.
SEQUOIA MORTGAGE TRUST	FMV	58,622.	58,622.
SEQUOIA MORTGAGE TRUST	FMV	179,317.	179,317.
SEQUOIA MORTGAGE TRUST	FMV	221,882.	221,882.
SEQUOIA MORTGAGE TRUST	FMV	258,455.	258,455.
SEQUOIA MORTGAGE TRUST	FMV	388,590.	388,590.
SETANTA AIRCRAFT LEASING DAC	FMV	874,280.	874,280.
SGB SMIT MANAGEMENT GMBH	FMV	1,417,887.	1,417,887.
SIERRA RECEIVABLES FUNDING CO	FMV	177,298.	177,298.
SIGULER GUFF BSS II LP	FMV	52,828,052.	52,828,052.
SILICA BIDCO	FMV	1,684,037.	1,684,037.
SILK BIDCO AS	FMV	1,372,458.	1,372,458.
SILVER BARS CMDTY/CMDTY	FMV	95,779,349.	95,779,349.
SILVER ROCK CLO LTD	FMV	1,243,557.	1,243,557.
SINGAPORE GOVERNMENT	FMV	693,061.	693,061.
SINGAPORE GOVERNMENT	FMV	1,113,298.	1,113,298.
SINGAPORE GOVERNMENT	FMV	1,452,748.	1,452,748.
SINGAPORE GOVERNMENT	FMV	1,622,501.	1,622,501.
SINGAPORE GOVERNMENT	FMV	1,998,422.	1,998,422.
SINGAPORE GOVERNMENT	FMV	3,348,346.	3,348,346.
SINGAPORE GOVERNMENT	FMV	3,353,824.	3,353,824.
SINGAPORE GOVERNMENT	FMV	3,473,934.	3,473,934.
SINGAPORE GOVERNMENT	FMV	6,647,768.	6,647,768.
SK SPICE S.A.R.L.	FMV	728,398.	728,398.
SKYMILES IP LTD.	FMV	142,520.	142,520.
SLG OFFICE TRUST	FMV	579,176.	579,176.
SLM STUDENT LOAN TRUST	FMV	379,700.	379,700.

SLM STUDENT LOAN TRUST	FMV	1,009,027.	1,009,027.
SLM STUDENT LOAN TRUST	FMV	1,148,126.	1,148,126.
SMALL BUSINESS ADMINISTRATION	FMV	17,712.	17,712.
SMALL BUSINESS ADMINISTRATION	FMV	49,102.	49,102.
SMALL BUSINESS ADMINISTRATION	FMV	63,306.	63,306.
SMALL BUSINESS ADMINISTRATION	FMV	92,690.	92,690.
SMALL BUSINESS ADMINISTRATION	FMV	169,475.	169,475.
SMALL BUSINESS ADMINISTRATION	FMV	208,811.	208,811.
SMALL BUSINESS ADMINISTRATION	FMV	224,362.	224,362.
SMALL BUSINESS ADMINISTRATION	FMV	239,973.	239,973.
SMALL BUSINESS ADMINISTRATION	FMV	263,324.	263,324.
SMALL BUSINESS ADMINISTRATION	FMV	268,977.	268,977.
SMALL BUSINESS ADMINISTRATION	FMV	311,671.	311,671.
SMALL BUSINESS ADMINISTRATION	FMV	335,019.	335,019.
SMALL BUSINESS ADMINISTRATION	FMV	346,130.	346,130.
SMALL BUSINESS ADMINISTRATION	FMV	400,297.	400,297.
SMALL BUSINESS ADMINISTRATION	FMV	567,860.	567,860.
SMALL BUSINESS ADMINISTRATION	FMV	568,915.	568,915.
SMALL BUSINESS ADMINISTRATION	FMV	734,110.	734,110.
SMALL BUSINESS ADMINISTRATION	FMV	838,655.	838,655.
SMALL BUSINESS ADMINISTRATION	FMV	885,105.	885,105.
SMALL BUSINESS ADMINISTRATION	FMV	1,049,917.	1,049,917.
SMALL BUSINESS ADMINISTRATION	FMV	1,086,842.	1,086,842.
SMB PRIVATE EDUCATION LOAN TRU	FMV	154,117.	154,117.
SMB PRIVATE EDUCATION LOAN TRU	FMV	664,681.	664,681.
SMB PRIVATE EDUCATION LOAN TRU	FMV	703,340.	703,340.
SMB PRIVATE EDUCATION LOAN TRU	FMV	1,373,143.	1,373,143.
SMB PRIVATE EDUCATION LOAN TRU	FMV	1,416,455.	1,416,455.
SMB PRIVATE EDUCATION LOAN TRU	FMV	1,498,214.	1,498,214.
SMR 2022 IND MORTGAGE TRUST	FMV	1,173,684.	1,173,684.
SOFR 1YR MIDCURVE JAN23C 96.12	FMV	42,863.	42,863.
SOFR 1YR MIDCURVE JAN23P 95.62	FMV	100,800.	100,800.
SOLIS IV BV	FMV	1,161,971.	1,161,971.
SONIC CAPITAL LLC	FMV	813,537.	813,537.
SOUNDVIEW HOME EQUITY LOAN TRU	FMV	58,733.	58,733.
SOUNDVIEW HOME EQUITY LOAN TRU	FMV	174,070.	174,070.
SOUNDVIEW HOME EQUITY LOAN TRU	FMV	609,307.	609,307.
SOUTHERN PACIFIC SECURED ASSET	FMV	11,457.	11,457.
SPRINGER NATRE DEUTSCHLND GMBH	FMV	1,976,592.	1,976,592.
SREIT TRUST	FMV	909,449.	909,449.
SREIT TRUST	FMV	1,678,436.	1,678,436.
STACK INFRASTRUCTURE ISSUER LL	FMV	594,936.	594,936.
STACK INFRASTRUCTURE ISSUER LL	FMV	636,649.	636,649.
STARFRUIT FINCO B V	FMV	1,340,143.	1,340,143.
STARWOOD RETAIL PROPERTY TRUST	FMV	5,040.	5,040.
STEWART PARK CLO LTD	FMV	604,872.	604,872.
STONEPEAK	FMV	1,451,023.	1,451,023.
STORE MASTER FUNDING LLC	FMV	471,914.	471,914.
STORE MASTER FUNDING LLC	FMV	501,807.	501,807.
STRATUS CLO	FMV	1,267,873.	1,267,873.
STRUCTURED ADJUSTABLE RATE MOR	FMV	10,770.	10,770.
STRUCTURED ADJUSTABLE RATE MOR	FMV	468,937.	468,937.
STRUCTURED ADJUSTABLE RATE MOR	FMV	486,073.	486,073.
STRUCTURED ADJUSTABLE RATE MOR	FMV	982,386.	982,386.
STRUCTURED ADJUSTABLE RATE MOR	FMV	1,317,791.	1,317,791.
STRUCTURED ASSET INVESTMENT LO	FMV	646,737.	646,737.
STRUCTURED ASSET INVESTMENT LO	FMV	1,234,132.	1,234,132.
STRUCTURED ASSET INVESTMENT LO	FMV	1,269,052.	1,269,052.

