

BILL & MELINDA GATES FOUNDATION
EIN # 91-1663695
2005 FORM 990-PF

Attachment not used. No changes to trust documents in 2005.

BILL & MELINDA GATES FOUNDATION

91-1663695

FORM 990-PF, PART II, LINE 14: LAND BUILDING & EQUIPMENT

Asset Class	Est. Useful Life	Asset Balances			Accum. Depreciation			Accum. Depreciation 12/31/2005	
		01/01/2005	2005 Additions	2005 Retirements	01/01/2005	2005 Depreciation	2005 Retirements		
Construction in progress	n/a	\$ 784,615.66	12,031,218	(35,620)	\$ 12,780,213	\$ -		\$ -	
Computers, printers & software	3	\$ 18,946,626.50	1,941,925	(1,190,811)	\$ 19,697,741	\$ 15,899,790	\$1,958,936	(\$1,190,145)	\$ 16,668,581
Furniture & Fixtures	10	\$ 6,396,972.33	171,645		\$ 6,568,617	\$ 2,274,851	\$652,305		\$ 2,927,156
Telecommunications	5	\$ 764,230.97			\$ 764,231	\$ 625,513	\$69,868		\$ 695,380
Artwork		\$ 64,774.14			\$ 64,774	\$ 15,385	\$6,473		\$ 21,858
Vehicles	5	\$ 25,106.36			\$ 25,106	\$ 20,088	\$5,019		\$ 25,106
Leasehold improvements	10	\$ 22,004,929.09	390,517		\$ 22,395,446	\$ 11,927,072	\$5,124,672		\$ 17,051,744
		\$ 48,987,255	14,535,305	(1,226,431)	\$ 62,296,129	\$ 30,762,699	\$ 7,817,271	(\$1,190,145)	\$ 37,389,825
Net					<u>\$ 24,906,304</u>				

Part I, Line 19

Part II, Line 14

Note: Straightline method of depreciation is used for all asset classes.

Part II, Line 14

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2005 FORM 990-PF

Summary of Grants Paid, Part XV 3a

SUMMARY OF GRANTS PAID

PART I, LINE 25, COLUMN (a) GRANT EXPENSE PER BOOKS	\$ 1,566,809,082
LESS CHANGE IN GRANTS PAYABLE & PRI RECEIVABLE	(209,018,713)
LESS GRANT RECOVERIES - PART XI, LINE 4	(1,540,077)
PART I, LINE 25, COLUMN (d) GRANT PAID - CASH BASIS	<u>\$ 1,356,250,292</u>

SUMMARY OF GRANTS PAID BY PROGRAM AREA:

GLOBAL HEALTH	\$ 843,742,218
EDUCATION	284,219,373
PACIFIC NORTHWEST GIVING	75,094,560
GLOBAL LIBRARIES	25,021,787
SPECIAL PROJECTS	125,246,539
EMPLOYEE MATCHING GIFTS	878,432
ADVOCACY	2,047,383
TOTAL PAID GRANTS	<u>\$ 1,356,250,292</u>

(SEE ATTACHED DETAIL OF GRANTS PAID)

GRANTS PAID	(ATTACHMENT D)	\$ 1,355,371,860
EMPLOYEE MATCHING GIFTS	(ATTACHMENT E)	878,432
TOTAL PAID GRANTS		<u>\$ 1,356,250,292</u>

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Abused Deaf Women's Advocacy Services 4738 11th Northeast Seattle, WA 98105	No	501(c)(3) public charity	to support the construction of A Place of Our Own transitional housing for deaf and deaf-blind victims of domestic violence and sexual assault	\$475,000
Academy for Educational Development, Inc. 100 Fifth Avenue New York, NY 10011	No	501(c)(3) public charity	to convene an international Forum to discuss a plan to increase private sector involvement in child health in Africa	\$99,796
ACCION International 56 Roland Street, Suite 300 Boston, MA 02129	No	501(c)(3) public charity	to introduce and validate new business models for the provision of microfinance to the poor in India and sub-Saharan Africa	\$1,343,521
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability 1775 Eye Street, NW Suite 410 Washington, DC 20006	No	501(c)(3) public charity	to assist and encourage specific states to adopt high school graduation requirements that align with college entry requirements	\$2,561,946
Achieve, Inc., A Resource Center On Standards, Assessment, Accountability 1775 Eye Street, NW Suite 410 Washington, DC 20006	No	501(c)(3) public charity	to help states align secondary school math expectations with the demands of postsecondary education and work	\$1,222,784
Achievement Rewards for College Scientists 501 Santamonica Boulevard # 401 Santa Monica, CA 90401	No	501(c)(3) public charity	to support the establishment of additional chapters	\$50,000
ACORN 2-4 Nevins St. Brooklyn, NY 11217	No	Expenditure Responsibility Grant	to conduct outreach to increase the number of applicants for the new and existing small high schools in Brooklyn, particularly focusing on the least-informed students	\$50,000
Acumen Fund, Inc. 74 Trinity Place, 9th Floor New York, NY 10006	No	501(c)(3) public charity	to provide safe, affordable water and sanitation services	\$2,000,000
Adelante Mujeres 2527 Pacific Avenue Forest Grove, OR 97116	No	501(c)(3) public charity	to support a family literacy program	\$20,000

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2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Aeras Global TB Vaccine Foundation 7500 Old Georgetown Road Suite 800 Bethesda, MD 20814	No	501(c)(3) public charity	to develop and license an improved TB vaccine for use in high burden countries	\$24,417,457
Africa Harvest Biotech Foundation International 1025 Connecticut Ave NW Washington, DC 20036-5405	No	501(c)(3) public charity	to develop nutritionally enhanced sorghum for the arid and semi-arid tropical areas of Africa	\$2,047,006
Africa Harvest Biotech Foundation International 1025 Connecticut Ave NW Washington, DC 20036-5405	No	501(c)(3) public charity	to develop nutritionally enhanced sorghum for the arid and semi-arid tropical areas of Africa	\$213,343
Africa Tomo no Kai Kyusanchikugo-Bil 403, 778-2 Yamanoi Tsukugo-shi, Fukuoka 833-0031 Japan	No	Foreign Organization (ER)	to support an HIV/AIDS awareness project in Central African Republic	\$100,000
African Comprehensive HIV/AIDS Partnerships, Inc. c/o Merck Company Foundation One Merck Drive PO Box 100 Whitehouse Station, NJ 08889-0100	No	501(c)(3) private foundation (ER)	to create collaboration between public and private sectors to reduce HIV transmission and advance treatment	\$6,000,000
AFRICARE 440 R Street, NW Washington, DC 20001	No	501(c)(3) public charity	to ensure that households in one of Zimbabwe's most food-insecure districts are able to plant crops in the coming agricultural season	\$496,955
AFRICARE 440 R Street, NW Washington, DC 20001	No	501(c)(3) public charity	to reduce household vulnerability to food insecurity by improving agricultural production and natural resources management	\$525,731
Aga Khan Foundation USA 1825 K Street NW Suite 901 Washington, DC 20006	No	501(c)(3) public charity	to create a viable and sustainable model for micro-insurance for the poor and implement in Pakistan, Tanzania, and Afghanistan	\$1,403,750
AIDS Housing of Washington 2014 East Madison, Suite 200 Seattle, WA 98122	No	501(c)(3) public charity	to support housing-based services in supportive housing programs for families with children experiencing homelessness within Washington	\$1,000,000

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2005 Grants Paid**

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Form 990 PF December 31, 2005 EIN 91-1663695**

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AIDS Housing of Washington 2014 East Madison, Suite 200 Seattle, WA 98122	No	501(c)(3) public charity	to support employment efforts for homeless individuals	\$50,000
AIDS Housing of Washington 2014 East Madison, Suite 200 Seattle, WA 98122	No	501(c)(3) public charity	for general operating support	\$9,650
AIDS Society of India Unison Medicare & Research Centre Maharukh Mansion Alibhai Premji Marg. Mumbai, 400 007 India	No	Foreign Organization (ER)	to support the first National Conference of the AIDS Society of India	\$11,439
AIDS Vaccine Advocacy Coalition 101 West 23rd Street #2227 New York, NY 10011	No	501(c)(3) public charity	to create a favorable social environment for accelerated ethical research and global delivery of HIV/AIDS vaccines	\$394,363
Alabama Public Library Service 6030 Monticello Drive Montgomery, AL 36130	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$46,350
Alan Guttmacher Institute 120 Wall Street New York, NY 10005	No	501(c)(3) public charity	to provide new scientific evidence to address unmet need for contraception	\$410,000
Alaska Division of Libraries, Archives & Museums 395 Whittier Street Juneau, AK 99801	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$33,650
Albert Ludwigs Universitat Freiburg Stefan-Meier Str 8 Freiburg, 79104 Germany	No	Foreign Government	to improve the nutritious value of rice by genetic fortification with vitamins, minerals and proteins	\$2,276,727

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2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Albuquerque-Bernalillo County Library System 501 Copper Avenue NW Albuquerque, NM 87102-3130	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$159,000
Alliance for a Better Community 634 South Spring Street, Suite 917 Los Angeles, CA 90014	No	501(c)(3) public charity	to raise community awareness of local high school issues in Los Angeles related to student retention and college readiness	\$157,271
Alliance for Education 509 Olive Way, Suite 500 Seattle, WA 98101	No	501(c)(3) public charity	to generate recommendations on the development and implementation of a viable short- and long-term fiscal strategy to advance academic achievement in every public school in Seattle	\$125,000
Alliance for Education 509 Olive Way, Suite 500 Seattle, WA 98101	No	501(c)(3) public charity	to support school redesign, implement early college awareness, and remove financial barriers (Cleveland High School)	\$7,000
Alliance for Education 509 Olive Way, Suite 500 Seattle, WA 98101	No	501(c)(3) public charity	to improve teaching and learning by enhancing student access to technology	\$3,530,640
Alliance for Excellent Education Inc 1201 Connecticut Avenue NW, Suite 901 Washington, DC 20036	No	501(c)(3) public charity	to support an advocacy, communications, and policy development initiative to promote effective federal high school policy reform	\$951,810
Alliance for Microbicide Development 8484 Georgia Avenue, Suite 940 Silver Spring, MD 20910	No	501(c)(3) public charity	to fund research and policy analysis in support of microbicide development	\$933,142
America SCORES Seattle SCORES 427 Northeast 72nd Street Seattle, WA 98115	No	501(c)(3) public charity	to support an after school literacy and soccer program	\$32,000
America's Second Harvest 35 E. Wacker Drive, Suite 2000 Chicago, IL 60601	No	501(c)(3) public charity	to provide assistance to Hurricane Katrina victims in the Gulf States	\$500,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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American Academy of Arts and Sciences Norton's Woods 136 Irving Street Cambridge, MA 02138	No	501(c)(3) public charity	for general operating support	\$10,000
American Council on Education One Dupont Circle NW Washington, DC 20036	No	501(c)(3) public charity	to support a conference "Educating All of One Nation: Realizing America's Promise: Embracing Diversity, Discovery and Change"	\$10,000
American India Foundation 845 Third Avenue, 4th Floor, New York, NY 10022	No	501(c)(3) public charity	to raise human and financial resources to reduce AIDS-related stigma and discrimination in India	\$506,665
American Indian Graduate Center Scholars Inc 4520 Montgomery Boulevard, NE, Suite 1-B Albuquerque, NM 87109	No	501(c)(3) public charity	for general operating support	\$250,000
American Indian Institute P. O. Box 1388 Bozeman, MT 59771	No	501(c)(3) public charity	for general operating support	\$5,000
American Institute for Social Justice Inc 739 8th Street NE Washington, DC 20003	No	501(c)(3) public charity	to support a multi-year grassroots outreach campaign to achieve statewide education reform in California	\$250,000
American Institutes for Research 1000 Thomas Jefferson Street, NW Washington, DC 20007	No	501(c)(3) public charity	to provide an empirically-based cost estimate of the transitional and ongoing costs of effectively implementing comprehensive high school reform	\$479,602
American Red Cross 2025 E Street, NW Washington, DC 20006	No	501(c)(3) public charity	to provide relief assistance to Hurricane Katrina victims in the Gulf States	\$1,500,000
American Youth Policy Forum 1836 Jefferson Place, NW Washington, DC 20036	No	501(c)(3) public charity	to develop and host a series of forums and roundtables to raise awareness of high school reform policies	\$129,875

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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American Youth Policy Forum 1836 Jefferson Place, NW Washington, DC 20036	No	501(c)(3) public charity	to organize field trips for state policymakers to help them better understand promising and effective programs, strategies, practices, and policies to support high school redesign	\$274,486
Americans for Libraries Council 27 Union Square West, Suite 204 New York, NY 10003	No	501(c)(3) public charity	to support an opinion research and economic assessment tool to build knowledge for libraries and public access computing advocacy	\$500,000
Anne Arundel County Public Library 5 Harry S Truman Parkway Annapolis, MD 21401-7042	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$12,000
Archdiocesan Housing Authority 100 23rd Avenue South Seattle, WA 98144	No	501(c)(3) public charity	to support the construction of Katharine's Place transitional housing and provide services to families in crisis during their period of transition to a more stable condition	\$75,000
Archdiocesan Housing Authority 100 23rd Avenue South Seattle, WA 98144	No	501(c)(3) public charity	to support the construction of Sound Families units and to provide services to families in crisis during their period of transition to a more stable condition	\$600,000
Archdiocese of Seattle 910 Marion Street Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$10,000
Archdiocese of Seattle 910 Marion Street Seattle, WA 98104	No	501(c)(3) public charity	to support a scholarship endowment	\$100,000
Arizona State Library, Archives & Public Records State Capitol, Room 200 1700 West Washington Phoenix, AZ 85007	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$25,950
Arizona State University University Drive and Mill Avenue Mail Stop 4501 Tempe, AZ 85287	No	170(c)(1) government unit	to develop a live, recombinant, attenuated Salmonella anti-pneumococcal vaccine for newborns	\$854,463

FOR PUBLIC DISCLOSURE

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2005 Grants Paid**

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Form 990 PF December 31, 2005 EIN 91-1663695**

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Arkansas State Library 1 Capitol Mall 5th Floor Little Rock, AR 72201	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$52,650
Arlington Public Library System 101 East Abram Street Arlington, TX 76010-1183	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$33,000
Armed Services YMCA of the USA/Kitsap Family YMCA #60 Magnuson Way Bremerton, WA 98310	No	501(c)(3) public charity	to support a capital campaign to expand youth program facilities	\$90,000
Arthur Ashe Institute for Urban Health Inc. 483 Hudson Avenue Brooklyn, NY 11201	No	501(c)(3) public charity	for general operating support	\$12,500
Asia Society 725 Park Ave. New York, NY 10021-5088	No	501(c)(3) public charity	for general operating support	\$5,000
Asia Society 725 Park Ave. New York, NY 10021-5088	No	501(c)(3) public charity	to promote AIDS awareness in Asia	\$201,300
Asia Society 725 Park Ave. New York, NY 10021-5088	No	501(c)(3) public charity	to establish a network of small urban international studies secondary schools	\$2,008,125
Asian University for Women Support Foundation 95 Wall Street, 10th Floor New York, NY 10005	No	501(c)(3) public charity	to establish an innovative, world-class university in Bangladesh for gifted women from South, South East and West Asia	\$4,700,000
Aspire Public Schools 3 Twin Dolphin Drive, Suite 200 Redwood City, CA 94065-1514	No	501(c)(3) public charity	to support creation of new secondary schools in the Los Angeles area	\$1,600,000

FOR PUBLIC DISCLOSURE

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2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Associated Recreation Council 860 Terry Avenue North Seattle, WA 98109	No	501(c)(3) public charity	to support community technology centers	\$25,000
Association for the Advancement of Mexican Americans 6001 Gulf Freeway Houston, TX 77023	No	501(c)(3) public charity	to support business analysis and planning for the creation of a network of AAMA-sponsored schools throughout Texas	\$40,000
Association for the Advancement of Mexican Americans 6001 Gulf Freeway Houston, TX 77023	No	501(c)(3) public charity	to support AAMA school model and to develop organizational capacity	\$239,566
Association for the Study of Higher Education 424 Erickson Hall Michigan State University East Lansing, MI 48824	No	501(c)(3) public charity	to support the 2005 ASHE Annual Conference	\$15,000
Association of Small Foundations 4905 Del Ray Avenue, Suite 200 Bethesda, MD 20814	No	501(c)(3) public charity	for general operating support	\$100,000
Atlanta Public Schools 130 Trinity Avenue, S. W. Atlanta, GA 30303	No	170(c)(1) government unit	to develop and launch a comprehensive secondary reform plan for Atlanta Public Schools	\$1,000,000
Atlanta-Fulton Public Library One Margaret Mitchell Square Atlanta, GA 30303-1089	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$180,000
Austin Independent School District 1111 West Sixth Street Austin, TX 78703-5399	No	170(c)(1) government unit	to support a comprehensive district-wide high school redesign plan for Austin Independent School District high schools	\$1,500,000
Austin Voices for Education and Youth 3710 Cedar St. Suite 229, Box 21 Austin, TX 78705	No	501(c)(3) public charity	to strengthen the high school redesign process in the Austin community	\$75,820

FOR PUBLIC DISCLOSURE

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2005 Grants Paid**

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Australian International Health Institute The University of Melbourne Level 5, 207 Bouverie Street Carlton, Victoria 3010 Australia	No	Foreign Organization (ER)	to build capacity within various organizations to improve prevention of HIV/AIDS/STI in selected districts in India	\$1,066,415
Baton Rouge Area Foundation 402 N. Fourth Street Baton Rouge, LA 70802	No	501(c)(3) public charity	to provide assistance to Hurricane Katrina victims in the Gulf States	\$750,000
Battelle For Kids 1160 Dublin Road Suite 100 Columbus, OH 43215	No	501(c)(3) public charity	to build the infrastructure for a longitudinal value-added database at the high school level to measure contributing factors to students' academic progress	\$351,666
Bay Area Coalition for Equitable Schools 1720 Broadway, 4th Floor Oakland, CA 94612-2106	No	501(c)(3) public charity	to support the expansion of a network of small public high schools in the San Francisco Bay Area	\$2,000,000
Bellingham School District 501 1306 Dupont Street Bellingham, WA 98225	No	170(c)(1) government unit	to make systemic and high school program changes which will result in all students being ready for college, work, and citizenship	\$511,000
Berks County Public Libraries 1037 F. Macarthur Road Reading, PA 19605	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$144,000
Bethel School District #403 516 East 176th Street Spanaway, WA 98387-8399	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$24,060
Better People 4310 NE Martin Luther King, Jr. Boulevard Portland, OR 97211	No	501(c)(3) public charity	to support employment programs to reduce recidivism	\$15,000
Bharatiya Vidya Bhavan Gandhi Institute Munshi Sadan Kulapati Munshi Marg Mumbai, 400 007 India	No	Public Charity Affidavit of Equivalency	to support expansion of a free computer education program throughout India	\$1,000,000

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Bill & Melinda Gates Foundation
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Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Big Brothers Big Sisters of Southwest Washington PO Box 61745 Vancouver, WA 98666	No	501(c)(3) public charity	to support expansion of youth programs	\$30,000
Big Picture Company Inc. 17 Gordon Avenue, Suite 104 Providence, RI 02905	No	501(c)(3) public charity	to support a network of youth development organizations involved in the Alternative High School Initiative to improve academic programming and instruction	\$371,860
Big Picture Company Inc. 17 Gordon Avenue, Suite 104 Providence, RI 02905	No	501(c)(3) public charity	to support creation of small, personalized urban high schools based on the "Big Picture" principles and pedagogy	\$2,235,321
Big Picture Company Inc. 17 Gordon Avenue, Suite 104 Providence, RI 02905	No	501(c)(3) public charity	to support the development of an alternative course approval model for the University of California system	\$25,000
BIO Ventures for Global Health 1225 Eye Street NW, Suite 400 Washington, DC 20005	No	501(c)(3) public charity	to expand the development of new tools for global health	\$1,963,000
Black Alliance for Educational Options Inc 1710 Rhode Island Avenue NW, FL12 Washington, DC 20036	No	501(c)(3) public charity	to support the creation of new small high schools	\$976,233
Blue Mountain Community Foundation PO Box 603 (8 South Second Street, Suite 618) Walla Walla, WA 99362	No	501(c)(3) public charity	to support nonprofit agencies in Southeast Washington	\$80,000
Board of Trustees for the University of Alabama Office of Grants and Contracts Administration AB 1170 1530 3rd Avenue South Birmingham, AL 34294-0111	No	501(c)(3) public charity	for molecular analysis and modeling of HIV-1 transmission, containment and escape	\$3,778,862
Book-It Repertory Theatre Seattle Center, 305 Harrison Street Seattle, WA 98109	No	501(c)(3) public charity	for general operating support	\$15,000

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Boston College Office of Sponsored Programs Service Building 211D Chestnut Hill, MA 02467	No	501(c)(3) public charity	to support the ejournal: Journal of Technology, Learning, and Assessment (JTLA)	\$30,000
Boston University School of Medicine 80 East Concord Street Boston, MA 02118-2394	No	501(c)(3) public charity	to convene an international symposium on enteric disease vaccine development	\$38,500
Boston University School of Medicine 80 East Concord Street Boston, MA 02118-2394	No	501(c)(3) public charity	to convene an international conference on critical interdisciplinary themes in global health and identify interventions to ensure healthy societies	\$110,000
Boys & Girls Clubs of America 1230 West Peachtree Street NW Atlanta, GA 30309-3447	No	501(c)(3) public charity	to support technology centers for underserved youth throughout Washington	\$150,000
Boys & Girls Clubs of King County 603 Stewart Street #300 Seattle, WA 98101	No	501(c)(3) public charity	to support the IWASIL Native American Boys & Girls Club	\$40,000
Boys & Girls Clubs of King County 603 Stewart Street #300 Seattle, WA 98101	No	501(c)(3) public charity	to support a youth tutoring program	\$50,000
Boys Club of Broward County, Inc. 1401 Northeast 26th Street Ft. Lauderdale, FL 33305	No	501(c)(3) public charity	to support an after school meal program	\$20,000
Brown University Box 1985 383 Benefit Street Providence, RI 02912	No	501(c)(3) public charity	to manage a process of knowledge generation and sharing, in collaboration with other reform support organizations and site-based practitioners, for redesigned school systems	\$735,200
Bucks County Free Library 150 South Pine Street Doylestown, PA 18901	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$72,000

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California Charter Schools Association 818 W. Seventh Street, Suite 910 Los Angeles, CA 90017	No	501(c)(3) public charity	to implement a three-year strategic communications and advocacy campaign to increase the awareness, support, and enrollment in California's charter schools	\$253,600
California County Superintendents Educational Services Association 1121 L Street, Suite 510 Sacramento, CA 95814	No	501(c)(3) public charity	to develop a dynamic, web-based capacity analysis to identify the needs of schools and districts, and the 58 County Offices of Education across California	\$75,000
California Institute of Technology MC105-40 Pasadena, CA 91125	No	501(c)(3) public charity	to engineer immunity against HIV and other dangerous pathogens	\$4,372,799
California State Library 914 Capitol Mall Library & Courts Building I, Room 220 Sacramento, CA 94237-0001	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$82,050
Camden City Free Public Library 418 Federal St Camden, NJ 08103	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$13,500
Camp Fire USA Inland Northwest Council 524 North Mullan Road Spokane, WA 99206-2406	No	501(c)(3) public charity	to support after school programs	\$30,000
Campaign for College Opportunity 663 13th Street First Floor Oakland, CA 94612	No	501(c)(3) public charity	to increase public awareness of the importance of college access and the need to expand access and capacity in California	\$300,000
Cancer Lifeline of King County 6522 Fremont Avenue North Seattle, WA 98103-5358	No	501(c)(3) public charity	for general operating support	\$10,000
Cancer Lifeline of King County 6522 Fremont Avenue North Seattle, WA 98103-5358	No	501(c)(3) public charity	for general operating support	\$50,000

FOR PUBLIC DISCLOSURE

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2005 Grants Paid

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Carbondale Public Library 405 West Main Street Carbondale, IL 62901-2995	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$12,000
CARE 151 Ellis Street Northeast Atlanta, GA 30303-2439	No	501(c)(3) public charity	to increase leadership and improve HIV/STI prevention and care in India	\$746,208
CARE 151 Ellis Street Northeast Atlanta, GA 30303-2439	No	501(c)(3) public charity	to provide improved access to emergency primary and reproductive healthcare services.	\$670,000
CARE 151 Ellis Street Northeast Atlanta, GA 30303-2439	No	501(c)(3) public charity	to improve the food security of vulnerable households in a drought-prone region of Zimbabwe	\$691,327
Cascade AIDS Project, Inc. 620 SW Fifth Avenue, Suite 300 Portland, OR 97204	No	501(c)(3) public charity	to support human services for children and families	\$50,000
Catholic Community Services of Western Washington 100 23rd Avenue South Seattle, WA 98144-2302	No	501(c)(3) public charity	for general operating support of a transitional home for women	\$20,000
Catholic Community Services of Western Washington 100 23rd Avenue South Seattle, WA 98144-2302	No	501(c)(3) public charity	to support a youth tutoring program	\$50,000
Catholic Relief Services World Headquarters 209 West Fayette Street Baltimore, MD 21201-3443	No	501(c)(3) public charity	to provide emergency relief assistance to rural households affected by the combined locust-drought disaster in 2004 in Burkina Faso, Mali, and Niger	\$513,589

FOR PUBLIC DISCLOSURE

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Catholic Relief Services World Headquarters 209 West Fayette Street Baltimore, MD 21201-3443	No	501(c)(3) public charity	to provide emergency relief and resettlement assistance to victims of severe flooding in the state of Maharashtra India	\$370,454
Catholic Relief Services World Headquarters 209 West Fayette Street Baltimore, MD 21201-3443	No	501(c)(3) public charity	to provide emergency aid to areas in South Asia affected by the October 2005 earthquake	\$500,000
Catholic Relief Services World Headquarters 209 West Fayette Street Baltimore, MD 21201-3443	No	501(c)(3) public charity	to improve food security in Mali through agricultural development training and microfinance activities	\$820,676
Center for Collaborative Education Metro Boston Inc 1 Renaissance Park 1135 Tremont St #940 Boston, MA 02120	No	501(c)(3) public charity	to support a school-based teacher preparation program targeted towards the staffing needs of small innovative schools	\$257,786
Center for Collaborative Education Metro Boston Inc 1 Renaissance Park 1135 Tremont St #940 Boston, MA 02120	No	501(c)(3) public charity	to support an apprenticeship-based principal preparation and credentialing program for the New England Small Schools Network called the Principals Residency Network	\$200,000
Center for Collaborative Education Metro Boston Inc 1 Renaissance Park 1135 Tremont St #94 Boston, MA 02120	No	501(c)(3) public charity	to build on the momentum achieved by the Boston Pilot Schools Network and to assist model replication in other school districts nationally	\$1,224,300
Center for Community Service Fund c/o Seattle Chamber of Commerce 1301 Fifth Avenue, Suite 2400 Seattle, WA 98101-2603	No	501(c)(3) public charity	for general operating support	\$2,550
Center for Community Service Fund c/o Seattle Chamber of Commerce 1301 Fifth Avenue, Suite 2400 Seattle, WA 98101-2603	No	501(c)(3) public charity	to support dialogues on race relations through large public forums	\$10,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Center for Effective Philanthropy, Inc. 675 Massachusetts Avenue, 7th Floor Cambridge, MA 02139	No	501(c)(3) public charity	for general operating support	\$100,000
Center for Global Development 1776 Massachusetts Avenue, NW Suite 301 Washington, DC 20036	No	501(c)(3) public charity	to extend support for the Policy Research Network and to inform donor decision-making in global health	\$1,669,524
Center for Global Development 1776 Massachusetts Avenue, NW Suite 301 Washington, DC 20036	No	501(c)(3) public charity	to contribute to improved donor practices by disseminating analyses of major international funding for HIV/AIDS prevention	\$366,798
Center for New Creation 230 Northeast 140th Street Seattle, WA 98125	No	501(c)(3) public charity	to support substance abuse recovery programs for low-income Seattle men and women	\$50,000
Center for Teacher Leadership 60 West Gude Drive Rockville, MD 20850	No	501(c)(3) public charity	to create an institute that builds capacity of progressive teacher union locals through leadership development, training, coaching, networking and support of existing and emerging local teacher union leaders	\$50,000
Center for the Advancement of Health 2000 Florida Avenue NW, Suite #210 Washington, DC 20009-1231	No	501(c)(3) public charity	to assess the feasibility of a sustained initiative to raise the visibility and priority of disease prevention and treatment in Africa	\$149,255
Center on Education Policy 1001 Connecticut Avenue NW, Suite 522 Washington, DC 20036	No	501(c)(3) public charity	to research the quality of state exit exams in the United States	\$166,507
Central Area Citizens Committee of Seattle Inc. 722 18th Avenue Seattle, WA 98122-4704	No	501(c)(3) public charity	to support agency capacity building and program support	\$55,450
Central House-Hampton Center for Human Development 1122 East Pike, Suite 960 Seattle, WA 98122	No	501(c)(3) public charity	to support a youth leadership program	\$20,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Centre for Advocacy and Research F-19, 111rd floor Deshbandhu Collage Road, Kalkaji New Delhi, 110 019 India	No	Foreign Organization (ER)	to improve media coverage of HIV/AIDS in six high-prevalence states of India	\$493,859
Centre for Development and Population Activities 1133 L Street NW Suite 800 Washington, DC 20036	No	501(c)(3) public charity	to convene a global workshop to strengthen the skills of developing country women managers, service providers, and advocates working to prevent the spread of HIV.	\$153,799
Centre for Health and Population Research GPO Box 128 Mokhali Dhaka, 1000 Bangladesh	No	Foreign Organization (ER)	to implement a zinc treatment program for diarrhea and pneumonia for children under five in Bangladesh and Ethiopia	\$1,000,000
Centre Hospitalier Affilie Universitaire de Quebec Hôpital du St-Sacrement du CHA 1050 Chemin Ste-Foy G1S 4L8 Québec, G1S 4L8 Canada	No	Public Charity Affidavit of Equivalency	to monitor and evaluate the AVAHAN initiative in India	\$650,082
Centro Internacional de Agricultura Tropical 7343 NW 79th TER Medley, FL 33166-2211	No	501(c)(3) public charity	to demonstrate that biofortified crops can be delivered effectively to farmers and consumers to reduce micronutrient malnutrition	\$1,750,000
Cesar Chavez Public Policy Charter High School 709 12th Street, SE Washington, DC 20003	No	501(c)(3) public charity	to improve the existing school model and open new schools in 2007-2008 in Washington, DC.	\$155,000
Charter School Leadership Council 1090 Vermont Avenue, Suite 800 Washington, DC 20005	No	501(c)(3) public charity	for general operating support	\$800,000
Chattanooga-Hamilton County Public Education Fund 100 East Tenth Street, Suite 500 Chattanooga, TN 37402-4217	No	170(c)(1) government unit	to support urban high school reform in the Chattanooga-Hamilton County School District	\$326,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Chess Mates Foundation 2208 NW Market Street Suite 313 Seattle, WA 98107	No	501(c)(3) public charity	for general operating support	\$10,000
Chicago Charter School Foundation 228 South Wabash, Suite 500 Chicago, IL 60604	No	501(c)(3) public charity	to support creation of charter school campuses and contract schools in the Chicago Public School system	\$150,000
Chicago Community Foundation 111 East Wacker Drive, Suite 1400 Chicago, IL 60601	No	501(c)(3) public charity	to support creation of new small high schools in Chicago	\$2,520,411
Chicago Public Schools DuSable High School 4934 South Wabash Ave Chicago, IL 60615	No	170(c)(1) government unit	to support a business planning process for current reform efforts to improve performance in Chicago public high schools	\$2,300,000
Chicago Public Schools DuSable High School 4934 South Wabash Ave Chicago, IL 60615	No	170(c)(1) government unit	to support the implementation of strategic planning efforts to transform Chicago high schools	\$3,000,000
Chief Seattle Club 113 Cherry Street Seattle, WA 98104	No	501(c)(3) public charity	to support a capital campaign for a Native American community center	\$750,000
Child-Centered Schools Initiative of Houston 1415 Louisiana Street #3250 Houston, TX 77002	No	501(c)(3) public charity	to support urban high school reform in the Houston Independent School District	\$526,000
Children's Alliance 2017 E Spruce Street Seattle, WA 98122	No	501(c)(3) public charity	for general operating support	\$700
Children's Hospital Foundation M/S CH-23 (PO Box 5371) 4800 Sand Point Way NE Seattle, WA 98105-0371	No	501(c)(3) public charity	for general operating support	\$10,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Childrens Museum on Bainbridge Island 305 Madison Avenue North, Suite C Bainbridge Island, WA 98110	No	501(c)(3) public charity	to support a capital campaign for a new children's museum	\$50,000
Chinese Information and Service Center 409 Maynard Avenue South, Suite 203 Seattle, WA 98104	No	501(c)(3) public charity	to support agency capacity building	\$22,000
Chinese Information and Service Center 409 Maynard Avenue South, Suite 203 Seattle, WA 98104	No	501(c)(3) public charity	to support a community technology project serving recent immigrants	\$95,396
Citizens' Commission on Civil Rights 2000 M Street N.W. Suite 400 Washington, DC 20036	No	501(c)(3) public charity	to provide public access and understanding of teacher collective bargaining agreements in the nation's largest public school system, in partnership with the National Council on Teacher Quality	\$59,315
City of Bremerton Norm Dicks Government Center 345 Sixth Street, 6th Floor #600 Bremerton, WA 98337-1873	No	170(c)(1) government unit	to support a library renovation project	\$100,000
City of Seattle - Office of Housing 700 5th Avenue, Suite 5700 (PO Box 94725) Seattle, WA 98124-4725	No	170(c)(1) government unit	to support Sound Families administrative costs	\$112,024
City of Seattle - Office of Housing 700 5th Avenue, Suite 5700 (PO Box 94725) Seattle, WA 98124-4725	No	170(c)(1) government unit	to support Sound Families initiative administrative costs	\$102,562
City Of Seattle - Reinvesting in Youth Reinvesting in Youth City of Seattle Human Services Department 618 2nd Avenue, 5th Floor Seattle, WA 98104	No	170(c)(1) government unit	to support the reduction of youth in the juvenile justice system	\$150,000
City University of New York 535 East 80th Street, Suite 620 New York, NY 10021	No	170(c)(1) government unit	to support new early college high schools in New York City	\$1,562,742

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
City Year Inc 140 Q Street, NE Washington, DC 20002	No	501(c)(3) public charity	for general operating support	\$5,000
City Year, Inc. 309 23rd Avenue South Seattle, WA 98144	No	501(c)(3) public charity	to support agency capacity building	\$125,000
Clark University 950 Main Street Worcester, MA 01610	No	501(c)(3) public charity	to support urban high school reform in the Worcester (MA) School District	\$377,000
Clark University 950 Main Street Worcester, MA 01610	No	501(c)(3) public charity	to train teachers and leaders in small high schools to implement proven strategies for student success	\$125,000
Clinton Foundation HIV/AIDS Initiative, Inc. 1200 President Clinton Avenue Little Rock, AR 72201	No	501(c)(3) public charity	to bring quality care and treatment to people living with HIV/AIDS and to improve health systems in resource-poor setting	\$750,000
Clover Park School District #400 10903 Gravelly Lake Drive S.W. Lakewood, WA 98499-1341	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$131,500
Clover Park School District #400 10903 Gravelly Lake Drive S.W. Lakewood, WA 98499-1341	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Clover Park High School)	\$90,000
Coalition of Essential Schools 1814 Franklin Street, Suite 700 Oakland, CA 94612	No	501(c)(3) public charity	to support the launch of new CES high schools, the improvement of current CES high schools, the creation of a network of CES Mentor high schools, and the establishment of a web-based resource for CES schools	\$5,491,974
College Entrance Examination Board 45 Columbus Avenue New York, NY 10023-6992	No	501(c)(3) public charity	to support the expansion of the College Board Schools Initiative in New York City	\$1,722,351

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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College Entrance Examination Board 45 Columbus Avenue New York, NY 10023-6992	No	501(c)(3) public charity	to develop a CollegeEd high school program	\$336,000
Colorado Children's Campaign 1120 Lincoln Street, Suite 125 Denver, CO 80203	No	501(c)(3) public charity	to develop model schools in Colorado	\$275,000
Commonwealth of Massachusetts 98 North Washington Street, Suite 401 Boston, MA 02114	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$79,050
Communities Foundation of Texas Mabel Peters Caruth Center 5500 Caruth Haven Lane Dallas, TX 75225	No	501(c)(3) public charity	to create new and redesigned small schools in high minority areas along the Texas-Mexico border and in the state's large inner city schools	\$4,163,757
Communities Foundation of Texas Mabel Peters Caruth Center 5500 Caruth Haven Lane Dallas, TX 75225	No	501(c)(3) public charity	to build principal leadership capacity in Texas to support new school and redesign activities	\$900,000
Communities Foundation of Texas Mabel Peters Caruth Center 5500 Caruth Haven Lane Dallas, TX 75225	No	501(c)(3) public charity	to develop and support a network of high performing math science technology academies serving disadvantaged students throughout Texas	\$2,695,816
Communities Foundation of Texas Mabel Peters Caruth Center 5500 Caruth Haven Lane Dallas, TX 75225	No	501(c)(3) public charity	to support a conference to establish and improve relationships with educational organizations that are crucial to the success of the Texas High School Project	\$250,000
Communities in School, Inc. 277 S Washington St #210 Alexandria, VA 22314	No	501(c)(3) public charity	to develop and pilot a comprehensive strategy that will strengthen the CIS Network of Performance Learning Centers	\$591,106
Communities in Schools of Georgia Inc 600 West Peachtree Street, 12th Floor Atlanta, GA 30308	No	501(c)(3) public charity	to establish small, personalized, high achievement secondary schools known as Performance Learning Centers (PLC) in Georgia	\$1,716,769

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Community Coalition for Substance Abuse Prevention & Treatment 8101 S. Vermont Ave. Los Angeles, CA 90044	No	501(c)(3) public charity	to support a student-led outreach effort promoting universal access to college preparatory courses for South Los Angeles schools	\$304,031
Community Foundation of Greater Chattanooga, Inc. 1270 Market Street Chattanooga, TN 37402-2713	No	501(c)(3) public charity	to support the Jean Joseph Dorvil Memorial Fund	\$75,000
Community Foundation of Southwest Washington 1053 Officers' Row Vancouver, WA 98661	No	501(c)(3) public charity	to support nonprofit agencies in Southwest Washington	\$110,000
Community Partners 606 South Olive St, Suite 2400 Los Angeles, CA 90014	No	501(c)(3) public charity	to support policies that increase graduation and college-going rates by educating students and parents in East Los Angeles to be advocates in their community	\$224,983
Community Psychiatric Clinic, Inc 4319 Stone Way North Seattle, WA 98103	No	501(c)(3) public charity	to support the construction of the Willows transitional housing and to provide services to families in crisis during their period of transition to a more stable condition	\$112,500
Computer History Museum 1401 North Shoreline Boulevard Mountain View, CA 94043	No	501(c)(3) public charity	for general operating support	\$1,000
Computer History Museum 1401 North Shoreline Boulevard Mountain View, CA 94043	No	501(c)(3) public charity	to support a capital campaign	\$13,800,000
Consejo Counseling & Referral Service 3808 South Angeline Street Seattle, WA 98118	No	501(c)(3) public charity	to support the construction of Villa Esperanza transitional housing and provide services to families in crisis during their period of transition to a more stable condition	\$460,000
Consejo Counseling & Referral Service 3808 South Angeline Street Seattle, WA 98118	No	501(c)(3) public charity	to support domestic violence services in Eastern Washington	\$60,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Cornell University 300 Day Hall Ithaca, NY 14853	No	501(c)(3) public charity	to support a capital campaign	\$25,000,000
Corporation for Business, Work, and Learning The Schrafft Center 520 Main Street Boston, MA 02129	No	170(c)(1) government unit	to support programming and instructional improvement in existing Diploma Plus schools and to create new Diploma Plus schools	\$1,213,037
Council For Excellence In Government 1301 K Street NW Suite 450 West Washington, DC 20005	No	501(c)(3) public charity	to strengthen schools' performance in educating students for citizenship through policy and advocacy at the state and national level	\$200,000
Council of Chief State School Officers One Massachusetts Ave NW Suite 700 Washington, DC 20001-1431	No	501(c)(3) public charity	to provide states with sophisticated, web-based data tools that will strengthen accountability and improve results through data-driven decision making	\$8,333,332
Council of Chief State School Officers One Massachusetts Ave NW Suite 700 Washington, DC 20001-1431	No	501(c)(3) public charity	to support technical assistance and research-based information to NGA Honor States pursuing high school redesign efforts	\$98,351
Council of State Governments 444 North Capitol Street, Suite 200 Washington, DC 20001	No	501(c)(3) public charity	to help targeted southern states develop outreach strategies to promote high school completion and readiness for college, post-secondary programs and/or employment	\$450,873
Council on Foreign Relations 58 East 68th Street New York, NY 10021	No	501(c)(3) public charity	to support the establishment of a chair in Global Health Policy studies	\$200,000
Council on Foundations, Inc. 1828 L Street, NW, Suite 300 Washington, DC 20036-5168	No	501(c)(3) public charity	for general operating support	\$49,600
Council on Library and Information Resources 1755 Massachusetts Avenue NW, Suite 500 Washington, DC 20036-2124	No	501(c)(3) public charity	to support the 2006 Access to Learning Award	\$1,250,670

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Crohns & Colitis Foundation of America 9 Lake Bellevue Drive #116 Bellevue, WA 98005	No	501(c)(3) public charity	for general operating support	\$1,250
Cumberland County Public Library & Information Center 300 Maiden Lane Fayetteville, NC 28301-5000	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$21,000
Dakota Club Public Library 219 Main Street Eagle Butte, SD 57625	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$1,500
Dallas Public Library 1515 Young Street Dallas, TX 75201-5499	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$136,500
DATA Foundation 1400 Eye Street, Suite 1125 Washington, DC 20005	No	501(c)(3) public charity	to support education on African AIDS and debt relief	\$500,000
Davenport Public Library 321 Main Street Davenport, IA 52801	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$13,500
Dayton Metro Library 215 East Third Street Dayton, OH 45402-2103	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$60,000
DeKalb County Public Library 215 Sycamore St Decatur, GA 30030-3413	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$84,000
Delaware Division of Libraries 43 S Dupont Hwy Dover, DE 19901	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$12,450

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Delridge Neighborhoods Development Association 5411 Delridge Way SW Seattle, WA 98106	No	501(c)(3) public charity	to support the construction of Croft Place transitional housing and to provide services to families in crisis during their period of transition to a more stable condition	\$52,500
Delridge Neighborhoods Development Association 5411 Delridge Way SW Seattle, WA 98106	No	501(c)(3) public charity	to support a capital campaign for community facilities in West Seattle	\$500,000
Denise Louie Education Center 801 South Lane Street Seattle, WA 98104	No	501(c)(3) public charity	to support a capital campaign for a Head Start facility	\$200,000
Denise Louie Education Center 801 South Lane Street Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$825
Detroit Public Library 5201 Woodward Avenue Detroit, MI 48202-4007	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$252,000
Dewey County Library 212 South Main Street Timber Lake, SD 57656	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$1,500
Digital Learning Commons Corbet Building Suite 204 4507 University Way N.E. Seattle, WA 98105	No	501(c)(3) public charity	for general operating support	\$300,000
Discovery Institute 1511 Third Ave #808 Seattle, WA 98101	No	501(c)(3) public charity	to support a long-term transportation plan for the Puget Sound region	\$1,100,000
Duke University 225 Allen Building (Box 90032) Durham, NC 27708-0032	No	501(c)(3) public charity	for general operating support	\$25,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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E3: Employers for Education Excellence 1100 SW 6th Avenue, Suite 1608 Portland, OR 97204	No	501(c)(3) public charity	to support conversion of large high schools into smaller learning communities and creation of new small high schools in Oregon State	\$2,571,371
E3: Employers for Education Excellence 1100 SW 6th Avenue, Suite 1608 Portland, OR 97204	No	501(c)(3) public charity	to identify real and perceived barriers to high school reform, assist high schools engaged in reform efforts to overcome barriers, and educate state policymakers	\$65,024
Eastern Oregon Mission Inc. 200 SW 11th Street (PO Box 1723) Hermiston, OR 97838	No	501(c)(3) public charity	to support a capital campaign for a food and clothing bank	\$100,000
Eastern Virginia Medical School Eastern Virginia Medical School CICCR 1611 North Kent Street, Suite 806 Arlington, VA 22209	No	501(c)(3) public charity	to support clinical trials of hormonal combinations for male contraception and contraceptive agents for vaginal use	\$3,000,000
Eastern Virginia Medical School Eastern Virginia Medical School CICCR 1611 North Kent Street, Suite 806 Arlington, VA 22209	No	501(c)(3) public charity	to demonstrate the effectiveness of a vaginal HIV prevention method for use in the developing world	\$4,193,139
Eastmont School District #206 460 9th Street N.E. East Wenatchee, WA 98802-4443	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$34,222
Editorial Projects in Education Suite 100, 6935 Arlington Road Bethesda, MD 20814-5281	No	501(c)(3) public charity	to support general operating costs	\$100,000
Editorial Projects in Education Suite 100, 6935 Arlington Road Bethesda, MD 20814-5281	No	501(c)(3) public charity	to research graduation rates at the district level, produce an annual Graduation Counts report in Education Week, and related reports of interest to policy makers, educators and researchers	\$722,230
EdSource Inc. 520 San Antonio Road, Suite 200 Mountain View, CA 94040-1217	No	501(c)(3) public charity	for general operating support	\$150,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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EdSource Inc. 520 San Antonio Road, Suite 200 Mountain View, CA 94040-1217	No	501(c)(3) public charity	to raise public awareness about how California high schools could better prepare students for college and work	\$25,000
Education Service Center Region I of Texas 1900 West Schunior Edinburg, TX 78541	No	501(c)(3) public charity	to build capacity at the regional, district and school site level through professional development and onsite coaching in high schools along the Texas/Mexico border	\$671,361
Education Trust Inc. 1250 H Street NW, Suite 700 Washington, DC 20005	No	501(c)(3) public charity	for general operating support	\$400,000
Education Trust Inc. 1250 H Street NW, Suite 700 Washington, DC 20005	No	501(c)(3) public charity	to support the National Association of (University) System Heads to engage higher education leaders in high school redesign	\$182,495
Education Writers Association 2122 P Street, NW, Suite 201 Washington, DC 20037	No	501(c)(3) public charity	to design a training program on research and statistics for reporters to bolster their use of statistics and to carry out reporting projects on important education issues	\$23,240
EdVisions, Inc. P.O. Box 488 Henderson, MN 56044	No	501(c)(3) public charity	to support the creation of new schools using the New Country Schools model across the nation	\$900,000
El Paso Public Library 501 North Oregon Street El Paso, TX 79901	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$94,500
Emory University 795 Gatewood Atlanta, GA 30322	No	501(c)(3) public charity	to support an international conference on health and human rights, and lessons learned from rights-based approaches to health	\$230,078
Emory University 795 Gatewood Atlanta, GA 30322	No	501(c)(3) public charity	to develop a network of national public health institutes that can coordinate and collaborate with each other.	\$902,554