STRUCTURED ASSET MORTGAGE INVE	FMV	1.	1.
STRUCTURED ASSET MORTGAGE INVE	FMV	1.	1.
STRUCTURED ASSET MORTGAGE INVE	FMV	22,479.	22,479.
STRUCTURED ASSET MORTGAGE INVE	FMV	36,692.	36,692.
STRUCTURED ASSET MORTGAGE INVE	FMV	160,997.	160,997.
STRUCTURED ASSET MORTGAGE INVE	FMV	288,269.	288,269.
STRUCTURED ASSET MORTGAGE INVE	FMV	367,859.	367,859.
STRUCTURED ASSET MORTGAGE INVE	FMV	397,116.	397,116.
STRUCTURED ASSET MORTGAGE INVE	FMV	3,035,456.	3,035,456.
STRUCTURED ASSET MORTGAGE INVE	FMV	6,784,174.	6,784,174.
STRUCTURED ASSET SECURITIES CO	FMV	33,285.	33,285.
STRUCTURED ASSET SECURITIES CO	FMV	62,999.	62,999.
STRUCTURED ASSET SECURITIES CO	FMV	134,640.	134,640.
STRUCTURED ASSET SECURITIES CO	FMV	371,766.	371,766.
STRUCTURED ASSET SECURITIES CO	FMV	522,040.	522,040.
STRUCTURED ASSET SECURITIES CO	FMV	1,312,539.	1,312,539.
STRUCTURED ASSET SECURITIES CO	FMV	1,439,006.	1,439,006.
STRUCTURED ASSET SECURITIES CO	FMV	2,397,821.	2,397,821.
STRUCTURED ASSET SECURITIES CO	FMV	7,041,724.	7,041,724.
SUMMER BC HOLDCO B SARL	FMV	3,400,728.	3,400,728.
SUNSHINE INVESTMENTS B V	FMV	1,136,741.	1,136,741.
SUNSHINE INVESTMENTS B V	FMV	1,488,401.	1,488,401.
SUNTRUST ADJUSTABLE RATE MORTG	FMV	978,881.	978,881.
SUNTRUST ALTERNATIVE LOAN TRUS	FMV	503,210.	503,210.
SWEDISH T BILL	FMV	191,820,020.	191,820,020.
SYMPHONY CLO LTD	FMV	286,080.	286,080.
SYMPHONY CLO LTD	FMV	984,915.	984,915.
SYMPHONY CLO LTD	FMV	2,028,290.	2,028,290.
TACO BELL FUNDING, LLC	FMV	389,464.	389,464.
TCI SYMPHONY CLO	FMV	786,992.	786,992.
TECHEM VERWALSELLCHAFT 675 MBH	FMV	4,120,820.	4,120,820.
TECHNICOLOR CREATIVE STUDIOS	FMV	1,739,032.	1,739,032.
TEKNI PLEX INC	FMV	2,088,232.	2,088,232.
TELE COLUMBUS AG	FMV	440,240.	440,240.
TERWIN MORTGAGE TRUST	FMV	735,067.	735,067.
TERWIN MORTGAGE TRUST	FMV	995,583.	995,583.
THORNBURG MORTGAGE SECURITIES	FMV	91,349.	91,349.
THORNBURG MORTGAGE SECURITIES	FMV	673,233.	673,233.
TICP CLO LTD	FMV	1,692,831.	1,692,831.
TITULOS DE TESORERIA	FMV	422,673.	422,673.
TITULOS DE TESORERIA	FMV	2,053,692.	2,053,692.
TITULOS DE TESORERIA	FMV	2,347,737.	2,347,737.
TITULOS DE TESORERIA	FMV	4,622,410.	4,622,410.
TMF GROUP HOLDING B.V.	FMV	1,619,658.	1,619,658.
TMF GROUP HOLDING B.V.	FMV	2,313,530.	2,313,530.
TOWD POINT MORTGAGE TRUST	FMV	252,167.	252,167.
TOWER SQUARE CAPITAL	FMV	1.	1.
TOWER SQUARE CAPITAL III	FMV	3,637,379.	3,637,379.
TOYOTA AUTO LOAN EXTENDED NOTE	FMV	651,829.	651,829.
TOYOTA AUTO RECEIVABLES OWNER	FMV	181,643.	181,643.
TOYOTA AUTO RECEIVABLES OWNER	FMV	5,734,237.	5,734,237.
TPG REAL ESTATE FINANCE	FMV	276,868.	276,868.
TRANS UNION LLC	FMV	1.	1.
TRANSDIGM INC	FMV	38,517.	38,517.
TRICON AMERICAN HOMES	FMV	828,290.	828,290.
TRICON RESIDENTIAL	FMV	976,049.	976,049.
TRILEY MIDCO 2 LTD	FMV	2,388,504.	2,388,504.
TRINITAS CLO LTD	FMV	225,987.	225,987.