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Encompass Northwest 1407 Boalch Avenue Northwest North Bend, WA 98045	No	501(c)(3) public charity	to support early childhood parenting programs	\$40,000
EngenderHealth, Inc. 440 9th Avenue New York, NY 10001	No	501(c)(3) public charity	to improve prevention, treatment and management of obstetric fistula in African countries	\$400,000
EngenderHealth, Inc. 440 9th Avenue New York, NY 10001	No	501(c)(3) public charity	to support an alliance aimed at preventing cervical cancer in developing countries	\$830,904
Enterprise for Progress in the Community 2902 Castlevale Road, Suite A (PO Box 9279) Yakima, WA 98902	No	501(c)(3) public charity	to support early childhood education and community outreach in the Yakima Valley	\$475,873
Envision Schools 308 D Street San Rafael, CA 94901	No	501(c)(3) public charity	to support development of small, innovative, high-performing public high schools in San Francisco Bay Area	\$1,055,000
Envision Schools 308 D Street San Rafael, CA 94901	No	501(c)(3) public charity	to support Envision's capacity to successfully open and operate a small high school in the Bay Area cluster	\$800,000
Ethnic Support Council 1801 Hudson Street Longview, WA 98632	No	501(c)(3) public charity	to support agency capacity building and an outreach campaign to immigrants	\$10,000
Everett Community College 2000 Tower Street Everett, WA 98201-1327	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$23,700
Everett Housing Authority 3107 Colby Avenue PO Box 1547 Everett, WA 98206-1547	No	170(c)(1) government unit	to support the renovations at Timber Hill apartments and provide services to families in crisis during their period of transition to a more stable condition	\$75,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Evergreen School District #114 PO Box 8910 (2205 NE 138th Avenue, 98684-7228) Vancouver, WA 98668-8910	No	170(c)(1) government unit	to improve student access to technology	\$2,413,028
Every Child Can Learn Foundation 220 Montgomery Street, Suite 1050 San Francisco, CA 94104	No	501(c)(3) public charity	to support the Secondary Redesign Initiative in secondary schools through the creation of small learning communities and small schools	\$625,000
Facing the Future: People and the Planet 811 First Avenue #454 Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$10,000
Family Care International, Inc 588 Broadway Suite 503 New York, NY 10012	No	501(c)(3) public charity	to accelerate reductions in maternal mortality and morbidity through the Skilled Care Initiative	\$2,389,196
Family Care International, Inc 588 Broadway Suite 503 New York, NY 10012	No	501(c)(3) public charity	to support misoprostol development for post partum hemorrhage	\$2,700,000
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to evaluate the safety and effectiveness of oral tenofovir for HIV prevention in Africa	\$2,534,897
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to implement interventions to reduce STD and HIV transmission in India	\$2,126,359
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to support the Indian network of HIV positive people, to advocate for the reduction of stigma and discrimination	\$376,564
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to provide technical assistance in developing STI control strategies in India	\$1,565,720

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to monitor and evaluate the AVAHAN initiative in India	\$2,501,823
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to increase availability and accessibility of prevention, care and support services to orphans and vulnerable children	\$6,500
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to reduce the spread of HIV among persons engaging in high risk behavior in the Malwani area in Malad	\$8,500
Family Services of King County 615 2nd Avenue Suite 150 Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$880
Federación Red NicaSalud De la Concina de Doña Haydée C. Masaya, 20 vrs. abajo, casa #29. Managua, Nicaragua	No	Foreign Organization (ER)	to improve child survival indicators in El Salvador, Guatemala, Honduras and Nicaragua	\$550,000
Federal Way Education and Communities in Schools Foundation PO Box 3440 Federal Way, WA 98063	No	501(c)(3) public charity	for general operating support	\$5,000
Federal Way Education and Communities in Schools Foundation PO Box 3440 Federal Way, WA 98063	No	501(c)(3) public charity	to support tutoring and mentoring programs for sixth through tenth grade students	\$100,000
Federal Way School District #210 31405 18th Avenue South Federal Way, WA 98003	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$202,500

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Federal Way School District #210 31405 18th Avenue South Federal Way, WA 98003	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through school redesign, early college awareness, and removing financial barriers (Harry S Truman High School)	\$12,240
Financial Foundation for Texas Charter Schools 5107 Evans Avenue Austin, TX 78751	No	501(c)(3) public charity	for general operating support	\$100,000
FINCA International Inc. 1101 14th Street NW, 11th Floor Washington, DC 20005	No	501(c)(3) public charity	to demonstrate the effectiveness of using FINCA's microfinance network to increase access to HIV prevention education to Malawian women	\$426,150
Florida State University Research Foundation 97 South Woodward Avenue, Suite 300 Tallahassee, FL 32306-4166	No	501(c)(3) public charity	to survey public libraries in the United States to determine issues surrounding public access computing	\$172,232
Fondation Merieux 17, rue Bourgelat 69227 Lyon, BP 2021 France	No	Foreign Organization (ER)	to support a meeting on "Challenges in the African Meningitis Belt: From Genomics to Prevention Strategies"	\$260,000
Fondo Nacional para la Cultura y las Artes (FONCA) Tolsa No. 6 Col. Centro, D.F. 06000 Mexico	No	Foreign Government	to support a countrywide public access to technology and the Internet program for Mexico's public libraries	\$12,265,746
Foolproof 513 20th Avenue E Seattle, WA 98112	No	501(c)(3) public charity	for general operating support	\$750
Foolproof 513 20th Avenue E Seattle, WA 98112	No	501(c)(3) public charity	for general operating support	\$4,550
Forest Ridge School of the Sacred Heart 4800 139th Avenue SE Bellevue, WA 98006	No	501(c)(3) public charity	to support a capital campaign for a new school	\$250,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Foundation Center 79 Fifth Avenue New York, NY 10003	No	501(c)(3) public charity	for general operating support	\$200,000
Foundation Financial Officers Group, Inc. One Market, Landmark Building, Suite 400 San Francisco, CA 94105	No	501(c)(3) public charity	to support efforts to strengthen the structure of the charitable sector	\$25,000
Foundation for California Community Colleges 1102 Q Street, 3rd Floor Sacramento, CA 95814	No	501(c)(3) public charity	to support the development and implementation of early college high school sites in California	\$1,333,973
Foundation for Early Learning 615 Second Ave. Ste. 525 Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$1,000
Foundation for Innovative New Diagnostics FIND 71 Ave Louis Casai1216 Cointrin, Switzerland	No	501(c)(3) public charity	to develop and evaluate diagnostic tests to support the control of Human African Trypanosomiasis in Africa	\$2,761,750
Foundation for the National Institutes of Health Inc 1 Cloister Court, Suite 152 Bethesda, MD 20814	No	501(c)(3) public charity	to support the Fourth MIM Pan-African Malaria Conference	\$584,573
Foundation Northwest Old City Hall, Suite 624, North 221 Wall Street Spokane, WA 99021-0826	No	501(c)(3) public charity	to support agency capacity building	\$75,000
Foundations for a Better Oregon 425 NW Tenth Avenue, Suite 400 Portland, OR 97209	No	501(c)(3) public charity	to support a quality education system for Oregon students in K-12 public education	\$150,000
Fraunhofer USA, Inc. 9 Innovation Way, Suite 200 Newark, DE 19711	No	501(c)(3) public charity	to support a pre-clinical assessment for the development of a cost effective African Trypanosomiasis vaccine	\$900,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Fred Hutchinson Cancer Research Center 1100 Fairview Ave N J6-500 Seattle, WA 98109-1024	No	501(c)(3) public charity	for general operating support	\$8,500
Freedom from Hunger 1644 DaVinci Davis, CA 95616	No	501(c)(3) public charity	to provide health protection services to improve the commercial viability of microfinance for the very poor in Africa, Asia, and Latin America	\$1,185,488
Fremont Public Association PO Box 31151 Seattle, WA 98103-1151	No	501(c)(3) public charity	for general operating support	\$47,500
Friends of Children of Walla Walla 9 South 2nd Avenue (PO Box 2444) Walla Walla, WA 99362	No	501(c)(3) public charity	to support expansion of a youth mentoring program	\$40,000
Friends of Phoenix Public Library, Inc. 1221 North Central Avenue Phoenix, AZ 85004-1820	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$55,500
Friends of the Global Fight Against AIDS Tuberculosis and Malaria 901 15th Street, NW, Suite 410 Washington, DC 20005	No	501(c)(3) public charity	to increase support to the Global Fund's fight against AIDS, tuberculosis and malaria	\$700,414
Fulcrum Foundation 910 Marion Street Seattle, WA 98104-1299	No	501(c)(3) public charity	to support a scholarship endowment for Archdiocese of Greater Seattle schools throughout western Washington	\$7,500,000
Fund for Educational Excellence 800 North Charles Street, Suite 300 Baltimore, MD 21201-5318	No	501(c)(3) public charity	to support a strategic planning process to implement a high school reform effort and an integrated set of process and policy expectations involved in the Baltimore City Public School System	\$187,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Fundacio Clinic per a la Recerca Biomedica Barcelona University Villarroel, 170 Barcelona, 08036 Spain	No	Public Charity Affidavit of Equivalency	to conduct clinical monitoring of the IPTi Consortium	\$653,175
Gary Public Library 220 West Fifth Avenue Gary, IN 46402-1270	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$24,000
Genesee District Library G-4195 W Pasadena Avenue Flint, MI 48504-2375	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$103,500
George Washington University 2100 M Street NW, Suite 310 Washington, DC 20052	No	501(c)(3) public charity	to transfer HIV monitoring technologies into the resource-poor setting	\$405,730
Georgia Public Library Service 1800 Century Place Northeast Suite 150 Atlanta, GA 30345-4304	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$53,850
German Centre for Biotechnology Mascheroder Weg 1 D-38124 Braunschweig, Germany	No	Foreign Organization (ER)	to create novel mouse models for testing HIV and HCV vaccines	\$1,625,473
German Marshall Fund of the US 1744 R Street, NW Washington, DC 20009	No	501(c)(3) public charity	to support the Trade and Poverty Forum in its effort to build high-level support for innovative vaccine financing mechanisms	\$40,000
Girl Scouts - Totem Council 601 Valley Street Seattle, WA 98109-4229	No	501(c)(3) public charity	to support a capital campaign	\$1,000,000
Give2Asia 465 California St., 9th Floor San Francisco, CA 94104	No	501(c)(3) public charity	to disseminate AIDS prevention messages to the Chinese public	\$450,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Global Alliance for Improved Nutrition 52, rue Giuseppe-Motta Case Postale 55 1211 Geneva 20, Switzerland	No	501(c)(3) public charity	to reduce malnutrition by supporting food fortification and sustainable nutrition strategies	\$7,000,000
Global Alliance for TB Drug Development 80 Broad Street 31st Floor New York, NY 10004	No	501(c)(3) public charity	to develop anti -TB drugs affordable worldwide through public-private partnerships	\$5,000,000
Global Business Coalition on HIV/AIDS 1515 Broadway, 45th Floor New York, NY 10036	No	501(c)(3) public charity	for general operating support	\$15,000
Global Health Council, Inc 15 Railroad Row White River Junction, VT 05001	No	501(c)(3) public charity	to support the continuation of the Gates Award for Global Health	\$1,000,000
Global Justice 1225 Connecticut Ave., NW Suite 401 Washington, DC 20036	No	501(c)(3) public charity	to enhance and expand efforts to build a student constituency for global health	\$25,000
Global Partnerships 909 NE Boat Street Seattle, WA 98105	No	501(c)(3) public charity	to support the Seattle Initiative for Global Development	\$150,000
Global Partnerships 909 NE Boat Street Seattle, WA 98105	No	501(c)(3) public charity	for general operating support	\$1,880
Global Partnerships 909 NE Boat Street Seattle, WA 98105	No	501(c)(3) public charity	to support the Initiative for Global Development Primer	\$50,000
Good Shepherd Services 305 7th Avenue 9th Floor New York, NY 10001	No	501(c)(3) public charity	to support capacity building and planning for the replication of one high school, based on the South Brooklyn Community High School model	\$225,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Gordon Research Conferences 512 Liberty Lane P.O. Box 984 West Kingston, RI 02892	No	501(c)(3) public charity	to fund the attendance of developing country young scientists and emerging scientific leaders at the Gordon Malaria Conference	\$90,000
Grantmakers for Education 720 SW Washington Street, Suite 605 Portland, OR 97205	No	501(c)(3) public charity	for general operating support	\$15,000
Grantmakers for Education 720 SW Washington Street, Suite 605 Portland, OR 97205	No	501(c)(3) public charity	to support a one day conference that informs education investors, grantmakers, policymakers and school system leaders about high school improvement efforts and impactful leverage points in Washington	\$3,208
Grantmakers for Education 720 SW Washington Street, Suite 605 Portland, OR 97205	No	501(c)(3) public charity	to advance more effective education philanthropy to create tools to help high-wealth donors navigate grantmaking options and to develop capacity for foundations to improve their impact by pooling resources	\$365,000
Grantmakers for Effective Organizations 1413 K Street NW, 2nd Floor Washington, DC 20005	No	501(c)(3) public charity	for general operating support	\$60,000
Greater Kansas City Community Foundation 1055 Broadway, Suite 130 Kansas City, MO 64105	No	501(c)(3) public charity	to support Kansas City Missouri School District's high school transformation work	\$1,957,844
Greater Kansas City Community Foundation 1055 Broadway, Suite 130 Kansas City, MO 64105	No	501(c)(3) public charity	to provide continual support for the improvement of Kansas City's urban high schools through First Things First and Achievement First	\$900,000
Greenville County Library System 25 Heritage Green Place Greenville, SC 29601	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$58,500
Haines Borough Public Library 103 Third Avenue Haines, AK 99827	No	170(c)(1) government unit	to support the charitable mission through general operating support, professional affinity membership fees and conference costs	\$13,670
Harlem Children's Zone 35 East 125th Street New York, NY 10035	No	501(c)(3) public charity	for general operating support	\$50,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Harmony Hill of Union 7362 East SR 106 Union, WA 98592	No	501(c)(3) public charity	to support a capital campaign	\$250,000
Harmony Hill of Union 7362 East SR 106 Union, WA 98592	No	501(c)(3) public charity	for general operating support	\$50,000
Harris County Public Library 8080 El Rio Street Houston, TX 77054-4195	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$78,000
Hartford Public Library Excluding Operating Fund 500 Main Street Hartford, CT 06103-3075	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$72,000
Healing the Divide Foundation 341Lafayette Street, Suite 4416 New York, NY 10012	No	501(c)(3) public charity	to prevent a nation-wide HIV/AIDS epidemic in India through education	\$1,200,177
Healthy Mothers, Healthy Babies Coalition of Washington State 11000 Lake City Way NE, Suite 301 Seattle, WA 98125	No	501(c)(3) public charity	to support the development of a web-based resource for use by low-income families, services providers and advocates in Washington	\$30,000
Hearing, Speech & Deafness Center 1625 19th Avenue Seattle, WA 98122	No	501(c)(3) public charity	to support the parent-infant program	\$40,000
High Tech High Foundation 2861 Womble Rd San Diego, CA 92106-6025	No	501(c)(3) public charity	to create new middle and high schools within the High Tech High charter management organization	\$1,165,000
High Tech High Foundation 2861 Womble Rd San Diego, CA 92106-6025	No	501(c)(3) public charity	to develop High Tech High in San Diego and replicate the program in other communities	\$1,068,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Highline Community College 2400 South 240th Street, MS 5-1 Des Moines, WA 98198-9800	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$55,850
Highline School District 15675 Ambaum Boulevard SW Burien, WA 98166	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$120,000
Highline School District 15675 Ambaum Boulevard SW Burien, WA 98166	No	170(c)(1) government unit	to build a system whereby Highline students graduate on time and are prepared for college, work and citizenship	\$1,738,500
Highline Schools Fund for Excellence 245 SW 152nd Street, Suite D Burien, WA 98166	No	501(c)(3) public charity	to begin the work of transforming all Highline high schools by creating a diverse, engaged group of community stakeholders at each school	\$300,000
Hindustan Latex Family Planning Promotion Trust E- 16 Greater Kailash Part I New Delhi - 110 048, India	No	Foreign Organization (ER)	to reduce the spread and impact of HIV and to build capacities for civil society response for addressing the challenges posed by HIV/AIDS in Andhra Pradesh, India	\$1,562,398
Hispanic Scholarship Fund 55 Second Street, Suite 1500 San Francisco, CA 98105	No	501(c)(3) public charity	for general operating support	\$250,000
Hopelink PO Box 3577 (14812 Main St Bellevue, WA 98007) Redmond, WA 98073-3577	No	501(c)(3) public charity	to support services for families at Alpine Ridge apartments during their period of transition to a more stable condition	\$225,000
Hopelink PO Box 3577 (14812 Main St Bellevue, WA 98007) Redmond, WA 98073-3577	No	501(c)(3) public charity	to support a homeless prevention program	\$75,000
Horn of Africa Services 4714 Rainer Avenue South, Suite 105 Seattle, WA 98118	No	501(c)(3) public charity	to support a community technology project to increase employment for recent immigrants	\$44,162

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Housing Authority of Portland 135 SW Ash Street Portland, OR 97204	No	170(c)(1) government unit	to support a capital campaign for a learning center	\$250,000
Housing Authority of Snohomish County 12625 4th Avenue West Suite 200 Everett, WA 98204	No	170(c)(1) government unit	to support the construction of Autumn Leaf House and provide services to families in crisis during their period of transition to a more stable condition	\$70,000
Housing Authority of Snohomish County 12625 4th Avenue West Suite 200 Everett, WA 98204	No	170(c)(1) government unit	to provide services at First Steps III apartments to families in crisis during their period of transition to a more stable condition	\$150,000
Housing Hope 5830 Evergreen Way Everett, WA 98203	No	501(c)(3) public charity	to support the construction of Sound Families units and to provide services to families in crisis during their period of transition to a more stable condition	\$240,000
Housing Resources Group 1651 Bellevue Avenue Seattle, WA 98122-2014	No	501(c)(3) public charity	to support the construction of Sound Families units and to provide services to families in crisis during their period of transition to a more stable condition	\$30,000
Houston Public Library Houston Library Board 500 McKinney Street Houston, TX 77002-2534	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$315,000
Hudson Institute, Inc. The Bradley Center for Philanthropy and Civic Renewal 1015 15th Street, NW, Sixth Floor Washington, DC 20005	No	501(c)(3) public charity	to support efforts to strengthen the structure of the philanthropic sector	\$15,000
Human Sciences Research Council Social Cohesion and Integration Research Programme 16th Floor PleinPark Building 67-81 Plein Street Cape Town, 8000 South Africa	No	Foreign Government	to create a forum for African scientists to discuss recent research in genetics as it pertains to diseases in Africa	\$299,567
Illinois State Library 300 S Second Street Springfield, IL 62701	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$133,050

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Imperial College of Science, Technology and Medicine Flowers Building Armstrong Road London, SW7 2AZ United Kingdom	No	Foreign Government	to identify the molecular signatures of latent TB in human tissues, and target them with novel drugs	\$2,348,515
Imperial College of Science, Technology and Medicine Flowers Building Armstrong Road London, SW7 2AZ United Kingdom	No	Foreign Government	to support the Schistosomiasis Control Initiative (SCI) in Africa	\$6,196,645
Imperial College of Science, Technology and Medicine Flowers Building Armstrong Road London, SW7 2AZ United Kingdom	No	Foreign Government	to develop and deliver a simple, affordable, rapid and robust test to measure CD4+ T-lymphocytes	\$642,361
Independent Sector 1200 Eighteenth Street NW, Suite 200 Washington, DC 20036	No	501(c)(3) public charity	for general operating support	\$12,500
Independent Sector 1200 Eighteenth Street NW, Suite 200 Washington, DC 20036	No	501(c)(3) public charity	for general operating support	\$300,000
Independent Television Service Inc. 501 York Street San Francisco, CA 94110	No	501(c)(3) public charity	to bring together public broadcast systems from around the world to collaborate on public education on HIV/AIDS	\$50,000
Indiana State Library 140 North Senate Avenue Indianapolis, IN 46204	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$65,250
Indianapolis Public Schools 120 East Walnut, Room #502 Indianapolis, IN 46204	No	501(c)(3) public charity	to support the district in building its internal capacity to ensure the success of its high school transformation	\$169,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Initiative for a Competitive Inner City, Inc. 727 Atlantic Avenue, Suite 600 Boston, MA 02111	No	501(c)(3) public charity	for general operating support	\$150,000
Innovative Services NW 10401 NE Fourth Plain Road, Suite 101 Vancouver, WA 98662	No	501(c)(3) public charity	to support a capital campaign for a children's therapy center	\$100,000
Institute for Educational Leadership Incorporated 4455 Connecticut Avenue NW, Suite 310 Washington, DC 20008	No	501(c)(3) public charity	to establish and convene the National Network of Constituent Organizations to build momentum around the National Governors Association Honor State efforts	\$112,820
Institute for One World Health 50 California Street, Suite 500 San Francisco, CA 94111	No	501(c)(3) public charity	to support the drug development program for visceral leishmaniasis	\$9,995,692
Institute for One World Health 50 California Street, Suite 500 San Francisco, CA 94111	No	501(c)(3) public charity	to help avert visceral leishmaniasis-related morbidity and mortality in South Asia	\$9,520,101
Institute for One World Health 50 California Street, Suite 500 San Francisco, CA 94111	No	501(c)(3) public charity	to establish and validate a manufacturing process to make artemisinin-type drugs affordable for the world's poorest people	\$8,767,201
Institute for One World Health 50 California Street, Suite 500 San Francisco, CA 94111	No	501(c)(3) public charity	for general operating support	\$1,000,000
Institute for Research and Reform in Education Inc. 308 Glendale Drive Toms River, NJ 08753	No	501(c)(3) public charity	to expand capacity for conversions of large underperforming high schools	\$1,909,084
Institute for Research and Reform in Education Inc. 308 Glendale Drive Toms River, NJ 08753	No	501(c)(3) public charity	to support development and field test tools and processes that allow school districts to measure and examine student outcomes data and effective school practices	\$416,527

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Institute for Student Achievement Inc One Hollow Lane, Suite 100 Lake Success, NY 11042-1215	No	501(c)(3) public charity	to support creation of new, small, college-preparatory high schools in collaboration with the New York City Department of Education that will serve underserved, underperforming young people	\$1,223,678
Institute for Student Achievement Inc One Hollow Lane, Suite 100 Lake Success, NY 11042-1215	No	501(c)(3) public charity	to help build capacity of a national school developer and to support the creation of new small schools	\$755,081
Institute for Student Achievement Inc One Hollow Lane, Suite 100 Lake Success, NY 11042-1215	No	501(c)(3) public charity	to support planning to transform large comprehensive New York City high schools into small learning communities	\$886,381
Institute for Systems Biology 1441 North 34th Street Seattle, WA 98103	No	501(c)(3) public charity	for general operating support	\$2,000,000
Institute for Teaching 1705 Murchison Drive Burlingame, CA 94010	No	501(c)(3) public charity	to support learning about effective reform models for stakeholders of low-performing high schools	\$700,500
Intercommunity Housing 2505 Third Avenue, Suite 325 Seattle, WA 98121	No	501(c)(3) public charity	to support the construction of Sound Families units and to provide services to families in crisis during their period of transition to a more stable condition	\$240,000
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva, CH - 1216 Switzerland	No	Foreign Organization (ER)	to support the 3rd IAS conference on HIV/AIDS research and treatment	\$532,450
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva, CH - 1216 Switzerland	No	Foreign Organization (ER)	to focus on empowering families in Africa to respond to the AIDS epidemic	\$655,000
International Bank for Reconstruction and Development 1818 H Street NW Washington, DC 20433	No	Executive Order	to study the economic impact of tuberculosis in Africa	\$95,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
International Center for Journalism 2801 M Street NW Washington, DC 20007	No		for general operating support	\$10,000
International Council on AIDS Service Organizations 65 Wellesley St. East Suite 403 Toronto, Ontario M4Y 1G7 CANADA	No	Public Charity Affidavit of Equivalency	to support an HIV/AIDS advocacy program through a multi-national network of NGOs	\$1,212,617
International District Housing and Social Services 606 Maynard Avenue South, Suite 105 Seattle, WA 98104	No	501(c)(3) public charity	to support a youth leadership development program	\$25,000
International Food Policy Research Institute 2033 K Street NW Washington, DC 20006-1002	No	501(c)(3) public charity	to improve the micronutrient deficiency in developing countries by breeding higher levels of essential micronutrients into the staple crops	\$7,000,000
International HIV/AIDS Alliance Queensberry House 104-109 Queens Road Brighton, BN1 3XF United Kingdom	No	Public Charity Affidavit of Equivalency	to reduce HIV and STI prevalence in Andhra Pradesh, India	\$1,860,558
International HIV/AIDS Alliance Queensberry House 104-109 Queens Road Brighton, BN1 3XF United Kingdom	No	Public Charity Affidavit of Equivalency	to build capacity for an effective and sustained community response to HIV focused on high-risk groups	\$5,000,000
International Institute for Population Sciences Govandi Station Rd., Deonar Mumbai, 400 088 India	No	Foreign Organization (ER)	to implement a nationally representative survey on HIV prevalence and related knowledge, attitudes and behavior in the general population of India	\$1,262,675
International Medical Corps 1919 Santa Monica Blvd., Suite 300 Santa Monica, CA 90404	No	501(c)(3) public charity	to provide basic services to Chadians living in refugee camps in eastern Chad	\$537,228
International Medical Corps 1919 Santa Monica Blvd., Suite 300 Santa Monica, CA 90404	No	501(c)(3) public charity	to provide emergency aid to areas in South Asia affected by the October 2005 earthquake	\$500,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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International Medical Corps 1919 Santa Monica Blvd., Suite 300 Santa Monica, CA 90404	No	501(c)(3) public charity	to improve the health and nutritional status in Southern Sudan.	\$694,784
International Partnership for Microbicides 1010 Wayne Avenue, Suite 1450 Silver Spring, MD 20910	No	501(c)(3) public charity	to strengthen capacity in microbicide development	\$14,822,149
International Planned Parenthood Federation 4 Newhams Row London, SE1 3UZ United Kingdom	No	Public Charity Affidavit of Equivalency	to strengthen the quality of reproductive health care throughout the global International Planned Parenthood Federation network	\$750,000
International Planned Parenthood Federation European Network Rue Royale 146 Brussels, B1000 Belgium	No	Public Charity Affidavit of Equivalency	to promote European support for reproductive health	\$2,116,807
International Rescue Committee, Inc. 122 East 42nd Street New York, NY 10168-1289	No	501(c)(3) public charity	to provide emergency aid to areas in South Asia affected by the October 2005 earthquake	\$500,000
International Tuberculosis Foundation, Inc. 1440 W. Washington Boulevard Chicago, IL 60607-1878	No	501(c)(3) public charity	to support annual tuberculosis conference	\$100,000
International Union for the Scientific Study of Population 3-5 rue Nicolas 75980 Paris Cedex 20, France	No	Public Charity Affidavit of Equivalency	to support the XXVth International Population Conference in Tours, France	\$50,043
International Vaccine Institute Kwanak PO Box 14 Seoul, 151-600 Korea	No	501(c)(3) public charity	to fund effective and affordable dengue vaccines for children in dengue- endemic areas	\$3,412,000
International Women's Health Coalition 333 Seventh Ave, 6th Floor New York, NY 10001	No	501(c)(3) public charity	for general operating support	\$25,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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International Women's Media Foundation 1625 K Street NW, #1275 Washington, DC 20006	No	501(c)(3) public charity	to support the Global Health Media project in Africa	\$500,000
Internationals Network For Public Schools Inc 151 West 30th Street 10th Floor New York, NY 10001-4007	No	501(c)(3) public charity	to support the expansion of the international high school model and the documentation of practices at existing and new schools	\$1,192,810
Internews Network P.O. Box 4448 Arcata, CA 95518-4448	No	501(c)(3) public charity	to increase frequency and improve the quality of health journalism in developing countries through the Health Journalism Project	\$300,000
IRCO 10301 Northeast Glisan Portland, OR 97220	No	501(c)(3) public charity	to support a youth leadership development program	\$10,000
J Bar J Properties Inc. 62895 Hamby Road Bend, OR 97701	No	501(c)(3) public charity	to support the purchase of a homeless youth center	\$120,000
Jack Straw Foundation 4261 Roosevelt Way NE Seattle, WA 98105	No	501(c)(3) public charity	to support a community technology project for blind youth	\$31,942
Jobs for the Future Inc. 88 Broad Street, 8th Floor Boston, MA 02110	No	501(c)(3) public charity	to create and develop small high schools within the Boston school system	\$3,366,269
Jobs for the Future Inc. 88 Broad Street, 8th Floor Boston, MA 02110	No	501(c)(3) public charity	to develop an information system that captures and analyzes early college high school data for the years 2002-2013	\$368,500
Jobs for the Future Inc. 88 Broad Street, 8th Floor Boston, MA 02110	No	501(c)(3) public charity	to fund technical assistance to intermediaries developing early college high schools	\$1,929,859
Jobs for the Future Inc. 88 Broad Street, 8th Floor Boston, MA 02110	No	501(c)(3) public charity	to support a portfolio of excellent high schools in Boston	\$3,137,941

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 20218	No	501(c)(3) public charity	to support improvements in student achievement and graduation in low performing Los Angeles high schools through implementation of the Talent Development High Schools comprehensive reform model	\$580,766
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 20218	No	501(c)(3) public charity	to support planning for Talent Development High Schools in partnership with the New York City Department of Education	\$464,000
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to support a fellowship for journalists to study international issues including important health issues such as HIV/AIDS	\$100,000
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to facilitate the involvement of international agencies, national governments, non-governmental organizations, and private companies in the implementation of zinc treatment.	\$994,174
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to support an alliance aimed at preventing cervical cancer in developing countries	\$436,172
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to evaluate the effect of pneumococcal conjugate vaccine given in the routine infant schedule	\$550,000
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to support a workshop on the pathophysiology of severe malaria and trypanosomiasis	\$66,000
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to increase public understanding of the philanthropic sector	\$100,000
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to develop, evaluate, and promote new applications to reduce the incidence of TB in populations with high HIV prevalence	\$10,214,205
Jubilee Women's Center 620 18th Avenue East Seattle, WA 98112-3949	No	501(c)(3) public charity	to support a capital campaign for a transitional housing women's center	\$125,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Jumping Mouse Children's Center 1729 Spruce Street Port Townsend, WA 98368	No	501(c)(3) public charity	to support a capital campaign for a children's therapeutic center	\$45,000
Kansas State Library State Capitol 300 SW 10th Topeka, KS 66612-1593	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$86,850
KCTS Television 401 Mercer Street Seattle, WA 98109	No	501(c)(3) public charity	to support a public television's conversion to digital broadcasting	\$700,000
Keep a Child Alive 360 9th Street 2nd Floor Brooklyn, NY 11215	No	501(c)(3) public charity	for general operating support	\$10,000
Kennewick School District 524 South Auburn Street Kennewick, WA 99336-5601	No	170(c)(1) government unit	to support a K-12 systems approach to prepare graduates ready for college, work and citizenship	\$763,975
Kent School District #415 12033 S.E. 256th Kent, WA 98031-6643	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Kent-Meridian High School)	\$89,307
Kent Youth and Family Services 232 2nd Avenue South, Suite 201 Kent, WA 98032	No	501(c)(3) public charity	to support an after school program	\$30,000
Keys to Improving Dayton Schools, Inc. 400 East Fifth Street, Suite 250 Dayton, OH 45402	No	501(c)(3) public charity	to support Ohio charter schools by helping k.i.d.s. develop academic expertise and the capability to be a charter management organization	\$452,600
KidsQuest Interactive Museum PO Box 5637 (4091 Factoria Blvd. SE) Bellevue, WA 98006	No	501(c)(3) public charity	to support a capital campaign for a new children's museum	\$300,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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King County Housing Authority 600 Andover Park West Seattle, WA 98188	No	170(c)(1) government unit	to support the construction of the Enumclaw Fourplexes transitional housing for families in crisis during their period of transition to a more stable condition	\$80,000
King County Library System Foundation 960 Newport Way NW Issaquah, WA 98027	No	501(c)(3) public charity	for general operating support	\$4,815
King County Sexual Assault Resource Center PO Box 300 Renton, WA 98057	No	501(c)(3) public charity	to support a resource and crisis phone line service	\$50,000
KIPP Foundation 345 Spear Street, Suite 510 San Francisco, CA 94105	No	501(c)(3) public charity	to create high schools in Texas, New York, California and Washington, D.C. based on the best practices of the KIPP middle school model	\$4,766,826
Kirkland Performance Center 350 Kirkland Avenue Kirkland, WA 98033	No	501(c)(3) public charity	for general operating support	\$5,000
Kittitas School District #403 PO Box 599 Kittitas, WA 98934	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Kittitas High School)	\$18,040
KnowledgeWorks Foundation One West Fourth Street, Suite 200 Cincinnati, OH 45202-2015	No	501(c)(3) public charity	to expand the development of an Ohio-based network of early college high schools	\$340,000
KnowledgeWorks Foundation One West Fourth Street, Suite 200 Cincinnati, OH 45202-2015	No	501(c)(3) public charity	to support knowledge sharing and use among school-based and district-level practitioners in OHSTI and ECHS schools	\$447,210
KnowledgeWorks Foundation One West Fourth Street, Suite 200 Cincinnati, OH 45202-2015	No	501(c)(3) public charity	to support advocacy activities in Ohio aimed toward making systemic change around high school redesign, improved college access and success	\$502,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Lake Andes Carnegie Public Library PO Box 248 Lake Andes, SD 57356-0248	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$3,000
Lakeside School 14050 1st Avenue NE Seattle, WA 98125-3099	No	501(c)(3) public charity	for general operating support	\$50,000
Lakeside School 14050 1st Avenue NE Seattle, WA 98125-3099	No	501(c)(3) public charity	to support an endowment campaign	\$40,000,000
Lancaster Foundation for Educational Enrichment 445 North Reservoir Street Lancaster, PA 17602	No	501(c)(3) public charity	to support creation of effective, personalized learning environments for students in grades 6 through 12	\$945,000
Las Vegas-Clark County District Library 833 Las Vegas Blvd North Las Vegas, NV 89101-2062	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$82,500
Latino Educational Achievement Project 115 North 85th Street Seattle, WA 98103	No	501(c)(3) public charity	for general operating support	\$480
LIFT EDUCATION 606 East Royal Lane Irving, TX 75039	No	501(c)(3) public charity	to support the permanent establishment of an International Baccalaureate ("IB") lab to build instructional tools and training models to facilitate IB implementation	\$409,945
Linking Education and Economic Development in Sacramento 10474 Mather Blvd Mather, CA 95655	No	501(c)(3) public charity	to support the start-up of small schools in Sacramento, CA	\$745,000
Linking Education and Economic Development in Sacramento 10474 Mather Blvd Mather, CA 95655	No	501(c)(3) public charity	to support urban high school reform in the Sacramento School District	\$343,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Live Oak Public Library 2002 Bull Street Savannah, GA 31401	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$127,500
Liverpool School of Tropical Medicine Pembroke Place Liverpool, L3 5QA United Kingdom	No	Public Charity Affidavit of Equivalency	to support a project entitled Innovative Vector Control Consortium.	\$2,544,497
Liverpool School of Tropical Medicine Pembroke Place Liverpool, L3 5QA United Kingdom	No	Public Charity Affidavit of Equivalency	to reduce the adverse effects of malaria in pregnancy.	\$312,443
London School of Hygiene and Tropical Medicine LSHTM Keppel Street London, WC1E 7HT United Kingdom	No	Public Charity Affidavit of Equivalency	to examine age/seasonal malaria patterns as applicable to intermittent preventive treatment for African children	\$552,305
London School of Hygiene and Tropical Medicine LSHTM Keppel Street London, WC1E 7HT United Kingdom	No	Public Charity Affidavit of Equivalency	to determine the evidence base for policies on the financing of health systems in low-income countries	\$99,999
London School of Hygiene and Tropical Medicine LSHTM Keppel Street London, WC1E 7HT United Kingdom	No	Public Charity Affidavit of Equivalency	to support modification of complementary foods to improve health and development of infants in Zambia	\$709,867
Louisville Free Public Library 301 York Street Louisville, KY 40203-2257	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$132,000
Low Income Housing Institute 2407 First Avenue, Suite 200 Seattle, WA 98121	No	501(c)(3) public charity	to support a community access technology project for low-income and formerly homeless housing residents	\$45,431
Lower Elwha Klallam Tribe 2851 Lower Elwha Rd Port Angeles, WA 98363	No	7871 tribal government unit	for general operating support	\$5,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Lutheran Community Services Northwest 127 SW 156th Street Burien, WA 98166	No	501(c)(3) public charity	to support a capital campaign for a new community services building	\$250,000
Lutheran World Relief 700 Light Street Baltimore, MD 21230-3850	No	501(c)(3) public charity	to provide basic necessities to meet primary health needs and agricultural training to restart agricultural production	\$538,911
Lutheran World Relief 700 Light Street Baltimore, MD 21230-3850	No	501(c)(3) public charity	to help communities in the north Dakoro region of Niger avert famine while strengthening community capacities.	\$565,104
Mabton School District #120 Box 37 Mabton, WA 98935	No	170(c)(1) government unit	to continue redesign of a coherent K-12 system so that all students achieve high standards and graduate college ready	\$96,640
Mabton School District #120 Box 37 Mabton, WA 98935	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mabton High School)	\$4,010
Maine State Library 64 State House Station Augusta, ME 04333	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$70,950
Make-A-Wish Foundation of Alaska, Montana, Northern Idaho & Washington 811 First Avenue, Suite 520 Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$5,000
Makerere University P.O. Box 7062 Kampala, Uganda	No	Public Charity Affidavit of Equivalency	to develop prevention initiatives to reduce the risk of HIV transmission through improved access to ARV therapies and treatment in Africa	\$498,006
Manhattan Institute for Policy Research Inc 52 Vanderbilt Avenue 3rd Floor New York, NY 10017	No	501(c)(3) public charity	to support a report that analyzes the 2003 high school graduation rates overall, by race and for the 100 largest school districts in the U.S.	\$92,575

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Maple Valley Food Bank and Emergency Services PO Box 322 (21415 Renton-Maple Valley Road SE) Maple Valley, WA 98038	No	501(c)(3) public charity	to support a capital campaign for a food bank	\$50,000
Mapleton Public Schools 591 E 80th Avenue Denver, CO 80229	No	170(c)(1) government unit	to support the reinvention of the district high school as small schools of choice	\$1,205,400
Maricopa County Library District 17811 N 32nd St Phoenix, AZ 85032-1201	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$75,000
Marion-Polk Food Share, Inc. 1660 Salem Industrial Drive Northeast Salem, OR 97303	No	501(c)(3) public charity	to support a capital campaign for a regional food distribution center	\$250,000
Market Foundation 85 Pike Place Street, Room 500 Seattle, WA 98101	No	501(c)(3) public charity	to support a capital campaign for a low-income senior center	\$170,000
Marquette University O'Hara Hall 010 P.O. Box 1881 Milwaukee, WI 53201-1881	No	501(c)(3) public charity	to provide educational, governance, and back-office support to public and private schools in Milwaukee	\$50,000
Marysville School District #25 4220 80th Street NE Marysville, WA 98270-3498	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$67,500
Mass Insight Education and Research Institute Inc 18 Tremont Street Suite 930 Boston, MA 02144	No	501(c)(3) public charity	to design and produce recommendations for states and school districts seeking a flexible, systemic approach for improvement in underperforming high schools	\$572,533
Matlock Teen Night PO Box 168 Matlock, WA 98560	No	501(c)(3) public charity	for general operating support	\$10,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Max Planck Society Schumannstr. 21/22 Campus Charite Mitte D-10117 Berlin, 10117 Germany	No	Foreign Organization (ER)	to identify molecular and immune responses of pathogens and patients which correlate with protection from TB	\$3,216,769
MDRC 16 East 34th Street New York, NY 10016-4326	No	501(c)(3) public charity	to support ongoing studies of secondary school reform	\$243,363
MDRC 16 East 34th Street New York, NY 10016-4326	No	501(c)(3) public charity	to continue convening a series of national conferences dedicated to exploring the role of rigorous research in high school reform efforts	\$300,000
Medicines for Malaria Venture International Centre Cointrin Entrance G, 3rd Floor Route de Pre-Bois 20 Geneva CH-1215, 15 Switzerland	No	Public Charity Affidavit of Equivalency	to further develop and accelerate antimalarial discovery and development projects	\$30,000,000
Medicines for Malaria Venture International Centre Cointrin Entrance G, 3rd Floor Route de Pre-Bois 20 Geneva CH-1215, 15 Switzerland	No	Public Charity Affidavit of Equivalency	to promote the discovery and development of low cost anti-malarial drugs	\$15,000,000
Medina Children's Service 3300 East Union Street Seattle, WA 98122	No	501(c)(3) public charity	to support agency capacity building	\$20,000
Mercy Corps 3015 Southwest 1st Avenue Portland, OR 97201	No	501(c)(3) public charity	to provide emergency aid to areas in South Asia affected by the October 2005 earthquake	\$500,000
Metro IAF Inc 85-18 61st Road Rego Park, NY 11374	No	501(c)(3) public charity	to increase the access of students in high need communities to the Gates-sponsored new small high schools in New York City	\$56,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Metropolitan Development Council 721 Fawcett Street, Suite 201 Tacoma, WA 98402-5502	No	501(c)(3) public charity	to support the construction of Parkland Manor transitional housing and provide services to families in crisis during their period of transition to a more stable condition	\$400,000
Metropolitan Library System 300 Park Avenue Oklahoma City, OK 73102	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$90,000
Middle College High School National Consortium Inc 31-10 Thomson Avenue, Room C232 Long Island City, NY 11101	No	501(c)(3) public charity	to support the expansion of new early college high schools for at-risk youth	\$1,782,411
Milwaukee Public Schools 5225 W. Vilet Street P.O. Box 2181 Milwaukee, WI 53201-2181	No	170(c)(1) government unit	to expand and support Milwaukee's portfolio of high school options by converting comprehensive high schools into small learning communities and initial planning	\$534,763
Minneapolis Public Library 250 Marquette Avenue Minneapolis, MN 55401	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$70,500
Mississippi Department of Education PO Box 771 Jackson, MS 39205	No	170(c)(1) government unit	to provide academic intervention to displaced students due to Hurricane Katrina	\$5,000,000
Montana State Library 1515 East 6th Avenue Box 201800 Helena, MT 59620-1800	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$31,650
Mukilteo School District #6 9401 Sharon Drive Everett, WA 98204-2699	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Mariner High School)	\$83,660
Multi-Service Center PO Box 23699 Federal Way, WA 98093-0699	No	501(c)(3) public charity	to support the construction rehabilitation of units at Garden Park 2 and provide services for families in crisis during their period of transition to a more stable condition	\$22,500

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Murdoch University Center for Clinical Immunology and Biomedical Statistics Level 2, North Block Royal Perth Hospital Wellington Street Perth, WA, 6000 Australia	No	Public Charity Affidavit of Equivalency	to provide solutions to the problem of HIV and host genetic diversity to HIV vaccine development	\$5,455,140
Nashville Public Library System 225 Polk Avenue Nashville, TN 37203-3585	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$133,500
National Academy of Sciences Office of Development NAS 052 500 5th St NW Washington, DC 20001	No	501(c)(3) public charity	for general operating support	\$50,000
National Academy of Sciences Office of Development NAS 052 500 5th St NW Washington, DC 20001	No	501(c)(3) public charity	to prevent HIV infection among injecting drug users in high risk countries	\$381,822
National Academy of Sciences Office of Development NAS 052 500 5th St NW Washington, DC 20001	No	501(c)(3) public charity	to support the John. R. LaMontagne Memorial Symposium on Pandemic Influenza Research	\$14,400
National Academy of Sciences Office of Development NAS 052 500 5th St NW Washington, DC 20001	No	501(c)(3) public charity	to enable African scientific communities to provide education in the public interest	\$1,685,195
National Alliance of Black School Educators 310 Pennsylvania Avenue, SE Washington, DC 20003	No	501(c)(3) exempt operating foundation	for general operating support	\$5,000
National Assn of Latino Elected Officials Naleo Education Fund 1122 W. Washington Blvd. 3rd Floor Los Angeles, CA 90015	No	501(c)(3) public charity	to support the NALEO Summit on the State of Latino Education by convening key Latino policymakers to discuss how to strategically strengthen Latino student education performance and opportunity	\$70,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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National Association for the Advancement of Colored People 4805 Mt. Hope Drive Baltimore, MD 21215	No	501(c)(3) public charity	to support NAACP's efforts to improve high school and college completion rates for African American youth	\$100,000
National Association for the Advancement of Colored People 4805 Mt. Hope Drive Baltimore, MD 21215	No	501(c)(3) public charity	to provide assistance to Hurricane Katrina victims in the Gulf States	\$250,000
National Association of Secondary School Principals 1904 Association Drive Reston, VA 20191	No	501(c)(3) public charity	to identify and showcase exemplary high schools	\$371,692
National Association of Secondary School Principals 1904 Association Drive Reston, VA 20191	No	501(c)(3) public charity	to produce and disseminate a Leader's Guide to Adolescent Literacy that will outline what middle and high school principals can do to implement a schoolwide literacy program	\$125,000
National Association of Secondary School Principals 1904 Association Drive Reston, VA 20191	No	501(c)(3) public charity	to develop a cadre of certified principal trainers in each of the NGA Honor States	\$190,362
National Association of State Boards of Education 277 South Washington St, Ste 100 Alexandria, VA 22314	No	501(c)(3) public charity	to leverage dissemination tools and professional activities to engage State Boards of Education in high school redesign efforts	\$33,773
National Association of Street Schools 1567 Marion Street Denver, CO 80218	No	501(c)(3) public charity	to improve teaching practice at existing schools and establish new schools based on the NASS core values	\$478,578
National Bureau of Asian Research 4518 University Way NE, Suite 300 Seattle, WA 98105	No	501(c)(3) public charity	to support a summit for healthcare leaders	\$100,000
National Bureau of Asian Research 4518 University Way NE, Suite 300 Seattle, WA 98105	No	501(c)(3) public charity	to support a summit for healthcare leaders	\$125,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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National Center For Educational Accountability 4030-2 W. Braker Lane Suite 200 Austin, TX 78759	No	501(c)(3) public charity	to support a national campaign to increase the quality, completeness, and accessibility of state educational data systems	\$290,000
National Center for Family Philanthropy, Inc. 1818 North Street, NW, Suite 300 Washington, DC 20036	No	501(c)(3) public charity	to support efforts to strengthen the structure of the philanthropic sector	\$150,000
National Center on Addiction and Substance Abuse at Columbia University c/o CASA Dinner Committee Headquarters 232 Madison Avenue, Suite 1407 New York, NY 10016	No	501(c)(3) public charity	for general operating support	\$10,000
National Center on Education & the Economy 555 13th Street, NW Suite 500 West Washington, DC 20004	No	501(c)(3) public charity	to benchmark international education and workforce systems in high performing economies and to establish a bi-partisan commission on education, employment and training policies	\$400,000
National Commission for Human Development Prime Minister's Secretariat D Block, Level 2 Islamabad, Pakistan	No	Foreign Organization (ER)	to support Health Education and Services through Community Participation	\$2,693,900
National Committee for Responsive Philanthropy 2001 S Street Northwest, Suite 620 Washington, DC 20009	No	501(c)(3) public charity	for general operating support	\$40,000
National Conference of State Legislatures 7700 East First Place Denver, CO 80230	No	170(c)(1) government unit	to support a conference on high school redesign and reform	\$108,376
National Conference of State Legislatures 7700 East First Place Denver, CO 80230	No	170(c)(1) government unit	to support high school redesign efforts in NGA Honor States	\$98,824
National Council of La Raza Raul Yzaguirre Building 1126 16th Street, NW Washington, DC 20036	No	501(c)(3) public charity	to create new early college charter high schools and redesign existing charter high schools	\$1,516,231

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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National Council of La Raza Raul Yzaguirre Building 1126 16th Street, NW Washington, DC 20036	No	501(c)(3) public charity	to support expansion of the Charter School Development Initiative into new sites	\$2,687,535
National Council of La Raza Raul Yzaguirre Building 1126 16th Street, NW Washington, DC 20036	No	501(c)(3) public charity	to increase Latino graduation rates by advocating for improved assessment practices, authentic accountability systems, and the strengthening of federal programs and policies serving high school students	\$130,000
National Council on Teacher Quality 1225 19th Street NW Suite 400 Washington, DC 20036	No	501(c)(3) public charity	to develop a publicly accessible web-based resource of collective bargaining agreements for large school districts	\$165,325
National Foundation for Infectious Diseases 4733 Bethesda Avenue, Suite 750 Bethesda, MD 20814	No	501(c)(3) public charity	to support components of the Annual Conference on Vaccine Research	\$171,638
National Foundation for Infectious Diseases 4733 Bethesda Avenue, Suite 750 Bethesda, MD 20814	No	501(c)(3) public charity	for general operating support	\$7,500
National Governors Association Center for Best Practices 444 North Capitol Street, Suite 267 Washington, DC 20001-1512	No	501(c)(3) public charity	to provide states with grants and assistance to develop and implement comprehensive plans for high school redesign and increase college-ready high school graduation rates	\$9,681,496
National Governors Association Center for Best Practices 444 North Capitol Street, Suite 267 Washington, DC 20001-1512	No	501(c)(3) public charity	to support the State Early Childhood Policy Leadership Forum	\$2,000
National Institutes of Health Fogarty International Center Building 31, Room B2C02 Bethesda, MD 20891-2220	No	170(c)(1) government unit	to reduce death, illness, and disability in developing countries by providing information on improving resource allocations	\$965,000
National Institutes of Health Fogarty International Center Building 31, Room B2C02 Bethesda, MD 20891-2220	No	170(c)(1) government unit	to develop novel methodology to quantify geospatial/temporal distribution of diarrhea disease and evaluate prevention interventions	\$641,232

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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National League of Cities Institute 1301 Pennsylvania Ave. NW Washington, DC 20004-1763	No	501(c)(3) public charity	to stimulate municipal leadership for the development of alternative secondary schools in diverse communities across the nation	\$497,360
National Low Income Housing Coalition and Low Income Housing 1012 Fourteenth Street NW, Suite 610 Washington, DC 20005	No	501(c)(3) public charity	to support a national summit on the future of the federal housing voucher program	\$25,000
National Minority AIDS Council 1931 13th Street, NW Washington, DC 20009	No	501(c)(3) public charity	to support the attendance of international participants at the US Conference on AIDS	\$101,250
National Partnership for Women & Families 1875 Connecticut Ave NW, Suite 650 Washington, DC 20009	No	501(c)(3) public charity	for general operating support	\$10,000
National Public Health Institute of Finland Mannerheimintie 166 Helsinki, 00300 Finland	No	Foreign Government	to reduce the time and cost for trials of vaccines against bacterial pneumonia	\$2,083,402
National Public Radio 635 Massachusetts Ave. NW Washington, DC 20001-3753	No	501(c)(3) public charity	to support media coverage of global health issues	\$277,770
National Scholarship Providers Association 101 Monroe St Denver, CO 80206	No	501(c)(3) public charity	for general operating support	\$3,000
Naturalia et Biologia 46, boulevard des Invalides Paris, 75007 FRANCE	No	Foreign Organization (ER)	to support a study of laboratory tests for HIV prevention in South Africa	\$560,981
NCB Development Corporation 1725 Eye St. NW Suite 600 Washington, DC 20006	No	501(c)(3) public charity	to support the printing and distribution of "Charter School Facilities: A Resource Guide for Development and Financing"	\$30,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Nebraska Library Commission The Atrium 1200 N St Ste 120 Lincoln, NE 68508	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$69,450
Neighborhood House, Inc. Jesse Epstein Building, 905 Spruce Street Seattle, WA 98104	No	501(c)(3) public charity	to support case management services	\$80,000
Net Aid Inc 267 5th Ave, 11th Floor New York, NY 10016	No	501(c)(3) public charity	for general operating support	\$10,000
New Futures PO Box 66958 (630 149th Street SW) Burien, WA 98166	No	501(c)(3) public charity	for general operating support	\$100,000
New Leaders 30 West 26th Street, 2nd Floor New York, NY 10010	No	501(c)(3) public charity	to recruit, train, place, and support the next generation of outstanding principals for new small secondary schools across the nation	\$2,609,904
New Mexico Museum of Natural History Foundation, 1801 Mountatin Road NW Albuquerque, NM 87107-1375	No	501(c)(3) public charity	to support a capital campaign for a museum exhibit	\$1,000,000
New Mexico State Library 1209 Camino Carlos Rey Santa Fe, NM 87507	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$22,650
New Schools Fund 49 Stevenson Street, Suite 575 San Francisco, CA 94105	No	501(c)(3) public charity	to support a feasibility study, and incubate and support Charter Management Organizations (CMO)	\$4,243,816
New Schools Fund 49 Stevenson Street, Suite 575 San Francisco, CA 94105	No	501(c)(3) public charity	to support the creation of Education Sector, an independent, Washington, DC-based education think tank	\$290,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
New Schools Fund 49 Stevenson Street, Suite 575 San Francisco, CA 94105	No	501(c)(3) public charity	to support the annual NewSchools Summit and pre-Summit Community of Practice Events	\$199,950
New Schools Fund 49 Stevenson Street, Suite 575 San Francisco, CA 94105	No	501(c)(3) public charity	to build Communities of Practice (share lessons, convene practitioners, and develop a web-based technology platform); and capture, codify, and share important intellectual capital to influence the broader ecosystem	\$1,160,821
New Schools Fund 49 Stevenson Street, Suite 575 San Francisco, CA 94105	No	501(c)(3) public charity	for general operating support	\$300,000
New Technology Foundation 1040 Main Street, Suite 302 Napa, CA 94559	No	501(c)(3) public charity	to support additional New Tech High Schools in CA and other major urban districts nationally	\$2,465,340
New Technology Foundation 1040 Main Street, Suite 302 Napa, CA 94559	No	501(c)(3) public charity	to web-enable the NTH Learning System to reduce costs and increase capacity to support the use of performance based, collaborative learning environments in high schools	\$125,000
New Visions for Public Schools, Inc 320 West 13th Street, 6th Floor New York City, NY 10014	No	501(c)(3) public charity	to support the development of an operational strategy for campus design, facilities planning and visual branding	\$389,800
New Visions for Public Schools, Inc 320 West 13th Street, 6th Floor New York City, NY 10014	No	501(c)(3) public charity	to extend the evaluation of the New Century High Schools Initiative	\$415,999
New Visions for Public Schools, Inc 320 West 13th Street, 6th Floor New York City, NY 10014	No	501(c)(3) public charity	to support the planning process to transform large New York City high schools into small learning communities	\$1,255,420
New Visions for Public Schools, Inc 320 West 13th Street, 6th Floor New York City, NY 10014	No	501(c)(3) public charity	to create small high schools and redesign existing large high schools with special focus on the lowest performing high schools in New York City	\$9,706,736

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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New York Public Library Fifth Avenue and 42nd Room 73 New York, NY 10018	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$735,000
New York State Education Department 89 Washington Avenue, Room 965 EBA Albany, NY 12234	No	170(c)(1) government unit	to support a statewide leadership development program	\$900,000
New York State Library Cultural Educational Center Empire State Plaza Albany, NY 12230	No	170(c)(1) government unit	to support public access computing sustainability efforts in public libraries	\$294,000
New York State Library Cultural Educational Center Empire State Plaza Albany, NY 12230	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$156,750
Newport News Public Library System 700 Town Center Drive, Suite 300 Newport News, VA 23606	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$9,000
Nooksack Valley School District #506 P.O. Box 4307 Nooksack, WA 98276	No	170(c)(1) government unit	to graduate all students ready for college, work, and citizenship	\$171,500
Norfolk Public Library 301 East City Hall Avenue Norfolk, VA 23510	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$69,000
North American Council for Online Learning Ltd 1680 Duke Street, Suite 500 Alexandria, VA 22314	No	501(c)(3) public charity	to create and sustain a clearinghouse of state online learning laws and online learning providers	\$100,000
Northwest Educational Service District 189 1601 R Avenue Anacortes, WA 98221	No	170(c)(1) government unit	to establish a professional learning community, consisting of practicing superintendents and leaders within the NWESD 189 region	\$10,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Northwest Immigrant Rights Project 615 2nd Avenue Suite 400 Seattle, WA 98104	No	501(c)(3) public charity	to support legal services for low-income immigrant women and children	\$100,000
Northwest Indian Colleges 2522 Kwina Road Bellingham, WA 98226-9217	No	501(c)(3) public charity	to support a technology program for Native American students in Washington state	\$423,927
Northwest Youth Services PO Box 5447 (1020 North State Street) Bellingham, WA 98227	No	501(c)(3) public charity	to support a program for runaway and homeless youth	\$23,600
Nuria Pages Foundation PO Box 703 Brewster, WA 98812	No	501(c)(3) public charity	for general operating support	\$10,000
NYC Department of Education 52 Chambers Street, Room 320 New York, NY 10007	No	170(c)(1) government unit	to transform NYC Department of Education Human Resources from a personnel unit to a highly strategic, efficient, and effective organization	\$300,000
NYC Department of Education 52 Chambers Street, Room 320 New York, NY 10007	No	170(c)(1) government unit	to build the capacity of the New York City Department of Education to launch its overall Small Learning Communities (SLC) Project and to develop the SLC strategic and operating plan	\$740,311
NYC Department of Education 52 Chambers Street, Room 320 New York, NY 10007	No	170(c)(1) government unit	to build internal capacity for the development of alternative schools and programs through the department's Multiple Pathways to Graduation initiative	\$2,199,846
Oakland Public Library 125 Fourteenth St Oakland, CA 94612-4397	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$147,000
Oakland Unified School District 1025 2nd Avenue, Room 301 Oakland, CA 94606	No	170(c)(1) government unit	to launch a model urban school district comprising of a lean central office, a school support services organization, and networks of increasingly high achieving and equitable schools	\$4,744,273

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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OCLC Online Computer Library Center, Inc. 6565 Frantz Road Dublin, OH 43017-3395	No	501(c)(3) public charity	to support the sustainability of public access computing in public libraries	\$2,444,383
OCLC Online Computer Library Center, Inc. 6565 Frantz Road Dublin, OH 43017-3395	No	501(c)(3) public charity	to promote sustainable technology in rural libraries	\$699,152
OCLC Online Computer Library Center, Inc. 6565 Frantz Road Dublin, OH 43017-3395	No	501(c)(3) public charity	to support an outreach program for Spanish-speaking patrons in order to increase their use of public access computing in libraries	\$431,728
Office of Superintendent of Public Instruction PO Box 47200 Olympia, WA 98504	No	170(c)(1) government unit	to improve education outcomes for students in high schools and school districts through the implementation of a continuous improvement assistance model	\$1,000,000
Office of the Governor 20301 Mail Service Center Raleigh, NC 27699-0301	No	170(c)(1) government unit	to coordinate an implementation plan for high school reform, develop new standards and assessments, develop a principals training institute, and construct affinity networks for theme schools	\$455,750
Ohio Department of Education 25 South Front Street -- Mail Stop 708 Columbus, OH 43215	No	170(c)(1) government unit	to support the development of paper and web-enabled assessment score reports that are accessible to students, parents, and educators in Ohio	\$300,000
Ohio Department of Education 25 South Front Street -- Mail Stop 708 Columbus, OH 43215	No	170(c)(1) government unit	to develop individualized leadership training programs for eight of Ohio's largest urban school districts	\$900,000
Ohio Department of Education 25 South Front Street -- Mail Stop 708 Columbus, OH 43215	No	170(c)(1) government unit	to promote systemic education reform so that every Ohio student can gain the skills and knowledge necessary for success in postsecondary education and the workforce	\$1,090,000
Ohio Department of Education 25 South Front Street -- Mail Stop 708 Columbus, OH 43215	No	170(c)(1) government unit	to support and advise superintendents in the implementation of district-wide changes	\$200,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Ohio State University Research Foundation Office of Sponsored Programs 1960 Kenny Road Columbus, OH 43210-1016	No	501(c)(3) public charity	to develop cassava germplasm enriched with bioavailable nutrients	\$880,518
Oklahoma Department of Libraries 200 Northeast 18th Street Oklahoma City, OK 73105	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$51,150
Omaha Public Library Foundation, Inc. 215 S 15th Street Omaha, NE 68102-1004	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$48,000
One Economy Corporation 1220 19th Street NW, Suite 610 Washington, DC 20036	No	501(c)(3) public charity	to support a community access technology project supporting youth internships and access to employment information	\$61,900
Opportunity International Inc 2122 York Road, Suite 340 Oak Brook, IL 60523	No	501(c)(3) public charity	to develop a trans-African network of new commercial banks for the poor	\$1,363,785
Orange County Library District 101 East Central Boulevard Orlando, FL 32801	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$73,500
Oregon Children's Foundation 219 NW 12th Avenue, Suite 203 Portland, OR 97209	No	501(c)(3) public charity	to support a literacy focused mentoring program	\$160,000
Oregon Department of Education Public Service Building 255 Capitol Street NE Salem, OR 97310-0203	No	170(c)(1) government unit	to support the creation of a system that supports each of the state's school districts in helping high school students succeed in high school, prepared to enter the workforce or a post-secondary institution without needing remediation	\$875,383
Organization of Chinese-Americans, Inc. 1001 Connecticut Avenue, NW, Suite 601 Washington, DC 20036	No	501(c)(3) public charity	for general operating support	\$250,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Ounce of Prevention Fund 122 S Michigan Ave, Suite 2050 Chicago, IL 60603-6198	No	501(c)(3) public charity	for general operating support	\$50,000
Our Sisters' House 1022 North 11th Street Tacoma, WA 98403	No	501(c)(3) public charity	to support a violence prevention program for at-risk youth and their families	\$15,000
Outward Bound, Inc. 100 Mystery Point Road Garrison, NY 10524-9757	No	501(c)(3) public charity	to support the development of small, new Expeditionary Learning High Schools in New York City, Denver, and other opportune localities to be determined	\$2,944,794
Overlake Hospital Foundation 1035 116th Ave NE Bellevue, WA 98004	No	501(c)(3) public charity	for general operating support	\$10,000
Pacific Charter School Development Inc 901 West Victoria Street Suite E Compton, CA 90220	No	501(c)(3) public charity	to expand the quality of charter schools in Los Angeles and model a needed approach to providing facilities for public schools	\$6,900,000
Pacific Institute for Community Organizations 930 Alhambra Blvd Suite 200 Sacramento, CA 95816	No	501(c)(3) public charity	to unite parents, educators and community members to decrease the dropout rate and increase the number of students who graduate college ready	\$300,000
Page Ahead Children's Literacy Program 88 Spring Street, Suite 123 Seattle, WA 98104	No	501(c)(3) public charity	to support program expansion	\$50,000
Paiute Indian Tribe of Utah 440 North Paiute Drive Cedar City, UT 84720	No	7871 tribal government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$6,000
Pan American Health and Education Foundation 525 23rd Street, NW Washington, DC 20037	No	501(c)(3) public charity	to support The TATI Project - Phase II as part of an alliance aimed at preventing cervical cancer in developing countries	\$453,526

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Papua New Guinea Institute of Medical Research P.O. Box 60 Goroka, EHP 441 Papua New Guinea	No	Foreign Government	to support a project for Intermittent Preventive Treatment in infants for malaria in Papua New Guinea	\$946,687
Parent Trust for Washington Children 1601 Second Avenue, Suite 410 Seattle, WA 98101	No	501(c)(3) public charity	to support family development programs to reduce child abuse and neglect	\$50,000
Partners HealthCare Systems Inc. 101 Merrimac Boston,, MA 02114-4719	No	501(c)(3) public charity	to strategize with key stakeholders on ways to invest in health technologies which address diseases of the poor in the developing world	\$50,640
Partnership for Learning 500 Union Street, Suite 745 Seattle, WA 98101	No	501(c)(3) public charity	for general operating support	\$328,000
Passages Northwest 139 23rd Avenue South Seattle, WA 98144	No	501(c)(3) public charity	to support outreach efforts	\$15,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	for general operating support	\$1,000,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to accelerate access to safe and effective microbicides	\$1,107,019
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to increase the number of effective health care products delivered to the developing world	\$656,254
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to increase global support for HPV, Japanese encephalitis and haemophilus influenza type B in developing countries	\$330,851

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to convene a meeting on malaria.	\$18,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to significantly expand product development and increase the rate of progress with its current portfolio of technologies	\$1,000,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to prevent micronutrient malnutrition in Asia, Latin America, and part of Africa by fortifying rice with essential micronutrients	\$535,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to advance the development of priority thermostable vaccines	\$4,346,130
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to develop multi-dose, needle-free jet injectors to facilitate the delivery of mass immunization	\$1,544,682
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to define the mechanism for GAVI to fund technologies that support immunization	\$268,272
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to test and demonstrate a model at the community level to save newborn lives and reduce maternal mortality and morbidity in India	\$2,000,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to support the continuation and expansion of the work of the Malaria Vaccine Initiative from 2004 through 2007	\$76,668,177
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	for clinical development of the RTS,S, malaria vaccine	\$97,626,290
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to fund a study regarding the prevention of cervical cancer in developing countries	\$191,992

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to develop rapid HPV-testing technologies for cervical cancer prevention in developing countries	\$2,819,039
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to support accelerating vaccine access for Japanese encephalitis	\$6,035,789
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to measure the impact of Hib vaccine introduction in Senegal	\$946,205
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to accelerate access to HPV vaccines in developing countries	\$997,581
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to complete a study of pneumococcal conjugate vaccine for children in the Philippines	\$886,327
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	for general operating support	\$1,000,000
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to reduce the impact of HIV/AIDS/STIs by increasing the range and quality of women's choices of prevention methods	\$629,040
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to strengthen the skills of Avahan partners in conducting communication activities required to sustain behavior change	\$1,906,646
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to examine issues key to the promotion and use of female condom products	\$100,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Pathfinder International Nine Galen Street, Suite 217 Watertown, MA 02472	No	501(c)(3) public charity	to implement interventions to mitigate the effects of HIV infection in India	\$2,118,238
Pediatric Interim Care Center 233 South Second Avenue Kent, WA 98032	No	501(c)(3) public charity	to support an infant drug-withdrawal program	\$20,000
Peking University Haidian District Beijing, 100871 China	No	Foreign Government	to create novel mouse models for testing HIV and HCV vaccines	\$332,815
Perspectives Charter School 1930 S. Archer Ave. Chicago, IL 60616	No	501(c)(3) public charity	to support the establishment of Perspectives New Schools Initiative and the creation of the first Perspectives-style school	\$148,349
Philanthropic Research, Inc. 4801 Courthouse Street Suite 220 Williamsburg, VA 23188	No	501(c)(3) public charity	for general operating support	\$20,000
Philanthropy Northwest 2505 3rd Avenue, Suite 200 Seattle, WA 98121-1494	No	501(c)(3) public charity	to provide general operating support	\$9,100
Philanthropy Northwest 2505 3rd Avenue, Suite 200 Seattle, WA 98121-1494	No	501(c)(3) public charity	for general operating support	\$15,895
Philanthropy Northwest 2505 3rd Avenue, Suite 200 Seattle, WA 98121-1494	No	501(c)(3) public charity	to support efforts to strengthen the structure of the philanthropic sector	\$20,000
Philanthropy Roundtable 1150 - 17th Street NW, Suite 503 Washington, DC 20036	No	501(c)(3) public charity	to support two meetings for philanthropists on leveraging resources to achieve dramatic K-12 improvements	\$42,749

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Physicians for Human Rights 1156 15th Street NW, Suite 1001 Washington, DC 20005	No	501(c)(3) public charity	to build a constituency of healthcare professionals dedicated to global health education in the US and abroad	\$816,110
Pierce College Foundation 9401 Farwest Drive Southwest Lakewood, WA 98498-1999	No	501(c)(3) public charity	to support a capital campaign for a childcare center	\$100,000
Pioneer Library System 225 North Webster Norman, OK 73069-7133	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$79,500
Planned Parenthood of Western Washington 2001 East Madison Seattle, WA 98122	No	501(c)(3) public charity	to establish an endowment at Planned Parenthood of Western Washington to support the international family planning work	\$1,000,000
Population Council, Inc. One Dag Hammarskjold Plaza 9th Floor New York, NY 10017	No	501(c)(3) public charity	to reduce non-viral STIs in Latin America through new and existing technologies	\$910,682
Population Reference Bureau, Inc. 1875 Connecticut Avenue NW Suite 520 Washington, DC 20009-5728	No	501(c)(3) public charity	to strengthen the use of data and analysis on population and health issues in developing countries	\$1,333,334
Population Reference Bureau, Inc. 1875 Connecticut Avenue NW Suite 520 Washington, DC 20009-5728	No	501(c)(3) public charity	to disseminate key messages from Disease Control Priorities in Developing Countries, 2nd Edition (DCP2).	\$2,650,140
Population Services International 1120 19th Street NW Suite 600 Washington DC, DC 20036	No	501(c)(3) public charity	to promote greater demand for, effective, international-quality STI prevention and treatment products and services in India	\$3,298,474
Population Services International 1120 19th Street NW Suite 600 Washington DC, DC 20036	No	501(c)(3) public charity	to reduce the incidence of HIV/AIDS in India by improving the quality of STI diagnosis and treatment	\$2,301,225

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Portland Schools Foundation 905 NW 12th Avenue Portland, OR 97209	No	501(c)(3) public charity	to design and implement a district and community-wide agenda to transform and sustain excellence in all of Portland's secondary schools	\$3,454,079
Portland Schools Foundation 905 NW 12th Avenue Portland, OR 97209	No	501(c)(3) public charity	to expand and strengthen public understanding, involvement, and demand in transforming secondary schools in Portland	\$410,244
Potlatch Fund Norton Building: 801 2nd Avenue, Suite 304 Seattle, WA 98104	No	501(c)(3) public charity	to support agency capacity building and training for tribal organizations and Native American nonprofits	\$100,000
Powerful Schools 3301 South Horton Street Seattle, WA 98144-6917	No	501(c)(3) public charity	to support a youth program	\$80,000
Powerful Schools 3301 South Horton Street Seattle, WA 98144-6917	No	501(c)(3) public charity	for general operating support	\$1,465
Powerful Voices 1620 18th Avenue, Suite 100 Seattle, WA 98122	No	501(c)(3) public charity	for general operating support	\$10,000
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	for general operating support	\$50,000
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to strengthen U.S. news coverage of preventable infectious disease in Africa	\$143,572
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to convene experts in HIV virology and vaccinology to examine role of acute and early infections in HIV vaccine development.	\$40,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to develop needle-free vaccination via nanoparticle aerosoles	\$3,183,702
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to develop valid population health metrics for managing interventions	\$2,175,944
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to support the development and evaluation of HPV vaccines and related diagnostics	\$580,340
Prime Minister's National Relief Fund Prime Minister's Office South Block New Delhi, 110 011 India	No	Foreign Government	to support relief efforts in India following the tsunami	\$500,000
Pro Bono Net, Inc. 151 West 30th Street, 10th Floor New York, NY 10001	No	501(c)(3) public charity	to support technology-based access-to-justice programs	\$650,000
Progress Analytics Institute 110 Bishop Quarter Lane Oak Park, IL 60302	No	501(c)(3) public charity	to compare per-pupil funding received by charter vs. traditional schools in 30 cities and explain funding disparities	\$158,400
Protestant Episcopal Church In the United States of America / St. James Family Center 1134 Columbia Street Cathlamet, WA 98612	No	501(c)(3) public charity	for general operating support	\$20,000
Providence Health System - Washington PO Box 5008 (3432 South Bay Road NE) Olympia, WA 98509	No	501(c)(3) public charity	to support parenting programs	\$45,000
Public Health Institute 555 12th Street 10th Floor Oakland, CA 94607-4046	No	501(c)(3) public charity	to train family planning and reproductive health leaders from developing countries	\$1,363,006

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Public Radio International Inc 100 North Sixth Street, Suite 900A Minneapolis, MN 55403	No	501(c)(3) public charity	to increase public awareness and understanding of global health issues and their interconnections with economic and social development around the world	\$250,000
Public School Forum of North Carolina, Inc. 3739 National Drive, Suite 210 Raleigh, NC 27612	No	501(c)(3) public charity	to fund a three year initiative to engage state, district, and local stakeholders and create a more supportive policy environment for high school redesign in North Carolina	\$148,750
Queensland University of Technology Faculty of Science 2 George Street Brisbane, Queensland 4001 Australia	No	Foreign Government	to develop bananas with increased micronutrient content	\$318,774
Quileute Tribe PO Box 279 LaPush, WA 98350	No	7871 tribal government unit	to support a capital campaign for a child development center	\$240,000
Rainier Scholars 2100 24th Avenue South, Suite 380 Seattle, WA 98144	No	501(c)(3) public charity	for general operating support	\$100,000
Reel Grrls 909 4th Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support a community technology project serving low-income girls	\$53,100
Regents of the University of California One Shields Avenue Davis, CA 95616	No	501(c)(3) public charity	to support a conference on the Human Papilloma Virus	\$93,577
Regents of the University of California One Shields Avenue Davis, CA 95616	No	501(c)(3) public charity	to support the Women's Global Health Imperative's work researching the protection of the cervix as a method of HIV prevention	\$16,064,069
Regents of the University of California One Shields Avenue Davis, CA 95616	No	501(c)(3) public charity	to support the monitoring and evaluation of a vector control program in Vanuatu	\$193,674
Regents of the University of California One Shields Avenue Davis, CA 95616	No	501(c)(3) public charity	to develop iron and zinc- fortified wheat products to improve the health of Peruvian children	\$65,709

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Regents of the University of California One Shields Avenue Davis, CA 95616	No	501(c)(3) public charity	to better understand the effects of state strategies for improving low-performing schools and to develop effective strategies for sustainable, long-term capacity building in low-performing schools	\$154,347
Regents of the University of California at Berkeley Boalt School of Law Berkeley, CA 94720-7200	No	501(c)(3) public charity	to support an initiative to understand the research-based policy reforms and implementation strategies that strengthen school reform	\$400,000
Regents of the University of California at San Diego Office of Contract and Grants Administration UCSD La Jolla, CA 92093-0934	No	501(c)(3) public charity	to evaluate the San Diego City Schools' Blueprint for Student Success in its fifth year	\$100,000
Regents University of California Los Angeles UCLA ORA-OCGA Box 951406 Los Angeles, CA 90095-1406	No	170(c)(1) government unit	to promote education policy reform that helps all California students receive a high quality and equitable education	\$314,260
ReInventing Schools Coalition 9312 Vanguard Drive, Suite 100 Anchorage, AK 99507	No	501(c)(3) public charity	to support additional Alaskan school districts in reinventing their school system and the creation of a Research and Development component of the RISC model	\$1,655,000
Replications Inc 525 West 120th Street New York, NY 10027-6625	No	501(c)(3) public charity	to create/replicate high performing high schools in New York City	\$1,170,000
Rhode Island Childrens Campaign for Higher Education The 134 Center, Suite 111 134 Thurbers Avenue Providence, RI 02905	No	501(c)(3) public charity	to support urban high school reform in the Providence School District	\$320,000
Richard Hugo House 1634 11th Avenue Seattle, WA 98122	No	501(c)(3) public charity	to support youth writing programs	\$30,000
Riverside County Library System 4080 Lemon Street, 4th Floor Riverside, CA 92501	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$90,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Rochester Organization of Families PO Box 312 (10140 Highway 12 SW) Rochester, WA 98579	No	501(c)(3) public charity	to support after school and family services programs	\$35,000
Room to Read PO Box 29127 San Francisco, CA 94129-0127	No	501(c)(3) public charity	to support programs aimed at building schools and providing scholarships for girls in Nepal, Cambodia, India and Vietnam	\$20,000
Rural Development Institute 1411 4th Avenue, Suite 910 Seattle, WA 98101-2204	No	501(c)(3) public charity	to support property rights and land reform activities for the world's rural poor	\$900,000
Ryther Child Center 2400 NE 95th Street Seattle, WA 98115-2499	No	501(c)(3) public charity	to support a therapeutic care program	\$50,000
Sacramento Area Congregations Together 2510 J Street, Suite 200 Sacramento, CA 95816	No	501(c)(3) public charity	to support Sacramento's high school reform efforts to impact high school graduation rates and college attendance	\$148,000
Sacramento Public Library 828 I St Sacramento, CA 95814-2589	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$96,000
Sacred Heart Church and School 9460 NE 14th Street Bellevue, WA 98004-3489	No	501(c)(3) public charity	for general operating support	\$16,500
Safe Crossings Foundation 6548 51st Ave NE Seattle, WA 98115	No	501(c)(3) public charity	for general operating support	\$30,000
Safe Harbor Crisis Nursery North 1111 Grant Place Kennewick, WA 99336	No	501(c)(3) public charity	to support a capital campaign for a crisis nursery	\$250,417

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
SafeFutures Youth Center 6337 35th Avenue SW Seattle, WA 98126	No	501(c)(3) public charity	to support academic support programs for low-income youth	\$150,000
SafePlace PO Box 2002 Olympia, WA 98507	No	501(c)(3) public charity	to support a capital campaign for a domestic violence shelter	\$50,000
Salish Sea Expeditions 647 Horizon View Place Northwest Bainbridge Island, WA 98110	No	501(c)(3) public charity	to support a science program for low-income youth	\$20,000
Salvation Army & Its Components 2525 Rucker Avenue Everett, WA 98201	No	501(c)(3) public charity	to provide services at New Tomorrows apartments to families in crisis during their period of transition to a more stable condition	\$200,000
Salvation Army A California Corp. PO Box 15245 Portland, OR 97214	No	501(c)(3) public charity	to support a capital campaign for a girls residential treatment center	\$200,000
San Antonio Public Library 600 Soledad Street San Antonio, TX 78205-1200	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$151,500
San Bernardino County Library 104 W Fourth St San Bernardino, CA 92415-0035	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$117,000
San Diego Public Library 820 E St San Diego, CA 92101-6478	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$144,000
San Francisco Foundation Community Initiative 225 Bush Street, Suite 500 San Francisco, CA 94104	No	501(c)(3) public charity	for general operating support	\$27,367

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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San Francisco Organizing Project 43 Harrington Street San Francisco, CA 94112	No	501(c)(3) public charity	to increase achievement and success in San Francisco public schools through organizing and training parent leaders	\$100,250
San Francisco Public Library 100 Larkin St San Francisco, CA 94102-4796	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$153,000
San Jose Public Library 180 W San Carlos Street San Jose, CA 95113-2096	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$78,000
Sargent Shriver National Center on Poverty Law 50 E Washington Street, Suite 500 Chicago, IL 60602	No	501(c)(3) public charity	to support legal assistance delivery to low-income people in the U.S.	\$57,500
Save the Children Federation Inc 54 Wilton Road PO Box 950 Westport, CT 06880	No	501(c)(3) public charity	to provide emergency aid to areas in South Asia affected by the October 2005 earthquake	\$750,000
Save the Children Federation Inc 54 Wilton Road PO Box 950 Westport, CT 06880	No	501(c)(3) public charity	to address the rising rate of malnutrition in Malawi through a community-based program	\$506,258
Save the Children Federation Inc 54 Wilton Road PO Box 950 Westport, CT 06880	No	501(c)(3) public charity	to test and evaluate a critical set of newborn health care tools & technologies	\$10,000,000
Scholarship America, Inc. 1808 Richards Road SE, Suite 119 Bellevue, WA 98005	No	501(c)(3) public charity	to support scholarship programs for Washington state students	\$70,000
Seattle Art Museum 100 University Street PO Box 22000 Seattle, WA 98122-9700	No	501(c)(3) public charity	for general operating support	\$50,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Seattle Biomedical Research Institute 307 Westlake Avenue North Seattle, WA 98109-5219	No	501(c)(3) public charity	for general operating support	\$3,200
Seattle Biomedical Research Institute 307 Westlake Avenue North Seattle, WA 98109-5219	No	501(c)(3) public charity	to identify and validate new antigens for a vaccine to prevent malaria in pregnant women	\$3,252,031
Seattle Center Foundation 305 Harrison Street Seattle, WA 98109-4695	No	501(c)(3) public charity	for general operating support	\$5,000
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	for general operating support	\$685
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	to support a human services indicators report	\$85,000
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	to support health and social service organizations through the United Way of King County	\$5,000,000
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	to support King County nonprofit agencies	\$1,000,000
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	to support the Business Partnership for Early Learning	\$200,000
Seattle Public Library Foundation 1000 Fourth Avenue Seattle, WA 98104-1109	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$94,500

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Seattle Public Library Foundation 1000 Fourth Avenue Seattle, WA 98104-1109	No	501(c)(3) public charity	for general operating support	\$13,760
Seattle Repertory Theatre 155 Mercer Street (PO Box 900923) Seattle, WA 98109	No	501(c)(3) public charity	to support a ticketing and donor management system for Seattle's nonprofit theatres	\$320,000
Seattle University PO Box 222000 (901 12th Avenue) Seattle, WA 98122	No	501(c)(3) public charity	to support a scholarship fund and internship program	\$10,000
SeaWeb 1731 Connecticut Avenue NW 4th Floor Washington, DC 20009	No	501(c)(3) public charity	to increase public understanding of the philanthropic sector	\$125,000
See Forever Foundation 1851 9th Street, NW Washington, DC 20001	No	501(c)(3) public charity	to create and open new See Forever campuses in Washington DC	\$131,250
Sexual Assault Center of Pierce County 633 North Mildred, Suite J Tacoma, WA 98406-1725	No	501(c)(3) public charity	to support sexual assault services in the Latino community	\$20,000
Sexual Assault Response Center 830 North Columbia Center Boulevard, Suite H Kennewick, WA 99336	No	501(c)(3) public charity	to support sexual assault prevention and education programs	\$27,750
Shoalwater Bay Indian Tribe PO Box 130 (2373 Tokeland Rd) Tokeland, WA 98590	No	7871 tribal government unit	to support a community access technology project for Native American youth	\$35,665
Skagit County Community Action Agency PO Box 1507 (330 Pacific Place) Mount Vernon, WA 98273	No	501(c)(3) public charity	to support a capital campaign for a homeless family shelter	\$50,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Skagit Preschool and Resource Center 320 Pacific Place Mt. Vernon, WA 98273	No	501(c)(3) public charity	to support a community technology project for young disabled children	\$37,465
Skillpoint Alliance P.O. Box 15069 Austin, TX 78761-5069	No	501(c)(3) public charity	to enhance Austin Independent School District's High School Redesign through support of the technology and business community	\$125,000
Sno-Isle Regional 7312 35th Avenue NE Marysville, WA 98271	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$1,500
Society of St. Vincent de Paul - Rogue Valley Council PO Box 1663 (2424 North Pacific Highway) Medford, OR 97501	No	501(c)(3) public charity	to support a capital campaign	\$300,000
Sonoma County Library Third Avenue And E Street Santa Rosa, CA 95404-4400	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$21,000
South Carolina State Library 1430 Senate Street PO Box 11469 Columbia, SC 29211	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$30,750
South Dakota State Library 800 Governors Drive Pierre, SD 57501	No	170(c)(1) government unit	to support public access computing sustainability efforts in public libraries	\$186,720
Southern Growth Policies Board 100 Capitola Drive, Suite 100 Durham, NC 27713	No	501(c)(3) public charity	to support the annual summit of southern governors, business executives, legislators and academic leaders and report of new strategies in rural development with a regional perspective	\$15,000
Southern Ute Cultural Center Museum PO Box 737 (14826 Highway 172) Ignacio, CO 81137	No	501(c)(3) public charity	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$6,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Southwest Youth and Family Services 4555 Delridge Way S.W. Seattle, WA 98106	No	501(c)(3) public charity	to support a program for low-income refugee and immigrant families	\$50,000
Spokane School District #81 200 North Bernard Street Spokane, WA 99201-0282	No	170(c)(1) government unit	to improve teaching and learning by enhancing student access to technology	\$2,160,184
St. George's Hospital Medical School Department of Cellular and Molecular Medicine, Jenner Wing, Cranmer Terrace London, SW17 ORE UNITED KINGDOM	No	Foreign Government	to develop a novel delivery strategy for HIV vaccine antigens	\$3,362,150
St. Michael's Hospital 30 Bond Street Suite 5-089 Queen Wing Toronto, Ontario M5B 1W8 Canada	No	Public Charity Affidavit of Equivalency	to create and disseminate large-scale, reliable epidemiological, biological and economic evidence that helps reduce the spread of HIV-1 in India	\$138,530
St. Michael's Hospital 30 Bond Street Suite 5-089 Queen Wing Toronto, Ontario M5B 1W8 Canada	No	Public Charity Affidavit of Equivalency	to support the enhancement of HIV/AIDS prevention and treatment control programs in developing countries	\$298,000
St. Thomas School PO Box 124 Medina, WA 98039	No	501(c)(3) public charity	for general operating support	\$10,000
Stand for Children Leadership Center 516 SE Morrison St., Suite 206 Portland, OR 97214	No	501(c)(3) public charity	for general operating support	\$50,000
Stanislaus County Free Library 1500 I Street Modesto, CA 95354-1166	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$72,000
State Higher Education Executives Officers 3035 Center Green Drive #100 Boulder, CO 80301	No	501(c)(3) public charity	to support building stronger P-16 systems	\$121,300

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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State Library of Iowa				
Ola Babcock Miller Bldg 1112 East Grand Ave Des Moines, IA 50319-0233	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$129,450
State Library of Ohio				
274 East First Avenue Columbus, OH 43201	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$70,350
State of California				
Office of the Secretary of Education 1121 L Street, Suite 600 Sacramento, CA 95814	No	170(c)(1) government unit	to support the work of the Governor's non-partisan committee, charged with making policy recommendations on education funding, governance, teacher recruitment & training, and the preparation and retention of quality school administrators	\$100,000
State of California: Office of the Secretary for Education				
1121 L Street, Suite 600 Sacramento, CA 95814	No	170(c)(1) government unit	to support California's efforts to turn around failing schools	\$78,200
State of Washington Office of Superintendent of Public Instruction				
Old Capitol Building PO Box 47200 Olympia, WA 98504-7200	No	170(c)(1) government unit	to support automated realtime collection of student data from local district data systems to a state data warehouse	\$750,000
Statens Serum Institute				
Artillerivej 5 2300 Copenhagen S., Denmark	No	Foreign Government	to create vaccines that target molecular signatures of latent TB	\$2,559,622
Stevenson-Carson School District #303				
P.O. Box 850 (350 NW Bulldog Drive) Stevenson, WA 98648-0850	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$20,400
Stevenson-Carson School District #303				
P.O. Box 850 (350 NW Bulldog Drive) Stevenson, WA 98648-0850	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington State through supporting school redesign, implementing early college awareness, and removing financial barriers at Stevenson High School	\$31,520
Stockton-San Joaquin County Public Library				
605 N El Dorado Street Stockton, CA 95202-1999	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$66,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Stone Soup PO Box 422 Republic, WA 99166	No	501(c)(3) public charity	to support a technology-based training program	\$57,200
Successful Practices Network, Inc. 1587 Route 146 Rexford, NY 12148	No	501(c)(3) public charity	to develop comprehensive selection criteria and identify characteristics to analyze schools, and provide professional development to and conduct a five-year longitudinal study of 100 high schools from the Foundation's focus states	\$1,105,200
Summer Search Foundation 2100 24th Ave S Suite 350 Seattle, WA 98144	No	501(c)(3) public charity	for general operating support	\$25,000
SUSTAIN 1050 Connecticut Avenue, NW Suite 1000 Washington, DC 20036	No	501(c)(3) public charity	to enhance quality assurance in fortified food aid commodities to improve nutrient delivery	\$900,000
Tacoma Goodwill Industries 714 South 27th Street Tacoma, WA 98409	No	501(c)(3) public charity	to support a technology-based job training program for disabled persons	\$37,628
Tacoma Housing Authority 902 South "L" Street, Suite 2A Tacoma, WA 98405	No	170(c)(1) government unit	to support renovations of the Hillside Terrace apartments and provide services to families in crisis during their period of transition to a more stable condition	\$80,000
Tacoma Rescue Mission 702 Pacific Avenue Tacoma, WA 98402	No	501(c)(3) public charity	to support the construction of Tyler Square transitional housing and to provide services to families in crisis during their period of transition to a more stable condition	\$112,500
Tacoma School District #10 Box 1357 Tacoma, WA 98401-1357	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Henry Foss High School)	\$114,000
Tacoma School District #10 Box 1357 Tacoma, WA 98401-1357	No	170(c)(1) government unit	to improve high school education and access to higher education in Washington state through supporting school redesign, implementing early college awareness, and removing financial barriers (Mount Tahoma High School)	\$95,000
Tacoma School District #10 Box 1357 Tacoma, WA 98401-1357	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Lincoln High School)	\$117,180