TRS CHF	FMV	2,526,913.	2,526,913.
TRS USD	FMV	2,572,172.	2,572,172.
TSTAT 2022 2, LTD.	FMV	773,359.	773,359.
TTAN	FMV	946,303.	946,303.
TUNSTALL GROUP HOLDINGS LTD	FMV	2,245,760.	2,245,760.
UBS BARCLAYS COMMERCIAL MORTGA	FMV	1.	1.
UBS COMMERCIAL MORTGAGE TRUST	FMV	561,714.	561,714.
UCFC MANUFACTURED HOUSING CONT	FMV	26,578.	26,578.
UFC HOLDINGS LLC	FMV	629,791.	629,791.
UNITED AIRLINES, INC.	FMV	677,819.	677,819.
UNITED MEXICAN STATES	FMV	2,339,831.	2,339,831.
UNIVISION COMMUNICATIONS INC	FMV	540,006.	540,006.
US 10YR FUT OPTN FEB23C 114	FMV	546,563.	546,563.
US 10YR FUT OPTN FEB23C 126	FMV	300.	300.
US 10YR FUT OPTN FEB23P 109	FMV	17,391.	17,391.
US 2YR FUTR OPTN FEB23P 100.2	FMV	800.	800.
US 2YR FUTR OPTN FEB23P 100.5	FMV	111.	111.
US 5YR FUTR OPTN FEB23P 102	FMV	21,697.	21,697.
US 5YR NOTE (CBT) MAR23	FMV	1,392,772.	1,392,772.
USQ RAIL I LLC	FMV	406,461.	406,461.
VACALIANS GROUP	FMV	1,290,088.	1,290,088.
VANTAGE DATA CENTERS LLC	FMV	1,211,267.	1,211,267.
VENTURE CDO LTD	FMV	556,361.	556,361.
VENTURE CDO LTD	FMV	639,541.	639,541.
VENTURE CLO 43 LIMITED	FMV	329,770.	329,770.
VERISURE HOLDING AB	FMV	2,593,656.	2,593,656.
VERITAS US INC	FMV	368,995.	368,995.
VERITAS US INC	FMV	1,286,176.	1,286,176.
VERUS SECURITIZATION TRUST	FMV	850,322.	850,322.
VERUS SECURITIZATION TRUST	FMV	1,483,308.	1,483,308.
VFH PARENT LLC	FMV	330,310.	330,310.
VIRGIN MEDIA BRISTOL LLC	FMV	138,495.	138,495.
VIRGIN MEDIA BRISTOL LLC	FMV	1,076,655.	1,076,655.
VIRGIN MEDIA INVT HLDGS LTD	FMV	2,195,630.	2,195,630.
VIRGIN MEDIA INVT HLDGS LTD	FMV	3,329,027.	3,329,027.
VOYA CLO LTD	FMV	356,384.	356,384.
VOYA CLO LTD	FMV	582,997.	582,997.
VOYA CLO LTD	FMV	827,632.	827,632.
VOYA CLO LTD	FMV	956,711.	956,711.
VOYA CLO LTD	FMV	1,476,533.	1,476,533.
VOYA CLO LTD	FMV	1,615,925.	1,615,925.
VUE INTERNATIONAL BIDCO P L C	FMV	657,057.	657,057.
VUE INTERNATIONAL BIDCO PLC	FMV	2,587,670.	2,587,670.
WACHOVIA MORTGAGE LOAN TRUST,	FMV	222,995.	222,995.
WAMU ASSET BACKED CERTIFICATES	FMV	4,085.	4,085.
WAMU ASSET BACKED CERTIFICATES	FMV	611,459.	611,459.
WAMU ASSET BACKED CERTIFICATES	FMV	2,575,031.	2,575,031.
WAMU MORTGAGE PASS THROUGH CER	FMV	1.	1.
WAMU MORTGAGE PASS THROUGH CER	FMV	6,494.	6,494.
WAMU MORTGAGE PASS THROUGH CER	FMV	24,936.	24,936.
WAMU MORTGAGE PASS THROUGH CER	FMV	49,461.	49,461.
WAMU MORTGAGE PASS THROUGH CER	FMV	50,896.	50,896.
WAMU MORTGAGE PASS THROUGH CER	FMV	59,220.	59,220.
WAMU MORTGAGE PASS THROUGH CER	FMV	59,368.	59,368.
WAMU MORTGAGE PASS THROUGH CER	FMV	65,892.	65,892.
WAMU MORTGAGE PASS THROUGH CER	FMV	85,799.	85,799.
WAMU MORTGAGE PASS THROUGH CER	FMV	88,958.	88,958.
WAMU MORTGAGE PASS THROUGH CER	FMV	95,661.	95,661.