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Technology Access Foundation 3803 South Edmunds Street, Suite A Seattle, WA 98118	No	501(c)(3) public charity	to support planning for a network of Science, Technology, Engineering & Math theme-based schools to be implemented in partnership with school districts	\$104,000
Texas Education Agency 1701 N. Congress Avenue Austin, TX 78701	No	170(c)(1) government unit	to support improved high school math achievement and capacity and build public support for high school redesign	\$1,000,000
Texas Lyceum Association, Inc. 7131 Lavendale Avenue Dallas, TX 75230	No	501(c)(3) public charity	to support a conference to provide solutions and best practices to improve high school education throughout Texas	\$75,000
Texas Public Policy Foundation 900 Congress Ave., Ste. 400 Austin, TX 78701	No	501(c)(3) public charity	to research and identify the K-12 reforms needed to expand the math-science pipeline and its impact on college and work readiness in Texas	\$85,000
The Africa-America Institute 420 Lexington Avenue, Suite 1706 New York, NY 10170	No	501(c)(3) public charity	for general operating support	\$23,400
The Albert B. Sabin Vaccine Institute, Inc. 1889 F Street NW Suite 200S Washington, DC 20006-4400	No	501(c)(3) public charity	to support the annual Vaccine Colloquia	\$150,075
The Albert B. Sabin Vaccine Institute, Inc. 1889 F Street NW Suite 200S Washington, DC 20006-4400	No	501(c)(3) public charity	to support the Human Hookworm Vaccine Initiative	\$3,395,389
The Albert B. Sabin Vaccine Institute, Inc. 1889 F Street NW Suite 200S Washington, DC 20006-4400	No	501(c)(3) public charity	to develop a genetically engineered recombinant hookworm vaccine	\$1,800,000
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	for general operating support	\$175,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to build capacity and improve coordination of advocacy efforts for global health and development	\$400,000
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to support the Aspen 2005 HIV/AIDS conference in India	\$50,000
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to support a leadership symposium on innovations in supporting local health systems for global women's health	\$80,000
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to support a series of seminars on education issues	\$256,753
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to fund a commission of bi-partisan members to evaluate the effectiveness of NCLB as a gap closing tool	\$655,886
The Aspen Institute Inc. One Dupont Circle NW, Suite 700 Washington, DC 20036-1133	No	501(c)(3) public charity	to support furthering the peace process in connection with its Middle East Strategy Group	\$10,000,000
The Board of Trustees of the Leland Stanford Junior University 485 Lasuen Mall Stanford, CA 94305-2060	No	501(c)(3) public charity	to aid California in developing a school finance system that better fits the needs of the State and its students	\$500,000
The Boston Plan for Excellence in the Public Schools Foundation 6 Beacon Street, #615 Boston, MA 02108-3810	No	501(c)(3) public charity	to support urban high school reform in the Boston Public School District	\$374,000
The Bridgespan Group 535 Boylston Street, 10th Floor Boston, MA 02116	No	501(c)(3) public charity	to develop business plans for eight school developers to inform their strategy to create new high schools, replicate schools, and convert high schools	\$2,950,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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The Carter Center, Inc. One Copenhill 453 Freedom Parkway Atlanta, GA 30307	No	501(c)(3) public charity	to enable the eradication and certification of onchocerciasis eradication in the Americas and extending this success to Africa	\$2,500,000
The Carter Center, Inc. One Copenhill 453 Freedom Parkway Atlanta, GA 30307	No	501(c)(3) public charity	to support the eradication of Guinea Worm Disease in the remaining endemic countries	\$10,000,000
The Center for Strategic and International Studies (CSIS) 1800 K Street NW Washington, DC 20006	No	501(c)(3) public charity	to strengthen U.S. leadership and build consensus around enhanced and informed U.S. engagement to fight the global HIV/AIDS pandemic	\$986,107
The Center for Strategic and International Studies (CSIS) 1800 K Street NW Washington, DC 20006	No	501(c)(3) public charity	to explore the best means to convey the rising strategic significance of global health	\$225,980
The Child Care Action Council of Thurston County PO Box 446 Olympia, WA 98507-0446	No	501(c)(3) public charity	to support respite daycare to reduce child abuse and neglect	\$5,000
The Evergreen State College Foundation 2700 Evergreen Parkway Northwest Olympia, WA 98505	No	501(c)(3) public charity	to support a capital campaign	\$1,000,000
The Evergreen State College Foundation 2700 Evergreen Parkway Northwest Olympia, WA 98505	No	501(c)(3) public charity	to support a math and science educational program for girls	\$12,723
The GAVI Fund 1130 Connecticut Avenue, NW Suite 1130 Washington, DC 20036	No	501(c)(3) public charity	to support GAVI programs in saving children's lives and protecting health through the widespread use of current and new vaccines in the poorest countries	\$4,338,000
The GAVI Fund 1130 Connecticut Avenue, NW Suite 1130 Washington, DC 20036	No	501(c)(3) public charity	for general operating support	\$150,000,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
The Henry J. Kaiser Family Foundation 2400 Sand Hill Road Menlo Park, CA 94025	No	501(c)(3) private operating foundation (ER)	to support a range of efforts to improve quality and quantity of global health reporting in the US and abroad	\$1,066,213
The ImagineNations Group 221 Bay Front Road Pasadena, MD 21122	No	501(c)(3) public charity	to develop a detailed blueprint strategy for youth investment and employment creation in pilot countries	\$795,616
The James B. Hunt, Jr. Institute for Educational Leadership and Policy Foundation Inc University of North Carolina 140 Friday Center Drive Chapel Hill, NC 27517	No	501(c)(3) public charity	for general operating support	\$250,000
The Legacy Foundation Inc PO Box 3033 Redmond, WA 98073	No	501(c)(3) public charity	for general operating support	\$4,200
The Library of Virginia 800 E Broad St Richmond, VA 23219	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$36,150
The Mountains to Sound Greenway Trust 1011 Western Avenue, Suite 606 Seattle, WA 98104	No	501(c)(3) public charity	to support development of a community park	\$40,000
The Regents of the University of Michigan 3003 South State Street Ann Arbor, MI 48109-2210	No	501(c)(3) public charity	to develop nanoemulsions ad adjuvants for nasal-spray vaccines	\$1,907,452
The Rhode Island Community Foundation One Union Station Providence, RI 02903	No	501(c)(3) public charity	to support "Rekindling the Dream" program in the Providence School District	\$1,356,888
The Support Center PO Box 3639 Omak, WA 98841	No	501(c)(3) public charity	to support outreach services for Native American and Hispanic survivors of domestic violence	\$10,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
The Susan G. Komen Breast Cancer Foundation, Puget Sound Affiliate 1900 North Northlake Way, Suite 135 Seattle, WA 98103	No	501(c)(3) public charity	for general operating support	\$450
The Tamilnadu Dr MGR Medical University 60 Anna Salai, Guindy Chennai -32., India	No	170(c)(1) government unit	to organize the 5th International Conference on AIDS INDIA	\$25,000
The Third Way Foundation 600 Pennsylvania Avenue, S.E. Suite 400 Washington, DC 20003	No	501(c)(3) public charity	for general operating support	\$210,000
The Tomas Rivera Policy Institute 650 Childs Way, Lewis Hall, Suite 102 Los Angeles, CA 90089	No	501(c)(3) public charity	to support messaging and dissemination strategies for a College Knowledge Information Campaign for Latino students and their parents	\$30,000
The Whatcom Dream PO Box 29945 Bellingham, WA 98228-1945	No	501(c)(3) public charity	to support financial literacy planning for low-income individuals	\$20,000
Thomas B Fordham Institute 1701 K Street, NW Suite 1000 Washington, DC 20006	No	501(c)(3) public charity	to inform public debate and advance academic achievement in Ohio charter schools by convening charter school leaders, producing research, and disseminating information on charter school issues	\$194,250
Thomas B Fordham Institute 1701 K Street, NW Suite 1000 Washington, DC 20006	No	501(c)(3) public charity	to support the Fordham Foundation in its role as a community school sponsor in Ohio to recruit other high school developers and to share best practices across the field	\$568,425
Tides Center PO Box 29907 San Francisco, CA 94129	No	501(c)(3) public charity	for general operating support	\$75
Tides Center PO Box 29907 San Francisco, CA 94129	No	501(c)(3) public charity	to support multicultural youth leadership programs	\$43,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Tides Center PO Box 29907 San Francisco, CA 94129	No	501(c)(3) public charity	to support a human services program for underserved immigrant and refugee populations	\$40,000
Timberland Regional Library 313 Eighth Avenue SE Olympia, WA 98501-1307	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$93,000
Tonasket School District #404 35 DOE Highway 20 East Tonasket, WA 98855	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Tonasket High School)	\$32,000
Town Hall Association 1119 8th Avenue Seattle, WA 98101	No	501(c)(3) public charity	for general operating support	\$2,300
Trans Center for Youth, Inc. Division of Trans Center for Youth 3030 West Highland Boulevard, 3rd Floor Milwaukee, WI 53208	No	501(c)(3) public charity	to support the redesign of Milwaukee's large comprehensive public high schools and the development of small autonomous high schools throughout Milwaukee	\$4,150,000
Transatlantic Partners Against AIDS 928 Broadway, Suite 800 New York, NY 10010	No	501(c)(3) public charity	to support a media initiative that will enable Russia and the Ukraine to be more effective in its fight against AIDS	\$587,211
Treatment Action Group 611 Broadway, Suite 612 New York, New York 10012	No	501(c)(3) public charity	to strengthen response to tuberculosis-HIV co-infection in partnership with community representatives from high-burden countries	\$491,754
Treehouse 2100 24th Avenue South, Suite 220 Seattle, WA 98144-4632	No	501(c)(3) public charity	to support a capital campaign and a program expansion project	\$75,000
Trustees of Columbia University in the City of New York 2960 Broadway New York, NY 10027	No	501(c)(3) public charity	to increase access and equity of essential health care services for the under-served rural population of Ethiopia	\$250,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Trustees of Columbia University in the City of New York 2960 Broadway New York, NY 10027	No	501(c)(3) public charity	to identify and develop policies and strategies that will enable countries to deliver critical maternal and neonatal mortality interventions	\$1,482,111
Trustees of the University of Pennsylvania 3451 Walnut Street, Room 329 Philadelphia, PA 19104	No	501(c)(3) public charity	to host a summit on global issues in women's health	\$246,292
Trustees of the University of Pennsylvania 3451 Walnut Street, Room 329 Philadelphia, PA 19104	No	501(c)(3) public charity	to create a set of design principles and a plan for intermediaries to support the creation of university-assisted small high schools	\$65,000
Tucson-Pima Public Library 101 North Stone Avenue Tucson, AZ 85726-7470	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$94,500
Tukwila School District #406 4640 South 144th Street Tukwila, WA 98168	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Foster High School)	\$42,780
United Nations Development Programme 304 East 45th Street, Room 618 New York, NY 10017	No	Executive Order	to track progress toward the United Nations Millennium Development Goals at the country level	\$650,000
United Nations Foundation 1225 Connecticut Avenue Washington, D.C. 20036	No	501(c)(3) public charity	to implement a replicable outreach and fundraising campaign that engages civil society in support of malaria prevention and control through the Global Fund	\$450,000
United Negro College Fund 8260 Willow Oaks Corporate Drive Fairfax, VA 22031-4513	No	501(c)(3) public charity	for general operating support	\$250,000
United Negro College Fund 8260 Willow Oaks Corporate Drive Fairfax, VA 22031-4513	No	501(c)(3) public charity	to support the Gates Millennium Scholars Program	\$15,202,522

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
United Negro College Fund 8260 Willow Oaks Corporate Drive Fairfax, VA 22031-4513	No	501(c)(3) public charity	to support graduate scholarships in Public Health in the Gates Millennium Scholars program	\$35,000,000
United States Committee for UNFPA, Inc. 220 East 42nd Street New York, NY 10017	No	501(c)(3) public charity	to evaluate and document the African Youth Alliance End-of-Program report	\$391,270
United States Committee for UNFPA, Inc. 220 East 42nd Street New York, NY 10017	No	501(c)(3) public charity	to convene a regional conference to strengthen capacity and strategize for women's NGO networks to fight HIV/AIDS in Africa	\$100,001
United States Conference of Mayors 1620 I Street, NW 4th Floor Washington, DC 20006	No	501(c)(3) public charity	to support annual Mayors' National Education Summit	\$463,080
United States Fund for UNICEF 333 East 38th Street New York, NY 10016	No	501(c)(3) public charity	to accelerate activities towards the elimination of Maternal and Neonatal Tetanus by 2005	\$5,000,000
United States Fund for UNICEF 333 East 38th Street New York, NY 10016	No	501(c)(3) public charity	to develop a program on malaria intermittent preventive treatment in infants (IPTi)	\$1,576,324
United States Fund for UNICEF 333 East 38th Street New York, NY 10016	No	501(c)(3) public charity	to procure a live attenuated monovalent polio vaccine to stop wild poliovirus transmission	\$6,152,500
United States Fund for UNICEF 333 East 38th Street New York, NY 10016	No	501(c)(3) public charity	to support the GAVI Secretariat hosted at UNICEF	\$300,000
United Way International 701 North Fairfax Street Alexandria, VA 22314-2045	No	501(c)(3) public charity	to support the International Alexis de Tocqueville Society	\$300,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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United Way International 701 North Fairfax Street Alexandria, VA 22314-2045	No	501(c)(3) public charity	to support resource centers overseas	\$150,000
United Way of King County 720 Second Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support research into the school readiness of children in King County	\$15,167
United Way of King County 720 Second Avenue Seattle, WA 98104	No	501(c)(3) public charity	for general operating support	\$1,489,117
United Way of King County 720 Second Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support an individual development accounts program for low-income individuals	\$367,500
United Way of Mason County The Collier Building / 428 West Birch Street, Suite 2A Shelton, WA 98584	No	501(c)(3) public charity	for general operating support	\$10,000
United Way of Pierce County PO Box 2215 (1501 Pacific Ave., 4th Floor) Tacoma, WA 98402	No	501(c)(3) public charity	to support a capital campaign	\$215,000
United Ways of Texas Inc 3724 Executive Center Drive Suite 210 Austin, TX 78731	No	501(c)(3) public charity	to support community engagement across Texas on the economic and social implications of students not graduating ready for college, work and citizenship	\$250,000
Universidad Peruana Cayetano Heredia Av. Honorio Delgado 430 Urbanización Ingeniería San Martín de Porres Lima, 31 Peru	No	Public Charity Affidavit of Equivalency	to eliminate cysticercosis and taeniasis from an endemic area in Peru	\$2,363,774

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Universite de Montreal Succursale a Quebec Department of Demography C.P. 6128, succ. Centre-ville Montreal, QC H3C 3J7 Canada	No	501(c)(3) public charity	to support population and health capacity building in French-speaking Sub-Saharan Africa	\$1,182,807
Universite de Montreal Succursale a Quebec Department of Demography C.P. 6128, succ. Centre-ville Montreal, QC H3C 3J7 Canada	No	501(c)(3) public charity	to provide financial support for participants from developing countries to attend an international conference on AIDS vaccine	\$305,325
University Child Development School 5062 9th Avenue Northeast Seattle, WA 98105	No	501(c)(3) public charity	for general operating support	\$10,000
University Child Development School 5062 9th Avenue Northeast Seattle, WA 98105	No	501(c)(3) public charity	for general operating support	\$4,320
University of California, San Diego 9500 Gilman Drive La Jolla, CA 92093-0210	No	170(c)(1) government unit	to support urban high school reform in the San Diego School District	\$343,000
University of Chicago 5801 South Ellis Avenue Chicago, IL 60637	No	501(c)(3) public charity	to develop a comprehensive system for tracking Chicago students from high school through their post-secondary paths	\$419,954
University of Chicago Center for Urban School Improvement 1313 E. 60th StreetChicago, IL 60637	No	501(c)(3) public charity	to fund new schools and assist other organizations in the design and incubation of new schools	\$1,105,816
University of Colorado at Denver and Health Sciences Center 4200 E. 9th Avenue Denver, CO 80262	No	170(c)(1) government unit	to develop an inexpensive therapeutic vaccine for human papillomavirus (HPV)	\$700,654

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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University of Indianapolis 1400 East Hanna Avenue Indianapolis, IN 46227-3630	No	501(c)(3) public charity	to support the creation of new public and private high schools and redesign of the comprehensive high schools into autonomous small schools in Indianapolis	\$3,204,586
University of Indianapolis 1400 East Hanna Avenue Indianapolis, IN 46227-3630	No	501(c)(3) public charity	to support a comprehensive leadership institute and technical assistance in year one of the redesign of the comprehensive high schools into autonomous small schools in Indianapolis	\$497,613
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to identify the mechanisms of HIV resistance in highly exposed uninfected women	\$884,133
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to scale up effective programs for the prevention of HIV and other STIs in India	\$2,752,633
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to implement a comprehensive HIV/AIDS prevention program in the "Corridor Region" in India	\$727,655
University of North Carolina at Chapel Hill Office of Sponsored Research 440 W. Franklin Street CB#1350 Chapel Hill, NC 27599-1350	No	501(c)(3) public charity	to support the development of novel drug candidates for the treatment of human African trypanosomiasis and leishmaniasis	\$3,895,403
University of Notre Dame Research Division of Graduate School 511 Main Building Notre Dame, Indiana 46556	No	501(c)(3) public charity	to support the establishment of the Jean Joseph Dorvil Award scholarship fund	\$175,000
University of Santiago de Compostela Pazo de San Xerome-Praza de Obradoiro Santiago de Compostela, 15782 Spain	No	Public Charity Affidavit of Equivalency	to develop surface modified nanostructures as delivery vehicles for transmucosal vaccination	\$292,626
University of Saskatchewan Box 5000 RPO University Saskatoon, CANSK S7N 4J8 Canada	No	501(c)(3) public charity	to develop single dose vaccines for neonates by linking innate and specific immunity	\$1,165,284

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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University of Texas at Austin Annette Strauss Institute 3001 Lake Austin Blvd., Suite 2.316 Austin, TX 78703	No	170(c)(1) government unit	to inventory the knowledge and skills researchers have recommended for a responsive citizenry and evaluate results in light of current standards and curricula in the school	\$200,000
University of Toronto office of the Comptroller 70 Richmond Street East, 3rd Floor Toronto, ON M5S 1N8 Canada	No	501(c)(3) public charity	to facilitate the successful and appropriate achievement of milestones in the Grand Challenges in Global Health projects.	\$1,080,958
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to develop a point-of-care diagnostic system for the developing world	\$2,296,169
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to reduce the prevalence of HIV/AIDS among Swazi youth	\$323,341
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to create and sustain the Department of Global Health at the University of Washington	\$20,000,000
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to establish the William H. Gates Public Service Law Scholarship Program	\$33,276,939
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to support a local graduate student assistantship	\$28,736
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to support a family stabilization project for families in transition	\$112,719
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to support a Department of Bioengineering chair	\$500,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support a scholarship fund	\$50,000
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support an educational book project	\$25,000
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support a capital campaign	\$1,000,000
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support overseas practicums	\$150,000
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	for general operating support	\$900
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	for general operating support to benefit the Safeco Scholarship Fund Event	\$1,500
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to improve reproductive health policies and services by expanding leadership capacity in developing countries	\$1,415,265
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to facilitate a multi-site study in Africa to assess the efficacy of acyclovir treatment on the transmission of HIV	\$7,660,910
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support "The Effects of Scholarship and School Reform on the Transition from High School to College in Washington State"	\$234,998

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support a study on how finance structures constrain resource allocation and use for schools	\$733,891
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to support a national charter school research center	\$300,223
University of Washington Foundation 407 A Gerberding Hall (Box 351210) Seattle, WA 98195	No	501(c)(3) public charity	to extend the School Finance Redesign Project- a cost simulation study to accommodate technical assistance requests in OH and NC	\$159,543
Urban ArtWorks 1914 Fourth Avenue Seattle, WA 98101	No	501(c)(3) public charity	to support a youth recidivism reduction program	\$15,000
Urban Assembly Inc 551 Fifth Avenue 23rd Floor New York, NY 10176	No	501(c)(3) public charity	to create new secondary schools in New York City	\$2,298,750
Urban Institute 2100 M Street, NW Washington, DC 20037	No	501(c)(3) public charity	to increase public understanding of the philanthropic sector	\$250,000
Urban League of Metropolitan Seattle 105 14th Avenue Seattle, WA 98122	No	501(c)(3) public charity	for general operating support	\$2,228
Urban League of Metropolitan Seattle 105 14th Avenue Seattle, WA 98122	No	501(c)(3) public charity	to support local evacuees of Hurricane Katrina	\$50,000
Urban Libraries Council 1603 Orrington Avenue Suite 1080 Evanston, IL 60201	No	501(c)(3) public charity	to support building knowledge for libraries and public access computing advocacy through analysis of the economic development impact of urban public libraries	\$30,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Ursuline Academy of Dallas Foundation, Inc. 4900 Walnut Hill Lane Dallas, TX 75229	No	501(c)(3) public charity	to support a capital campaign	\$5,000,000
Utah State Library Division 250 North 1950 West, Suite A Salt Lake City, UT 84116-7901	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$21,450
Ute Mountain Tribe of the Ute Mountain Reservation PO Box 52 Towaoc, CO 81334	No	7871 tribal government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$12,000
Ventura County Library Services Agency 646 County Square Drive, Suite 150 Ventura, CA 93003	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$52,500
VillageReach 601 N 34th Street Seattle, WA 98103	No	501(c)(3) public charity	to increase immunization rates, efficacy and safety for five million people in Mozambique	\$1,276,402
Vision House PO Box 2951 Renton, WA 98056	No	501(c)(3) public charity	to support construction of the Children's Village and to provide services to families in crisis during their period of transition to a more stable condition	\$82,500
Voluntary Health Services TTTI Post Adyar Chennai, Tamil Nadu 600 113 INDIA	No	Foreign Organization (ER)	to reduce the spread of HIV infection in Tamil Nadu, India	\$2,485,866
Volunteers of America Oregon 3910 SE Stark Street Portland, OR 97214	No	501(c)(3) public charity	to support a program to reduce recidivism rates in young offenders	\$135,000
Washington Education Foundation 1605 NW Sammamish Road, Suite 200 Issaquah, WA 98027	No	501(c)(3) public charity	to continue the Washington State Achievers Scholarship Program	\$6,323,467
Washington Education Foundation 1605 NW Sammamish Road, Suite 100 Issaquah, WA 98027	No	501(c)(3) public charity	for general operating support	\$5,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Washington Education Foundation 1605 NW Sammamish Road, Suite 100 Issaquah, WA 98027-9944	No	501(c)(3) public charity	for general operating support	\$14,750
Washington Education Foundation 1605 NW Sammamish Road, Suite 100 Issaquah, WA 98027	No	501(c)(3) public charity	to increase community-wide support for college readiness and access in communities served by the Washington State Achievers initiative	\$602,650
Washington Junior Golf Association 6314 19th Street W., Suite 14 Fircrest, WA 98466-6223	No	501(c)(3) public charity	to support the youth golf tournament	\$10,000
Washington NCSL 2005 Host Committee PO Box 40600 Olympia, WA 98504-0600	No	501(c)(3) public charity	to support the 2005 National Conference of State Legislators	\$100,000
Washington News Council PO Box 3672 Seattle, WA 98124-3672	No	501(c)(3) public charity	for general operating support	\$14,000
Washington Recreation & Park Association 4405 7th Avenue SE, Suite 202 Lacey, WA 98503	No	501(c)(3) public charity	to support the implementation of youth leadership programs in the Puget Sound	\$58,000
Washington State Board for Community & Technical Colleges 319 SE 7th Avenue Olympia, WA 98504-2495	No	170(c)(1) government unit	to provide a policy and practice imitative supporting the successful transition of students from high school to post-secondary mathematics	\$231,250
Washington State Coalition Against Domestic Violence 101 North Capitol Way, Suite 302 Olympia, WA 98501	No	501(c)(3) public charity	to support a technology program for domestic violence agencies' staff and clients	\$64,455
Washington State Law Enforcement Memorial Foundation 200 Union Avenue, SE Olympia, WA 98501-1393	No	501(c)(3) public charity	for general operating support	\$25,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

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Washington State University Foundation P.O. Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	for general operating support	\$940
Washington State University Foundation Town Centre Building, 3rd Floor PO Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	to support community service learning projects in six rural Washington state communities	\$568,407
Washington State University Foundation Town Centre Building, 3rd Floor PO Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	to support community technology in Washington state for low-income individuals	\$771,026
Washington State University Foundation Town Centre Building, 3rd Floor PO Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	to support a community technology project for leadership and skills development in Native Americans	\$25,000
Washington Women's Employment and Education 3516 South 47th Street, Suite 205 Tacoma, WA 98409	No	501(c)(3) public charity	to support agency capacity building	\$21,000
Washington Women's Foundation 2100 24th Avenue S #330 Seattle, WA 98144	No	501(c)(3) public charity	to support an endowment campaign	\$50,000
Waterville School District Box 490 Waterville, WA 98858-0490	No	170(c)(1) government unit	to support personalized learning environments where all students achieve	\$21,697
West Valley School District #363 P.O. Box 11739 Spokane, WA 99211	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (West Valley High School)	\$48,000
West Virginia Library Commission Cultural Center 1900 Kanawha Blvd. East Charleston, WV 25305	No	170(c)(1) government unit	to promote the sustainability of public access computing in rural libraries	\$35,850

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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What Kids Can Do PO Box 603252 Providence, RI 02906	No	501(c)(3) public charity	to support a project that identifies and documents the capacity of high school students to undertake substantive research and inform action on community issues	\$170,500
Whatcom County Commission on Children & Youth 1231 North Garden Street, Suite 210 Bellingham, WA 98225	No	501(c)(3) public charity	to support an integrated client data management system for low-income families	\$136,507
Wichita Public Library 223 South Main Wichita, KS 67202-3795	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$54,000
William J. Clinton Presidential Foundation 1200 President Clinton Avenue Little Rock, AR 72201	No	501(c)(3) public charity	for general operating support	\$750,000
William J. Clinton Presidential Foundation 825 Eighth Avenue, 33rd Floor New York, NY 10019	No	501(c)(3) public charity	to facilitate a summit of global leaders to identify solutions to some of the world's most pressing problems	\$500,000
Wilton Park Wiston House Steyning, West Sussex, BN44 3DZ United Kingdom	No	Foreign Government	to conduct a high-level discussion on how performance-based funding is working in relation to global health spending on AIDS/TB and malaria	\$100,000
Wing Luke Memorial Foundation 407 7th Avenue South Seattle, WA 98104	No	501(c)(3) public charity	to support a capital campaign for a new museum	\$250,000
Women's Funding Alliance 603 Stewart St Suite 207 Seattle, WA 98101-1229	No	501(c)(3) public charity	to support women and girls programs in the Puget Sound region	\$100,000
Women's Funding Alliance 603 Stewart St Suite 207 Seattle, WA 98101-1229	No	501(c)(3) public charity	to support agency capacity building	\$50,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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Women's Safety & Resource Center, Inc. PO Box 791 North Bend, OR 97459	No	501(c)(3) public charity	to support a capital campaign for a domestic violence center	\$65,000
Woodland Park Zoological Society 601 North 59th Street Seattle, WA 98103	No	501(c)(3) public charity	to support a capital campaign for a historic carousel and pavilion	\$50,000
Woodrow Wilson National Fellowship Foundation CN 5281 Princeton, NJ 08543-5281	No	501(c)(3) public charity	to expand the Early College High School Initiative	\$2,052,561
World Affairs Council 2200 Alaskan Way, Suite 450 Seattle, WA 98121	No	501(c)(3) public charity	for general operating support	\$9,000
World Association for Children and Parents PO Box 88948 Seattle, WA 98138	No	501(c)(3) public charity	to support rehabilitation programs for children in China	\$278,940
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to fund WHO support for building global partnerships for schistosomiasis and intestinal worm control	\$500,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to produce three TV programs for the BBC World network to create awareness and focus of six diseases of the poor	\$430,095
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support the development and dissemination of international growth standards for infants and young children	\$1,300,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support the Health Metrics Network (HMN)	\$7,297,283
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to train young professionals from developing countries to become future leaders in public health	\$2,396,945

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to research information for the development of GAVI's 10 year strategic plan	\$550,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to produce a Lancet series placing neonatal survival as a priority within the context of maternal and child survival	\$198,351
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to engage the global health community in a creative and robust process to guide the future of health	\$400,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to strengthen and expand maternal and newborn health efforts within the broader goals of poverty reduction, equity, and human rights	\$443,243
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support the eradication of polio	\$25,000,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to reduce maternal, newborn and child mortality and morbidity through universal coverage of essential care.	\$999,500
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to improve access to essential medicines and commodities for reproductive health	\$374,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support the development, evaluation and application of diagnostics for the control and prevention of STIs	\$952,362
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support development of new TB diagnostics to enhance tuberculosis control	\$2,245,799

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

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World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to produce and disseminate global consensus guidelines on cotrimoxazole prophylaxis in HIV/AIDS in resource-limited settings	\$273,490
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support a conference on the risk of HIV acquisition associated with hormonal contraception use.	\$358,687
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support the 16th meeting of the International Society of Sexually Transmitted Diseases Research (ISSTD)	\$99,598
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to create awareness about the need for and challenges facing the research and development of HIV/AIDS vaccines for Africa	\$50,000
World Health Organization 150, Cours Albert Thomas Lyon Cedex, 69372 France	No	Executive Order	to fund a study regarding prevention of cervical cancer in developing countries	\$783,630
World Health Organization 150, Cours Albert Thomas Lyon Cedex, 69372 France	No	Executive Order	to accelerate the development and introduction of prophylactic HPV vaccines in developing countries	\$285,502
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to evaluate aerosol measles vaccination versus syringe	\$2,000,000
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to support an assessment of serological responses to vaccines in infants receiving Intermittent Preventive Treatment for Malaria	\$400,684
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to accelerate the development and introduction of prophylactic HPV vaccines in developing countries	\$1,178,654

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to rapidly develop, license, introduce and evaluate live attenuated polio vaccines in Egypt	\$3,937,500
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to develop integrated community-directed interventions against diseases of neglected populations in Africa	\$1,407,284
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to convene an international symposium to discuss enteric diseases vaccines.	\$50,000
World Vision International 34834 Weyerhaeuser Way South (PO Box 9716) Federal Way, WA 98063-9716	No	501(c)(3) public charity	to provide clean and safe drinking water for people living in Nyabiondo and surrounding villages in the Congo	\$254,638
Yakima School District #7 Davis High School 212 South 6th Avenue Yakima, WA 98902	No	170(c)(1) government unit	to support high school redesign, implement early college awareness, and remove financial barriers (Davis High School)	\$97,140
Yale University 105 Wall Street PO Box 208229 New Haven, CT 06520-8229	No	501(c)(3) public charity	to create novel mouse models for testing live attenuated vaccines	\$3,478,760
Yale University 105 Wall Street PO Box 208229 New Haven, CT 06520-8229	No	501(c)(3) public charity	to implement structural interventions for HIV prevention among high-risk groups in India	\$1,039,509
Yelm Community Schools #2 P.O. Box 476 Yelm, WA 98597-0476	No	170(c)(1) government unit	to support school redesign, implement early college awareness, and remove financial barriers (Yelm High School)	\$106,050
York County Library System 118 Pleasant Acres Road, 2nd Floor York, PA 17402	No	170(c)(1) government unit	to provide sustainable public access computer hardware and software upgrades to previous grantees	\$33,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Paid**

**Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Young Men's Christian Association of Greater Seattle 909 Fourth Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support an advanced computer skills training and GED completion program	\$139,589
Young Men's Christian Association of Greater Seattle 909 Fourth Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support youth development and student achievement programs in Seattle public middle schools	\$420,643
Young Men's Christian Association of Greater Seattle 909 Fourth Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support a capital campaign for seven YMCA facilities	\$1,187,500
Young Men's Christian Association of Snohomish County 2720 Rockefeller Avenue Everett, WA 98201	No	501(c)(3) public charity	to support a capital campaign	\$150,000
Young Men's Christian Association of Wenatchee PO Box 1974 Wenatchee, WA 98807	No	501(c)(3) public charity	to support a capital campaign for a youth development center	\$25,000
Young Women's Christian Association of Seattle-King County-Snohomish County 1118 Fifth Avenue Seattle, WA 98101	No	501(c)(3) public charity	to support a young girls development and leadership program	\$139,000
Young Women's Christian Association of Seattle-King County-Snohomish County 1118 Fifth Avenue Seattle, WA 98101	No	501(c)(3) public charity	to support the creation of 51 units of Sound Families service-enriched housing units for homeless families in crisis during their period of transition to a more stable condition	\$240,000
Young Women's Leadership Foundation 655 Madison Avenue, 19th Floor New York, NY 10021	No	501(c)(3) public charity	to partner with the NYC Department of Education to develop and support new small Young Women's Leadership Schools	\$288,980
Youth Eastside Services 999 164th Avenue Northeast Bellevue, WA 98008	No	501(c)(3) public charity	for general operating support	\$50,000

FOR PUBLIC DISCLOSURE

Bill & Melinda Gates Foundation
2005 Grants Paid

Attachment D
Form 990 PF December 31, 2005 EIN 91-1663695

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Youth In Focus 2100 24th Avenue South, Suite 310 Seattle, WA 98144	No	501(c)(3) public charity	to support a photography program focused on youth development	\$58,000
YouthBuild USA Inc 58 Day Street P.O. Box 440322 Somerville, MA 02144	No	501(c)(3) public charity	to establish new YouthBuild schools and to strengthen and expand existing YouthBuild schools	\$1,357,330
YouthForce 1402 Third Ave, Suite 619 Seattle, WA 98101	No	501(c)(3) public charity	to support youth employment programs and agency capacity building	\$20,000
Youthnet PO Box 217 (125 North 5th Street) Mount Vernon, WA 98273	No	501(c)(3) public charity	to support a high school re-entry and completion program	\$20,000
Zion Preparatory Academy 4730 32nd Avenue South Seattle, WA 98118	No	501(c)(3) public charity	for general operating support	\$3,500
Total				\$1,355,371,860

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Adams PTA 6110 28th Avenue NW Seattle, WA 98107	No	501(c)(3) Public Charity	for general support	\$300
Advancing Leadership Foundation 1230 South 336th St. Suite F Federal Way, WA 98003	No	501(c)(3) Public Charity	for general support	\$1,500
African American AIDS Policy and Training Institute 1833 West 8th Street Suite 200 Los Angeles, CA 90057	No	501(c)(3) Public Charity	for general support	\$8,100
Agathos Foundation 1210 W Marine View Dr. Suite E Everett, WA 98201-1587	No	501(c)(3) Public Charity	for general support	\$600
Agros International 4528 Eighth Avenue NE Suite 1A Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$750
AIDS Action Committee of Massachusetts Inc 294 Washington Street 5th Floor Boston, MA 02108	No	501(c)(3) Public Charity	for general support	\$150
AIDS Housing of Washington 2014 East Madison Suite 200 Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$3,000
Aids Project Worcester Inc 85 Green St Worcester, MA 01604-4134	No	501(c)(3) Public Charity	for general support	\$1,260
Alliance for Education 509 Olive Way Suite 500 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$300

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Alliance Francaise De Seattle 4649 Sunnyside Ave North Suite 205 Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$165
Alzheimer's Association 225 N. Michigan Ave., 17th Floor Chicago, IL 60601	No	501(c)(3) Public Charity	for general support	\$150
Alzheimers Association 9374 Olive Boulevard Saint Louis, MO 63132	No	501(c)(3) Public Charity	for general support	\$450
Alzheimers Disease & Related Disorders Association 4550 West 77th St. Suite 200 Edina, MN 55435	No	501(c)(3) Public Charity	for general support	\$300
Alzheimers Disease And Related Disorders Association 12721 30th Ave NE Suite 101 Seattle, WA 98125-4498	No	501(c)(3) Public Charity	for general support	\$300
Amateur Athletic Union of the U.S. 927 32nd St. Ct. NW Gig Harbor, WA 98335	No	501(c)(3) Public Charity	for general support	\$750
American Cancer Society 1551 Broadway Suite 200 Tacoma, WA 98402	No	501(c)(3) Public Charity	for general support	\$225
American Cancer Society - South Atlantic Division 1684 Barnett Shoals Road Athens, GA 30605	No	501(c)(3) Public Charity	for general support	\$600
American Cancer Society Inc 2929 East Thomas Road Phoenix, AZ 85016	No	501(c)(3) Public Charity	for general support	\$345

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
American Cancer Society Inc National Home Office 1599 Clifton Road NE Atlanta, GA 30329	No	501(c)(3) Public Charity	for general support	\$60
American Cancer Society, Inc. 728 134th St. SW Suite 101 Everett, WA 98204	No	501(c)(3) Public Charity	for general support	\$120
American Diabetes Association Inc PO Box 1834 Merrifield, VA 22116	No	501(c)(3) Public Charity	for general support	\$255
American Heart Association Inc 710 2nd Avenue Suite 900 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$330
American Hospice Foundation Inc 2120 L St. NW Suite 200 Washington, DC 20037	No	501(c)(3) Public Charity	for general support	\$3,000
American Institute for Cancer Research 1759 R Street NW Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$90
American Lung Association of Washington 2625 Third Avenue Seattle, WA 98121-1213	No	501(c)(3) Public Charity	for general support	\$825
American National Red Cross 2025 East St. NW Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$14,475
American National Red Cross P.O. Box 3097 Seattle, WA 98114-3097	No	501(c)(3) Public Charity	for general support	\$825

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
American Rivers Inc 1025 Vermont Ave, N.w. Suite 720 Washington, DC 20005	No	501(c)(3) Public Charity	for general support	\$150
Amherst College PO Box 5000 Amherst, MA 01002-5000	No	501(c)(3) Public Charity	for general support	\$300
Amnesty International USA Inc 5 Penn Plaza New York, NY 10001	No	501(c)(3) Public Charity	for general support	\$1,800
Amyotrophic Lateral Sclerosis Association 2500 E 22nd St. Suite 101 Cleveland, OH 44115-3204	No	501(c)(3) Public Charity	for general support	\$225
Amyotrophic Lateral Sclerosis Association 6627 S 191st Pl Ste F-106 Kent, WA 98032	No	501(c)(3) Public Charity	for general support	\$375
Anti-Defamation League of Bnai Brith 823 United Nations Plaza New York, NY 10017	No	501(c)(3) Public Charity	for general support	\$300
Arlingtonians for A Clean Environment 3308 S Stafford St Arlington, VA 22206-1904	No	501(c)(3) Public Charity	for general support	\$54
Artist Trust A Resource for Washington 1835 12th Avenue Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$4,710
Asian & Pacific Islander Women & Family Safety Center PO Box 14047 Seattle, WA 98114	No	501(c)(3) Public Charity	for general support	\$60

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Asian Counseling and Referral Service 720 8th Ave South Suite 200 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$3,540
Asian Pacific Islander Community Leadership Foundation PO Box 14461 Seattle, WA 98114	No	501(c)(3) Public Charity	for general support	\$3,570
Associates of the University of Toronto Inc 810 7th Ave 10th Floor New York, NY 10019	No	501(c)(3) Public Charity	for general support	\$6,093
Association of American Rhodes Scholars 8229 Boone Boulevard Suite 240 Vienna, VA 22182	No	501(c)(3) Public Charity	for general support	\$150
Avon Products Foundation Incorporated 1 Avon Plaza Rye, NY 10580	No	501(c)(3) Public Charity	for general support	\$2,850
Bainbridge Education Support Team PO Box 10051 Bainbridge Island, WA 98110	No	501(c)(3) Public Charity	for general support	\$600
Ballard Community Center 6020 28th Avenue NW Seattle, WA 98107-3257	No	501(c)(3) Public Charity	for general support	\$600
Ballard Food Bank 7001 NW 24th Seattle, WA 98117	No	501(c)(3) Public Charity	for general support	\$162
Barnard College 3009 Broadway Box AS New York, NY 10027	No	501(c)(3) Public Charity	for general support	\$75

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Baton Rouge Area Foundation 402 N. Fourth Street Baton Rouge, LA 70802	No	501(c)(3) Public Charity	for general support	\$1,650
Bay Area Video Coalition 2727 Mariposa St. 2nd. Floor San Francisco, CA 94110	No	501(c)(3) Public Charity	for general support	\$27,000
Bazelon Center For Mental Health Law 1101 15th St. NW Suite 1212 Washington, DC 20005	No	501(c)(3) Public Charity	for general support	\$3,000
Bellevue - Eastside PFLAG 16109 NE 169 Place Woodinville, WA 98072	No	501(c)(3) Public Charity	for general support	\$600
Bellevue Community College Foundation 3000 Landerholm Cir Se Bellevue, WA 98007-6406	No	501(c)(3) Public Charity	for general support	\$225
Best Friends Animal Sanctuary 5001 Angel Canyon Drive Kanab, UT 84741	No	501(c)(3) Public Charity	for general support	\$75
Big Brothers Big Sisters of King and Pierce Counties 1600 South Graham St. Seattle, WA 98108	No	501(c)(3) Public Charity	for general support	\$111
Big Howe Improvement Project 2723 4th Avenue Seattle, WA 98119-2336	No	501(c)(3) Public Charity	for general support	\$450
Bismarck State College National Alumni Association 1815 Schafer Street PO Box 5587 Bismarck, ND 58506-5587	No	501(c)(3) Public Charity	for general support	\$300
Boomtown Cafe 513 Third Ave Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$75

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Boston Adult Literacy Fund Inc One Milk Street 3rd Floor Boston, MA 02109	No	501(c)(3) Public Charity	for general support	\$300
Bread for the City, Inc. 1640 Good Hope Road SE Washington, DC 20020	No	501(c)(3) Public Charity	for general support	\$300
Bread for the World Institute Inc 50 F Street NW, Suite 500 Washington, DC 20001	No	501(c)(3) Public Charity	for general support	\$900
Broadway Cares-Equity Fights AIDS Inc 165 West 46th Street Suite 1300 New York, NY 10036-2501	No	501(c)(3) Public Charity	for general support	\$150
Brown University Box 1877 Gift Cashier Providence, RI 02912	No	501(c)(3) Public Charity	for general support	\$600
California Pacific Medical Center Foundation 3700 California Street 1st Floor San Francisco, CA 94118	No	501(c)(3) Public Charity	for general support	\$600
CASA Latina 220 Blanchard Street Seattle, WA 98121	No	501(c)(3) Public Charity	for general support	\$240
Cascade AIDS Project Inc 620 SW Fifth Ave 300 Portland, OR 97204-1418	No	501(c)(3) Public Charity	for general support	\$255
Cascade Land Conservancy 615 2nd Ave Suite 625 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$975

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Catalyst for Children 631 Portofino Lane Foster City, CA 94404-2937	No	501(c)(3) Public Charity	for general support	\$450
Catholic Archdiocese of Seattle - Annual Catholic Appeal 910 Marion St. Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$600
Catholic Charities Usa PO Box 25168 Alexandria, VA 22313	No	501(c)(3) Public Charity	for general support	\$300
Catholic Relief Services P.O. Box 17090 Baltimore, MD 21298	No	501(c)(3) Public Charity	for general support	\$1,755
Center for A New American Dream 6930 Carroll Ave Suite 900 Takoma Park, MD 20912-4496	No	501(c)(3) Public Charity	for general support	\$90
Center for Education, Imagination, and the Natural World 1501 Rock Creek Dairy Rd Whitsett, NC 27377-9759	No	501(c)(3) Public Charity	for general support	\$300
Center for Reproductive Rights Inc 120 Wall St. New York, NY 10005	No	501(c)(3) Public Charity	for general support	\$150
Charitable Partnership Fund PO Box 13276 Portland, OR 97210	No	501(c)(3) Public Charity	for general support	\$1,200
Chautauqua Institution PO Box 28 Chautauqua, NY 14722-0028	No	501(c)(3) Public Charity	for general support	\$75

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Chesapeake Bay Foundation Inc 6 Herndon Avenue Annapolis, MD 21403	No	501(c)(3) Public Charity	for general support	\$300
Chesapeake Climate Action Network PO Box 11138 Takoma Park, MD 20913-1138	No	501(c)(3) Public Charity	for general support	\$75
Chief Seattle Club 419 Occidental Ave S Suite 508 Seattle, WA 98104-2888	No	501(c)(3) Public Charity	for general support	\$150
Chief Seattle Council-Boy Scouts of America 3120 Rainier Ave South Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$1,512
Children's Alliance 2017 E Spruce Street Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$225
Children's Hospital Foundation PO Box 50020 MS S216 Seattle, WA 98145-5020	No	501(c)(3) Public Charity	for general support	\$300
Childrens Inn at NIH 7 West Drive Bethesda, MD 20814-1509	No	501(c)(3) Public Charity	for general support	\$2,250
Christian Childrens Fund Inc P.O. Box 85066 Richmond, VA 23285	No	501(c)(3) Public Charity	for general support	\$4,320
City Year, Inc. 309 23rd Ave South Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$4,950

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Clarendon Child Care Center 1305 North Jackson Street Arlington, VA 22201	No	501(c)(3) Public Charity	for general support	\$1,200
Clean Water Fund 4455 Connecticut Avenue, NW Suite A300-16 Washington, DC 20008	No	501(c)(3) Public Charity	for general support	\$45
Co-Op America Foundation Inc 1612 K Street NW Suite 600 Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$90
Coast Guard Family and Friends Holiday Stockings for Homeless Children PO Box 6392 Bellevue, WA 98008-0392	No	501(c)(3) Public Charity	for general support	\$4,650
Colgate University 13 Oak Drive Hamilton, NY 13346-1398	No	501(c)(3) Public Charity	for general support	\$750
College of William and Mary PO Box 1693 Williamsburg, VA 23187	No	501(c)(3) Public Charity	for general support	\$375
Common Hope, Inc. PO Box 14298 St. Paul, MN 55114	No	501(c)(3) Public Charity	for general support	\$270
Community Council for the Homeless at Friendship Place 4713 Wisconsin Ave NW Washington, DC 20016	No	501(c)(3) Public Charity	for general support	\$150
Community Services For The Blind 9709 Third Ave. NE, #100 Seattle, WA 98115-2027	No	501(c)(3) Public Charity	for general support	\$75

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Conservation Northwest 3414 1/2 Fremont Ave North Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$90
Cooperative for Assistance and Relief Everywhere Inc - Care 151 Ellis Street NE Atlanta, GA 30303	No	501(c)(3) Public Charity	for general support	\$6,000
Cornish College Of The Arts 1000 Lenora St Seattle, WA 98121-2707	No	501(c)(3) Public Charity	for general support	\$15,000
Coro Eastern Center 42 Broadway 18th Floor New York, NY 10004	No	501(c)(3) Public Charity	for general support	\$750
Corporate Council for the Arts 10 Harrison Street, Suite 200 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$450
Council for Christian Colleges and Universities 321 8th Street NE Washington, DC 20002-6158	No	501(c)(3) Public Charity	for general support	\$450
Council on Foreign Relations Inc 58 East 68th Street New York, NY 10021	No	501(c)(3) Public Charity	for general support	\$1,500
Cousteau Society Inc 710 Settlers Landing Road Hampton, VA 23669	No	501(c)(3) Public Charity	for general support	\$405
Cradle of Hope Adoption Center Inc 8630 Fenton Street Suite 310 Silver Spring, MD 20910	No	501(c)(3) Public Charity	for general support	\$3,000

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Crisis Clinic 1515 Dexter Avenue North Suite #300 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$1,350
Crohns & Colitis Foundation of America 9 Lake Bellevue Drive Suite 116 Bellevue, WA 98005	No	501(c)(3) Public Charity	for general support	\$975
Curran Events Inc 21 First Ave Suite 18 New York, NY 10003-9406	No	501(c)(3) Public Charity	for general support	\$750
D C Childcare Corporation 10530 Rosehaven St Ste 400 Fairfax, VA 22030-2840	No	501(c)(3) Public Charity	for general support	\$300
Dance Kids of Monterey County 321 Alvarado St. Suite I Monterey, CA 93940	No	501(c)(3) Public Charity	for general support	\$300
Davidson College PO Box 7175 Davidson, NC 28035-7174	No	501(c)(3) Public Charity	for general support	\$150
DC Voice 1436 U Street, NW Suite 401 Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$600
Delridge Neighborhoods Development Association 5411 Delridge Way SW Seattle, WA 98106-1479	No	501(c)(3) Public Charity	for general support	\$150
Denise Louie Education Center 801 South Lane Street Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$675

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Dillard University 2601 Gentilly Blvd New Orleans, LA 70122	No	501(c)(3) Public Charity	for general support	\$75
Docs for Tots 1522 K St. NW Suite 600 Washington, DC 20005	No	501(c)(3) Public Charity	for general support	\$1,500
Doctors Without Borders 333 Seventh Ave. 2nd Floor New York, NY 10001-5004	No	501(c)(3) Public Charity	for general support	\$1,050
Domestic Violence Help PO Box 5347 Pittsburgh, PA 15206-0347	No	501(c)(3) Public Charity	for general support	\$1,500
Dress For Success Seattle 1118 5th Avenue Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$1,743
Duke University Box 90581 Durham, NC 27708-0581	No	501(c)(3) Public Charity	for general support	\$3,000
Eagle Rock School P.O. Box 1770 Estes Park, CO 80517	No	501(c)(3) Public Charity	for general support	\$240
Economic Opportunity Institute 1900 N Northlake Way Seattle, WA 98103-9051	No	501(c)(3) Public Charity	for general support	\$300
Ecostewards Alliance Inc 5765 F Burke Centre Parkway Suite 321 Burke, VA 22015-2233	No	501(c)(3) Public Charity	for general support	\$105

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Edmonds School District #15 20420 68th Avenue West Lynnwood, WA 98036-7400	No	170(c)(1) government unit	for general support	\$150
Eduseed 1666 K St. NW Suite 700 Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$450
Elsie Publishing Institute PO Box 811 East Lansing, MI 48826	No	501(c)(3) Public Charity	for general support	\$60
Emerald City Arts dba Seattle Mens Chorus/ Seattle Women's Chorus 319 12th Avenue Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$555
Emory University 809 Gatewood Road Atlanta, GA 30322	No	501(c)(3) Public Charity	for general support	\$1,371
Entertainment Industry Foundation 11132 Ventura Boulevard Suite 401 Studio City, CA 91604	No	501(c)(3) Public Charity	for general support	\$375
Environmental Fund of Washington 1402 Third Avenue, Suite 817 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$375
Environmental Leadership Program 132 Main Street, 3rd Floor P.O. Box 446 Haydenville, MA 01039	No	501(c)(3) Public Charity	for general support	\$600
Episcopal Relief and Development 815 2nd Ave 2nd Floor New York, NY 10017-4503	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Eric C. Savader Memorial Disabilities Fund 1513 Caroline St Nw Washington, DC 20009-3907	No	501(c)(3) Public Charity	for general support	\$150
Euphemia L. Haynes Public Charter School Inc. 3029 14th Street NW Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$8,175
Evergreen School 15201 Meridian Ave N Shoreline, WA 98133-6331	No	501(c)(3) Public Charity	for general support	\$1,875
Facing the Future: People and the Planet 811 First Avenue, Ste 454 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$750
Faith Trust Institute 2400 North 45th St. Suite 10 Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$900
Family & Child Services Of Washington, D.C. 929 L Street, NW Washington, DC 20001	No	501(c)(3) Public Charity	for general support	\$300
Family Services of King County 615 2nd Avenue Suite 150 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$1,050
Farestart 1902 2nd Ave Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$120
Federal Way Chorale PO Box 26182 Federal Way, WA 98093	No	501(c)(3) Public Charity	for general support	\$300

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Federal Way Education & Communities in Schools Foundation PO Box 3440 Federal Way, WA 98063	No	501(c)(3) Public Charity	for general support	\$3,750
Federal Way Rotary Service Foundation PO Box 3273 Federal Way, WA 98063-3273	No	501(c)(3) Public Charity	for general support	\$3,750
Feral Cat Spay/Neuter Project 11331 Roosevelt Way N.E. Seattle, WA 98125	No	501(c)(3) Public Charity	for general support	\$75
Film Arts Foundation 145 9th Street Suite #101 San Francisco, CA 94103	No	501(c)(3) Public Charity	for general support	\$300
Flying Carpet Theater Inc 43-38 47th St Sunnyside, NY 11104-1725	No	501(c)(3) Public Charity	for general support	\$900
Food Lifeline 1702 Ne 150th St Shoreline, WA 98155-7226	No	501(c)(3) Public Charity	for general support	\$1,200
Foundation for Early Learning 615 2nd Ave Suite 525 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$300
Foundation For The Mid South 134 East Amite Street Jackson, MS 39201	No	501(c)(3) Public Charity	for general support	\$375
Francois-Xavier Bagnoud U S Foundation 651 Huntington Ave 711c Boston, MA 02115-6009	No	501(c)(3) Public Charity	for general support	\$7,500

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Fred Hutchinson Cancer Research Center Foundation 1100 Fairview Avenue N. Seattle, WA 98109-1024	No	501(c)(3) Public Charity	for general support	\$330
Fremont Public Association 1501 North 45th Street Seattle, WA 98103-6708	No	501(c)(3) Public Charity	for general support	\$300
Friends of Freeland PO Box 861 Freeland, WA 98249	No	501(c)(3) Public Charity	for general support	\$600
Friends of Ravenna Playground 4616 25th Avenue NE Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$450
Friends of Salmon Bay Elementary 1810 NW 65th Street Seattle, WA 98117	No	501(c)(3) Public Charity	for general support	\$750
Friends of Zambia 221 Bay Front Road Pasadena, MD 21122	No	501(c)(3) Public Charity	for general support	\$300
Furrytale Farm 7988 Lovgreen Road Bainbridge Island, WA 98110	No	501(c)(3) Public Charity	for general support	\$750
GAIA Vaccine Foundation 146 Clifford Street Providence, RI 02903	No	501(c)(3) Public Charity	for general support	\$300
George Bush Presidential Library TAMU MS 1145 College Station, TX 77843-9988	No	501(c)(3) Public Charity	for general support	\$357

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Girls Incorporated 120 Wall St. 3rd Floor New York, NY 10005	No	501(c)(3) Public Charity	for general support	\$75
Global Fund for Children 1101 Fourteenth Street NW Suite 910 Washington, DC 20005	No	501(c)(3) Public Charity	for general support	\$4,275
Global Fund for Women Inc 1375 Sutter Street San Francisco, CA 94109	No	501(c)(3) Public Charity	for general support	\$3,750
Global Partnerships 909 NE Boat Street, Suite 200 Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$1,770
Greater Washington Educational Telecommunications Association Inc P.O. Box 96100 Washington, DC 20090	No	501(c)(3) Public Charity	for general support	\$525
Grist Magazine Inc 811 First Avenue, Suite 466 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$7,500
Habitat For Humanity PO Box 737 Georgetown, TX 78627	No	501(c)(3) Public Charity	for general support	\$1,500
Habitat for Humanity International Inc 322 West Lamar St. Americus, GA 31709	No	501(c)(3) Public Charity	for general support	\$3,345
Hamlin Robinson School 10211 - 12th Ave South Seattle, WA 98168	No	501(c)(3) Public Charity	for general support	\$1,875
Hate Free Zone Washington 1227 S. Weller Street Suite A Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Hazel Wolf Environmental Film Network 401 Mercer Street Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$150
Heifer Project International Inc 1015 Louisiana Street Little Rock, AR 72202	No	501(c)(3) Public Charity	for general support	\$450
Henry Art Gallery University of Washington PO Box 351410 Seattle, WA 98195-1410	No	501(c)(3) Public Charity	for general support	\$105
Hindu Temple & Cultural Center 3818 212th ST SE Bothel, WA 98021	No	501(c)(3) Public Charity	for general support	\$165
Hole In The Wall Gang Fund Inc 555 Long Wharf Dr New Haven, CT 06511-6107	No	501(c)(3) Public Charity	for general support	\$300
Homeless Animal Adoption League Inc 56 Dodd St Bloomfield, NJ 07003-4618	No	501(c)(3) Public Charity	for general support	\$1,050
Hooterville Safehaus PO Box 2293 Woodinville, WA 98072	No	501(c)(3) Public Charity	for general support	\$900
Hope Lutheran School 4446 42nd Avenue SW Seattle, WA 98116	No	501(c)(3) Public Charity	for general support	\$750
Hopelink PO Box 3577 Redmond, WA 98073	No	501(c)(3) Public Charity	for general support	\$7,200

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Hopkins School 986 Forest Road New Haven, CT 06515	No	501(c)(3) Public Charity	for general support	\$600
Hospice of Lancaster County 685 Good Drive P.O. Box 4125 Lancaster, PA 17604-4125	No	501(c)(3) Public Charity	for general support	\$750
Houston Food Bank 3811 Eastex Fwy Houston, TX 77026	No	501(c)(3) Public Charity	for general support	\$2,100
Humane Society for Seattle-King Co 13212 SE Eastgate Way Bellevue, WA 98005-4408	No	501(c)(3) Public Charity	for general support	\$75
Humane Society of Snohomish County 8304 Wayne Avenue Stanwood, WA 98292	No	501(c)(3) Public Charity	for general support	\$450
Impact Online Inc 385 Grove St San Francisco, CA 94102-4418	No	501(c)(3) Public Charity	for general support	\$900
India Association of Washington PO Box 404 Bellevue, WA 98009-0404	No	501(c)(3) Public Charity	for general support	\$75
Interfaith Council on Homelessness P.O. Box 330 Vashon, WA 98070	No	501(c)(3) Public Charity	for general support	\$1,500
Interim Community Development Association 308 6th Ave South Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
International Gay and Lesbian Human Rights Commission 350 5th Ave 34th Floor New York, NY 10118	No	501(c)(3) Public Charity	for general support	\$450
International Justice Mission PO Box 58147 Washington, DC 20037-8147	No	501(c)(3) Public Charity	for general support	\$300
International Relief Teams 3547 Camino del Rio South Suite C San Diego, CA 92108	No	501(c)(3) Public Charity	for general support	\$1,500
Intra Health International, Inc. 6340 Quadrangle Dr, Suite 200 Chapel Hill, NC 27517-7891	No	501(c)(3) Public Charity	for general support	\$3,000
Janney Elementary School PTA 4130 Albemarle St NW Washington, DC 20016-2185	No	501(c)(3) Public Charity	for general support	\$1,650
Jewish Federation of Greater Seattle 2031 3rd Avenue Seattle, WA 98121	No	501(c)(3) Public Charity	for general support	\$1,320
Jewish Fund for Justice Inc 330 7th Ave. Suite 1401 New York, NY 10001	No	501(c)(3) Public Charity	for general support	\$3,000
Joe's House 50 Lexington Ave Suite 10H New York, NY 10010	No	501(c)(3) Public Charity	for general support	\$450
John Hay Public School Foundation 201 Garfield St. Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$60

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Jubilee Women's Center 620 18th Ave East Seattle, WA 98112	No	501(c)(3) Public Charity	for general support	\$1,050
Juvenile Diabetes Research Foundation International 1200 6th Ave Suite 605 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$60
KCTS Television 401 Mercer Street Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$2,514
Kent Place School 42 Norwood Ave Summit, NJ 07902	No	501(c)(3) Public Charity	for general support	\$150
Kids With Cameras Inc 341 Lafayette Street, # 4407 New York, NY 10012	No	501(c)(3) Public Charity	for general support	\$660
King County Bar Foundation 1200 5th Ave, Suite 600 Seattle, WA 98101-1188	No	501(c)(3) Public Charity	for general support	\$150
King County Library System Foundation 960 Newport Way Issaquah, WA 98027	No	501(c)(3) Public Charity	for general support	\$300
King County Sexual Assault Resource Center P.O. Box 300 Renton, WA 98057	No	501(c)(3) Public Charity	for general support	\$675
KPLU-FM 12182 Park Ave S Tacoma, WA 98447	No	501(c)(3) Public Charity	for general support	\$4,020

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
KUOW-Puget Sound Public Radio 4518 University Way NE #310 Seattle, WA 98105-4535	No	501(c)(3) Public Charity	for general support	\$5,805
La Conner Quilt Museum 703 South 2nd St. PO Box 1270 La Conner, WA 98257	No	501(c)(3) Public Charity	for general support	\$105
Lafayette College 307 Markle Hall Easton, PA 18042	No	501(c)(3) Public Charity	for general support	\$300
Lake Heights Family YMCA 5225 119th Ave SE Bellevue, WA 98006	No	501(c)(3) Public Charity	for general support	\$150
Lakeside School 14050 1st Ave NE Seattle, WA 98125	No	501(c)(3) Public Charity	for general support	\$2,925
Lambda Legal Defense and Education Fund Inc 3325 Wilshire Boulevard #1300 Los Angeles, CA 90010	No	501(c)(3) Public Charity	for general support	\$750
Lambert House PO Box 23111 Seattle, WA 98102	No	501(c)(3) Public Charity	for general support	\$450
Lance Armstrong Foundation Inc PO Box 161150 Austin, TX 78716-1150	No	501(c)(3) Public Charity	for general support	\$810
Leadership Conference on Civil Rights Education Fund Inc 1629 K St. NW Suite 1010 Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Legacy House IDVSA PO Box 3302 Seattle, WA 98114	No	501(c)(3) Public Charity	for general support	\$300
Legal Counsel for the Elderly 601 E Street NW Washington, DC 20049	No	501(c)(3) Public Charity	for general support	\$120
Leukemia & Lymphoma Society 5845 Richmond Highway #800 Alexandria, VA 22303	No	501(c)(3) Public Charity	for general support	\$300
Leukemia & Lymphoma Society Inc 1311 Mamaroneck Ave White Plains, NY 10605-5221	No	501(c)(3) Public Charity	for general support	\$375
Leukemia & Lymphoma Society Inc 5511 Staples Mill Rd. Suite 202B Richmond, VA 23228	No	501(c)(3) Public Charity	for general support	\$375
Leukemia & Lymphoma Society Inc PO Box 4261 Pittsfield, MA 01202-9031	No	501(c)(3) Public Charity	for general support	\$60
Leukemia & Lymphoma Society Inc. 530 Dexter Avenue North Suite 300 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$1,980
Leukemia & Lymphoma Society, Inc. 11 Canal Center Plaza Suite 111 Alexandria, VA 22314	No	501(c)(3) Public Charity	for general support	\$75
Lifelong AIDS Alliance 1002 East Seneca Street Seattle, WA 98122-4203	No	501(c)(3) Public Charity	for general support	\$3,117

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Literacy Council of Seattle 811 Fifth Avenue, FUMC Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$300
Los Angeles Gay and Lesbian Center 1625 North Schrader Blvd. Los Angeles, CA 90028	No	501(c)(3) Public Charity	for general support	\$150
Lutheran Community Services Northwest 433 Minor Ave N Seattle, WA 98109-5439	No	501(c)(3) Public Charity	for general support	\$15,000
Lutheran Public Policy Office 766 John Street, Suite B Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$1,500
Lutheran World Relief Inc 700 Light Street Baltimore, MD 21230-3850	No	501(c)(3) Public Charity	for general support	\$3,000
Make A Child Smile Inc 452 E 138th Street Los Angeles, CA 90061-2628	No	501(c)(3) Public Charity	for general support	\$27,000
Make-A-Wish Foundation 811 1st Ave Suite 520 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$300
Market Foundation 85 Pike Street Room 500 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$300
Mary's Center for Maternal and Child Care Inc 2333 Ontario Road NW Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$300

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

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Massachusetts Alliance on Teen Pregnancy Inc 105 Chauncy St 18th Floor Boston, MA 02111-1726	No	501(c)(3) Public Charity	for general support	\$3,750
Medrix P.O. Box 2588 Woodinville, WA 98072-2588	No	501(c)(3) Public Charity	for general support	\$300
Menaul School 301 Menaul Blvd. NE Albuquerque, NM 87107	No	501(c)(3) Public Charity	for general support	\$300
Mennonite Economic Development Associates 302-280 Smith Street Winnipeg, MB R3C 1K2	No	501(c)(3) Public Charity	for general support	\$405
MEOW Cat Rescue PO Box 58 Kirkland, WA 98083	No	501(c)(3) Public Charity	for general support	\$375
Mercer Island Boys and Girls Club PO Box 83 Mercer Island, WA 98040	No	501(c)(3) Public Charity	for general support	\$75
Mercy Corps 3015 Southwest 1st Ave Portland, OR 97201	No	501(c)(3) Public Charity	for general support	\$5,355
Mercy Corps Foundation 3030 SW First Ave Portland, OR 97201-4708	No	501(c)(3) Public Charity	for general support	\$2,760
Middle Tennessee Council, Boy Scouts 3414 Hillsboro Pike Nashville, TN 37215	No	501(c)(3) Public Charity	for general support	\$1,500

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Millionair Club 2515 Western Ave Seattle, WA 98121-1387	No	501(c)(3) Public Charity	for general support	\$150
Montlake Community School 2409 22nd Avenue East Seattle, WA 98112	No	501(c)(3) Public Charity	for general support	\$9,600
Montlake Elementary PTA 2409 22nd Ave E Seattle, WA 98112	No	501(c)(3) Public Charity	for general support	\$150
Montrose Clinic PO Box 66308 Houston, TX 77266	No	501(c)(3) Public Charity	for general support	\$150
Morehouse College 830 Westview Drive SW Atlanta, GA 30314-3773	No	501(c)(3) Public Charity	for general support	\$7,875
Mount Baker Community Club 2811 Mt. Ranier Drive South Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$600
Medicins Sana Frontiers/Doctors Without Borders 333 7th Avenue, Floor 2 New York, NY 10001-5126	No	501(c)(3) Public Charity	for general support	\$45
Multi-Service Center 1200 336th Street S. Federal Way, WA 98003	No	501(c)(3) Public Charity	for general support	\$1,500
Multiple Myeloma Research Foundation, Inc 51 Locust Avenue, Suite 201 New Canaan, CT 06840	No	501(c)(3) Public Charity	for general support	\$555

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Municipal League Foundation 810 Third Avenue Suite 224 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$150
National Abortion Federation 1755 Massachusetts Ave NW Suite 600 Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$600
National Academy Of Engineering Fund 2101 Constitution Ave Nw Washington, DC 20418-0007	No	501(c)(3) Public Charity	for general support	\$150
National Breast Cancer Coalition 1101 17th Street, NW Suite 1300 Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$300
National Brotherhood of Skiers Inc 23540 Riverview Dr # 402 Southfield, MI 48034	No	501(c)(3) Public Charity	for general support	\$3,000
National Gay and Lesbian Task Force Foundation 1325 Massachusetts Ave. NW Suite 600 Washington, DC 20005	No	501(c)(3) Public Charity	for general support	\$120
National Hispana Leadership Institute 1601 North Kent Street, Suite 803 Arlington, VA 22209	No	501(c)(3) Public Charity	for general support	\$3,000
National Italian American Foundation Inc 1860 - 19th St. NW Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$7,500
National Multiple Sclerosis Society 192 Nickerson St. Suite 100 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$3,135

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
National Multiple Sclerosis Society 2021 K Street NW #715 Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$150
National Multiple Sclerosis Society 2589 Scott Blvd. Santa Clara, CA 95050	No	501(c)(3) Public Charity	for general support	\$150
National Multiple Sclerosis Society 8111 N. Stadium Drive Suite 100 Houston, TX 77054-1826	No	501(c)(3) Public Charity	for general support	\$90
National Multiple Sclerosis Society - Greater Delaware Valley Chapter 1 Reed Street #200 Philadelphia, PA 19147	No	501(c)(3) Public Charity	for general support	\$375
National Parkinson Foundation 1501 NW 9th Avenue Bob Hope Road Miami, FL 33136	No	501(c)(3) Public Charity	for general support	\$150
National Psoriasis Foundation 6600 SW 92nd Avenue # 300 Portland, OR 97223	No	501©(3) Public Charity	for general support	\$75
National Trust for Historic Preservation In the United States 1785 Massachusetts Ave NW Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$75
National Women's Health Network 514 Tenth Street NW Fourth Floor Washington, DC 20004	No	501(c)(3) Public Charity	for general support	\$750
Natural Resources Defense Council, Inc. 40 West 20th St. New York, NY 10011	No	501(c)(3) Public Charity	for general support	\$600

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Nature Conservancy Inc 4245 North Fairfax Dr. Arlington, VA 22203	No	501(c)(3) Public Charity	for general support	\$6,810
New Beginnings PO Box 75125 Seattle, WA 98175	No	501(c)(3) Public Charity	for general support	\$75
New Futures PO Box 66958 Burien, WA 98166	No	501(c)(3) Public Charity	for general support	\$4,500
New Israel Fund 330 Seventh Avenue, 11th Floor New York, NY 10001	No	501(c)(3) Public Charity	for general support	\$6,000
Nikkei Concerns 1601 East Yesler Way Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$1,500
North Beach Elementary PTA 9018 24th Ave NW Seattle, WA 98117	No	501(c)(3) Public Charity	for general support	\$600
North Seattle Community College Foundation - Homewaters Project 9600 College Way North Seattle, WA 98103-3599	No	501(c)(3) Public Charity	for general support	\$285
North Shore Animal League America Inc 16 Lewyt St. Port Washington, NY 11050	No	501(c)(3) Public Charity	for general support	\$450
Northshore Public Education Foundation 3330 Monte Villa Parkway Bothell, WA 98021	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Northwest Asian American Theatre 409 7th Ave South Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$75
Northwest Chamber Orchestra 911 Pine Street Suite 601 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$300
Northwest Earth Institute 317 SW Alder Suite 1050 Portland, OR 97204	No	501(c)(3) Public Charity	for general support	\$60
Northwest Environment Watch 1402 3rd Ave Seattle, WA 98101-2195	No	501(c)(3) Public Charity	for general support	\$600
Northwest Family Life Learning and Counseling Center 1015 Ne 113th St Seattle, WA 98125-6454	No	501(c)(3) Public Charity	for general support	\$7,200
Northwest Film Forum 1515 12th Avenue Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$27,900
Northwest Harvest E M M PO Box 12272 Seattle, WA 98102	No	501(c)(3) Public Charity	for general support	\$1,140
Northwest Immigrant Rights Project 909 8th Ave Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$2,910
Northwest Labor & Employment Law Office 409 Maynard Avenue S, #P-4 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$75

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Northwest Medical Teams - Portland PO Box 10 Portland, OR 97207	No	501(c)(3) Public Charity	for general support	\$1,050
Northwest Parish Nurse Ministries 2801 N Gantenbein Ave Room 1072 Portland, OR 97227-1623	No	501(c)(3) Public Charity	for general support	\$600
Northwest Women's Law Center 3161 Elliott Ave Suite 101 Seattle, WA 98121	No	501(c)(3) Public Charity	for general support	\$300
Npower Seattle 403 23rd Ave S Seattle, WA 98144-2389	No	501(c)(3) Public Charity	for general support	\$2,475
NPT Breast Cancer 3-Day 165 Township Line Road Suite 150 Jenkintown, PA 19046-3543	No	501(c)(3) Public Charity	for general support	\$4,365
O'Dea High School 802 Terry Avenue Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$1,875
Odyssey Parent Teacher Organization 9350 Northeast High School Road Bainbridge Island, WA 98110	No	501(c)(3) Public Charity	for general support	\$750
OneWorld-Now!, a Project of Tides Center 600 1st Avenue Suite 600 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$75
Organization of Chinese Americans Of Greater Houston P.O. Box 271216 Houston, TX 77277	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Overlake Hospital Foundation 1035 116th Avenue NE Bellevue, WA 98004	No	501(c)(3) Public Charity	for general support	\$1,200
Oxfam-America Inc 26 West St Boston, MA 02111-1207	No	501(c)(3) Public Charity	for general support	\$1,440
Pacific Crest School 600 NW Bright St Seattle, WA 98107-4451	No	501(c)(3) Public Charity	for general support	\$510
Pacific Lutheran University Development Office Tacoma, WA 98447-0885	No	501(c)(3) Public Charity	for general support	\$2,325
Pacific Northwest Ballet Association 301 Mercer St. Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$75
Page Ahead Children's Literacy Program 88 Spring St. Suite 123 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$525
Paracels Foundation P.O. Box 3728 Kent, WA 98089	No	501(c)(3) Public Charity	for general support	\$150
Parent Trust for Washington Children 1601 Second Avenue Suite 410 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$135
Pasados Safe Haven PO Box 171 Sultan, WA 98294	No	501(c)(3) Public Charity	for general support	\$105
Passages Northwest 139 23rd Ave South Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$315

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Pathways For Women YWCA 6027 208th Street SW Lynnwood, WA 98036	No	501(c)(3) Public Charity	for general support	\$900
Pcc Farmland Fund 4201 Roosevelt Way NE Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$150
People For Puget Sound 911 Western Ave, Suite 580 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$3,210
Pierce County AIDS 625 Commerce St. Suite 10 Tacoma, WA 98402	No	501(c)(3) Public Charity	for general support	\$75
Planned Parenthood Association of Metropolitan Washington DC Inc 1108 16th St. NW Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$150
Planned Parenthood of Western Washington 2001 East Madison St Seattle, WA 98122-2959	No	501(c)(3) Public Charity	for general support	\$17,850
Plymouth Housing Group 2209 1st Ave Seattle, WA 98121	No	501(c)(3) Public Charity	for general support	\$600
PODER 474 Valencia St. # 125 San Francisco, CA 94103	No	501(c)(3) Public Charity	for general support	\$150
Pomona College 550 N. College Ave Claremont, CA 91711	No	501(c)(3) Public Charity	for general support	\$375

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Portland Taiko 3230 North East Columbia Blvd Portland, OR 97211-2032	No	501(c)(3) Public Charity	for general support	\$90
Portland Womens Crisis Line P.O. Box 42610 Portland, OR 97242-0610	No	501(c)(3) Public Charity	for general support	\$90
Potomac Appalachian Trail Club Inc 118 Park Street, SE Vienna, VA 22180-4608	No	501(c)(3) Public Charity	for general support	\$72
Power of Hope 1337 Lincoln St Ste 2 Bellingham, WA 98229-6277	No	501(c)(3) Public Charity	for general support	\$405
Powerful Schools 3301 South Horton Street Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$3,750
Powerful Voices 1620 18th Avenue Suite # 100 Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$1,275
Presbyterian Counseling Service 564 NE Ravenna Boulevard Seattle, WA 98115	No	501(c)(3) Public Charity	for general support	\$1,500
President & Fellows of Harvard College 124 Mount Auburn Street Cambridge, MA 02138-5762	No	501(c)(3) Public Charity	for general support	\$2,250
Pride Foundation 1122 East Pike St. #1001 Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$3,000

FOR PUBLIC DISCLOSURE

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2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Program For Early Parent Support 4649 Sunnyside Avenue North #324 Seattle, WA 98103-6900	No	501(c)(3) Public Charity	for general support	\$450
Project Open Hand 730 Polk St San Francisco, CA 94109-7813	No	501(c)(3) Public Charity	for general support	\$30,000
Providence Hospice of Seattle Foundation 425 Pontius Avenue N Suite 300 Seattle, WA 98136	No	501(c)(3) Public Charity	for general support	\$450
Queen Anne Helpline Inc 311 West Mc Graw St. Seattle, WA 98119	No	501(c)(3) Public Charity	for general support	\$510
Queen City Community Development 1122 East Pike St. Suite 1010 Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$75
Rabuor Village Project 2611 Eastlake Ave E, # 305 Seattle, WA 98102	No	501(c)(3) Public Charity	for general support	\$1,500
Ragamala PO Box 27851 Seattle, WA 98165-2851	No	501(c)(3) Public Charity	for general support	\$450
Reader To Reader Inc 24 Mt View Circle Amherst, MA 01002-0000	No	501(c)(3) Public Charity	for general support	\$1,050
Ride Far PO Box 186 Bolton, MA 01740	No	501(c)(3) Public Charity	for general support	\$1,710

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Rocky Mountain Parents As Teachers Inc. 3800 South Pierce St. Denver, CO 80235	No	501(c)(3) Public Charity	for general support	\$600
Rosehedge 12718 15th Ave N.E Seattle, WA 98125	No	501(c)(3) Public Charity	for general support	\$75
S O M E Inc 71 O Street, NW Washington, DC 20001-1290	No	501(c)(3) Public Charity	for general support	\$150
Salish Sea Expeditions 647 Horizon View Place NW Bainbridge Island, WA 98110-2709	No	501(c)(3) Public Charity	for general support	\$450
San Francisco AIDS Foundation 995 Market St. Suite 200 San Francisco, CA 94103	No	501(c)(3) Public Charity	for general support	\$900
Sarvodaya USA Corporation 744 Williamson Street Madison, WI 53703	No	501(c)(3) Public Charity	for general support	\$300
Save the Children Federation Inc 54 Wilton Road Westport, CT 06880	No	501(c)(3) Public Charity	for general support	\$1,683
Schmitz Park Elementary 5000 Spokane St Seattle, WA 98116	No	501(c)(3) Public Charity	for general support	\$150
Seattle Art Museum 100 University Street Seattle, WA 98101-2902	No	501(c)(3) Public Charity	for general support	\$31,038

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Seattle Audubon 8050 35th Ave. NE Seattle, WA 98115	No	501(c)(3) Public Charity	for general support	\$150
Seattle Biomedical Research Institute 307 Westlake Ave North Suite 500 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$2,280
Seattle Center Foundation 305 Harrison St. Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$3,000
Seattle Children's Chorus PO Box 33702 Seattle, WA 98133	No	501(c)(3) Public Charity	for general support	\$1,200
Seattle Country Day School Inc 2619 4th Ave North Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$14,700
Seattle Education Access 4512 University Way NE #102 Seattle, WA 98105-4536	No	501(c)(3) Public Charity	for general support	\$150
Seattle Foundation 1200 5th Ave Suite 1300 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$3,600
Seattle Girls School PO Box 22576 Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$1,125
Seattle Institute For Psychoanalysis 4020 East Madison Street, Suite 230 Seattle, WA 98112	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Seattle Mental Health Institute 1600 E. Olive St. Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$150
Seattle Milk Fund 1130 N Northgate Way Seattle, WA 98133-8914	No	501(c)(3) Public Charity	for general support	\$120
Seattle Public Library Foundation 1000 4th Avenue Seattle, WA 98104-1109	No	501(c)(3) Public Charity	for general support	\$1,305
Seattle Repertory Theatre 155 Mercer St. PO Box 900923 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$750
Seattle University 901-12th Avenue Admin 120 Seattle, WA 98122-4340	No	501(c)(3) Public Charity	for general support	\$450
Seattle's Union Gospel Mission PO Box 202 Seattle, WA 98111	No	501(c)(3) Public Charity	for general support	\$1,965
Senior Services of Snohomish County 8225 44th Ave West Suite'O' Mukilteo, WA 98275	No	501(c)(3) Public Charity	for general support	\$300
Shelter of the Cross Inc 18 Aaron Samuels Blvd. Danbury, CT 06810	No	501(c)(3) Public Charity	for general support	\$1,650
Shunpike Arts Collective 3518 Fremont Ave N #118 Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Sibley Memorial Hospital 5255 Loughboro Road NW Washington, DC 20016	No	501(c)(3) Public Charity	for general support	\$375
Smart Growth America 1707 L Street NW Suite 1050 Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$600
SMC Foundation 747 Broadway Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$7,500
Smile Train Inc 245 5th Ave New York, NY 10016-8728	No	501(c)(3) Public Charity	for general support	\$150
Social Justice Fund 603 Stewart St Ste 1007 Seattle, WA 98101-1264	No	501(c)(3) Public Charity	for general support	\$3,780
Social Venture Partners 1601 2nd Ave Suite 605 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$21,975
Solar Electric Light Fund 1612 K Street, NW, Suite 402 Washington, DC 20006	No	501(c)(3) Public Charity	for general support	\$150
South Brevard Sharing Center Inc 17 E. Hibiscus Blvd. Melbourne, FL 32901	No	501(c)(3) Public Charity	for general support	\$750
South Whidbey Commons PO Box 222 Langley, WA 98260	No	501(c)(3) Public Charity	for general support	\$450

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Southern Illinois University Foundation Mail Code 6805 Siuc Carbondale, IL 62901	No	501(c)(3) Public Charity	for general support	\$3,000
Southwestern University PO Box 770 Georgetown, TX 78627-0770	No	501(c)(3) Public Charity	for general support	\$3,000
Special Olympics Washington 2150 North 107th St. Suite 220 Seattle, WA 98133	No	501(c)(3) Public Charity	for general support	\$375
Spontaneous Celebrations Inc 45 Danforth Street Jamaica Plain, MA 02130	No	501(c)(3) Public Charity	for general support	\$1,500
Sri Lanka Tsunami Relief Fund PO Box 218 Brunswick, OH 44212-0218	No	501(c)(3) Public Charity	for general support	\$1,500
St Baldricks Foundation Inc 1443 E. Washington Blvd., # 650 Pasadena, CA 91104-2650	No	501(c)(3) Public Charity	for general support	\$300
Stitch 1525 Newton St NW Suite 110 Washington, DC 20010-3103	No	501(c)(3) Public Charity	for general support	\$75
Susan G Komen Breast Cancer Foundation Inc 5005 LBJ Fwy, Suite 250 Dallas, TX 75244-6120	No	501(c)(3) Public Charity	for general support	\$525
Swarthmore College 500 College Ave Swarthmore, PA 19081	No	501(c)(3) Public Charity	for general support	\$300

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Tappers With Attitude 8700 Georgia Ave Ste B Silver Spring, MD 20910-3618	No	501(c)(3) Public Charity	for general support	\$300
Technology Access Foundation 3803 South Edmunds St. Suite A Seattle, WA 98118	No	501(c)(3) Public Charity	for general support	\$600
The American Red Cross Disaster Relief Fund PO Box 3097 Seattle, WA 98114-3097	No	501(c)(3) Public Charity	for general support	\$4,800
The Attic Learning Community 20140-137th Avenue NE Woodinville, WA 98072	No	501(c)(3) Public Charity	for general support	\$150
The Board of Trustees of the Leland Stanford Junior University 485 Lasuen Mall Stanford, CA 94305	No	501(c)(3) Public Charity	for general support	\$900
The Center for Wooden Boats 1010 Valley St. Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$285
The Elephant Sanctuary In Tennessee PO Box 393 Hohenwald, TN 38462-0393	No	501(c)(3) Public Charity	for general support	\$225
The Haven for Children Inc PO Box 327 Melbourne, FL 32902-0327	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
The Humane Society of the United States 2100 L St. NW Washington, DC 20037	No	501(c)(3) Public Charity	for general support	\$1,350
The Lamplighter School 11611 Inwood Road Dallas, TX 75229	No	501(c)(3) Public Charity	for general support	\$750
The Leukemia & Lymphoma Society Silicon Valley And Monterey Bay Chapter 625 N. First Street Suite 1100 San Jose, CA 95112	No	501(c)(3) Public Charity	for general support	\$150
The Lutheran Theological Seminary At Philadelphia 7301 Germantown Ave. Philadelphia, PA 19119	No	501(c)(3) Public Charity	for general support	\$825
The Miller Center Foundation PO Box 400406 Charlottesville, VA 22904-4406	No	501(c)(3) Public Charity	for general support	\$3,900
The Nature Conservancy Of Washington 217 Pine Street, Suite 1100 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$150
The Potlatch Fund 801 2nd Avenue, Suite 304 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$225
The Rape Foundation 1223 Wilshire Boulevard Suite 410 Santa Monica, CA 90403	No	501(c)(3) Public Charity	for general support	\$1,650
The Salvation Army - Seattle DHQ 111 N Queen Anne Ave Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$1,050

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
The Seattle Academy of Arts and Sciences 1432 15th Avenue Seattle, WA 98122	No	501(c)(3) Public Charity	for general support	\$12,375
The Susan G. Komen Breast Cancer Foundation, Puget Sound Affiliate 1900 North Northlake Way Suite 135 Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$75
The Young Men's Christian Association of Greater Seattle 4515 - 36th Ave SW Seattle, WA 98126	No	501(c)(3) Public Charity	for general support	\$120
The Young Men's Christian Association of Greater Seattle 909 4th Ave Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$26,175
Theatre Puget Sound PO Box 19643 Seattle, WA 98109	No	501(c)(3) Public Charity	for general support	\$900
Thomas Jefferson H S for Science & Technology Partnership Fund Inc 6560 Braddock Road Alexandria, VA 22312	No	501(c)(3) Public Charity	for general support	\$75
Thomas Jefferson High School PTSA 6560 Braddock Rd Alexandria, VA 22312-2206	No	501(c)(3) Public Charity	for general support	\$165
TJHSST Colonial Athletic Boosters 6560 Braddock Road Alexandria, VA 22312	No	501(c)(3) Public Charity	for general support	\$225
Todd Beamer High School PTSA 35999 16th Avenue So Federal Way, WA 98003	No	501(c)(3) Public Charity	for general support	\$3,750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Town Hall Association 1119 8th Avenue Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$9,000
Treehouse 2100 24th Ave South Suite 200 Seattle, WA 98144	No	501(c)(3) Public Charity	for general support	\$2,031
Trustees of Hamilton College 198 College Hill Road Clinton, NY 13323	No	501(c)(3) Public Charity	for general support	\$1,545
Trustees of Princeton University 330 Alexander st., 2nd fl. Princeton, NJ 08543-0046	No	501(c)(3) Public Charity	for general support	\$300
Tukwila Blazers Youth Basketball PO Box 58343 Tukwila, WA 98138	No	501(c)(3) Public Charity	for general support	\$9,000
U C San Diego Foundation 9500 Gilman Drive, 0940 La Jolla, CA 92093-0940	No	501(c)(3) Public Charity	for general support	\$1,125
Ucucc Child Care Programs 4515 16th Ave NE Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$300
United States Fund for UNICEF 333 E 38th St Fl 6 New York, NY 10016-2772	No	501(c)(3) Public Charity	for general support	\$600
United Way of King County 720 Second Avenue Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$73,302

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
University of Florida Foundation Inc PO Box 14425 Gainesville, FL 32604	No	501(c)(3) Public Charity	for general support	\$3,000
University Of Michigan Office Of Gift Administration 3003 S State Street, Suite 8000 Ann Arbor, MI 48109	No	501(c)(3) Public Charity	for general support	\$375
University of North Carolina at Chapel Hill PO Box 309 Chapel Hill, NC 27514	No	501(c)(3) Public Charity	for general support	\$750
University of North Dakota Foundation P.O. Box 8157 Grand Forks, ND 58202	No	501(c)(3) Public Charity	for general support	\$630
University Of Pittsburgh 200 South Craig Street Craig Hall, 5th Floor Pittsburgh, PA 15260	No	501(c)(3) Public Charity	for general support	\$300
University of Southern California Rossier School of Education 3470 Trousdale Parkway, Waite Phillips Hall, Room 701 Los Angeles, CA 90089	No	501(c)(3) Public Charity	for general support	\$60
University of Virginia Fund PO Box 3446 Charlottesville, VA 22903	No	501(c)(3) Public Charity	for general support	\$750
University of Washington Foundation 1200 Fifth Ave Suite 500 Seattle, WA 98101-1116	No	501(c)(3) Public Charity	for general support	\$9,243
University of Wisconsin Foundation 1848 University Ave PO Box 8860 Madison, WI 53708	No	501(c)(3) Public Charity	for general support	\$375
Urban League of Metropolitan Seattle 105 14th Avenue Seattle, WA 98122-5569	No	501(c)(3) Public Charity	for general support	\$450

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Vashon United Methodist Church PO Box 330 Vashon, WA 98070	No	501(c)(3) Public Charity	for general support	\$3,015
Vashon-Maury Island Land Trust PO Box 2031 Vashon Island, WA 98070	No	501(c)(3) Public Charity	for general support	\$75
Velocity Foundation 2433 NW Lovejoy Street Portland, OR 97210	No	501(c)(3) Public Charity	for general support	\$1,500
Vietnam Scholarship Foundation P.O. Box 16016 Seattle, WA 98116	No	501(c)(3) Public Charity	for general support	\$75
Washington Cultural Exchange 15401 63rd Ave NE Kenmore, WA 98028	No	501(c)(3) Public Charity	for general support	\$750
Washington Environmental Council 615 - 2nd Ave Suite 380 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$150
Washington Project for the Arts/ Corcoran Association 500 Seventeenth St Nw Washington, DC 20006-4804	No	501(c)(3) Public Charity	for general support	\$1,350
Washington Psychoanalytic Society Inc 4545 42nd St Nw 309 Washington, DC 20016-4623	No	501(c)(3) Public Charity	for general support	\$300
Washington Public Interest Research Group Foundation 3240 Eastlake Ave E Suite 100 Seattle, WA 98102	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Washington State Naral Foundation 811 1st Ave Suite 456 Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$150
Washington State University Foundation P.O. Box 641927 Pullman, WA 99164-1927	No	501(c)(3) Public Charity	for general support	\$1,275
Washington Trails Association 2019 3rd Avenue, Suite 100 Seattle, WA 98121	No	501(c)(3) Public Charity	for general support	\$600
Washington's National Park Fund P.O. Box 4646 Seattle, WA 98194	No	501(c)(3) Public Charity	for general support	\$90
Water First International PO Box 17974 Seattle, WA 98127	No	501(c)(3) Public Charity	for general support	\$300
Wayne State University 5475 Woodward Avenue Detroit, MI 48202	No	501(c)(3) Public Charity	for general support	\$375
Wbe of Puget Sound 603 Stewart Street Suite 610 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$2,000
Wellness Community-Central Indiana Inc 8465 Keystone Crossing Indianapolis, IN 46240	No	501(c)(3) Public Charity	for general support	\$150
West Seattle Food Bank 3518 SW Genesee Seattle, WA 98126-2633	No	501(c)(3) Public Charity	for general support	\$870
Western Washington University Foundation 516 High St. MS 9034 Bellingham, WA 98225	No	501(c)(3) Public Charity	for general support	\$225

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Whidbey Institute PO Box 57 Clinton, WA 98236	No	501(c)(3) Public Charity	for general support	\$180
White Center Community Development Association 9615 16th Avenue SW Seattle, WA 98106	No	501(c)(3) Public Charity	for general support	\$75
White House Fellows Foundation 1225 Connecticut Avenue NW 4th Floor Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$1,500
Whitman-Walker Clinic Inc 1407 South St, NW Washington, DC 20009	No	501(c)(3) Public Charity	for general support	\$1,425
Wilderness Society 1615 M St. NW Washington, DC 20036	No	501(c)(3) Public Charity	for general support	\$150
Wildlife Rescue League PO Box 704 Falls Church, VA 22040-0704	No	501(c)(3) Public Charity	for general support	\$105
Willamette University 900 State St. Salem, OR 97301	No	501(c)(3) Public Charity	for general support	\$150
William J. Clinton Presidential Foundation PO Box 1104 Little Rock, AR 72203	No	501(c)(3) Public Charity	for general support	\$2,100
William Marsh Rice University 6100 Main Street MS-81 Houston, TX 77005-1892	No	501(c)(3) Public Charity	for general support	\$750