WAMU MORTGAGE PASS THROUGH CER	FMV	101,925.	101,925.
WAMU MORTGAGE PASS THROUGH CER	FMV	113,186.	113,186.
WAMU MORTGAGE PASS THROUGH CER	FMV	117,374.	117,374.
WAMU MORTGAGE PASS THROUGH CER	FMV	130,189.	130,189.
WAMU MORTGAGE PASS THROUGH CER	FMV	133,657.	133,657.
WAMU MORTGAGE PASS THROUGH CER	FMV	197,897.	197,897.
WAMU MORTGAGE PASS THROUGH CER	FMV	199,090.	199,090.
WAMU MORTGAGE PASS THROUGH CER	FMV	217,464.	217,464.
WAMU MORTGAGE PASS THROUGH CER	FMV	224,026.	224,026.
WAMU MORTGAGE PASS THROUGH CER	FMV	516,503.	516,503.
WAMU MORTGAGE PASS THROUGH CER	FMV	547,420.	547,420.
WAMU MORTGAGE PASS THROUGH CER	FMV	630,573.	630,573.
WAMU MORTGAGE PASS THROUGH CER	FMV	644,337.	644,337.
WAMU MORTGAGE PASS THROUGH CER	FMV	767,420.	767,420.
WAMU MORTGAGE PASS THROUGH CER	FMV	1,262,962.	1,262,962.
WAMU MORTGAGE PASS THROUGH CER	FMV	1,292,132.	1,292,132.
WAMU MORTGAGE PASS THROUGH CER	FMV	3,207,910.	3,207,910.
WAMU MORTGAGE PASS THROUGH CER	FMV	3,896,053.	3,896,053.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	182,441.	182,441.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	186,473.	186,473.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	203,888.	203,888.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	402,149.	402,149.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	463,103.	463,103.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	569,003.	569,003.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	801,584.	801,584.
WASHINGTON MUTUAL MORTGAGE PAS	FMV	1,246,774.	1,246,774.
WASHINGTON MUTUAL MSC MORTGAGE	FMV	82,610.	82,610.
WATERFALL COMMERCIAL MORTGAGE	FMV	103,410.	103,410.
WEBSTER PARK CLO LTD	FMV	449,639.	449,639.
WELLS FARGO ALTERNATIVE LOAN T	FMV	300,003.	300,003.
WELLS FARGO COMMERCIAL MORTGAG	FMV	232,649.	232,649.
WELLS FARGO COMMERCIAL MORTGAG	FMV	241,175.	241,175.
WELLS FARGO COMMERCIAL MORTGAG	FMV	421,900.	421,900.
WELLS FARGO COMMERCIAL MORTGAG	FMV	688,823.	688,823.
WELLS FARGO COMMERCIAL MORTGAG	FMV	1,458,075.	1,458,075.
WELLS FARGO COMMERCIAL MORTGAG	FMV	2,067,857.	2,067,857.
WELLS FARGO MORTGAGE BACKED SE	FMV	43,552.	43,552.
WENDYS FUNDING LLC	FMV	754,826.	754,826.
WESTWOOD GLOBAL INVESTMENTS SM	FMV	81,398,257.	81,398,257.
WF RBS COMMERCIAL MORTGAGE TRU	FMV	65.	65.
WF RBS COMMERCIAL MORTGAGE TRU	FMV	23,841.	23,841.
WF RBS COMMERCIAL MORTGAGE TRU	FMV	239,268.	239,268.
WHATABRANDS LLC	FMV	1.	1.
WHITEBOX CLO I LTD	FMV	536,372.	536,372.
WHITEBOX CLO I LTD	FMV	633,974.	633,974.
WHITEBOX CLO I LTD	FMV	956,827.	956,827.
WHITEBOX CLO III LTD	FMV	935,578.	935,578.
WHITEHORSE LTD	FMV	563,364.	563,364.
WIND RIVER CLO LTD	FMV	451,767.	451,767.
WINTERFELL FINANCING SARL	FMV	1,369,548.	1,369,548.
WOODWARD CAPITAL MANAGEMENT	FMV	2,735,401.	2,735,401.
WP AP TELECOM HOLDINGS IV B V	FMV	2,042,886.	2,042,886.
WW INTERNATIONAL, INC.	FMV	747,495.	747,495.
Z CAPITAL CREDIT PARTNERS CLO	FMV	673,741.	673,741.
ZAIS CLO 13, LIMITED	FMV	536,890.	536,890.
ZIGGO B V	FMV	4,830,008.	4,830,008.
ZIGGO FINANCE PARTNERSHIP BV	FMV	165,485.	165,485.