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Wing Luke Asian Museum 407 7th Ave South Seattle, WA 98104	No	501(c)(3) Public Charity	for general support	\$7,950
Women's Bioethics Project 603 Stewart St. Suite 207 Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$840
Women's Funding Alliance 603 Stewart Suite 207 Seattle, WA 98101-1229	No	501(c)(3) Public Charity	for general support	\$1,710
Woodland Park Zoological Society 601 N 59th Street Seattle, WA 98103	No	501(c)(3) Public Charity	for general support	\$1,050
Woolly Mammoth Theatre Co 641 D Street NW Washington, DC 20004	No	501(c)(3) Public Charity	for general support	\$150
World Vision International PO Box 9716 Federal Way, WA 98063-9716	No	501(c)(3) Public Charity	for general support	\$2,280
Young Womens Christian Association of Seattle-King County-Snohomish County 1118 5th Ave Seattle, WA 98101	No	501(c)(3) Public Charity	for general support	\$2,670
Your Family Friends & Neighbors Inc PO Box 768 Boise, ID 83701-0768	No	501(c)(3) Public Charity	for general support	\$150

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Employee Matching Gifts Paid**

**Attachment E
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name & Address	Individual?	Foundation Status	Purpose	Amount
Youth Eastside Services 999 - 164th Ave NE Bellevue, WA 98008	No	501(c)(3) Public Charity	for general support	\$24
Youth In Focus 2100 24th Ave South Suite 310 Seattle, WA 98144-4645	No	501(c)(3) Public Charity	for general support	\$375
Youthcare 2500 NE 54th St. Suite 100 Seattle, WA 98105	No	501(c)(3) Public Charity	for general support	\$750
Total				\$878,432

FOR PUBLIC DISCLOSURE

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
African Comprehensive HIV/AIDS Partnership, Inc c/o Merck Company Foundation One Merck Drive PO Box 100 Whitehouse Station, NJ - 08889-0100	849	03/15/2000	\$50,000,000	10/02/2001	\$2,260,734	04/25/2002	\$1,630,423
				05/23/2002	\$3,771,742	03/24/2003	\$4,495,343
				08/15/2002	\$2,782,076	04/21/2004	\$6,401,470
				05/22/2003	\$8,094,438	03/02/2005	\$7,702,895
				09/09/2004	\$10,000,000	03/29/2006	\$6,890,456
				06/30/2005	\$6,000,000		
					<u>\$32,908,990</u>		<u>\$27,120,587</u>

Purpose:	To develop a large-scale demonstration project that brings together the public and private sectors to significantly reduce HIV transmission and advance management and treatment
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary
Notes:	

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
ACORN (Association for Community Organizations for Reform Now) 88 - 3rd Avenue, 3rd Floor Brooklyn NY 11217	38069	04/04/2005	\$50,000	04/07/2005	\$50,000	03/28/2006 ¹⁾	\$50,000
					<u>\$50,000</u>		<u>\$50,000</u>
Purpose:	To support a project to conduct outreach to increase the number of applicants for new and existing small high schools in Brooklyn, focusing on the least-informed students						
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:	1) Final report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Africa Tomo no Kai Kyusanichikugo-Bil 403, 778-2 Yamanoi Tsukugo-shi, Fukuoka 833-0031 J A P A N	24220	02/19/2003	\$500,000	07/24/2003	\$100,000	03/26/2004	\$73,621
				07/13/2004	\$100,000	03/21/2005	\$110,053
				09/12/2005	\$100,000	04/27/2006	\$93,559
				05/18/2006	\$100,000		
					<u>\$ 400,000</u>		<u>\$ 277,233</u>
Purpose:	To support an HIV/AIDS awareness project in Central African Republic						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
AIDS Society of India Unison Medicare & Research Centre Maharukh Mansion Alibhai Premji Marg. Mumbai India	39054	05/24/2005	\$ 11,439	03/28/2005	\$11,439	08/07/2006	\$11,439
					<u>\$11,439</u>		<u>\$11,439</u>
Purpose:	To support the first National Conference of the AIDS Society of India						
Diversion:	To the knowledge of the Foundation and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Australian International Health Institute University of Melbourne Level 5, 207 Bouverie Street Carlton, Victoria - 3010 AUSTRALIA	30084	01/22/2004	\$5,000,000	04/22/2004	\$425,377	04/22/2005	\$693,661 ¹⁾
				11/18/2004	\$425,378	08/04/2006	\$1,463,804
				06/16/2005	\$1,066,415		
				02/02/2006	\$300,000		
				03/23/2005	\$395,175		
				08/17/2005	\$733,897		
					<u>\$ 3,346,242</u>		<u>\$2,157,465</u>
Purpose:	To build capacity for the implementation of effective interventions for the prevention of HIV/AIDS/STI in selected districts of Manipur and Nagaland						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Alaska Council of School Administrators 2204 Douglas Highway, Suite 100 Douglas, AK - 99824	4843	09/07/2000	\$4,974,112	10/19/2000	\$1,243,528	07/31/2001	\$43,181
				10/04/2001	\$1,243,528	01/18/2002	\$1,393,429
				01/03/2002	\$425,408	04/17/2003	\$1,327,823
				12/05/2002	\$1,101,726	03/22/2004	\$1,182,316 ¹⁾
				10/23/2003	\$604,314	03/29/2005	\$495,133
				05/06/2004	\$355,608	04/28/2006	\$510,004
				<u>\$4,974,112</u>			

Purpose:	To provide technical assistance to six rural, low income, culturally diverse Alaska school districts
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Alaska Council of School Administrators 2204 Douglas Highway, Suite 100 Douglas, AK - 99824	6958/6958.01	02/02/2001	\$691,184 ¹⁾	03/22/2001	\$345,592	01/18/2002	\$193,825
				07/05/2002	\$159,692	04/17/2003	\$180,416
				09/18/2003	\$185,900	02/06/2004	\$113,450
						03/25/2005	\$126,334
						05/24/2006 ²⁾	\$77,159
							<u>\$ 691,184</u>
Purpose:	To provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change						
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:	1) Amount awarded is aggregation of two grants to the same grantee, for the same purpose. Grants are combined here for ease of reporting						
	2) Final report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Association pour l'Aide a la Medecine Preventive 5 boulevard Montparnasse Paris - 75006 FRANCE	26550	02/27/2003	\$732,976	04/24/2003	\$732,976	03/31/2004	\$595,044
						02/28/2005	\$177,878
						03/21/2006	(Equip only)
					<u>\$732,976</u>	<u>\$772,922</u> ¹⁾	
Purpose:	To support emergency funds to conduct surveillance work for meningococcal meningitis in sub-Saharan Africa						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Expenditure in excess of grant amount attributable to interest earned on grant funds and/or to exchange rate gains						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Carnegie Corporation of New York 437 Madison Avenue New York, NY 10022	14142	09/26/2001	\$9,364,000	11/01/2001	\$3,012,000	03/14/2002	\$1,293,000
				05/09/2002 ¹⁾	\$6,352,000	03/13/2003	\$6,939,526
						04/12/2004	\$738,221
						04/14/2005	\$393,253
						10/13/2005 ²⁾	\$0
							<u>\$ 9,364,000</u>
Purpose:	To support urban high school reform through the Schools for a New Society initiative						
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:	1) Grant for \$25,000,000 was terminated effective 12/31/2002 before full award amount disbursed						
	2) Final report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Centre for Advocacy and Research F-19, IIIrd floor Deshbandhu Collage Road, Kalkaji New Delhi India	30111	12/15/2004	\$ 1,568,536	02/18/2005 09/07/2006	\$493,859 \$449,834	05/18/2006	\$389,465
					<u>\$943,693</u>		<u>\$389,465</u>
Purpose:	To improve media coverage of HIV/AIDS in six high-prevalence states in India						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Amount	Grantee Reports Date	Amount spent
Centre for Health and Population Research GPO Box 128 Mokhali, Dhaka - 1000 BANGLADESH		04/15/2003	\$6,939,606	06/19/2003	\$2,448,124	04/01/2004	\$311,458
				08/12/2004	\$1,500,000	05/19/2005	\$1,304,380
				11/23/2005	\$1,000,000	07/25/2006	\$845,764
				09/28/2006	\$1,991,482		
					<u>\$6,939,606</u>		<u>\$2,461,602</u>
Purpose:	To implement a zinc treatment program for diarrhea and pneumonia for children under five in Bangladesh and Ethiopia						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
China Academy of Health Policy Peking University C/o China Center for Economic Research Haidian, Beijing CHINA	12157	05/06/2002	\$100,000	06/20/2002	\$100,000	04/30/2003 01/31/2005 ²⁾	\$40,642 \$59,756 ¹⁾
					<u>\$100,000</u>		<u>\$100,398</u>
Purpose:	To promote health policy research in China						
Diversion:	To the knowledge of the Foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						
	2) Final Report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Deepam Educational Society for Health No. 1, 3rd Street, Nandanam Extension, Tamil Nadu - 600 035 INDIA	922	04/13/2000	\$1,001,077	05/02/2000	\$259,014	03/31/2001	\$85,470
				06/19/2001	\$360,640	02/28/2002	\$173,544
				06/20/2002	\$381,423	02/28/2002	\$124,256
						04/25/2003	\$283,614
						03/02/2004	\$334,308
						08/08/2005	(Equip only)
						01/06/2006	(Equip only)
			<u>\$1,001,077</u>		<u>\$1,001,192</u> ¹⁾		
Purpose:	To support reproductive health programs in India						
Diversion:	At the foundation's direction, an evaluation of the grant was completed January 6, 2003. Based on that evaluation and the grantee's reports, and to the knowledge of the foundation, no funds have been diverted from the purposes of the grant						
Notes:	1) Expenditure in excess of grant amount attributable to interest earned on grant funds and/or to exchange rate gains						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Durbar Mahila Samanwaya Committee 44 Balam Dey Street Kolkata 700-006 I N D I A	23264	12/01/2002	\$1,000,000	07/10/2003	\$1,000,000	04/28/2004	\$125,680
						05/01/2005	\$154,025
						06/20/2006	\$145,571
					<u>\$1,000,000</u>	<u>\$425,276</u>	

Purpose: To determine the factors that contributed to the success of the Sonagachi Project, an HIV/AIDS prevention project in Calcutta, India, and design training materials for use in other settings

Diversion: To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary

Notes:

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Equilibres et Populations 205 Boulevard Saint Germain 75007 Paris 75007 FRANCE	3546	10/02/2000	\$1,000,000	11/16/2000	\$500,000	11/05/2001	\$278,852
				11/29/2001	\$300,000	02/28/2002	(Equip only)
				04/03/2003	\$200,000	10/22/2002	\$303,055
						11/16/2003	\$418,093 ¹⁾
						01/15/2004	Finl. Narrative/fnc'l rpt
						08/28/2005	(Equip only)
						03/17/2006 ²⁾	(Equip only)
							<u>\$1,000,000</u>

Purpose:	To mobilize support in French, European and global francophone communities for reproductive health and education activities
Diversion:	At the foundation's direction, an evaluation of the grant was completed November 14, 2002. Based on that evaluation and the grantee's reports, and to the knowledge of the foundation, no funds have been diverted from the purposes of the grant
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports
	2) Final Report

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports	
						Date	Amount spent
Federacion Red Nica Salud De la Concina de Doña Haydée C. Masaya, 20 vrs. abajo, casa #29. Managua Nicaragua	33752	04/01/2005	\$875,804	05/12/2005	\$550,000	09/01/2005	\$13,059
						08/31/2006	\$272,669
					<u>\$550,000</u>		<u>\$285,728</u>
Purpose:	To improve child survival indicators in El Salvador, Guatemala, Honduras and Nicaragua						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports	
						Date	Amount spent
Films of Record 2 Elgin Avenue London- W9 3 QP UNITED KINGDOM	31803	08/02/2004	\$494,729	09/09/2004	\$494,729	02/10/2005	\$35,656
						04/11/2006	\$387,130
					<u>\$494,729</u>		<u>\$422,786</u>
Purpose:	To produce a documentary regarding the progress of the scientific fight against malaria						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Fondation Merieux 17, rue Bourgelat 69227 Lyon - BP 2021 FRANCE	29988	09/25/2005	\$260,000	11/03/2005	\$260,000	02/28/2006	\$179,209
					<u>\$260,000</u>		<u>\$179,209</u>
Purpose:	To support a meeting on "Challenges in the African Meningitis Belt: From Genomics to Prevention Strategies"						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Fondation Merieux 17, rue Bourgelat 69227 Lyon - BP 2021 FRANCE	30935	09/15/2004	\$531,861	12/02/2004	\$177,287	03/15/2005	\$26,337
				09/14/2006	\$177,287	03/23/2006	\$150,950
					<u>\$354,574</u>		<u>\$177,287</u>
Purpose:	To support the annual Advanced Courses of Vaccinology						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Gauteng Partnership For Grassroots AIDS Action P O Box 32251 Braamfontein Braamfontein, Johannesburg 2017 SOUTH AFRICA	19915	03/02/2002	\$150,000	11/27/2002	\$79,000	04/30/2003	\$9,364
				09/25/2003	\$71,000	08/02/2004	\$86,973
						06/30/2005	\$53,664 ¹⁾
						05/29/2006 ²⁾	\$0
					<u>\$150,000</u>		<u>\$ 150,001</u>
Purpose:	To strengthen HIV/AIDS response in South Africa						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						
	2) Final Report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
The Helmholtz Centre for Infection Research Mascheroder Weg 1 D-38124 Braunschweig Germany	37869	06/06/2005	\$9,047,441	08/25/2005	\$812,737	03/08/2006	\$213,269
				12/15/2005	\$812,737		
				08/10/2006	\$424,178		
					<u>\$ 2,049,651</u>		<u>\$213,269</u>
Purpose:	To address Grand Challenge #4 by creating mouse models with livers and immune systems that are similar to those in humans in order to support expedited testing of novel vaccines for diseases such as hepatitis and HIV						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
The Grundy Foundation 680 Radcliffe Street Bristol - 19007 PA		10/02/2001	\$11,375	02/21/2002	\$11,375	07/31/2002	\$11,375
					\$0	11/12/2003	(Equip only)
					\$0	10/06/2004	(Equip only)
						06/21/2005	(Equip only)
						08/01/2006 ¹⁾	(Equip only)
					<u>\$11,375</u>		<u>\$11,375</u>

Purpose:	To expand public access to computers and the Internet
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary
Notes:	1) Final Report

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Guilford Smith Memorial Library Association 17 Main Street (P O Box 159) South Windham, CT - 06266	27079	01/01/2003	\$18,195	02/19/2003	\$18,195	11/21/2003	\$18,195
					\$0	06/29/2005	(Equip only)
						06/01/2006 ¹⁾	(Equip only)
					\$18,195		\$18,195
Purpose:	To expand public access to computers and the Internet						
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:	1) Final Report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Hindustan Latex	30138	10/03/2003	\$8,500,000	12/18/2003	\$856,740	10/20/2004	\$148,143
Family Planning Promotion Trust				11/10/2004	\$856,740	08/08/2005	\$721,747 ¹⁾
E-16 Greater Kailash Part 1				10/27/2005	\$1,562,398	08/02/2006	\$1,245,110
New Delhi - 110 048				09/21/2006	\$1,658,995		
INDIA							
					<u>\$4,934,873</u>		<u>\$2,115,000</u>
Purpose:	To reduce the spread and impact of HIV in coastal districts of Andhra Pradesh, and to build capacities for civil society response for addressing the challenges posed by HIV/AIDS in Andhra Pradesh, India						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Amount	Grantee Reports Date	Amount spent
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva SWITZERLAND	37969	05/26/2005	\$532,450	07/21/2005	\$ 532,450	04/25/2006	\$ 532,450 ¹⁾
					<u>\$532,450</u>		<u>\$532,450</u>
Purpose:	To promote leadership at the Bangkok International AIDS Conference						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Final report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva SWITZERLAND	38050	09/25/2005	\$655,000	11/10/2005	\$ 655,000	03/29/2006	\$385,576
					<u>\$655,000</u>		<u>\$385,576</u>
Purpose:	To focus on empowering families in Africa to respond to the AIDS epidemic						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva SWITZERLAND	33133	04/16/2004	\$200,000	06/24/2004	\$200,000	05/19/2005 ¹⁾	\$200,000
					<u>\$200,000</u>		<u>\$200,000</u>
Purpose:	To support critical and timely communications activities surrounding the International AIDS Conference						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Final report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
International AIDS Society Ch. de l'Avanchet 33 P.O. Box 2 Cointrin, Geneva SWITZERLAND	34213	07/02/2004	\$200,000	09/23/2004	\$200,000	05/19/2005 05/11/2006	\$57,876 \$52,143
					<u>\$200,000</u>		<u>\$110,019</u>
Purpose:	To promote leadership at the international AIDS Conference						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports	
						Date	Amount spent
International Federation of Red Cross & Red Crescent Societies P O Box 372 1211 Geneva 19 SWITZERLAND		10/05/2000	\$350,000	10/10/2000	\$350,000	05/03/2001	\$350,000
						11/14/2001	(\$24,124)
						01/07/2002	\$24,124
						06/30/2003	(Equip only)
						03/25/2004	(Equip only)
						03/15/2005	(Equip only)
					<u>\$ 350,000</u>	<u>\$350,000</u> ¹⁾	
Purpose:	To provide supplementary food to drought affected nomad and subsistent farming families in the provinces of Baluchistan and Sindh, Pakistan						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Based on updated information from the grantee regarding the purchase of capital equipment, the foundation will continue to include this grant in it's ER reports for the appropriate reporting periods						

Grantee Name & Address	Grant #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
International Institute for Population Sciences	37543	05/23/2005	\$2,365,206	09/22/2005	\$631,338	04/27/2006	\$1,121,978
Govandi Station Rd., Deonar				10/07/2005	\$631,338		
Mumbai 400 088				08/24/2006	\$984,375		
India							
					<u>\$2,247,051</u>		<u>\$1,121,978</u>
Purpose:	To implement a nationally representative survey on HIV prevalence in the general population of India						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
The Henry J. Kaiser Family Foundation 2400 Sandhill Road, Menlo Park, CA - 94025	29701	12/04/2003	\$2,132,425	12/18/2003	\$1,066,213	02/02/2005	\$988,474 ¹⁾
				06/09/2005	\$1,066,213	03/30/2006	\$1,050,884
					<u>\$2,132,426</u>		<u>\$2,039,358</u>
Purpose:	To support a range of efforts to improve quality and quantity of global health reporting in the US and abroad						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Minnesota Association of School Administrators 1884 Como Avenue Saint Paul, MN 55109	20905	05/10/2002	\$1,729,844	06/06/2002	\$819,000	03/01/2004	\$0
				09/12/2002	\$96,844	03/01/2004	\$747,497
				06/06/2003	\$814,000	08/30/2004	\$691,522
					\$0	06/08/2005	\$211,409
						09/19/2006	\$81,328 ¹⁾
					<u>\$ 1,729,844</u>		<u>\$1,731,756 ²⁾</u>
Purpose:	To provide superintendents and principals from public and private schools access to quality leadership development focused on technology integration and whole systems change						
Diversion:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						
	2) Expenditure in excess of grant amount attributable to interest earned on grant funds						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Max Planck Society Schumannstr. 21/22 Campus Charite Mitte D-10117 Berlin GERMANY	37772	06/06/2005	\$13,120,322	08/11/2005	\$3,216,769	09/29/2006	\$7,879,729
				08/24/2006	\$550,219		
					<u>\$3,766,988</u>		<u>\$7,879,729</u>
Purpose:	To address Grand Challenge #6 by identifying the molecular and immune responses of pathogens and patients which correlate with protection from tuberculosis						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Naturalia et Biologia Hopital Ambroise Pare 9 avenue Charles de Gaulle Boulogne Cedex FRANCE	33759	03/17/2005	\$784,009	06/23/2005	\$560,981	05/03/2006	\$40,063
				08/24/2006	\$223,028		
					<u>\$784,009</u>		<u>\$40,063</u>
Purpose:	To support a study of laboratory tests for HIV prevention in South Africa						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
National Commission for Human Development	33799	12/16/2004	\$ 6,568,888	01/20/2005	\$ 2,693,900	09/28/2005	\$1,229,338
Prime Minister's Secretariat				04/13/2006	\$ 2,159,301	08/30/2006	\$2,116,774
D Block, Level 2 Islamabad							
PAKISTAN							
					<u>\$4,853,201</u>		<u>\$3,346,112</u>
Purpose:	To support Health Education and Services through Community Participation						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Proyecto Bibliotecas Guatemala (Probigua) 6a Av, Norte #41-B Anigua - 03001 GAUTEMALA		08/01/2001	\$250,000	09/04/2001	\$250,000	03/12/2002	\$36,026
						04/15/2003	\$163,122
						04/07/2004	\$48,342
						08/31/2005	\$16,252
						07/25/2006 ¹⁾	\$1
					<u>\$250,000</u>	<u>\$263,743</u> ²⁾	

Purpose:	To support the 2001 Access to Learning Award
Diversions:	To the knowledge of the foundation, and based on the grantee's reports, no portion of the funds have been diverted from the purposes of the grant and no verification efforts have been considered necessary
Notes:	1) Final Report
	2) Expenditures in excess of grant amount attributable to interest or exchange rate fluctuations

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Rotary International District 9910 316 Hurstmere Rd Takapuna North Shore 1310 NEWZEALAND	19315	08/26/2002	\$200,000	11/20/2002	\$200,000	03/20/2004 02/19/2005 02/20/2006	\$57,538 \$71,382 \$72,594
					<u>\$200,000</u>		<u>\$201,514</u> ¹⁾
Purpose:	To support The Vector Borne Disease Project in Vanuatu						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Expenditure in excess of grant amount attributable to interest earned on grant funds and/or to exchange rate gains						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
Swiss Tropical Institute	23750	07/09/2003	\$349,950	10/09/2003	\$349,950	03/04/2004	\$78,022
Socinstrasse 57						01/31/2005	\$226,194
Basel - CH 4002		12/20/2006	\$25,000	01/26/2006	\$25,000	01/02/2006	\$45,734
SWITZERLAND		05/31/2006	\$286,473	06/22/2006	\$178,390		
					<u>\$553,340</u>		<u>\$349,950</u>
Purpose:	To fund integrative malaria control with existing tools focusing on urban malaria						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Swiss Tropical Institute Socinstrasse 57 Basel - CH 4002 SWITZERLAND	28580		1)				
Purpose:							
Diversion:							
Notes:				1) The foundation has determined that at the grant's inception the grantee was and it continues to be an organization described in sections 501(c)(3) and 509(a)(1) of the Internal Revenue Code.			

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
TCI Foundation	29193	10/03/2003	\$8,500,000	12/22/2003	\$530,202	07/05/2004	\$617,049
TCI House, 69, Institutional Area				09/23/2004	\$1,895,817	07/10/2005	\$1,604,937 ¹⁾
Sector 32 Gurgaon				02/09/2006	\$1,863,657	05/10/2006	\$783,957
Haryana 122001							
INDIA							
					<u>\$4,289,676</u>		<u>\$3,005,943</u>
Purpose:	To implement a large scale effective HIV preventive intervention in India						
Diversion:	At the foundation's direction, an evaluation of the grant was completed on July 7, 2006. Based on that evaluation and the grantee's reports, and to the knowledge of the foundation, no funds have been diverted from the purposes of the grant						
Notes:	1) Figures are revised from prior year returns based on a review and reconciliation of multiple grantee reports						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
Voluntary Health Services	29626	01/22/2004	\$12,978,870	04/09/2004	\$1,372,500	10/14/2004	(interim report)
TTTT Post Adyar				11/18/2004	\$1,372,500	04/25/2005	\$1,356,029
Chennai				08/11/2005	\$2,485,866	07/29/2005	(annual report)
Tamil Nadu 600 113				08/31/2006	\$2,480,504	05/03/2006	\$2,489,808
INDIA							
					<u>\$7,711,370</u>		<u>\$3,845,837</u>
Purpose:	To reduce the spread of HIV infection among female sex workers and their clients in Tamil Nadu, India						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:							

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information		Grantee Reports	
				Date	Amount	Date	Amount spent
World Economic Forum 91-93 Route de la Capite Cologny Geneva Switzerland	21610	10/25/2004	\$500,000	02/20/2003	\$245,000	03/31/2004	\$258,200
				06/10/2004	\$255,000	08/17/2005 ²⁾	\$263,260
					<u>\$500,000</u>		<u>\$521,460</u> ¹⁾
Purpose:	To foster greater global engagement in the fight against HIV/AIDS, tuberculosis, and malaria						
Diversion:	To the knowledge of the foundation and based on the grantee's reports, no portion of the funds have been diverted from the purpose of the grant and no verification efforts have been considered necessary						
Notes:	1) Expenditures in excess of grant amount attributable to interest earned on grant funds and/or to exchange rate gains 2) Final Report						

Grantee Name & Address	Grant ID #	Award Date	Amount Awarded	Payment Information Date	Payment Information Amount	Grantee Reports Date	Grantee Reports Amount spent
World Population Foundation	1201	07/10/2000	\$1,000,000	11/02/2000	\$1,000,000	07/30/2000	\$92,138
Amperestraat 10						02/28/2002	\$618,738
1221 GJ						09/30/2003	\$289,124
Hilversum						01/18/2005	(Equip only)
NETHERLANDS						02/20/2006	(Equip only)
					<u>\$1,000,000</u>		<u>\$1,000,000</u>
Purpose:	To support reproductive health and family planning services in Asia						
Diversion:	Based on an evaluation of the grant provided to the foundation on December 20, 2002, it could not be determined whether there were any expenditures that were made other than for the intended purpose. The foundation asked for more detailed information which was provided on November 30, 2003. Based on this grantee report, and to the knowledge of the foundation, no portion of the funds have been diverted from the purposes of the grant						
Notes:							

BILL & MELINDA GATES FOUNDATION

EIN # 91-1663695

2005 Form 990-PF

Grants Approved for Future Payments, PART XV 3b

PART XV, LINE 3b, GRANTS APPROVED FOR FUTURE PAYMENT (ATTACHMENT H)	\$	745,805,314
PLUS REMAINING GRANTS PAYABLE, APPROVED IN PRIOR YEARS (NET OF DISCOUNT)		1,350,636,175
PART II LINE 18 ENDING BALANCE GRANTS PAYABLE	<u>\$</u>	<u>2,096,441,489</u>

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
ACCION International 56 Roland Street, Suite 300 Boston, MA 02129	No	501(c)(3) public charity	to introduce and validate new business models for the provision of microfinance to the poor in India and sub-Saharan Africa	\$4,498,666.00
Acumen Fund, Inc. 74 Trinity Place, 9th Floor New York, NY 10006	No	501(c)(3) public charity	to provide safe, affordable water and sanitation services	\$1,945,690.00
Africa Harvest Biotech Foundation International Runda Mimosa Vale No. 215 P.O. Box 642-00621 Nairobi, Kenya	No	501(c)(3) public charity	to address Grand Challenge #9 by developing new sorghum varieties that will deliver essential amino acids, vitamins A and E, iron and zinc which are currently deficient in sorghum in African populations in the arid and semi-arid tropics	\$414,589.00
Africa Harvest Biotech Foundation International Runda Mimosa Vale No. 215 P.O. Box 642-00621 Nairobi, Kenya	No	501(c)(3) public charity	to address Grand Challenge #9 by developing new sorghum varieties that will deliver essential amino acids, vitamins A and E, iron and zinc which are currently deficient in sorghum in African populations in the arid and semi-arid tropics	\$15,962,484.00
AFRICARE 440 R Street, NW Washington, DC 20001	No	501(c)(3) public charity	to ensure that households in one of Zimbabwe's most food-insecure districts are able to plant crops in the coming agricultural season	\$25,220.00
AFRICARE 440 R Street, NW Washington, DC 20001	No	501(c)(3) public charity	to reduce household vulnerability to food insecurity by improving agricultural production and natural resources management	\$33,000.00
Aga Khan Foundation USA 1825 K Street NW Suite 901 Washington, DC 20006	No	501(c)(3) public charity	to create a viable and sustainable model for micro-insurance for the poor and implement in Pakistan, Tanzania, and Afghanistan	\$4,145,250.00

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**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
AIDS Housing of Washington 2014 East Madison, Suite 200 Seattle, WA 98122	No	501(c)(3) public charity	to support employment efforts for homeless individuals	\$50,000.00
AIDS Vaccine Advocacy Coalition 101 West 23rd Street #2227 New York, NY 10011	No	501(c)(3) public charity	to create a favorable social environment for accelerated ethical research and global delivery of HIV/AIDS vaccines	\$598,637.00
Albert Ludwigs Universitat Freiburg Stefan-Meier Str 8 Freiburg, 79104 Germany	No	Public Charity Affidavit of Equivalency	to address Grand Challenge #9 by improving the nutritious value of rice by fortification with vitamins, minerals and proteins, and by optimizing uptake of nutrients	\$9,042,228.00
Alliance for Microbicide Development 8484 Georgia Avenue, Suite 940 Silver Spring, MD 20910	No	501(c)(3) public charity	to fund research, policy analysis and advocacy in support of microbicide development	\$1,850,612.00
American India Foundation N 183 Panchsheela Park New Delhi, 100 017 INDIA	No	501(c)(3) public charity	to raise human and financial resources to reduce AIDS-related stigma and discrimination in India	\$1,040,347.00
Americans for Libraries Council 27 Union Square West, Suite 204 New York, NY 10003	No	501(c)(3) public charity	to support building knowledge for libraries and public access computing advocacy - opinion research and economic assessment tool	\$270,386.00
Archdiocesan Housing Authority 100 23rd Avenue South Seattle, WA 98144	No	501(c)(3) public charity	to support the construction of Sound Families units and to provide services to families in crisis during their period of transition to a more stable condition	\$3,525,000.00
Arizona State University University Drive and Mill Avenue Mail Stop 4501 Tempe, AZ 85287	No	170(c)(1) government unit	to address Grand Challenge #1 by developing an innovative recombinant attenuated Salmonella vaccine vector which will be piloted for the ability to induce long lasting protective immunity to diverse Streptococcus pneumoniae strains	\$13,974,814.00

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Asian University for Women Support Foundation 95 Wall Street, 10th Floor New York, NY 10005	No	501(c)(3) public charity	to establish an innovative, world-class university in Bangladesh for gifted women from South, South East and West Asia	\$10,300,000.00
Association of Small Foundations 4905 Del Ray Avenue, Suite 200 Bethesda, MD 20814	No	501(c)(3) public charity	for general operating support	\$400,000.00
BIO Ventures for Global Health 1225 Eye Street NW, Suite 400 Washington, DC 20005	No	501(c)(3) public charity	to create a new mechanism to enable an expanded contribution of the biotechnology sector to the development of new tools for global health	\$3,437,000.00
Board of Trustees for the University of Alabama Office of Grants and Contracts Administration AB 1170 1530 3rd Avenue South Birmingham, AL 34294-0111	No	501(c)(3) public charity	to address Grand Challenge #6 by exploring the unique changes in the virus and patient immune response at the early stages of HIV infection to identify new targets for intervention and inform vaccine development efforts	\$12,556,108.00
Boys & Girls Club of the Umpqua Valley 1144 NE Cedar Street Roseburg, OR 97470	No	501(c)(3) public charity	to support a capital campaign	\$325,000.00
Boys & Girls Clubs of King County 603 Stewart Street #300 Seattle, WA 98101	No	501(c)(3) public charity	to support a youth tutoring program	\$100,000.00
Boys & Girls Clubs of South Puget Sound 1501 Pacific Avenue, Suite 301 Tacoma, WA 98402-3313	No	501(c)(3) public charity	to support a capital campaign	\$1,000,000.00
California Institute of Technology MC105-40 Pasadena, CA 91125	No	501(c)(3) public charity	to address Grand Challenge #12 through the creation of a new approach to engineering a patient's immune cells to respond and eliminate pathogens to which they are otherwise unresponsive (HIV)	\$9,549,199.00

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Camp Fire USA Inland Northwest Council 524 North Mullan Road Spokane, WA 99206-2406	No	501(c)(3) public charity	to support afterschool programs	\$30,000.00
CARE 151 Ellis Street Northeast Atlanta, GA 30303-2439	No	501(c)(3) public charity	to improve the food security of vulnerable households in a drought-prone region of Zimbabwe	\$121,250.00
Catholic Relief Services World Headquarters 209 West Fayette Street Baltimore, MD 21201-3443	No	501(c)(3) public charity	to improve food security in Mali through agricultural development training and microfinance activities.	\$95,020.00
Center for Effective Philanthropy, Inc. 675 Massachusetts Avenue, 7th Floor Cambridge, MA 02139	No	501(c)(3) public charity	for general operating support	\$200,000.00
Center for Global Development 1776 Massachusetts Avenue, NW Suite 301 Washington, DC 20036	No	501(c)(3) public charity	to contribute to improved donor practices by disseminating analyses of major international funding for HIV/AIDS prevention	\$879,514.00
Centro Internacional de Agricultura Tropical 7343 NW 79th TER Medley, FL 33166-2211	No	501(c)(3) public charity	to demonstrate that biofortified crops can be delivered effectively to farmers and consumers to reduce micronutrient malnutrition	\$4,250,000.00
Chinese Information and Service Center 409 Maynard Avenue South, Suite 203 Seattle, WA 98104	No	501(c)(3) public charity	to support a community technology project serving recent immigrants	\$49,554.00
City of Seattle - Office of Housing 700 5th Avenue, Suite 5700 (PO Box 94725) Seattle, WA 98124-4725	No	170(c)(1) government unit	to support Sound Families initiative administrative costs	\$106,152.00

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2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
City Of Seattle - Reinvesting in Youth Reinvesting in Youth City of Seattle Human Services Department 618 2nd Avenue, 5th Floor Seattle, WA 98104	No	170(c)(1) government unit	to support the reduction of youth in the juvenile justice system	\$200,000.00
Communities in Schools of Lakewood WA 6402 100th Street Southwest Lakewood, WA 98499	No	501(c)(3) public charity	to support agency capacity building	\$71,300.00
Community Action Council of Lewis, Mason and Thurston Counties 6604 Martin Way East Olympia, WA 98516	No	501(c)(3) public charity	to support a capital campaign	\$260,000.00
Computer History Museum 1401 North Shoreline Boulevard Mountain View, CA 94043	No	501(c)(3) public charity	to support a capital campaign	\$1,200,000.00
Consejo Counseling & Referral Service 3808 South Angeline Street Seattle, WA 98118	No	501(c)(3) public charity	to support domestic violence services in Eastern Washington	\$90,000.00
Delridge Neighborhoods Development Association 5411 Delridge Way SW Seattle, WA 98106	No	501(c)(3) public charity	to support the construction of the West Seattle Community Resources Center and to provide services to families in crisis during their period of transition to a more stable condition	\$192,000.00
Downtown Action to Save Housing 11018 NE 11th Street Bellevue, WA 98004	No	501(c)(3) public charity	to support the construction of a low-income and special needs apartment complex project and to provide services to families in crisis during their period of transition to a more stable condition	\$75,000.00
Eastern Virginia Medical School Eastern Virginia Medical School CICCR 1611 North Kent Street, Suite 806 Arlington, VA 22209	No	501(c)(3) public charity	to demonstrate the effectiveness of a vaginal HIV prevention method for use in the developing world	\$7,738,136.00

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
EngenderHealth, Inc. 440 9th Avenue New York, NY 10001	No	501(c)(3) public charity	to support an alliance of five agencies to work collaboratively on preventing cervical cancer in developing countries	\$520,920.00
Family Care International, Inc 588 Broadway Suite 503 New York, NY 10012	No	501(c)(3) public charity	to accelerate reductions in maternal mortality and morbidity through the Skilled Care Initiative	\$810,804.00
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to increase availability and accessibility of prevention, care and support services to orphans and vulnerable children	\$5,500.00
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to reduce the spread of HIV among persons engaging in high risk behavior in the Malwani area in Malad	\$3,500.00
Family Health International P.O. Box 13950 Research Triangle Park, NC 27709	No	501(c)(3) public charity	to evaluate the safety and effectiveness of oral tenofovir for HIV prevention in uninfected, high-risk women and men in Africa	\$6,521,903.00
Federación Red NicaSalud De la Concina de Doña Haydée C. Masaya, 20 vrs. abajo, casa #29. Managua, Nicaragua	No	Foreign Organization (ER)	to improve child survival indicators in El Salvador, Guatemala, Honduras and Nicaragua	\$325,804.00
Food Lifeline 1702 NE 150th Street Shoreline, WA 98155-7226	No	501(c)(3) public charity	to expand regional food distribution in Western Washington	\$240,000.00
Foundation for Innovative New Diagnostics FIND 71 Ave Louis Casai1216 Cointrin, Switzerland	No	501(c)(3) public charity	to develop and evaluate diagnostic tests to support the control of Human African Trypanosomiasis in Africa	\$7,097,000.00

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2005 Grants Approved for Future Payment**

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Fraunhofer USA, Inc. 9 Innovation Way, Suite 200 Newark, DE 19711	No	501(c)(3) public charity	to support a pre-clinical assessment for the development of an efficacious and cost effective vaccine to prevent African Trypanosomiasis	\$303,521.00
Freedom from Hunger 1644 DaVinci Davis, CA 95616	No	501(c)(3) public charity	to provide health protection services to improve the commercial viability of microfinance for the very poor in Africa, Asia, and Latin America	\$4,745,803.00
Fremont Public Association PO Box 31151 Seattle, WA 98103-1151	No	501(c)(3) public charity	to provide services to families in crisis at Solid Ground Community Housing during their period of transition to a more stable condition	\$150,000.00
Friends of Children of Walla Walla 9 South 2nd Avenue (PO Box 2444) Walla Walla, WA 99362	No	501(c)(3) public charity	to support expansion of a youth mentoring program	\$50,000.00
Fundacion Aid for AIDS, Inc. 515 Greenwich Street, Suite 506 New York, NY 10013	No	501(c)(3) public charity	to expand and replicate a successful HIV prevention peer education project	\$250,000.00
German Centre for Biotechnology Mascheroder Weg 1 D-38124 Braunschweig, Germany	No	Foreign Organization (ER)	to address Grand Challenge #4 by creating mouse models with livers and immune systems that are similar to those in humans in order to support expedited testing of novel vaccines for diseases such as hepatitis and HIV	\$7,418,540.00
Global Alliance for Improved Nutrition 52, rue Giuseppe-Motta Case Postale 55 1211 Geneva 20, Switzerland	No	501(c)(3) public charity	to reduce malnutrition by supporting food fortification and sustainable nutrition strategies to save lives and improve health, productivity, and cognitive function.	\$13,000,000.00
Global Health Council, Inc 15 Railroad Row White River Junction, VT 05001	No	501(c)(3) public charity	to support the continuation of the Gates Award for Global Health	\$4,706,758.00

FOR PUBLIC DISCLOSURE

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2005 Grants Approved for Future Payment**

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Global Partnerships 909 NE Boat Street Seattle, WA 98105	No	501(c)(3) public charity	to support Phase II in the Seattle Initiative for Global Development	\$150,000.00
Global Solutions for Infectious Diseases 1000 Marina Blvd., Suite 110 Brisbane, CA 94005	No	501(c)(3) public charity	to acquire and disseminate information that will further the development of a safe and effective HIV vaccine	\$7,991,181.00
Grantmakers for Effective Organizations 1413 K Street NW, 2nd Floor Washington, DC 20005	No	501(c)(3) public charity	for general operating support	\$120,000.00
Habitat for Humanity International, Inc. Seattle 13925 Interurban Avenue South, Suite 200 Tukwila, WA 98168	No	501(c)(3) public charity	to support rehabilitation of substandard housing through the 21st Century Challenge project	\$228,000.00
Harmony Hill of Union 7362 East SR 106 Union, WA 98592	No	501(c)(3) public charity	to support a capital campaign	\$500,000.00
Hate Free Zone Washington 1227 South Weller Street, Suite A Seattle, WA 98144	No	501(c)(3) public charity	to support a human services program for underserved immigrant and refugee populations	\$65,000.00
Healthy Mothers, Healthy Babies Coalition of Washington State 11000 Lake City Way NE, Suite 301 Seattle, WA 98125	No	501(c)(3) public charity	to support development of a web-based resource for use by low-income families, service providers and advocates in Washington	\$45,000.00
Hearing, Speech & Deafness Center 1625 19th Avenue Seattle, WA 98122	No	501(c)(3) public charity	to support the parent-infant program	\$50,000.00

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Horn of Africa Services 4714 Rainer Avenue South, Suite 105 Seattle, WA 98118	No	501(c)(3) public charity	to support a community technology project to increase employment for recent immigrants	\$35,969.00
Housing Authority of Snohomish County 12625 4th Avenue West Suite 200 Everett, WA 98204	No	170(c)(1) government unit	to support construction at Fairview and East Terrace apartments and provide services to families in crisis during their period of transition to a more stable condition	\$367,500.00
Imperial College of Science, Technology and Medicine Flowers Building Armstrong Road London, SW7 2AZ United Kingdom	No	Foreign Government	to develop and deliver a simple, affordable, rapid and robust test to measure CD4+ T-lymphocytes	\$7,994,182.00
Imperial College of Science, Technology and Medicine Flowers Building Armstrong Road London, SW7 2AZ United Kingdom	No	Foreign Government	to address Grand Challenge #11 by using cutting edge technology to identify the molecular signatures of latent TB in human tissues, and to target those signatures with novel drugs to treat latent TB	\$7,830,324.00
Independent Sector 1200 Eighteenth Street NW, Suite 200 Washington, DC 20036	No	501(c)(3) public charity	for general operating support	\$600,000.00
Innovative Services NW 10401 NE Fourth Plain Road, Suite 101 Vancouver, WA 98662	No	501(c)(3) public charity	to support a capital campaign for a children's therapy center	\$200,000.00
Institute for One World Health 50 California Street, Suite 500 San Francisco, CA 94111	No	501(c)(3) public charity	to support the goal of averting visceral leishmaniasis-related morbidity and mortality in South Asia, through the use of newly-licensed paromomycin	\$20,477,170.00
Institute for Systems Biology 1441 North 34th Street Seattle, WA 98103	No	501(c)(3) public charity	for general operating support	\$8,000,000.00

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2005 Grants Approved for Future Payment**

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Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
International Bank for Reconstruction and Development 1818 H Street NW Washington, DC 20433	No	Executive Order	to support the activities of the Working Group on global health partnerships and a meeting to recommend future directions in international health after the conclusion of the High Level Forum	\$384,500.00
International Bank for Reconstruction and Development 1818 H Street NW Washington, DC 20433	No	Executive Order	to support work on Human Resources in the Health (HRH) sector to achieve poverty reduction objectives and meet the health-related Millennium Development Goals	\$950,000.00
International Bank for Reconstruction and Development 1818 H Street NW Washington, DC 20433	No	Executive Order	to identify innovative approaches to providing sustainable, affordable and safe water, sanitation and hygiene services	\$1,200,000.00
International Institute for Population Sciences Govandi Station Rd., Deonar Mumbai, 400 088 India	No	Foreign Organization (ER)	to implement a nationally representative survey on HIV prevalence and related knowledge, attitudes and behavior in the general population of India	\$1,102,531.00
International Justice Mission PO Box 58147 Washington, DC 20037-8147	No	501(c)(3) public charity	to support the development of models to reduce the prevalence of human trafficking	\$5,000,000.00
International Medical Corps 1919 Santa Monica Blvd., Suite 300 Santa Monica, CA 90404	No	501(c)(3) public charity	to improve the health and nutritional status in Southern Sudan.	\$100,000.00
International Planned Parenthood Federation European Network Rue Royale 146 Brussels, B1000 Belgium	No	Public Charity Affidavit of Equivalency	to promote European support for reproductive health	\$907,204.00
Jack Straw Foundation 4261 Roosevelt Way NE Seattle, WA 98105	No	501(c)(3) public charity	to support a community technology project for blind youth	\$38,058.00