TOTAL TO FORM 990-PF, PART II, LINE 13

14,355,846,671.

14,355,846,671.

FORM 990-PF

OTHER LIABILITIES

STATEMENT 10

DESCRIPTION

BOY AMOUNT

EOY AMOUNT

3 MONTH SOFR FUT DEC23	0.	133,702.
3 MONTH SOFR FUT DEC24	0.	16,657.
3 MONTH SOFR FUT DEC25	0.	18,438.
3 MONTH SOFR FUT JUN23	0.	8,947.
3 MONTH SOFR OPT DEC23C 96.5	0.	241,313.
3 MONTH SOFR OPT DEC23C 96.62	0.	222,525.
3 MONTH SOFR OPT JUN23C 96	0.	39,200.
3 MONTH SOFR OPT SEP23C 98.25	0.	22,181.
3 MONTH SOFR OPT SEP23C 98.75	0.	32,875.
90DAY EUR FUTR DEC22	58,131.	0.
90DAY EUR FUTR DEC23	152,781.	0.
90DAY EUR FUTR JUN23	45,006.	0.
90DAY EUR FUTR MAR25	0.	210,117.
BOUGHT AUD/SOLD USD	6,404.	0.
BOUGHT BRL/SOLD USD	0.	368,424.
BOUGHT CAD/SOLD USD	37,172.	3,870,132.
BOUGHT COP/SOLD USD	1,122,907.	0.
BOUGHT GBP/SOLD USD	0.	254,361.
BOUGHT HUF/SOLD USD	1,288.	0.
BOUGHT JPY/SOLD USD	834,055.	0.
BOUGHT KRW/SOLD USD	302,665.	0.
BOUGHT NOK/SOLD EUR	0.	54,253.
BOUGHT NZD/SOLD USD	572.	0.
BOUGHT SEK/SOLD EUR	1,482,364.	4,862,359.
BOUGHT USD/SOLD AUD	81,218.	0.
BOUGHT USD/SOLD BRL	0.	1,293,546.
BOUGHT USD/SOLD CAD	0.	4,417,601.
BOUGHT USD/SOLD CHF	1,731,998.	2,189,684.
BOUGHT USD/SOLD CNH	0.	204,033.
BOUGHT USD/SOLD EUR	36,635.	502,201.
BOUGHT USD/SOLD GBP	799,596.	0.
BOUGHT USD/SOLD HKD	0.	470.
BOUGHT USD/SOLD IDR	196,259.	32,574.
BOUGHT USD/SOLD JPY	0.	453,017,788.
BOUGHT USD/SOLD KRW	0.	686,651.
BOUGHT USD/SOLD MXN	16,655,721.	453,970.
BOUGHT USD/SOLD PEN	240,503.	97,349.
BOUGHT USD/SOLD PLN	0.	268,760.
BOUGHT USD/SOLD SEK	0.	22,075,817.
BOUGHT USD/SOLD SGD	96,630.	1,238,725.
BOUGHT USD/SOLD THB	48,343.	164,475.
BOUGHT ZAR/SOLD USD	64,831.	0.
CALCARBALLOWV2023 DEC23	0.	83,463.
CALCARBALLOWV2023 MAR23	0.	5,410.
CCA VINT2022 DEC23	0.	5,691.
CURRENT EXCISE TAXES	5,401,245.	0.
DEFERRED EXCISE TAXES	223,507,040.	119,843,882.
EURO STOXX 50 MAR22	3,236,258.	0.

EURO-BOBL FUTURE MAR22	474,953.	0.
EURO-BOBL FUTURE MAR23	0.	3,883,033.
FEB22 134 PUT FSO	211,787.	0.
FNMA TBA 30 YR 2.5	0.	12,389.
FNMA TBA 30 YR 3	0.	6,074.
FNMA TBA 30 YR 3.5	0.	14,519.
FNMA TBA 30 YR 4	0.	11,230.
FNMA TBA 30 YR 4	0.	25,258.
FNMA TBA 30 YR 4.5	0.	33,633.
FNMA TBA 30 YR 4.5	0.	42,328.
FNMA TBA 30 YR 5	0.	7,000.
FNMA TBA 30 YR 5.5	0.	2,093.
GNMA II TBA 30 YR 2.5	0.	51,347.
GNMA II TBA 30 YR 2.5	0.	3,360.
GNMA II TBA 30 YR 3	0.	11,200.
GNMA II TBA 30 YR 3.5	0.	8,063.
GNMA II TBA 30 YR 4	0.	42,159.
GNMA II TBA 30 YR 4.5	0.	41,172.
GNMA II TBA 30 YR 5	0.	31,445.
GNMA II TBA 30 YR 5.5	0.	6,728.
GNMA II TBA 30 YR 6	0.	10,207.
GOLD 100 OZ FUTR APR22	6,416,435.	0.
GOLD 100 OZ FUTR FEB23	0.	420,983.
IMM EUR FUT OPT JUN22P 99	16,000.	0.
IMM EUR FUT OPT JUN23P 97	114,844.	0.
IMM EUR FUT OPT MAR22C 99.75	8,381.	0.
IMM EUR FUT OPT MAR22P 99.375	4,400.	0.
IMM EUR FUT OPT MAR22P 99.75	43,769.	0.
IMM EUR FUT OPT MAR23P 97.75	79,313.	0.
INCOME PAYABLES	1,016,191.	6,114,512.
IRS MXN	0.	47,851.
IRS USD	132,638,574.	0.
SILVER FUTURE MAR22	2,050,645.	0.
SOFR 1YR MIDCURVE JAN23C 95.87	0.	673,400.
SOFR 1YR MIDCURVE JAN23C 96.25	0.	19,050.
SOFR 1YR MIDCURVE JAN23P 95.87	0.	464,363.
SOFR 1YR MIDCURVE JUN23C 96.87	0.	448,594.
TRS CHF	5,891,805.	0.
TRS USD	250,906,983.	0.
US 10YR FUT OPTN FEB22C 131.5	188.	0.
US 10YR FUT OPTN FEB22P 131.5	173,063.	0.
US 10YR FUT OPTN FEB23C 114.5	0.	160,266.
US 10YR FUT OPTN MAR22C 131	61,688.	0.
US 10YR FUT OPTN MAR22C 131.5	44,063.	0.
US 10YR FUT OPTN MAR22C 133.5	40,688.	0.
US 10YR FUT OPTN MAR22P 129	110,906.	0.
US 10YR FUT OPTN MAR23C 115.5	0.	251,563.
US 10YR FUT OPTN MAR23C 116	0.	63,000.
US 10YR FUT OPTN MAR23P 112	0.	303,188.
US 10YR NOTE (CBT)MAR23	0.	196,566.
US 10YR ULTRA FUT MAR23	0.	312,445.
US 2YR NOTE (CBT) MAR22	2,299,399.	0.
US 2YR NOTE (CBT) MAR23	0.	160,831.
US 5YR FUTR OPTN FEB22C 121	16,844.	0.
US 5YR FUTR OPTN FEB22C 121.2	37,031.	0.
US 5YR FUTR OPTN FEB22C 121.5	16,328.	0.
US 5YR FUTR OPTN FEB22P 121.2	9,648.	0.
US 5YR FUTR OPTN FEB23C 109.5	0.	63,883.

BILL & MELINDA GATES FOUNDATION TRUST

91-1663695

US 5YR FUTR OPTN MAR22C 121.7	56,914.	0.
US 5YR FUTR OPTN MAR22P 118	11,750.	0.
US 5YR FUTR OPTN MAR22P 118.5	26,531.	0.
US BOND FUTR OPTN FEB22C 161	104,281.	0.
US BOND FUTR OPTN FEB22P 161	157,156.	0.
US BOND FUTR OPTN MAR22C 169	43,594.	0.
US LONG BOND(CBT) MAR22	273,273.	0.
US LONG BOND(CBT) MAR23	0.	771,803.
US ULTRA BOND CBT MAR23	0.	1,062,296.
	<hr/>	<hr/>
TOTAL TO FORM 990-PF, PART II, LINE 22	659,497,047.	632,715,406.
	<hr/> <hr/>	<hr/> <hr/>

<u>FORM 990-PF</u>	<u>NAME OF FOREIGN COUNTRY IN WHICH ORGANIZATION HAS FINANCIAL INTEREST</u>	<u>STATEMENT 11</u>
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NAME OF COUNTRY

- ARGENTINA
- BRAZIL
- CHILE
- CHINA
- COLOMBIA
- CZECH REPUBLIC
- DENMARK
- EGYPT
- GHANA
- GREECE
- HONG KONG
- HUNGARY
- INDIA
- INDONESIA
- ISRAEL
- JAPAN
- KOREA (SOUTH)
- MALAYSIA
- PHILIPPINES
- POLAND
- QATAR
- TAIWAN
- THAILAND
- TURKEY
- UNITED KINGDOM
- URUGUAY
- VIETNAM

FORM 990-PF

TRANSFERS TO CONTROLLED ENTITIES
PART VI-A, LINE 11

STATEMENT 12

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR EQUITY FUND III-A, LP

46-1543216

ADDRESS

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

DESCRIPTION OF TRANSFER

SEC. 721 CAPITAL CONTRIBUTION OF CASH.