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Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to evaluate the effect of pneumococcal conjugate vaccine given in the routine infant schedule	\$449,823.00
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to enhance public understanding of the nature, role, and contributions of the nation's charitable sector	\$275,000.00
Johns Hopkins University 1101 East 33rd Street, Suite C202 Baltimore, MD 21218	No	501(c)(3) public charity	to support an alliance of five agencies to work collaboratively on preventing cervical cancer in developing countries	\$478,752.00
Jubilee Women's Center 620 18th Avenue East Seattle, WA 98112-3949	No	501(c)(3) public charity	to support a capital campaign for a transitional housing women's center	\$375,000.00
King County Housing Authority 600 Andover Park West Seattle, WA 98188	No	170(c)(1) government unit	to support a capital campaign for a community center	\$600,000.00
Kitsap Community Resources 802 7th Street Bremerton, WA 98337-1512	No	501(c)(3) public charity	to support a capital campaign for a community action agency	\$400,000.00
Life Sciences Discovery Fund Authority Office of the Governor PO Box 40002 Olympia, WA 98504-0002	No	170(c)(1) government unit	to support the Life Sciences Discovery Fund	\$5,000,000.00
Liverpool School of Tropical Medicine Pembroke Place Liverpool, L3 5QA United Kingdom	No	Public Charity Affidavit of Equivalency	to support a project entitled Innovative Vector Control Consortium.	\$48,200,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Low Income Housing Institute 2407 First Avenue, Suite 200 Seattle, WA 98121	No	501(c)(3) public charity	to support the construction of Sunset Meadows and provide services to families in crisis during their period of transition to a more stable condition	\$165,000.00
Low Income Housing Institute 2407 First Avenue, Suite 200 Seattle, WA 98121	No	501(c)(3) public charity	to support the construction of Meadowdale Apartments and provide services to families in crisis during their period of transition to a more stable condition	\$412,500.00
Low Income Housing Institute 2407 First Avenue, Suite 200 Seattle, WA 98121	No	501(c)(3) public charity	to support a community access technology project for low-income and formerly homeless housing residents	\$56,569.00
Lutheran World Relief 700 Light Street Baltimore, MD 21230-3850	No	501(c)(3) public charity	to help communities in the north Dakoro region of Niger avert famine while strengthening community capacities.	\$75,000.00
Lynnwood Food Bank 5326 176th Street Southwest Lynnwood, WA 98037	No	501(c)(3) public charity	to support a capital campaign for a food bank	\$70,000.00
Matlock Teen Night PO Box 168 Matlock, WA 98560	No	501(c)(3) public charity	for general operating support	\$7,500.00
Max Planck Society Schumannstr. 21/22 Campus Charite Mitte D-10117 Berlin, 10117 Germany	No	Foreign Organization (ER)	to address Grand Challenge #6 by identifying the molecular and immune responses of pathogens and patients which correlate with protection from tuberculosis	\$9,903,553.00
Medicines for Malaria Venture International Centre Cointrin Entrance G, 3rd Floor Route de Pre-Bois 20 Geneva CH-1215, 15 Switzerland	No	Public Charity Affidavit of Equivalency	to further develop and accelerate antimalarial discovery and development projects	\$70,000,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Metropolitan Development Council 721 Fawcett Street, Suite 201 Tacoma, WA 98402-5502	No	501(c)(3) public charity	to support the construction of Parkland Manor and provide services to families in crisis during their period of transition to a more stable condition	\$150,000.00
Multi-Service Center PO Box 23699 Federal Way, WA 98093-0699	No	501(c)(3) public charity	to support the construction /rehabilitation of units at Garden Park 2 and provide services for families in crisis during their period of transition to a more stable condition	\$75,000.00
National Bureau of Asian Research 4518 University Way NE, Suite 300 Seattle, WA 98105	No	501(c)(3) public charity	to support a summit for healthcare leaders	\$200,000.00
National Governors Association Center for Best Practices 444 North Capitol Street, Suite 267 Washington, DC 20001-1512	No	501(c)(3) public charity	to support the State Early Childhood Policy Leadership Forum	\$60,000.00
National Institutes of Health Fogarty International Center Building 31, Room B2C02 Bethesda, MD 20891-2220	No	170(c)(1) government unit	to develop a novel methodology to define diarrhea disease burden using remote sensing technology and develop policy evaluation tools of prevention strategies	\$217,125.00
National Public Health Institute of Finland Mannerheimintie 166 Helsinki, 00300 Finland	No	Foreign Government	to address Grand Challenge #6 by reducing the time and cost required for trials of vaccines against bacterial pneumonia by identifying and validating surrogate measures of immunity that can be observed much more quickly and inexpensively	\$6,368,417.00
Naturalia et Biologia 46, boulevard des Invalides Paris, 75007 FRANCE	No	Foreign Organization (ER)	to support a study of laboratory tests for HIV prevention in South Africa	\$223,028.00
Northwest Immigrant Rights Project 615 2nd Avenue Suite 400 Seattle, WA 98104	No	501(c)(3) public charity	to support expanded legal services for low-income immigrant women and children	\$158,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Northwest Indian Colleges 2522 Kwina Road Bellingham, WA 98226-9217	No	501(c)(3) public charity	to support a technology program for Native American students in Washington state	\$565,434.00
Northwestern University 633 Clark Street Evanston, IL 60208-1100	No	501(c)(3) public charity	to foster AIDS prevention in Nigeria	\$3,000,000.00
Nuria Pages Foundation PO Box 703 Brewster, WA 98812	No	501(c)(3) public charity	for general operating support	\$12,500.00
OCLC Online Computer Library Center, Inc. 6565 Frantz Road Dublin, OH 43017-3395	No	501(c)(3) public charity	to promote sustainable technology in rural libraries	\$375,155.00
OCLC Online Computer Library Center, Inc. 6565 Frantz Road Dublin, OH 43017-3395	No	501(c)(3) public charity	to support an outreach program for Spanish-speaking patrons in order to increase their use of public access computing in libraries	\$1,637,180.00
Ohio State University Research Foundation Office of Sponsored Programs 1960 Kenny Road Columbus, OH 43210-1016	No	501(c)(3) public charity	to address Grand Challenge #9 through the development of novel cassava germplasm with increased levels of bioavailable zinc, iron, protein and vitamins A and E	\$6,647,818.00
One Economy Corporation 1899 L Street, NW, Suite 600 Washington, DC 20036	No	501(c)(3) public charity	to support a community access technology project supporting youth internships and access to employment information	\$25,075.00
Opportunity International Inc 2122 York Road, Suite 340 Oak Brook, IL 60523	No	501(c)(3) public charity	to develop a trans-African network of new commercial banks for the poor	\$866,857.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

Grantee Name and Address	Individual?	Foundation Status	Purpose	Amount
Oregon Children's Foundation 219 NW 12th Avenue, Suite 203 Portland, OR 97209	No	501(c)(3) public charity	to support a literacy focused mentoring program	\$160,000.00
Page Ahead Children's Literacy Program 88 Spring Street, Suite 123 Seattle, WA 98104	No	501(c)(3) public charity	to support program expansion	\$70,000.00
Pan American Health and Education Foundation 525 23rd Street, NW Washington, DC 20037	No	501(c)(3) public charity	to support The TATI Project - Phase II as part of an alliance of five agencies to work collaboratively on preventing cervical cancer in developing countries	\$947,042.83
Pan American Health and Education Foundation 525 23rd Street, NW Washington, DC 20037	No	501(c)(3) public charity	to establish a health disaster response team capable of being rapidly deployed in the aftermath of sudden-impact disasters in Latin America and the Caribbean	\$166,750.00
Papua New Guinea Institute of Medical Research P.O. Box 60 Goroka, EHP 441 Papua New Guinea	No	Foreign Government	to support a project for Intermittent Preventive Treatment in infants for malaria in Papua New Guinea	\$1,634,981.57
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to fund a study regarding the prevention of cervical cancer in developing countries	\$210,627.30
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to measure the impact of Hib vaccine introduction in Senegal	\$2,265,586.20
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to accelerate access to safe and effective microbicides	\$1,810,194.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to test and demonstrate a model at the community level to save newborn lives and reduce maternal mortality and morbidity in India	\$22,308,910.00
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to complete an ongoing study of pneumococcal conjugate vaccine against childhood disease in the Philippines	\$755,111.00
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	to support clinical development of the RTS,S, a malaria vaccine	\$10,000,000.00
PATH 1455 NW Leary Way Seattle, WA 98107-5136	No	501(c)(3) public charity	for general operating support	\$4,000,000.00
Peking University Haidian District Beijing, 100871 China	No	Foreign Government	to address Grand Challenge #4 through the creation of resources to support the development of mouse models, with livers and immune systems similar to those in humans, that expedite testing of novel vaccines for diseases such as hepatitis and HIV	\$1,768,457.00
Plymouth Housing Group 2209 1st Avenue Seattle, WA 98121-1614	No	501(c)(3) public charity	to support a capital campaign for homeless senior housing	\$800,000.00
Pneumococcal Vaccine Solutions 1455 NW Leary Way Seattle, WA 98107	No	501(c)(3) public charity	to support a portfolio of pneumococcal vaccine projects	\$75,000,000.00
Population Council, Inc. One Dag Hammarskjold Plaza 9th Floor New York, NY 10017	No	501(c)(3) public charity	to provide evidence-based research for the implementation of effective, affordable, and replicable interventions for the HIV/AIDS program in India	\$2,116,268.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Population Reference Bureau, Inc. 1875 Connecticut Avenue NW Suite 520 Washington, DC 20009-5728	No	501(c)(3) public charity	to disseminate key messages from the soon-to-be released, Disease Control Priorities in Developing Countries, 2nd Edition (DCP2).	\$1,249,787.00
Portland Impact 7211 SE 62nd Avenue Portland, OR 97206	No	501(c)(3) public charity	to support a program for early childhood development	\$150,000.00
Powerful Schools 3301 South Horton Street Seattle, WA 98144-6917	No	501(c)(3) public charity	to support programs that help elementary school students succeed in math	\$86,000.00
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to address Grand Challenge #3 by developing a new paradigm for needle-free vaccination based on novel nanotechnology that permits the formation of low-density aerosols	\$4,393,467.00
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to address Grand Challenge 13 by developing valid, reliable and comparable measurements of population health that will provide essential inputs to planning, resource allocation, program implementation, monitoring progress and evaluation of	\$16,592,716.00
President and Fellows of Harvard College 1350 Massachusetts Avenue, Room 481 Cambridge, MA 02138-3846	No	501(c)(3) public charity	to strengthen U.S. news coverage of preventable infectious disease in Africa	\$1,046,955.00
Pro Bono Net, Inc. 151 West 30th Street, 10th Floor New York, NY 10001	No	501(c)(3) public charity	to support technology-based access-to-justice programs	\$350,000.00
Queensland University of Technology Faculty of Science 2 George Street Brisbane, Queensland 4001 Australia	No	Foreign Government	to address Grand Challenge #9 by developing bananas with increased micronutrient content	\$795,270.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Reel Grrls 909 4th Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support a community technology project serving low-income girls	\$21,900.00
Richard Hugo House 1634 11th Avenue Seattle, WA 98122	No	501(c)(3) public charity	to support youth writing programs	\$30,000.00
Rochester Organization of Families PO Box 312 (10140 Highway 12 SW) Rochester, WA 98579	No	501(c)(3) public charity	to support afterschool and family services programs	\$50,000.00
Rogue Community College 3345 Redwood Highway Grants Pass, OR 97527	No	501(c)(3) public charity	to support a capital campaign for an early childhood center lab school	\$250,000.00
SafeFutures Youth Center 6337 35th Avenue SW Seattle, WA 98126	No	501(c)(3) public charity	to support academic support programs for low-income youth	\$150,000.00
SafePlace PO Box 2002 Olympia, WA 98507	No	501(c)(3) public charity	to support a capital campaign for a domestic violence shelter	\$150,000.00
Salvation Army A California Corp. PO Box 15245 Portland, OR 97214	No	501(c)(3) public charity	to support a capital campaign for a girls residential treatment center	\$200,000.00
Save the Children Federation Inc 54 Wilton Road PO Box 950 Westport, CT 06880	No	501(c)(3) public charity	to work in collaboration with research and program partners to test and evaluate a critical set of newborn health care tools, technologies	\$50,000,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Save the Children Federation Inc 54 Wilton Road PO Box 950 Westport, CT 06880	No	501(c)(3) public charity	to address the immediate rising rate of malnutrition in Malawi by establishing a comprehensive, community-based program	\$74,776.81
Seattle Foundation 1200 Fifth Avenue, Suite 1300 Seattle, WA 98101-3151	No	501(c)(3) public charity	to support the Business Partnership for Early Learning	\$400,000.00
Seattle University PO Box 222000 (901 12th Avenue) Seattle, WA 98122	No	501(c)(3) public charity	to support a scholarship fund and internship program	\$40,000.00
SeaWeb 1731 Connecticut Avenue NW 4th Floor Washington, DC 20009	No	501(c)(3) public charity	to increase public understanding of the philanthropic sector	\$50,000.00
Sexual Assault Center of Pierce County 633 North Mildred, Suite J Tacoma, WA 98406-1725	No	501(c)(3) public charity	to support sexual assault services in the Latino community	\$30,000.00
Sexual Assault Response Center 830 North Columbia Center Boulevard, Suite H Kennewick, WA 99336	No	501(c)(3) public charity	to support sexual assault prevention and education programs	\$27,700.00
Skagit County Community Action Agency PO Box 1507 (330 Pacific Place) Mount Vernon, WA 98273	No	501(c)(3) public charity	to support a capital campaign for a homeless family shelter	\$100,000.00
Skagit Preschool and Resource Center 320 Pacific Place Mt. Vernon, WA 98273	No	501(c)(3) public charity	to support a community technology project for young disabled children	\$49,035.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Spokane Neighborhood Action Programs 2116 East First Avenue Spokane, WA 99202	No	501(c)(3) public charity	to support a capital campaign for a community center	\$100,000.00
Squaxin Island Museum Library and Research Center 150 SE Kwuh-Deegs-Altux Shelton, WA 98584	No	501(c)(3) public charity	to support facilities for at-risk youth and community projects	\$29,532.00
St. Clare's Hospital of Schenectady, New York, Foundation Inc 600 McClellan Street Schenectady, NY 12304	No	501(c)(3) public charity	to support the medical imaging facility	\$5,000.00
St. George's Hospital Medical School Department of Cellular and Molecular Medicine, Jenner Wing, Cranmer Terrace London, SW17 0RE UNITED KINGDOM	No	Foreign Government	to address Grand Challenge #5 by developing a novel delivery strategy for HIV vaccine antigens that targets the natural site of infection and stimulates an effective immune response	\$6,986,019.00
St. Michael's Hospital 30 Bond Street Suite 5-089 Queen Wing Toronto, Ontario M5B 1W8 Canada	No	Public Charity Affidavit of Equivalency	to support the enhancement of HIV/AIDS prevention and treatment control programs in developing countries	\$97,055.00
St. Thomas School PO Box 124 Medina, WA 98039	No	501(c)(3) public charity	for general operating support	\$40,000.00
Stand for Children Leadership Center 516 SE Morrison St., Suite 206 Portland, OR 97214	No	501(c)(3) public charity	for general operating support	\$30,000.00
Statens Serum Institute Artillerivej 5 2300 Copenhagen S., Denmark	No	Foreign Government	to address Grand Challenge #12 through the creation of vaccines that target molecular signatures of latent TB	\$8,780,997.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Tacoma Housing Authority 902 South "L" Street, Suite 2A Tacoma, WA 98405	No	170(c)(1) government unit	to support services to families in crisis at Salishan Phase I and II during their period of transition to a more stable condition	\$246,600.00
The Albert B. Sabin Vaccine Institute, Inc. 1889 F Street NW Suite 200S Washington, DC 20006-4400	No	501(c)(3) public charity	to develop and test the first recombinant vaccine for human hookworm infection for use in endemic countries	\$18,475,933.43
The Angiogenesis Foundation, Inc. 124 Mount Auburn Street, Suite 200N Cambridge, MA 02238	No	501(c)(3) public charity	to provide general operating support	\$100,000.00
The Carter Center, Inc. One Copenhill 453 Freedom Parkway Atlanta, GA 30307	No	501(c)(3) public charity	to support the eradication of Guinea Worm Disease in the remaining endemic countries	\$15,000,000.00
The Regents of the University of Michigan 3003 South State Street Ann Arbor, MI 48109-2210	No	501(c)(3) public charity	to address Grand Challenge #3 through the development of nanoemulsions for the mucosal delivery of vaccines, specifically intranasal delivery	\$4,386,634.00
Transatlantic Partners Against AIDS 928 Broadway, Suite 800 New York, NY 10010	No	501(c)(3) public charity	to support a media initiative that will enable Russia and the Ukraine to be more effective in its fight against AIDS	\$776,935.00
Trustees of Columbia University in the City of New York 2960 Broadway New York, NY 10027	No	501(c)(3) public charity	to identify and develop policies and strategies to address and measure key aspects of health system functioning that will enable countries to deliver critical maternal and neonatal mortality interventions equitably and at scale	\$8,186,152.50
Turning Pointe Domestic Violence Service PO Box 2014 Shelton, WA 98584	No	501(c)(3) public charity	to support a capital campaign for a domestic violence shelter	\$100,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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United States Fund for UNICEF 333 East 38th Street New York, NY 10016	No	501(c)(3) public charity	to contribute to malaria program scale-up through development of a program implementation model for malaria intermittent preventive treatment in infants (IPTi)	\$1,785,509.00
University Child Development School 5062 9th Avenue Northeast Seattle, WA 98105	No	501(c)(3) public charity	for general operating support	\$40,000.00
University of Colorado at Denver and Health Sciences Center 4200 E. 9th Avenue Denver, CO 80262	No	170(c)(1) government unit	to address Grand Challenge #12 by developing an inexpensive therapeutic vaccine for human papillomavirus (HPV) by training the immune system to recognize the protein marker that HPV leaves behind as it infects cells	\$2,842,895.00
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to address Grand Challenge #6 by identifying the immune responses and signatures that correlate with resistance to HIV in highly exposed uninfected women	\$5,748,326.00
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to implement a comprehensive HIV/AIDS prevention program in the 'Corridor Region' between Maharashtra and Karnataka	\$5,147,845.36
University of Manitoba 403 Administration Building Winnipeg, Manitoba R3T 2N2 Canada	No	501(c)(3) public charity	to support knowledge building for the Avahan initiative	\$727,289.38
University of North Carolina at Chapel Hill Office of Sponsored Research 440 W. Franklin Street CB#1350 Chapel Hill, NC 27599-1350	No	501(c)(3) public charity	to support development of an oral drug for early stage African sleeping sickness	\$22,577,887.00
University of Santiago de Compostela Pazo de San Xerome-Praza de Obradoiro Santiago de Compostela, 15782 Spain	No	Public Charity Affidavit of Equivalency	to address Grand Challenge #3 through the development of surface modified nanostructures as delivery vehicles for transmucosal vaccination	\$368,272.28

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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University of Saskatchewan Box 5000 RPO University Saskatoon, CANSK S7N 4J8 Canada	No	501(c)(3) public charity	to address Grand Challenge #1 through the development and testing of novel adjuvants and vaccine formulations that will target the innate immune response to enable long-lasting, effective protection in neonates	\$3,344,849.00
University of Toronto office of the Comptroller 70 Richmond Street East, 3rd Floor Toronto, ON M5S 1N8 Canada	No	501(c)(3) public charity	to facilitate the successful and appropriate achievement of milestones in the Grand Challenges in Global Health projects.	\$8,909,539.00
University of Washington Suite 370, Mary Gates Hall (Box 352840) Seattle, WA 98195-2840	No	170(c)(1) government unit	to support a Department of Bioengineering chair	\$200,000.00
University of Washington 1100 NE 45th Street, Suite 300 Seattle, WA 98105	No	170(c)(1) government unit	to address Grand Challenge #14 through the development of a fully integrated multiplex, point-of-care diagnostic device that includes on-board reagents and sample processing to achieve	\$13,146,156.00
University of Witwatersrand Reproductive Health Research Unit Department of Obstetrics and Gynaecology P.O. Box Bertsham 2013 Soweto, 1360 South Africa	No	Foreign Government	to determine whether application of a safe, cheap disinfectant to the birth canal during labor and newborn at birth prevents maternal and newborn bacterial infections in resource poor settings with high maternal and neonatal morbidity and mortality	\$997,138.00
University Research Corporation International 2105 Morrill Hall College Park, MD 20742	No	501(c)(3) public charity	to develop a framework for assessing the impact of grants made to develop innovative financial services for the poor	\$478,284.00
Urban Institute 2100 M Street, NW Washington, DC 20037	No	501(c)(3) public charity	to enhance public understanding of the nonprofit sector	\$500,000.00
Urban Libraries Council 1603 Orrington Avenue Suite 1080 Evanston, IL 60201	No	501(c)(3) public charity	to support building knowledge for libraries and public access computing advocacy through analysis of economic development impact of urban public libraries	\$30,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Volunteers of America Oregon 3910 SE Stark Street Portland, OR 97214	No	501(c)(3) public charity	to support a program to reduce recidivism rates in young offenders	\$270,000.00
Washington Education Foundation 1605 NW Sammamish Road, Suite 100 Issaquah, WA 98027	No	501(c)(3) public charity	to support academic mentors for foster children	\$660,000.00
Washington State University Foundation Town Centre Building, 3rd Floor PO Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	to promote and sustain community technology in Washington state for low-income individuals	\$1,039,609.00
Washington State University Foundation Town Centre Building, 3rd Floor PO Box 641925 Pullman, WA 99164-1925	No	501(c)(3) public charity	to support a community technology project for leadership and skills development in Native Americans	\$10,000.00
Whatcom County Commission on Children & Youth 1231 North Garden Street, Suite 210 Bellingham, WA 98225	No	501(c)(3) public charity	to support an integrated client data management system for low-income families	\$93,238.00
Women's Funding Alliance 603 Stewart St Suite 207 Seattle, WA 98101-1229	No	501(c)(3) public charity	to support agency capacity building	\$50,000.00
World Economic Forum 91-93 Route de la Capite Cologny Geneva, CH-1223 Switzerland	No	Foreign Organization (ER)	to increase the quantity and quality of private sector activities in TB and Malaria through the Global Health Initiative	\$998,200.00
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to increase the access to life-saving treatment to MDR-TB patients in resource-limited settings	\$850,000.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to develop an effective and sustainable strategy for the integrated delivery of community-based interventions against diseases of neglected populations in Africa	\$1,000,000.00
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to accelerate the development and introduction of prophylactic Human Papillomavirus vaccines in countries with the highest burden of cervical cancer	\$5,874,381.00
World Health Organization 20 Avenue Appia Geneva, 27 CH-1211 Switzerland	No	Executive Order	to engage the global health community in a creative and robust process to guide the future of health	\$517,560.00
World Health Organization 150, Cours Albert Thomas Lyon Cedex, 69372 France	No	Executive Order	to fund a study regarding prevention of cervical cancer in developing countries	\$1,535,453.00
World Health Organization 150, Cours Albert Thomas Lyon Cedex, 69372 France	No	Executive Order	to accelerate the development and introduction of prophylactic HPV vaccines in countries with the highest burden of cervical cancer and reduce the incidence of this disease	\$2,320,857.50
Yale University 105 Wall Street PO Box 208229 New Haven, CT 06520-8229	No	501(c)(3) public charity	to address Grand Challenge #4 by creating mouse models with with immune systems similar to those in humans and thereby creating the possibility for better predictive testing of new vaccines	\$13,489,746.00
Young Men's Christian Association of Greater Seattle 909 Fourth Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support camp scholarships for low-income youth	\$1,250,000.00
Young Men's Christian Association of Greater Seattle 909 Fourth Avenue Seattle, WA 98104	No	501(c)(3) public charity	to support a capital campaign for new or expanded facilities	\$5,062,500.00

FOR PUBLIC DISCLOSURE

**Bill & Melinda Gates Foundation
2005 Grants Approved for Future Payment**

**Attachment H
Form 990 PF December 31, 2005 EIN 91-1663695**

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Young Men's Christian Association of Snohomish County 2720 Rockefeller Avenue Everett, WA 98201	No	501(c)(3) public charity	to support a capital campaign	\$450,000.00
Young Men's Christian Association of Wenatchee PO Box 1974 Wenatchee, WA 98807	No	501(c)(3) public charity	to support a capital campaign for a youth development center	\$50,000.00
Young Women's Christian Association of Portland 1111 Southwest 10th Avenue Portland, OR 97205	No	501(c)(3) public charity	to support expansion of an afterschool tutoring program	\$49,273.00
Young Women's Christian Association of Seattle-King County-Snohomish County 1118 Fifth Avenue Seattle, WA 98101	No	501(c)(3) public charity	to support a young girls development and leadership program	\$533,000.00
Youth Eastside Services 999 164th Avenue Northeast Bellevue, WA 98008	No	501(c)(3) public charity	to support a capital campaign for a youth agency	\$1,000,000.00
Youth In Focus 2100 24th Avenue South, Suite 310 Seattle, WA 98144	No	501(c)(3) public charity	to support a photography program focused on youth development	\$76,000.00
Total				\$745,805,314.16

FOR PUBLIC DISCLOSURE

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
05873K108	BALLY TOTAL FITNESS HLDG CORP	135,000	\$847,800
11133Y102	BROADLANE INC	391,783	2,507,411
'184496107	CLEAN HBRS INC	294,842	8,494,398
'195910104	COLOR SPOT NURSERIES INC	33,975	0
'481165108	JOY GLOBAL INC	171,364	6,854,560
'517289104	LAROCHE INDS INC	32,840	0
57722Q109	MATRESS DISCOUNTER (NEW)	148,720	744,000
'591097209	METAL MGMT INC	1,185,898	27,583,987
'640820106	NES RENTALS HLDG INC	1,893,318	24,613,134
'782676100	RUSSELL STANLEY HLDGS INC	324,100	81,025
89601W105	TRIBO PETE CORP	8,900	0
00799U918	ADVENTURE PARKS GROUP	23	0
19499C929	EQUINOX HOLDINGS LTD	10,661	127,932
30399U927	FAIRFIELD MANUFACTURING CO	178,277	34,764,015
67099M961	N.E.W. HOLDINGS, LLC	273,050	778,193
'895728913	TRI UNION DEV CORP	5,248	0
91899X910	VS HOLDINGS INC	349,200	0
'002826006	AMEC	28,000	165,117
'005665906	BHP BILLITON PLC	57,870	943,312
'005907902	DRAGON OIL	5,338	18,191
'008118002	BARRATT DEVEL	44,891	759,877
'009049909	BELLWAY	23,800	461,294
'012826004	AMVESCAP	109,000	827,096
'018270009	CRH	64,433	1,887,888
'018592907	BOVIS HOMES GROUP	21,600	295,542
'021623004	AVIVA PLC	321,242	3,888,020
'023034002	ARRIVA	41,000	410,003
'026349902	BAE SYSTEMS	166,000	1,087,913
'044788008	HUNTING	26,000	135,915
'048354906	SABMILLER PLC	135,200	2,462,630
'049156904	KIER GROUP	8,000	163,435
'054052907	HSBC HLDGS	178,779	2,863,553
'055088009	MCCARTHY + STONE	4,027	44,868
'056039902	LEGAL + GENERAL GP	823,432	1,724,625
'056453004	MCALPINE(ALFRED)	16,000	109,048
'057487902	UNILEVER	308,085	3,049,137
'060830007	MOWLEM PLC	29,000	112,765
'067312900	ASSOCIATED BRITISH FOODS PLC	51,100	736,021
'068253004	PERSIMMON	44,100	952,415
'069007904	SCOTTISH POWER	83,000	774,435
'071887004	RIO TINTO	11,400	519,609
'073899908	OLD MUTUAL	450,961	1,275,474
'075478008	ROYAL BK SCOT GRP	215,700	6,498,817
'079805909	BP PLC	392,638	4,172,439
'080856008	MORGAN SINDALL PLC	6,300	100,530
'082805904	CORUS GROUP	790,000	800,177
'087823001	TAYLOR WOODROW	116,000	757,739
'091027003	ABBOT GROUP	27,000	118,430
'092528900	GLAXOSMITHKLINE	155,200	3,913,998
'095368007	WESTBURY	22,000	210,182
'097007009	WILSON BOWDEN	16,200	403,265
'097134001	WIMPEY(GEORGE)	86,000	708,674

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'098952906	ASTRAZENECA	17,800	\$864,490
'305597908	FRIENDS PROVIDENT	292,000	949,946
'305875908	HBOS	355,600	6,062,030
'307386904	WOOLWORTHS GROUP	98,390	65,453
'313486904	BARCLAYS	211,500	2,218,496
'314110909	XSTRATA	76,200	1,779,102
'314231903	VENTURE PRODUCTION	6,766	60,023
'330567900	BENFIELD	30,705	189,766
'335160909	HANSON	105,300	1,155,144
'400212908	BOUYGUES	39,200	1,909,644
'401701909	ERAMET	3,716	355,040
'406139907	CHRISTIAN DIOR	21,300	1,886,843
'407683002	BANCA INTESA SPA	56,000	295,595
'410359905	EDP ENERGIAS PORTUGAL	488,000	1,496,613
'416837003	CAM FINANZIARIA	36,842	78,657
'417841004	CASINO GUICH PERR	10,676	708,349
'419509906	BACOU DALLOZ	1,200	102,975
'420763005	COFIDE	120,520	144,434
'423244003	UNICREDITO ITALIAN	84,000	576,658
'424245900	NATEXIS BQE POPULAIRE	4,734	785,667
'425304003	A P MOLLER MAERSK	236	2,433,355
'426211009	DELHAIZE GROUP	12,000	781,334
'433639903	FINNAIR	18,700	264,250
'434407904	FFP FONC FIN PART	2,160	453,513
'434732004	EIFFAGE	8,326	896,651
'435209903	FRESENIUS AG	5,473	684,302
'435664909	SYNGENTA AG	14,689	1,822,263
'436892905	RALLYE	6,300	269,677
'442072005	COCA COLA HELL BOT	382	11,211
'449221001	ITALMOBILIARE	3,300	225,377
'451361901	KEMIRA OY	20,000	318,007
'458836004	MICHELIN(CGDE)	817	45,756
'464574003	NCC	8,900	159,356
'464580000	NORSK HYDRO AS	30,662	3,138,086
'465145001	OMV AG	40,500	2,364,703
'472766906	RAUTARUUKKI OY	27,100	656,897
'474184900	MERCK KGAA	7,400	610,570
'481334902	SKAND ENSKILDA BKN	16,239	333,611
'485471007	SULZER AG	840	443,598
'487083909	DEGUSSA AG	20,511	1,036,702
'490541000	TOTAL SA	8,137	2,036,695
'491322004	UNION FENOSA	9,643	357,497
'492570007	STORK NV	5,600	238,392
'493757900	VALEO	6,457	239,230
'494290901	E ON AG	41,200	4,246,932
'499215903	CONZZETA HLDG	36	46,436
'506921907	BAYER AG	32,400	1,348,693
'507143907	M REAL OYJ	7,619	37,925
'507503902	HEIJMANS	3,300	142,038
'508657905	BASF AG	31,600	2,411,986
'510866908	HOCHTIEF AG	11,180	498,878
'511738908	BILFINGER BERGER AG	4,664	221,707

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'512907908	FRESENIUS MEDICAL	9,400	\$986,811
'519674907	CIBA SPECIALTY CHE	9,900	638,492
'521107904	RATOS AB	4,375	107,745
'523148906	ALLIANZ AG	3,900	588,555
'527178909	ENDESA S.A.	114,800	3,008,862
'533507901	AMB GENERALI HOLDING AG	445	44,197
'537974909	OBRASCON HUARTE LAIN SA	34,540	549,197
'547692905	BARRY CALLEBAUT AG	1,000	325,126
'550190904	BBVA (BILB VIZ ARG)	37,600	668,814
'554398909	CNP ASSURANCES	15,800	1,241,217
'555404904	SECURITAS	51,000	845,877
'557910908	ACCIONA S A	9,600	1,069,521
'563692904	THYSSENKRUPP AG	60,900	1,265,725
'564089902	UNILEVER NV	50,600	3,452,790
'565042900	GAS NATURAL SDG	51,000	1,423,316
'566629903	TUI AG	35,000	714,217
'566935904	REPSOL YPF SA	139,729	4,066,044
'567173901	SANOFI AVENTIS	17,000	1,483,874
'568257901	CHARLES VOGELE HLD	1,518	114,603
'570594903	BCO SANT CENT HISP	300,000	3,945,594
'575035902	DEUTSCHE BANK AG	63,660	6,149,883
'576320907	VICAT	405	70,702
'578220907	BUZZI UNICEM SPA	23,460	365,827
'578711905	FOM CONST Y CONTRA	17,406	983,447
'579734906	DFDS	400	24,164
'596651901	SOC GENERALE	47,800	5,858,140
'597598903	FONDIARIA SAI SPA	6,710	220,189
'598107902	SERONO SA	1,440	1,143,958
'598381903	ZURICH FIN SVS GRP	17,700	3,760,385
'598489904	PREMAFIN FIN	7,796	18,231
'701896904	OPG GROEP NV	2,800	199,155
'706271905	SODEXHO ALLIANCE	21,600	886,644
'706879905	STOLT NIELSEN SA	4,100	135,330
'708665906	SIG SCHW IND HG AG	1,050	228,651
'710306903	NOVARTIS AG	67,800	3,552,176
'710352907	PEUGEOT SA	29,100	1,671,623
'711038901	ROCHE HOLDINGS AG	31,500	4,715,619
'711075903	HOLCIM	16,318	1,108,131
'712387901	NESTLE SA	5,340	1,592,337
'712459908	BALOISE HLDGS	9,500	553,227
'712611904	UBS AG	44,400	4,214,454
'712854900	MONTE PASCHI SIENA	279,508	1,301,466
'713083905	NEXANS	4,475	211,826
'714209905	SKANSKA AB	58,000	881,813
'714505906	ENI	191,800	5,300,749
'714859907	CALTAGIRONE SPA	24,000	206,516
'715418901	ING GROEP NV	25,402	877,914
'715460903	CAPITALIA SPA	150,000	865,200
'717158901	CREDIT SUISSE GRP	12,400	630,373
'717971907	SAURER AG ARBON	2,970	197,181
'718981905	SWISS REINSURANCE	44,400	3,240,851
'725147904	SNAM RETE GAS	56,000	229,375

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'726611908	FORTIS	115,800	\$3,672,956
'726619901	BOLIDEN AB	42,000	343,025
'730968906	BNP PARIBAS	68,406	5,515,045
'732483904	FABEGE AB	8,347	158,894
'737649905	BK OF GREECE	1,369	152,518
'738048909	CIE DE ST GOBAIN	53,700	3,182,927
'738965904	UNIVAR NV	5,200	202,411
'743780900	SWISS LIFE HOLDING	3,469	625,654
B01G61905	URALITA	18,747	75,627
B03MM4906	ROYAL DUTCH SHELL B SHARES	226,705	7,231,258
B0671K903	DE VERE GROUP	11,301	141,239
B0705L901	CENTRALSCHW KFTWK	600	116,089
B07FNF901	WHITBREAD	17,986	293,027
B09CBL906	ROYAL DUTCH SHEL	73,200	2,225,924
B0BL5R907	3I GROUP	82,600	1,201,785
B0CL50905	BCO SANT CENT HISP	110,000	1,434,259
B0HXL9902	KONINKLIJKE DSM NV	24,800	1,009,223
B0KQX8907	SHIRE PLC	54,040	690,232
B0N8NH905	GAMBRO AB	46,000	501,407
'444204101	HUDSONS BAY CO	16,100	204,256
'448055103	HUSKY ENERGY INC	25,600	1,292,985
'021623004	AVIVA PLC	85,467	1,034,415
'026349902	BAE SYSTEMS	73,721	483,145
'078396009	SCOT + NEWCASTLE	12,129	101,301
'087061008	LLOYDS TSB GROUP	329,810	2,765,893
'098779903	KELDA GROUP	527,336	7,007,054
13645T951	CANADIAN PAC RY	40,578	1,692,038
'292505955	ENCANA CORP	33,256	1,496,328
'305875908	HBOS	107,802	1,837,736
'307073908	BK OF IRELAND	95,838	1,504,638
'331266908	AWG	209,566	3,939,508
'401225909	EADS(EURO AERO	60,414	2,273,236
'402068001	ALLIED IRISH BANKS	199,352	4,244,379
'403473903	ASS GEN DE FRANCE	39,959	3,945,085
'407683002	BANCA INTESA SPA	373,523	1,971,636
'407684000	BANCA INTESA SPA	337,574	1,662,424
'418224002	CRH	79,611	2,333,543
'419954003	CIMENTS FRANCAIS	2,077	269,002
'426330007	DNB NOR ASA	790,820	8,408,941
'432965002	FYFFES	302,406	820,417
'449774009	KBC GROUP	86,890	8,060,924
'453038960	IMPERIAL OIL LTD	24,700	2,440,292
'464580000	NORSK HYDRO AS	78,776	8,062,288
'474171006	REMY COINTREAU SA	33,106	1,562,007
'483410007	SCHNEIDER ELECTRIC	45,587	4,051,731
'484718903	SSAB(SVENSKT STAL)	8,600	290,679
'485283006	STOREBRAND ASA	350,668	3,016,638
'490541000	TOTAL SA	39,301	9,837,060
'492570007	STORK NV	57,995	2,468,845
'492644000	VALLOUREC(USIN)	6,276	3,442,328
'492717004	VASTNED OFFICES/IN	39,504	1,053,091
'492719901	VASTNED RETAIL	33,757	2,140,221

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'492928007	CORIO NV	10,962	\$593,497
'493772909	VOLVO AB	10,600	485,475
'493773907	VOLVO(AB)	172,781	8,130,385
'494862006	WERELDHAVE NV	2,918	274,149
'521827907	GPO CATALANA OCCID	10,627	922,582
'523280907	CASTELLUM AB	19,850	713,329
'527178909	ENDESA S.A.	218,477	5,726,195
'533458907	RHEINMETALL AG	36,215	2,267,012
'533709903	ERG SPA	22,517	540,229
'544268907	METROVACESA	51,005	3,086,359
'545971905	ORKLA ASA	117,443	4,847,749
'553264904	ATHLON HOLDING NV	38,430	1,019,474
'554398909	CNP ASSURANCES	4,521	355,161
'555657907	SAN PAOLO IMI SPA	23,788	370,661
'556105906	FRONTLINE LTD	125,466	4,780,539
'557910908	ACCIONA S A	19,633	2,187,283
'557955903	FORTUM OYJ	8,400	156,946
'563692904	THYSSENKRUPP AG	118,492	2,462,699
'567882907	GRUPO FERROVIAL SA	22,825	1,575,009
'568905905	AGFA GEVAERT NV	57,586	1,046,733
'571973908	INMOBILIARIA URBIS	150,897	2,760,633
'572736908	RODAMCO EUROPE	11,380	943,656
'573040904	CORP FINANC ALBA	48,874	2,262,736
'578711905	FOM CONST Y CONTRA	7,509	424,262
'580942902	VOPAK (KON)	250,060	7,550,931
'582743902	BEKAERT SA	1,305	121,529
'592737902	AEGON NV	674,605	10,941,291
'596310904	SANDVIK AB	1,400	65,087
'596651901	SOC GENERALE	88,100	10,797,116
'598662906	PHILIPS ELEC(KON)	3,838	118,837
'604978908	ACOM CO	34,880	2,240,027
'607569001	FUKUOKA BANK OF	144,000	1,231,009
'607575008	BANK OF KYOTO	21,000	253,537
'609818000	BEST DENKI CO	1,015,000	5,589,681
'613129907	JOINT CORPORATION ORD SHS	32,400	1,119,986
'618430003	CENTRAL GLASS CO	207,000	1,145,226
'619056005	CHIBA BANK	52,000	435,720
'623864006	CSR LIMITED	252,062	643,452
'625054002	DAICEL CHEM INDS	88,000	632,246
'625095005	DAIKYO INC	1,293,000	7,986,080
'635636004	FUJI ELECTRIC HLDG	142,000	751,927
'635773005	FUTABA CORP	6,600	150,699
'637422007	GLORY	20,000	338,389
'639036003	GUOCO GROUP	18,000	199,186
'641440003	HASEKO CORP	1,489,000	5,740,024
'643189905	MITSUMI TRUST HLDGS	163,000	1,955,503
'643987001	HOSOKAWA MICRON CO	374,000	3,438,024
'644962003	HYSAN DEVELOPMENT	772,000	1,911,692
'646686006	ISHIHARA SANGYO	198,000	352,283
'647076009	JAPAN SECS FINANCE	300,000	3,451,665
'647976000	JOYO BANK	131,000	779,141
'648358000	KANDENKO CO	68,000	507,566

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'648462000	KAWASAKI HEAVY IND	136,000	\$495,467
'649292000	KINDEN CORPORATION	18,000	162,416
'649298007	KINKI NIPPON TOURI	686,000	3,603,491
'649602000	KOBE STEEL	212,000	686,131
'651859902	LIHIR GOLD LTD	1,330,060	2,126,950
'655470003	MAEDA CORP	140,000	924,002
'655472009	MAEDA ROAD CONST	209,000	1,528,145
'655580009	MAKITA CORP	31,000	761,671
'656946001	MARUBENI CORP	1,057,000	5,668,737
'656950003	MARUICHI STL TUBE	45,000	976,023
'657270005	MATSUSHITA ELC IND	826,000	15,920,952
'657460002	SYMBION HEALTH LIMITED	147,485	381,902
'658508007	SUNCORP METWAY	159,476	2,345,521
'659101901	MIZUHO FINL GB	52	412,370
'659684005	MITSUBISHI LOGISTC	25,000	420,656
'659706006	MITSUBISHI HVY IND	816,000	3,595,018
'659708002	MITSUBISHI MATERL	141,000	720,351
'659714000	MITSUBISHI PAPER	1,687,000	3,787,639
'661982009	NAGASE + CO	100,000	1,223,418
'664048006	NOF CORP	132,000	716,869
'664050002	NIPPON PAINT CO	129,000	574,888
'664078003	NIPPO CORPORATION	152,000	1,134,559
'664098001	NISHIMATSU CONST	183,000	750,419
'664164001	NISSHIN STEEL CO	440,000	1,420,317
'664252004	NIPPON SIGNAL CO	125,000	1,119,419
'664256005	NIPPON STEEL CORP	558,000	1,985,597
'664282001	NISSAN DIESEL MTR	293,000	2,015,725
'664656006	NIPPON CERAMIC CO	9,600	134,285
'664695905	NISSIN CO LTD	70,000	171,397
'665640009	OBAYASHI CORP	10,000	73,625
'665911905	ORIENT O/SEAS INTL	143,000	485,055
'666114004	ORIX CORP	24,900	6,339,448
'666191002	COSMO SECURITIES	226,000	658,680
'670329903	PROMISE CO	4,800	319,241
'677600009	MERCIAN CORP	1,788,000	6,513,937
'677670002	SANTOS LTD	127,293	1,143,853
'680416005	77TH BANK	12,000	91,095
'680440005	SHIMIZU CORP	41,000	301,169
'680460003	SHINKO ELECTRIC CO	271,000	812,793
'680532009	SHIZUOKA BANK	147,000	1,472,117
'680548005	SHOWA ELEC WIRE	798,000	1,480,657
'680571908	SFCG CO. LTD	2,250	543,294
'685882003	SUMITOMO METAL IND	1,247,000	4,796,560
'685884009	SUMITOMO METAL MNG	60,000	741,676
'686990003	TAIHEI KOGYO CO	410,000	1,351,267
'687012005	mitsui sumitomo insurance co	88,000	1,075,862
'687104000	TAMURA CORPORATION	240,000	1,124,460
'687606905	TAKEFUJI CORP	100,780	6,839,344
'688050004	TEIJIN	417,000	2,646,217
'688102003	TEIKOKU TSUSHIN	115,000	637,211
'689450005	TOA CORPORATION	1,290,000	2,765,144
'689470003	TOKO INC	720,000	2,403,457

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'689542009	TOKYO TATEMONO CO	153,000	\$1,523,130
'689576007	TOKUYAMA CORP	36,000	462,086
'690006002	TOYO CONSTRUCTION	466,000	876,489
'690030002	MAZDA MOTOR CORP	1,678,000	7,677,031
'698554003	YAMATAKE CORP	175,500	4,036,961
'698606001	SOMPO JAPAN INS	6,000	81,081
'698729902	HUNET INC	503,000	750,047
'707624904	UNIBAIL	10,588	1,403,772
'708842901	AXA	35,123	1,129,364
'709732903	GPE BRUXELLES LAM	2,500	244,314
'710352907	PEUGEOT SA	184,589	10,603,545
'710725904	OPAP (ORG OF FOOTB)	112,660	3,867,043
'711038901	ROCHE HOLDINGS AG	61,757	9,245,158
'712139906	SUEZ	75,420	2,337,912
'712854900	MONTE PASCHI SIENA	186,144	866,737
'713360907	STATOIL ASA	239,300	5,477,792
'714396900	TORM D/S	13,500	651,148
'714761905	DEXIA	91,900	2,111,644
'715418901	ING GROEP NV	107,600	3,718,743
'715460903	CAPITALIA SPA	76,868	443,375
'716146907	BCO PASTOR	105,092	5,024,150
'717158901	CREDIT SUISSE GRP	69,601	3,538,273
'728187907	ARCELOR	42,733	1,056,000
'730968906	BNP PARIBAS	179,449	14,467,580
'733268908	ALFA LAVAL AB	3,300	71,319
'738965904	UNIVAR NV	80,301	3,125,728
'762222909	BCE POP UNITE	30,294	661,780
B00SJ9909	FADESA INMOBILIAR	40,166	1,318,998
B01346905	AKER YARDS ASA	15,120	723,482
B018CX906	DT POSTBANK AG	25,715	1,485,668
B018SX909	GROUPE DANONE	21,304	2,217,646
B019KW907	SAINSBURY(J)	182,641	988,463
B01FLL906	GREAT PORTLAND EST	113,903	839,857
B02R4D906	AKER ASA	146,900	4,295,544
B03MLX903	ROYAL DUTCH SHELL	484,087	14,718,008
B03MM4906	ROYAL DUTCH SHELL B SHARES	95,181	3,036,009
B04QKW906	BRITISH ENERGY NEW	238,306	2,119,199
B0697V909	SKF AB	224,400	3,143,844
B096LW904	FUGRO NV	97,704	3,126,644
B0C2CQ902	GAZ DE FRANCE	18,305	534,610
B0HZL9902	KONINKLIJKE DSM NV	83,674	3,405,069
M75253100	ORBOTECH LTD	77,100	1,848,087
'004037909	SIGNET GROUP	6,685,000	12,367,255
'005643002	ASSOC BRIT PORTS	1,103,500	11,145,351
'009315904	ENODIS PLC	3,588,400	8,002,132
'014119903	BRITISH SKY BROADCAST	1,343,000	11,469,220
'023740905	DIAGEO	1,100,700	15,960,150
'047696000	JOHNSTON PRESS	480,000	3,848,267
'061070900	CADBURY SCHWEPPE	1,105,000	10,442,250
'071921001	VODAFONE GROUP	3,249,000	7,017,838
'079805909	BP PLC	563,000	5,995,950
'087061008	LLOYDS TSB GROUP	1,085,000	9,113,999