AMOUNT
OF TRANSFER

3,945,681.

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

DERBY FUND 3, LP

98-1693314

ADDRESS

712 FIFTH AVE, SUITE 17F
NEW YORK, NY 10019

DESCRIPTION OF TRANSFER

SEC. 721 CAPITAL CONTRIBUTION OF CASH.

AMOUNT
OF TRANSFER

50,000,000.

TOTAL AMOUNT OF TRANSFERS TO CONTROLLED ENTITIES

53,945,681.

FORM 990-PF TRANSFERS FROM CONTROLLED ENTITIES STATEMENT 13
 PART VI-A, LINE 11

NAME OF CONTROLLED ENTITY EMPLOYER ID NO
 GREENBRIAR EQUITY FUND III-A, LP 46-1543216

ADDRESS

555 THEODORE FREMD AVE, STE. A-201
 RYE, NY 10580

DESCRIPTION OF TRANSFER

CASH DISTRIBUTION

AMOUNT
 OF TRANSFER

5,501,566.

TOTAL AMOUNT OF TRANSFERS FROM CONTROLLED ENTITIES

5,501,566.

FORM 990-PF SCHEDULE OF CONTROLLED ENTITIES STATEMENT 14
 PART VI-A, LINE 11

NAME OF CONTROLLED ENTITY EMPLOYER ID NO
 THE GLOBAL GOOD FUND I LLC 27-2796838

ADDRESS

3150 139TH AVE SE
 BELLEVUE, WA 98005

EXCESS BUSINESS HOLDING [] YES [X] NO

NAME OF CONTROLLED ENTITY EMPLOYER ID NO
 GREENBRIAR EQUITY FUND III AIV MM NV LP 81-1112433

ADDRESS

555 THEODORE FREMD AVE, STE. A-201
 RYE, NY 10580

EXCESS BUSINESS HOLDING [] YES [X] NO

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR AS, LP

98-1208754

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR AS HOLDING, LP

98-1208908

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR EQUITY FUND III-A, LP

46-1543216

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR EQUITY FUND III-A AIV WFCI, LP

98-1219020

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

GREENBRIAR EQUITY FUND III AIV NV, LP

98-1208417

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

CHROMIUM FUND, LP

87-1458828

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

712 FIFTH AVE, SUITE 17F
NEW YORK, NY 10019

NAME OF CONTROLLED ENTITY

EMPLOYER ID NO

DERBY FUND 3, LP

98-1693314

ADDRESS

EXCESS BUSINESS HOLDING [] YES [X] NO

712 FIFTH AVE, SUITE 17F
NEW YORK, NY 10019

FORM 990-PF

PART VII - LIST OF OFFICERS, DIRECTORS
TRUSTEES AND FOUNDATION MANAGERS

STATEMENT 15

NAME AND ADDRESS	TITLE AND AVRG HRS/WK	COMPEN- SATION	EMPLOYEE BEN PLAN CONTRIB	EXPENSE ACCOUNT
WILLIAM H. GATES, III 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	TRUSTEE AND CEO 5.00	0.	0.	0.
MELINDA FRENCH GATES 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	TRUSTEE 5.00	0.	0.	0.
CAROLYN AINSLIE 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	CHIEF FINANCIAL OFFICER 4.00	0.	0.	0.
KEITH TRAVERSE 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	SECRETARY 1.00	0.	0.	0.
CONNIE COLLINGSWORTH 500 FIFTH AVENUE NORTH SEATTLE, WA 98109	ASSISTANT SECRETARY 1.00	0.	0.	0.
TOTALS INCLUDED ON 990-PF, PAGE 6, PART VII		0.	0.	0.

FORM 990-PF

PART XIV - LINE 1A
LIST OF FOUNDATION MANAGERS

STATEMENT 16

NAME OF MANAGER

WILLIAM H. GATES, III
MELINDA FRENCH GATES

GENERAL EXPLANATION

STATEMENT 17

FORM/LINE IDENTIFIER

FORM 990-PF, PART VI-A, LINE 11 - LIST OF CONTROLLED ENTITIES

EXPLANATION:

THE GLOBAL GOOD FUND I LLC
27-2796838
3150 139TH AVE SE
BELLEVUE, WA 98005
EXCESS BUSINESS HOLDING: NO

GREENBRIAR EQUITY FUND III-A, LP
46-1543216
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

GREENBRIAR EQUITY FUND III AIV NV, LP
98-1208417
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

GREENBRIAR EQUITY FUND III-A AIV WFCI, LP
98-1219020
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

GREENBRIAR EQUITY FUND III AIV MM NV, LP
81-1112433
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

GREENBRIAR AS, LP
98-1208754
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

GREENBRIAR AS HOLDING, LP
98-1208908
555 THEODORE FREMD AVE, STE. A-201
RYE, NY 10580
EXCESS BUSINESS HOLDING: NO

CHROMIUM FUND, LP
87-1458828
712 FIFTH AVE, SUITE 17F
NEW YORK, NY 10019
EXCESS BUSINESS HOLDING: NO

DERBY FUND 3, LP
98-1693314
712 FIFTH AVE, SUITE 17F
NEW YORK, NY 10019
EXCESS BUSINESS HOLDING: NO

GENERAL EXPLANATION

STATEMENT 18

FORM/LINE IDENTIFIER

PART VI-B, LINE 5C - GRANTS TO THE BILL & MELINDA GATES FOUNDATION

EXPLANATION:

OF TOTAL \$6,806,925,000 EXPENDITURE RESPONSIBILITY GRANT MADE TO THE BILL & MELINDA GATES FOUNDATION, \$6,126,232,500 WAS A QUALIFYING DISTRIBUTION OF INCOME BY THE BILL & MELINDA GATES FOUNDATION TRUST. THE BILL & MELINDA GATES FOUNDATION HAS MET ALL REQUIRED COMPLIANCE WITH THE OUT OF CORPUS DISTRIBUTION RULES (TREAS. REG. 53.4942(A)3(D)(2)). GRANTS TREATED AS QUALIFYING DISTRIBUTIONS OF INCOME WITH RESPECT TO BILL & MELINDA GATES FOUNDATION TRUST MAY NOT BE USED BY THE BILL & MELINDA GATES FOUNDATION TO MEET THAT FOUNDATION'S REQUIRED MINIMUM DISTRIBUTION OF INCOME (TREAS. REG. 53.4942(A)3). THESE FUNDS MUST BE REDISTRIBUTED AS REQUIRED OUT OF CORPUS DISTRIBUTIONS. ALL OUT OF CORPUS AND EXPENDITURE RESPONSIBILITY REPORTS FOR TAX YEAR ENDING 12/31/2022 HAVE BEEN RECEIVED.

BILL & MELINDA GATES FOUNDATION IS PROVIDING OVERSIGHT ON ALL ER GRANTS MADE BY THE BILL & MELINDA GATES FOUNDATION TRUST OUTSTANDING AS OF 2006 UNTIL THE FINAL GRANT REPORT IS RECEIVED.

Application for Automatic Extension of Time To File an Exempt Organization Return

Department of the Treasury
Internal Revenue Service

▶ **File a separate application for each return.**
▶ **Go to www.irs.gov/Form8868 for the latest information.**

Electronic filing (e-file). You can electronically file Form 8868 to request a 6-month automatic extension of time to file any of the forms listed below with the exception of Form 8870, Information Return for Transfers Associated With Certain Personal Benefit Contracts, for which an extension request must be sent to the IRS in paper format (see instructions). For more details on the electronic filing of this form, visit www.irs.gov/e-file-providers/e-file-for-charities-and-non-profits.

Automatic 6-Month Extension of Time. Only submit original (no copies needed).

All corporations required to file an income tax return other than Form 990-T (including 1120-C filers), partnerships, REMICs, and trusts must use Form 7004 to request an extension of time to file income tax returns.

Type or print	Name of exempt organization or other filer, see instructions. BILL & MELINDA GATES FOUNDATION TRUST	Taxpayer identification number (TIN) 91-1663695
File by the due date for filing your return. See instructions.	Number, street, and room or suite no. If a P.O. box, see instructions. P.O. BOX 23350	
	City, town or post office, state, and ZIP code. For a foreign address, see instructions. SEATTLE, WA 98102	

Enter the Return Code for the return that this application is for (file a separate application for each return) 0 4

Application Is For	Return Code	Application Is For	Return Code
Form 990 or Form 990-EZ	01	Form 1041-A	08
Form 4720 (individual)	03	Form 4720 (other than individual)	09
Form 990-PF	04	Form 5227	10
Form 990-T (sec. 401(a) or 408(a) trust)	05	Form 6069	11
Form 990-T (trust other than above)	06	Form 8870	12
Form 990-T (corporation)	07		

JENNIFER DEGER

- The books are in the care of ▶ 500 FIFTH AVENUE NORTH - SEATTLE, WA 98109

Telephone No. ▶ 206-709-3100

Fax No. ▶ _____

- If the organization does not have an office or place of business in the United States, check this box
- If this is for a Group Return, enter the organization's four digit Group Exemption Number (GEN) _____. If this is for the whole group, check this box . If it is for part of the group, check this box and attach a list with the names and TINs of all members the extension is for.

1 I request an automatic 6-month extension of time until NOVEMBER 15, 2023, to file the exempt organization return for the organization named above. The extension is for the organization's return for:

▶ calendar year 2022 or

▶ tax year beginning _____, and ending _____.

2 If the tax year entered in line 1 is for less than 12 months, check reason: Initial return Final return Change in accounting period

3a If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter the tentative tax, less any nonrefundable credits. See instructions.	3a	\$	153,194,029.
b If this application is for Forms 990-PF, 990-T, 4720, or 6069, enter any refundable credits and estimated tax payments made. Include any prior year overpayment allowed as a credit.	3b	\$	145,194,029.
c Balance due. Subtract line 3b from line 3a. Include your payment with this form, if required, by using EFTPS (Electronic Federal Tax Payment System). See instructions.	3c	\$	8,000,000.

Caution: If you are going to make an electronic funds withdrawal (direct debit) with this Form 8868, see Form 8453-TE and Form 8879-TE for payment instructions.