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'090399007	TRINITY MIRROR	818,600	\$8,071,397
'092528900	GLAXOSMITHKLINE	726,100	18,348,547
'302323902	MICHAEL PAGE INTL	2,032,300	9,450,194
'307073908	BK OF IRELAND	973,500	15,342,361
'405780909	LOREAL	76,000	5,650,600
'423244003	UNICREDITO ITALIAN	1,033,000	7,117,370
'435664909	SYNGENTA AG	75,000	9,332,250
'438042905	PUBLICIS GROUPE SA	352,000	12,253,120
'468232004	PERNOD RICARD	14,000	2,443,140
'483477907	VIVENDI UNIVERSAL	241,000	7,550,530
'500246905	HENKEL KGAA	126,500	11,763,235
'504141904	METRO AG	79,600	3,845,476
'545831901	AKZO NOBEL NV	297,200	13,775,220
'567173901	SANOFI AVENTIS	67,301	5,896,241
'575602909	BAYERISCHE MOTOREN WERKE AG	350,000	15,354,499
'598061901	GIVAUDAN AG	15,000	10,165,500
'598662906	PHILIPS ELEC(KON)	177,000	5,501,160
'599711900	TF1 TV FRANCAISE	47,000	1,299,487
'606558005	AUST + NZ BANK GRP	595,000	10,453,268
'612927905	NTT DOCOMO	9,640	14,717,581
'622487908	SK TELECOM	80,470	14,456,436
'625144001	DAIWA SECURITIES GROUP INC	722,000	8,187,480
'628204901	GIORDANO INTL LTD	6,504,000	3,648,961
'641936901	KOOKMIN BANK	135,600	10,296,108
'643514003	HONDA MOTOR CO	199,000	11,358,920
'657635009	MEITEC CORPORATION	213,400	6,906,617
'674720008	ROHM CO	95,000	10,337,900
'687044008	TAKEDA PHARMACEUTICAL CO LTD	259,000	14,014,490
'691148001	UNI CHARM CORP	194,000	8,720,300
'691678007	UNITED O SEAS BANK	790,300	6,939,127
'691684005	UTD O S LAND	79,030	119,296
'702196908	DEUTSCHE BOERSE AG	109,000	11,170,320
'710306903	NOVARTIS AG	253,000	13,295,150
'712387901	NESTLE SA	50,000	14,954,500
'715377909	EURONEXT	267,100	13,913,239
'717158901	CREDIT SUISSE GRP	215,200	10,973,048
'718472905	SWATCH GROUP	66,000	9,794,400
'730968906	BNP PARIBAS	94,700	7,663,124
'733337901	LONZA GROUP AG	143,000	8,750,170
'737826909	BCP POP VERON NOV	236,500	4,784,395
B07CYQ902	JULIUS BAER HLDG	306,250	21,697,813
B0CCH4904	HEINEKEN HOLDING	246,000	7,229,940
'053315909	COMPASS GROUP	1,453,800	5,503,264
'057487902	UNILEVER	224,700	2,223,870
'060431004	MORRISON(W)SUPRMKT	1,911,630	6,350,209
'066168907	ROYAL+SUN ALLIANCE	1,733,770	3,742,885
'080704000	INVENSYS	6,711,643	2,131,609
'082805904	CORUS GROUP	3,884,687	3,934,731
'090399007	TRINITY MIRROR	448,700	4,413,852
'092528900	GLAXOSMITHKLINE	126,200	3,182,645
'309135903	BT GROUP	1,194,300	4,567,076
'312748908	MARKS + SPENCER GP	681,788	5,910,821

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'337647903	FRENCH CONNECTION	183,580	\$852,510
'339864902	ITV	1,695,000	3,273,628
'407683002	BANCA INTESA SPA	336,476	1,776,084
'435692900	BONGRAIN SA	21,800	1,272,852
'457746907	MAGYAR TELEKOM RT	709,120	3,164,201
'471279901	RENAULT (REGIE NATIONALE)	15,026	1,221,178
'484575907	SCHERING AG	21,600	1,442,071
'493757900	VALEO	141,092	5,227,411
'505160903	OTE (HELLENIC TLMC)	85,700	1,819,574
'517617908	FRANCE TELECOM	64,600	1,599,415
'517971909	UNICREDITO ITALIAN	788,100	5,407,480
'525076907	ABN AMRO HLDGS NV	138,646	3,612,596
'525260907	AHOLD (KON)NV	630,132	4,704,913
'527256903	CESKY TELECOM	165,150	3,524,490
'529181901	HUNTER DOUGLAS NV	46,086	2,499,507
'536722903	HEIDELBERGER DRUCK	120,510	4,594,209
'545831901	AKZO NOBEL NV	117,900	5,444,549
'549710903	VOLKSWAGEN AG	59,821	3,147,764
'550190904	BBVA (BILB VIZ ARG)	100,300	1,784,098
'552902900	DAIMLERCHRYSLER AG	113,190	5,759,762
'553397902	SWISSCOM AG	6,800	2,139,914
'564089902	UNILEVER NV	66,100	4,510,463
'567151907	WOLTERS KLUWER	158,126	3,185,719
'567173901	SANOFI AVENTIS	17,785	1,552,394
'570594903	BCO SANT CENT HISP	98,400	1,294,155
'573252905	TELEFONICA SA	295,583	4,431,404
'581718905	PORTUGAL TCOM SGPS	477,600	4,816,668
'584235907	DEUTSCHE TELEKOM	358,200	5,949,008
'592737902	AEGON NV	161,194	2,614,375
'596233908	STMICROELECTRONICS	146,700	2,625,016
'597500909	ALCATEL	493,700	6,097,139
'598381903	ZURICH FIN SVS GRP	14,793	3,142,790
'711399907	CLARIANT	390,620	5,735,041
'712387901	NESTLE SA	22,300	6,649,645
'724825906	CONVERIUM HLDGS	176,364	1,940,345
'763439908	TELECOM ITALIA	799,665	2,320,382
'763440906	TELECOM ITALIA	572,060	1,413,650
B019KW907	SAINSBURY(J)	620,350	3,357,368
B0C2CQ902	GAZ DE FRANCE	9,025	263,581
B0CCH4904	HEINEKEN HOLDING	36,100	1,056,879
B0N6YC908	TURKIYE VAKIFLAR	273,000	1,444,284
B0NJ1901	EDF	104,936	3,958,396
B0P704909	PRAKTIKER BAU HLDG	100,000	1,798,814
62940M104	NTL INC DEL	58,427	3,977,710
87956T107	TELEWEST GLOBAL INC	443,714	10,569,267
'017729906	CARPETRIGHT	613,305	11,658,928
'023352008	CRODA INTL	619,000	4,908,670
'025942905	MATALAN	3,424,500	10,787,173
'027480003	DOMINO PRINTING SCIENCES	708,000	3,157,680
'040520009	HALMA	3,117,900	10,070,817
'046852901	JJB SPORTS	3,247,000	9,805,940
'056048903	MORSE PLC	2,397,700	3,931,020

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'074420902	ROBERT WISEMN DAIR	394,000	\$1,954,795
'092966001	THE VITEC GROUP PLC	640,200	4,129,290
'330567900	BENFIELD	1,841,000	11,395,789
'410827901	HELLENIC EXCH HLDS	184,000	1,944,653
'449881903	TAMEDIA	41,230	3,906,542
'450866009	LECTRA	591,116	3,180,204
'502131907	CHARGEURS	119,247	2,541,154
'514021906	PROSEGUR SEGURIDAD	160,400	3,668,348
'516140902	INTERPUMP GROUP	1,428,000	9,282,001
'525647905	BULGARI SPA	206,500	2,296,932
'528920903	BARON DE LEY	82,200	4,043,418
'548120906	CARBONE LORRAINE	64,425	2,944,223
'548991900	LISI	42,000	2,278,890
'549923902	PFEIFFER VAC TECH	85,980	4,699,667
'560891905	ALTEN	49,496	1,477,090
'561709908	NEOPOST	75,000	7,521,000
'570379909	GURIT HEBERLEIN	9,275	9,176,221
'572027902	MLP AG	383,400	7,951,716
'593235906	VAISALA	133,650	3,796,996
'605260900	ASIA SATELLITE TEL	2,730,500	4,842,217
'605605005	ASATSU DK	114,000	3,621,961
'612866905	BAYCORP ADVANTAGE LTD	3,258,900	8,008,394
'628592909	KOOKSOONDANG CO	105,300	1,713,593
'628661001	ANSELL LTD	561,414	4,550,668
'641552005	HAW PAR CORP LTD	1,073,000	3,323,280
'645649005	ICHIYOSHI SECS CO	546,000	9,773,400
'653543900	LOTTE CONFECT	5,821	6,910,109
'653544908	LOTTE CHILSUNG BEV	7,245	7,054,457
'672641909	DAEKYO	92,200	7,210,962
'677660003	SANTEN PHARM CO	224,200	6,192,426
'681255006	MEDIA PRIMA BERHAD	10,749,400	4,835,026
'687178004	TAIYO INK MFG CO	163,600	7,937,872
'717971907	SAURER AG ARBON	93,600	6,232,824
'728344904	TANDBERG ASA	462,300	2,829,276
'733268908	ALFA LAVAL AB	274,000	5,934,840
'733754907	SCHINDLER HLDG AG	19,600	7,749,056
'737143909	INTRUM JUSTITIA NV	387,700	3,568,344
B00FQ0908	COUNTRYWIDE	805,600	5,816,432
B012VF907	WINCOR NIXDORF AG	67,300	7,121,013
B03MRG904	DOGAN SIRKETLER GRUBY HLDG AS	515,000	1,676,656
B04VNK908	KONIGSBERG AUTOMOTI	511,000	3,653,650
B09JC2902	DE LA RUE	519,000	4,172,760
B0CDLF902	PARGESA HLDGS SA	77,000	6,575,030
00799S905	AIRCRAFT STATUTORY TRUSTN611AU	1,701,108	0
00999V914	AIRCRAFT STATUTORY TR N620AU	1,701,108	0
00999V922	AIRCRAFT STATUTORY TR N617AU	1,701,108	0
00999W987	AIRCRAFT STRATUTORY TR N621AU	1,701,108	0
01099K998	AIRCRAFT STATUTORY TRUSTN614AU	1,701,108	0
01099Z979	AIRCRAFT STATUTORY TRUS N613AU	1,701,108	0
'640820106	NES RENTALS HLDG INC	29,488	383,344
62940M104	NTL INC DEL	30,000	2,042,400
87956T107	TELEWEST GLOBAL INC	329,455	7,847,618

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'601070006	AISIN SEIKI CO	64,700	\$2,373,558
'607569001	FUKUOKA BANK OF	1,876,000	16,037,313
'610502908	TOPPAN FORMS	654,000	9,414,098
'612927905	NTT DOCOMO	16,602	25,318,648
'619056005	CHIBA BANK	1,611,000	13,498,932
'624899902	KDDI CORP	2,169	12,496,145
'625002001	DAIFUKU CO	528,000	8,969,245
'625090006	DAI NIPPON PRINTNG	914,000	16,261,967
'629854902	EAST JAPAN RAILWAY	4,845	33,290,646
'630270007	EBARA CORP	1,821,000	9,827,815
'633127006	FAMILYMART CO	635,300	21,476,294
'633517909	MITSUBISHI UFJ FIN GROUP	967	13,108,532
'635652001	FUJI PHOTO FILM CO	702,000	23,195,798
'642910004	HITACHI	2,058,000	13,861,815
'646160002	INABATA + CO	422,000	4,158,146
'646684001	ISETAN CO	570,000	12,145,641
'648380004	KAO CORP	818,000	21,900,195
'648382000	ONWARD KASHIYAMA	862,000	16,943,489
'648462000	KAWASAKI HEAVY IND	7,153,000	26,059,392
'649292000	KINDEN CORPORATION	962,000	8,680,251
'649374006	KIRIN BREWERY CO	2,058,000	23,974,837
'654377902	NIPPON MINING HLDG	474,000	3,369,364
'656302908	SUMITOMO MITSUI GR	3,383	35,827,756
'657270005	MATSUSHITA ELC IND	433,000	8,345,971
'657272001	MATSUSHITA ELC WKS	1,918,700	17,914,152
'659101901	MIZUHO FINL GB	3,736	29,627,180
'659678007	MITSUBISHI CORP	695,000	15,368,550
'659692008	MITSUBISHI GAS CHM	383,000	3,618,106
'661950006	NGK INSULATORS	415,000	6,167,161
'663955003	NINTENDO CO	190,800	23,035,669
'664054004	TAIYO NIPPON SANZO	2,871,000	19,167,568
'664076007	NIPPON MEAT PACKER	748,000	7,845,666
'664092004	NIPPON SUISAN	1,455,000	5,867,830
'664137007	NIPPON TEL+TEL CP	4,218	19,154,859
'664140001	NIPPON OIL CORP	1,803,000	13,977,336
'664152006	NORITAKE CO	1,030,000	6,204,609
'664292000	NISSHINBO IND INC	688,000	7,513,615
'668721905	ALFRESA HOLDINGS C	196,800	9,203,897
'673822003	RICOH CO	397,000	6,945,734
'677536005	SANKYO SEIKO CO	282,000	1,815,810
'677543001	SANKYO CO	280,800	16,248,954
'679159004	SECOM CO	368,500	19,263,281
'679390005	SEKISUI HOUSE	1,294,000	16,269,559
'680440005	SHIMIZU CORP	1,940,000	14,250,445
'680526001	SHISEIDO CO	925,000	17,241,379
'682150008	SONY CORP	443,300	18,103,075
'685870008	SUMITOMO ELEC INDS	1,190,000	18,057,189
'685884009	SUMITOMO METAL MNG	1,234,750	15,263,071
'685886004	SUMITOMO FORESTRY	1,249,000	12,486,825
'685900003	SUMITOMO TRUST+BKG	2,800,000	28,585,953
'687044008	TAKEDA PHARMACEUTICAL CO LTD	411,900	22,264,865
'687098004	TANABE SEIYAKU CO	1,310,000	12,719,309

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'689416006	TOKYO BROADCASTING	48,200	\$1,306,786
'689489003	TOKYO OHKA KOGYO	226,800	6,533,254
'689540003	TOKYO ELEC POWER	822,700	19,969,800
'689544005	TOKYO GAS CO	6,488,000	28,803,796
'690021001	JS GROUP CORP	672,000	13,436,584
'690026000	TOYO SEIKAN KAISHA	296,000	4,817,555
'690064001	TOYOTA MOTOR CORP	379,000	19,651,614
'695799908	WEST JAPAN RAILWAY	6,214	25,902,635
'698526001	YAMAHA MOTOR CO	301,000	7,854,613
'698554003	YAMATAKE CORP	423,000	9,730,111
'698606001	SOMPO JAPAN INS	1,246,000	16,837,838
'698644002	BANK OF YOKOHAMA	1,962,000	16,041,091
B0FS5D909	SEVEN + I HOLDINGS	445,560	19,063,611
B0JDQD905	NAMCO BANDAI HLDGS	812,650	11,869,936
'600702906	ASIA SECS PRINTING	176,700	3,196,259
'619586001	CHUDENKO CORP	230,600	4,356,841
'629057902	SKY PERFECT COMMUN	4,107	3,211,693
'630187904	TOEI ANIMATION	39,600	3,053,122
'644050007	HOUSE FOOD CORP	156,200	2,368,872
'645843004	ICOM INCORPORATED	94,000	2,986,529
'649406006	KISSEI PHARM CO	109,000	1,957,807
'655103000	MABUCHI MOTOR CO	44,300	2,458,400
'656950003	MARUICHI STL TUBE	181,600	3,938,795
'657641007	MATSUMOTO YUSHI	33,500	922,435
'663955003	NINTENDO CO	26,600	3,211,472
'665780003	OKUMURA CORP	663,000	3,724,214
'671169902	JAPAN PETROLEUM EX	78,700	4,967,508
'674388905	OSAKA SECURITIES E	716	4,489,028
'676341001	RYOYO ELECTRO CORP	213,700	3,242,707
'687052001	TAKASAGO THML ENG	285,000	2,339,786
'688423003	TENMA CORPORATION	338,600	6,454,715
'689664001	TOKYO STYLE CO	246,000	3,011,692
'690715008	TSUTSUMI JEWELRY	65,200	2,485,809
'693373003	WAKITA + CO	313,000	3,195,501
'229264908	BRASIL TELECOM PAR	604,780,695	6,152,682
'282388909	EMBOTELLADORAS ARCA	4,810,000	11,521,229
'561831900	AGORA	600,000	12,709,523
'607355906	CHINA MOBILE (HK)	6,215,000	29,417,557
'607496908	BK OF PHILIP ISLAN	7,576,000	7,785,274
'611348905	TRUWORTHS INTERNAT	2,360,000	8,930,233
'615297900	ANGLO AMERICAN	1,168,000	39,353,819
'619132905	CHINA MOTOR CO	8,900,000	9,037,390
'622574903	COMPAL ELECTRONIC	20,525,950	18,499,166
'626376909	DENWAY MOTORS LTD	53,400,000	17,734,457
'626818900	MASSMART	1,861,300	15,157,453
'634445902	LG HOUSEHOLD + HEALT	305,000	16,594,945
'636510901	TISCO FINANCE THB10(NVDR)	12,000,000	8,121,951
'639750900	SHINHAN FINANCIAL	1,271,900	51,651,081
'640242905	HYUNDAI INDL + DEV	1,200,000	54,370,085
'642539902	ALUMINIUM CORP CHN	33,890,000	25,788,316
'649643905	SAMSUNG FINE CHEM	770,000	25,327,695
'652766908	CHINA TRUST FINANCE	23,670,088	18,738,309

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'670498906	PRESIDENT CHAIN ST	9,721,920	\$20,365,621
'673196002	RESORTS WORLD BHD	4,428,300	13,122,625
'686993908	TAIWAN CEMENT	24,000,000	17,136,072
'688910900	TAIWAN SEMICON MAN	11,540,237	21,960,991
'698438900	YAGEO CORP	50,497,000	21,525,378
B01C1P906	BK CENTRAL ASIA	67,000,000	23,150,407
B030GJ908	STANDARD BK GR LTD	2,529,376	30,232,873
B0MT4R909	EMPRESAS ICA SA	4,666,633	11,322,595
'602210007	AMADA CO	590,000	5,198,678
'604587006	AOYAMA TRADING CO	125,000	4,225,621
'617245006	CANON SALES CO INC	145,000	3,095,823
'618843007	CHARLE CO	132,300	1,127,627
'619180003	CHIYODA CO	150,000	3,621,961
'619277007	CHOFU SEISAKUSHO	110,400	2,445,954
'625060009	DAIDOH	236,000	3,609,082
'625141007	DAIWA KOSHO LEASE	528,000	3,117,987
'635682008	FUJITEC CO	346,000	2,031,500
'635701907	FUKUDA DENSHI CO	77,500	2,810,302
'635774003	FUTABA INDUSTRIAL	150,000	3,596,543
'637499906	DYDO DRINCO INC	110,000	4,091,333
'642918007	HITACHI KOKI CO	125,000	2,067,271
'642938005	HITACHI MAXELL	190,000	2,419,470
'644050007	HOUSE FOOD CORP	200,000	3,033,127
'647076009	JAPAN SECS FINANCE	425,000	4,889,859
'647217009	JAPAN AIRPORT TERM	350,000	3,294,501
'648084002	KAGOSHIMA BANK	400,000	3,168,686
'648358000	KANDENKO CO	450,000	3,358,892
'648374007	KANSAI PAINT CO	400,000	3,426,248
'648384006	KATAKURA INDS	220,000	5,116,496
'649650009	KOKUYO CO	250,000	3,702,449
'649665007	KOMORI CORPORATION	195,000	3,585,105
'655472009	MAEDA ROAD CONST	401,000	2,931,992
'659684005	MITSUBISHI LOGISTC	270,000	4,543,082
'661982009	NAGASE + CO	400,000	4,893,671
'663832004	NISHIO RENT ALL CO	150,000	3,316,953
'664056009	NIPPON SHINYAKU CO	240,000	1,992,714
'664098001	NISHIMATSU CONST	750,000	3,075,489
'664389004	NORITZ CORP	169,600	2,803,436
'665780003	OKUMURA CORP	550,000	3,089,469
'665966008	HYAKUGO BANK(105TH	500,000	3,439,803
'676341001	RYOYO ELECTRO CORP	197,400	2,995,369
'677465007	SANGETSU CO	100,000	2,668,813
'677482002	SANKI ENGINEERING	385,000	3,389,096
'678390907	SANYO SHINPAN FIN	35,000	2,508,684
'679342006	SEINO HOLDINGS	400,000	4,354,825
'680416005	77TH BANK	400,000	3,036,516
'680424009	SHIGA BANK	328,000	2,284,301
'685908006	SUMITOMO WAREHOUSE	550,000	4,729,730
'686949009	TACHI S CO	252,070	2,404,735
'687012005	MITSUMI SUMITOMO INSURANCE CO	300,000	3,667,712
'689349009	TOC CO	400,550	2,755,627
'689492007	TOPRE CORPORATION	300,000	3,177,158

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'690026000	TOYO SEIKAN KAISHA	144,000	\$2,343,675
'690054002	TOYOTA INDUSTRIES	90,000	3,233,076
'693373003	WAKITA + CO	246,000	2,511,480
'698554003	YAMATAKE CORP	216,200	4,973,168
'698640000	YOKOGAWA BRIDGE CP	267,000	2,015,564
'001204106	AGL RES INC	931,300	32,418,553
00130H105	AES CORP	500,000	7,915,000
'002824100	ABBOTT LABS	3,470,100	136,826,043
'023608102	AMEREN CORP	1,339,100	68,615,484
'037389103	AON CORP	1,000,000	35,950,000
'039483102	ARCHER DANIELS MIDLAND CO	3,855,000	95,064,300
'071813109	BAXTER INTL INC	2,000,000	75,300,000
'097751200	BOMBARDIER INC	100,000	236,271
'136375102	CANADIAN NATL RY CO	2,210,400	176,809,896
'149123101	CATERPILLAR INC	335,000	19,352,950
'166764100	CHEVRON CORP	515,000	29,236,550
'172474108	CINERGY CORP	674,900	28,656,254
'191216100	COCA COLA CO	535,000	21,565,850
'209115104	CONSOLIDATED EDISON INC	1,486,000	68,846,380
22160K105	COSTCO WHSL CORP NEW	4,545,000	224,841,150
'254687106	DISNEY WALT CO	100,000	2,397,000
25746U109	DOMINION RES INC VA NEW	589,600	45,517,120
'264399106	DUKE ENERGY CO	500,000	13,725,000
'277461109	EASTMAN KODAK CO	100,000	2,340,000
'302130109	EXPEDITORS INTL WA INC	499,000	33,687,490
30231G102	EXXON MOBIL CORP	3,535,000	198,560,950
'302571104	FPL GROUP INC	788,600	32,774,216
31428X106	FEDEX CORP	918,000	94,912,020
'35100E104	FOUR SEASONS HOTELS INC	1,829,050	90,995,238
'391164100	GREAT PLAINS ENERGY INC	1,796,000	50,216,160
39167B102	GREATER CHINA FD INC	135,700	1,769,528
'437076102	HOME DEPOT INC	935,000	37,848,800
'441060100	HOSPIRA INC	347,010	14,845,088
'478160104	JOHNSON + JOHNSON	1,031,100	61,969,110
'500634100	KOREA FD INC	487,700	17,362,120
'532457108	LILLY ELI + CO	938,000	53,081,420
'589331107	MERCK + CO INC	6,337,500	201,595,875
'717081103	PFIZER INC	3,390,700	79,071,124
'760759100	REPUBLIC SVCS INC	900,000	33,795,000
'806605101	SCHERING PLOUGH CORP	11,013,500	229,631,475
'807066105	SCHOLASTIC CORP	1,150,000	32,786,500
'902124106	TYCO INTL LTD	4,528,000	130,678,080
'914906102	UNIVISION COMMUNICATIONS INC	100,000	2,939,000
'925524308	VIACOM INC	1,000,000	32,600,000
94106L109	WASTE MGMT INC DEL	6,192,201	187,933,300
'983024100	WYETH	3,733,400	171,997,738
G16962105	BUNGE LIMITED	1,200,000	67,932,000
'092528900	GLAXOSMITHKLINE	6,814,500	171,855,266
'490541000	TOTAL SA	312,000	78,093,753
'567173901	SANOFI AVENTIS	121,666	10,619,823
'619357908	HITE BREWERY CO	515,160	73,386,793
'624958906	DAELIM INDUSTRIAL	1,183,340	84,285,977

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'653543900	LOTTE CONFECT	46,280	\$54,756,769
'664140001	NIPPON OIL CORP	4,000,000	31,009,065
'710306903	NOVARTIS AG	1,609,700	84,335,358
B02Q32903	ELEC POWER DEV	925,000	31,739,812
B02YZ0905	WAL MART DE MEXICO	10,861,500	60,251,758
B09QQ1903	GUJARAT AMBUJA CEM	578,000	1,022,191
'601941909	AIFUL CORP	28,050	2,340,867
'603654906	NET ONE SYSTEMS CO	565	1,364,272
'612192906	BENESSE CORP	68,600	2,400,390
'612528901	TREND MICRO INC	51,000	1,927,137
'617149901	USS	44,730	2,849,865
'617232004	CANON INC	48,000	2,806,066
'625050000	DAITO TRUST CONST	52,700	2,723,630
'630720001	EISAI CO	90,400	3,791,240
'642872006	HIROSE ELECTRIC	26,600	3,545,014
'643904006	HOGY MEDICAL CO	24,700	1,333,042
'649099009	KEYENCE CORP	19,200	5,457,596
'649618006	MITSUBISHI UFJ SECURITIES CO	240,000	3,009,404
'657635009	MEITEC CORPORATION	35,700	1,155,418
'663955003	NINTENDO CO	14,700	1,774,761
'665880001	OLYMPUS CORP	81,000	2,127,425
'665942009	OMRON CORP	87,900	2,025,654
'666114004	ORIX CORP	13,300	3,386,131
'670329903	PROMISE CO	52,350	3,481,721
'671169902	JAPAN PETROLEUM EX	64,500	4,071,211
'673093902	SHINSEI BANK	373,000	2,155,266
'674429907	T+D HOLDINGS INC	41,750	2,766,119
'675845903	RYOHIN KEIKAKU CO	33,400	2,911,853
'680458007	SHIN ETSU CHEM CO	38,900	2,066,449
'680468006	SHIONOGI + CO	248,000	3,490,028
'680532009	SHIZUOKA BANK	299,000	2,994,307
'685900003	SUMITOMO TRUST+BKG	219,000	2,235,830
'688507003	TERUMO CORP	62,600	1,851,004
'691148001	UNI CHARM CORP	36,200	1,625,519
'698376902	YUSEN AIR + SEA SERV	30,600	1,537,389
'698556008	YAMATO HOLDINGS CO LTD	163,000	2,701,245
'698644002	BANK OF YOKOHAMA	212,000	1,733,288
B0JDQD905	NAMCO BANDAI HLDGS	122,000	1,781,988
'005643002	ASSOC BRIT PORTS	200,210	2,017,581
'006734008	BAA	135,500	1,458,525
'009315904	ENODIS PLC	420,540	934,941
'012826004	AMVESCAP	194,300	1,474,355
'016255903	CABLE + WIRELESS	574,200	1,175,516
'017347006	CAPITA GROUP	228,200	1,632,670
'023034002	ARRIVA	165,760	1,657,611
'023740905	DIAGEO	146,260	2,115,449
'026349902	BAE SYSTEMS	442,500	2,900,009
'026704908	DEVRO	157,730	347,279
'026859900	PROVIDENT FINL	105,980	996,128
'032952004	FYFFES	83,900	225,775
'041610007	HAYS	304,600	656,267
'042504902	REXAM	63,600	554,661

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'046148003	INDEPENDENT NEWS + MEDIA	164,500	\$485,090
'050025006	HILTON GROUP	224,010	1,397,909
'053315909	COMPASS GROUP	258,660	979,140
'068846005	PILKINGTON	794,410	2,032,067
'071887004	RIO TINTO	63,620	2,899,781
'071921001	VODAFONE GROUP	540,300	1,164,088
'072787906	RECKITT BENCKISER PLC	57,190	1,885,074
'073083909	REED ELSEVIER PLC	190,980	1,790,142
'079805909	BP PLC	256,810	2,729,038
'080216906	SAGE GROUP	367,370	1,627,161
'080704000	INVENSYS	1,880,900	597,371
'081827008	SMITHS GROUP	70,150	1,259,698
'088470000	TESCO	304,460	1,732,690
'309135903	BT GROUP	209,140	799,764
'312152903	CARNIVAL PLC	27,120	1,536,423
'313486904	BARCLAYS	150,760	1,581,373
'316383900	INTERTEK GROUP PLC	99,750	1,193,583
'323107904	BOOTS GROUP	75,060	779,598
'335160909	HANSON	167,770	1,840,442
'338721905	ICAP	250,900	1,744,467
'338722903	ENTERPRISE INNS	47,000	756,846
'339864902	ITV	421,320	813,714
'343211900	HOMESERVE PLC	5,400	112,265
'343418901	EIRCOM GROUP	448,233	1,046,852
'411376007	BOSKALIS WESTMNSTR	19,720	1,308,416
'416279008	THALES	25,110	1,134,388
'423244003	UNICREDITO ITALIAN	211,610	1,452,699
'426330007	DNB NOR ASA	129,520	1,377,211
'432965002	FYFFES	121,830	330,521
'442686903	HOGANAS AG	34,990	756,198
'457178002	NH HOTELES SA	37,220	581,713
'461785909	DEUTSCHE POST AG	38,760	936,332
'469910905	INDEPENDENT NEWS+M	202,280	606,042
'476876008	SAIPEM	106,420	1,739,814
'479736902	SCOR	529,020	1,135,690
'486537004	SVENSKA CELLULOSA	28,850	1,076,628
'494290901	E ON AG	16,860	1,737,943
'506474907	PUBLIGROUPE AG	1,880	511,385
'507143907	M REAL OYJ	86,115	428,655
'508657905	BASF AG	27,630	2,108,961
'512907908	FRESENIUS MEDICAL	19,130	2,008,266
'514021906	PROSEGUR SEGURIDAD	61,980	1,412,456
'522603901	SAMPO OYJ	102,940	1,787,345
'547970905	TIETOENATOR OYJ	29,340	1,067,657
'552902900	DAIMLERCHRYSLER AG	33,700	1,714,851
'557910908	ACCIONA S A	17,040	1,898,401
'563828904	VISCOFAN SA	23,640	258,769
'564156909	CARREFOUR	26,720	1,247,466
'565478906	ATOS ORIGIN	13,310	873,694
'567151907	WOLTERS KLUWER	31,832	641,310
'567173901	SANOFI AVENTIS	6,900	602,278
'569619901	GEBERIT	1,310	1,033,727

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'569658909	SANOFI AVENTIS	7,802	\$682,299
'569878903	ASSA ABLOY	81,010	1,272,366
'570366906	SVENSKA HANDELSBANKEN SERIES A	81,520	2,017,872
'570594903	BCO SANT CENT HISP	153,275	2,015,870
'571342906	METSO OYJ	67,160	1,831,533
'573066909	SOGECABLE ORD SHS	27,348	1,092,267
'573252905	TELEFONICA SA	85,550	1,282,572
'574852901	FIAT SPA	228,800	1,986,324
'575602909	BAYERISCHE MOTOREN WERKE AG	23,850	1,042,300
'593535909	FASTWEB SPA	14,631	666,159
'595607904	KONINKLIJKE KPN NV	135,450	1,353,252
'595937905	ERICSSON(LM)TEL	535,460	1,836,763
'596154906	WILLIAM DEMANT HOL	26,670	1,469,846
'596465906	VESTAS WIND SYSTEMS	38,433	629,058
'597500909	ALCATEL	100,810	1,244,992
'598662906	PHILIPS ELEC(KON)	49,270	1,525,556
'708842901	AXA	60,370	1,941,169
'710306903	NOVARTIS AG	35,880	1,879,824
'711072900	ADECCO SA	18,700	859,835
'712125905	KUDELSKI SA	3,000	88,888
'728187907	ARCELOR	86,612	2,140,319
'730968906	BNP PARIBAS	29,250	2,358,200
'738048909	CIE DE ST GOBAIN	12,820	759,872
'779255900	HEINEKEN NV	45,000	1,421,476
B018SX909	GROUPE DANONE	14,320	1,490,644
B01NL7900	STAGECOACH GROUP	518,240	1,027,590
B01ZVZ900	ACERINOX S.A. ORD SHS	68,520	993,312
B03MM4906	ROYAL DUTCH SHELL B SHARES	96,587	3,080,856
B04TZX902	COLOPLAST	19,480	1,204,513
B06BLB902	MYTRAVEL GROUP	171,933	686,261
B0744B906	BUNZL	42,855	469,385
B09CBL906	ROYAL DUTCH SHEL	40,821	1,241,317
B0BV6K909	BCO POPULAR ESP	106,550	1,294,515
B0C3HL906	LOGITECH INTL	22,960	1,075,746
B0J6N1909	WPP GROUP	85,070	918,616
B0NJ1901	EDF	2,200	82,988
'600550909	JIANGSU EXPRESSWAY	1,712,000	966,009
'603185901	MINARA RESOURCES	283,516	394,109
'603955907	TEXWINCA HLDGS	3,356,000	2,423,870
'607367901	FU SHENG INDUSTRIA	1,097,928	1,397,357
'609131008	BENDIGO MINING LTD	2,414,680	2,922,625
'614111904	BASSO INDUSTRY CORP	727,668	1,648,403
'614469005	BHP BILLITON LTD	123,812	2,066,207
'614591907	KOREA ELEC TERM	20,880	399,691
'614939908	DAEDUCK GDS	36,480	375,320
'615470903	GLOBE UNION INDUST	697,136	612,379
'615522901	HANDSOME CORP	22,590	335,213
'615629904	PROMOS TECHNOLOGIE	336,000	128,904
'616848909	DEL MONTE PACIFIC	1,289,000	492,251
'617538905	TIMBERCORP LIMITED	397,776	875,365
'618666903	CATCHER TECHNOLOGY CO LTD	157,690	1,272,352
'620189902	KINGBOARD COPPER	2,991,000	476,675

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'621173905	DAEWOO SHIPBUILDING + MARINE	37,010	\$1,008,681
'621179902	COCHLEAR LTD	20,836	698,948
'622078905	MEILOON INDUSTRIAL	661,877	353,681
'622487908	SK TELECOM	5,430	972,281
'625398904	ARISTOCRAT LEISURE	260,559	2,354,759
'631349909	CHAODA MODERN AGRICULTURE	966,000	401,797
'633605902	FENG TAY ENTERPRISE	801,316	853,943
'633885900	PIHSIANG MACHINERY	370,962	568,139
'634922900	TRANSFIELD SERVICE	125,662	783,524
'638256909	DK UIL CO LTD	30,561	539,659
'640916904	HANKUK ELEC GLASS	27,990	941,445
'641936901	KOOKMIN BANK	40,500	3,064,995
'643856909	HON HAI PRECISION	287,000	1,572,938
'644954000	HYUNDAI MOBIS	8,300	758,688
'645105909	HYUNDAI MOTOR CO	4,910	472,615
'645456906	IDT HLDGS (SING)	584,000	368,776
'646518001	IDT INTERNATIONAL	4,426,000	325,376
'649092905	KIA MOTORS CORP	118,760	3,119,234
'649131901	KINGBOARD CHEMICAL	771,500	2,089,559
'649209905	KINGMAKER FOOTWEAR	1,702,000	274,390
'649232006	KIM ENG HLDGS LTD	1,228,000	996,993
'649643905	SAMSUNG FINE CHEM	19,980	657,204
'652646902	WANT WANT HOLDINGS	1,392,000	1,385,040
'652900903	KH VATEC	24,728	804,819
'655259901	SIGMA PHARMACEUTIC	380,266	870,305
'659192900	NIEN HSING TEXTILE	1,335,000	910,514
'663710002	NEWCREST MINING	232,160	4,138,312
'672420908	HI P INTERNATIONAL	1,232,000	1,252,153
'674141908	DEPO AUTO PARTS IN	322,179	1,221,304
'674395900	WEICHAJ POWER CO	338,000	571,067
'677172009	SAMSUNG ELECTRONIC	8,620	5,619,607
'680177904	FOXCONN TECH CO	185,900	925,453
'681176004	HONG LEONG SINGAPORE	230,000	500,722
'692685001	VARITRONIX INTL	903,691	652,691
'692737000	VENTURE CORP LTD	93,000	771,831
'695498006	ALUMINA LIMITED	236,222	1,285,742
B00NTW908	EXCEL COAL	161,813	757,293
B019VS904	HANA MICROELECTRNC	1,803,400	1,165,612
B01XR4909	MEMTECH INTL LTD	500,000	57,133
B05GZ1909	SNU PRECISION CO L	10,360	489,893
B05MGY905	UNISEM (M) BHD	69,100	25,413
B05NXN908	XINYI GLASS HLDGS	1,970,000	452,257
B0RNR908	HANA FINANCIAL HOL	68,952	3,151,390
'602150005	ALPS ELECTRIC CO	149,000	2,074,108
'612927905	NTT DOCOMO	1,210	1,845,294
'619056005	CHIBA BANK	337,000	2,823,799
'626691901	LAWSON	52,600	2,165,856
'629223900	KANEMI	27,300	735,525
'629854902	EAST JAPAN RAILWAY	339	2,329,315
'635640006	FUJI HEAVY INDS	452,000	2,450,902
'635659006	FUJI MACHINE MFG	165,000	3,334,110
'635661002	MIRACA HOLDINGS INC	130,000	2,830,636

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'635701907	FUKUDA DENSHI CO	58,000	\$2,103,194
'643904006	HOGY MEDICAL CO	36,300	1,959,087
'648380004	KAO CORP	95,000	2,543,421
'649790003	KUREHA CORPORATION	426,000	2,216,081
'649796000	KURITA WATER INDS	138,000	2,624,841
'655103000	MABUCHI MOTOR CO	27,500	1,526,095
'657270005	MATSUSHITA ELC IND	149,000	2,871,939
'663955003	NINTENDO CO	18,200	2,197,323
'664054004	TAIYO NIPPON SANZO	292,000	1,949,470
'665942009	OMRON CORP	95,500	2,200,796
'666307905	OTSUKA KAGU	68,000	2,851,817
'673822003	RICOH CO	104,000	1,819,537
'677680001	SANYO CHEMICAL IND	224,000	1,882,640
'678390907	SANYO SHINPAN FIN	35,000	2,508,684
'685900003	SUMITOMO TRUST+BKG	288,000	2,940,269
'686556903	SUZUKEN CO LTD	67,000	2,140,049
'689926905	T HASEGAWA CO	107,000	1,590,994
B0J7D9901	DAIICHI SANKYO	101,600	1,958,316
'603658907	FUJI TELEVISION NETWORK INC	525	1,321,062
'604164905	ARRK CORP	23,400	1,724,816
'605737006	ASICS CORP	86,000	912,243
'607635000	BANK OF RYUKYUS	27,300	906,685
'608370904	FUJI SEAL INTERNATIONAL INC	28,200	855,342
'613210004	BRIDGESTONE CORP	52,000	1,081,589
'617390901	RELO HOLDINGS INC	15,200	328,391
'619180003	CHIYODA CO	41,100	992,417
'619655905	AICHI BANK	4,000	484,623
'619660905	CHUYU CO	170,000	446,497
'619730005	CITIZEN WATCH CO	51,200	425,112
'619974900	COSEL CO	36,500	1,323,562
'620136903	TOKYU LIVABLE	20,200	1,259,612
'622130003	COPAL COMPANY	53,100	719,817
'623408903	INTELLIGENCE	547	1,260,561
'624836904	ROUND ONE CORP	551	2,455,528
'625313903	DAIICHI KOSHO CO	14,400	448,971
'628221905	KINTETSU WORLD EXP	31,700	840,642
'629055906	BANPRESTO CO LTD	13,400	339,456
'633243902	FAST RETAILING CO	12,900	1,260,163
'640983003	HARIMA CHEMICALS	37,000	219,436
'642940001	HITACHI CONST MACH	45,500	1,060,112
'647032002	JAPAN VILENE CO	121,000	953,402
'647998004	JUROKU BANK	104,000	783,326
'648960904	KYORITSU M TENANCE	13,000	517,665
'649658002	KOMATSU	159,000	2,628,222
'654468909	NS SOLUTIONS CORP	23,800	685,588
'654635903	SOHGO SECURITY SER	15,500	237,037
'656302908	SUMITOMO MITSUI GR	412	4,363,297
'659101901	MIZUHO FINL GB	430	3,409,981
'659517908	MISUMI GROUP INC	43,500	1,894,349
'659760003	MITSUI FUDOSAN CO	94,000	1,907,396
'659842009	LEOPALACE21	22,600	819,520
'662833003	DENSEI LAMBDA KK	53,800	907,074

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'663983005	NIPPON AVIONICS CO	36,000	\$175,684
'664054004	TAIYO NIPPON SANZO	82,000	547,454
'664068004	NIDEC CORPORATION	23,200	1,971,499
'664092004	NIPPON SUISAN	91,200	367,798
'664242005	NOK CORP	21,600	585,614
'664266004	NIPPON ELEC GLASS	27,000	589,045
'665118006	NTN CORP	180,000	1,421,334
'665234902	CASSINA IXC LTD	1,100	260,951
'666020003	TAIHEIYO CEMENT	293,000	1,189,079
'666307905	OTSUKA KAGU	19,400	813,607
'668070907	SANEI INTL CO	10,000	490,553
'668359904	HOKUHOKU FINANCIAL GROUP INC	125,000	583,538
'671281905	NAFCO CO LTD	17,900	805,295
'674751003	ROLAND CORPORATION	9,700	224,358
'677688004	SANYO SHOKAI	104,000	1,113,751
'680600004	SHIMA SEIKI MFG	11,300	290,087
'685884009	SUMITOMO METAL MNG	127,000	1,569,881
'685896003	NEOMAX CO LTD	33,000	1,084,809
'686550005	SUZUKI MOTOR CORP	88,100	1,630,929
'686913005	THK CO	35,000	913,327
'689992006	T RAD COMPANY LIMITED	162,000	849,598
'690018007	TOYO TIRE + RUBBER	80,000	419,554
'694873902	WESCO INC	39,300	201,778
'699112900	ZENRIN CO	34,800	1,250,123
B02JV8905	GENDAI AGENCY INC	91	402,457
B02RJZ901	CHIP ONE STOP INC	80	206,049
B049MP907	WORLD LOGI CO LTD	236	793,798
B064DZ904	NARUMIYA INTERNATI	93	167,830
B08J4F903	LINK THEORY HLDGS NPV	446	2,607,303
B0JDQD905	NAMCO BANDAI HLDGS	147,350	2,152,261
B0KJZL902	TOKYO STAR BANK	7	23,189
'654901909	LAUNCH TECH CO LTD	1,535,000	450,390
'608953907	BEIREN PRINTING	7,083,000	1,342,870
'610573909	COFCO INTERNATIONAL LTD	1,206,000	536,619
'611007907	ASIA ALUMINUM HLDG	10,136,000	875,872
'613623909	HENGAN INTERNATION	906,000	1,028,277
'614275907	CHIEN KUO CONSTRUCTION CO	259,677	102,786
'616392908	NEW WORLD CHINA LA	3,098,000	1,308,555
'618100903	CHINA RARE EARTH	16,628,000	1,758,544
'618736904	COSLIGHT TECHNOLOGY	2,298,000	409,005
'619022007	CHENG SHIN IND	1,465,982	1,294,446
'619126907	CHINA SYNTH RUBBER	1,150,000	432,436
'619135908	CHINA INTL MARINE	588,365	474,271
'619378904	TCL MULTIMEDIA TEC	5,816,000	840,121
'619391907	SINYI REALTY	96,200	166,958
'619728009	CHINA TRAVEL INTL	2,958,000	709,595
'619823909	KUNG SING ENGINEER	2,436,000	767,670
'624577904	TAIWAN COGENERATIO	1,416,000	495,813
'629181900	CHINA PETROLIUM + CHEMICAL	2,320,000	1,151,988
'631349909	CHAODA MODERN AGRICULTURE	4,436,000	1,845,103
'633137906	FAR EAST DEPT	2,066,400	1,226,892
'633393905	XINAO GAS HOLDINGS	624,000	494,947

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'633652904	GLOBAL BIO CHEM TECH	1,128,000	\$494,638
'634359905	MICROLIFE CORP	1,059,912	1,239,248
'641032909	TONGDA GROUP HLDGS	28,080,000	535,992
'642566905	CATHAY FINANCIAL H	563,000	1,019,959
'643055908	GOLDEN MEDITECH	8,524,000	2,044,823
'644861908	VITAL BIOTECH HLDG	8,975,000	200,253
'651795908	NATURAL BEAUTY BIO	1,951,000	145,943
'652646902	WANT WANT HOLDINGS	483,000	480,585
'653665901	BYD CO	335,000	516,312
'654356906	HUAFENG TEXTILE	8,640,000	434,588
'654807908	CHINA FIRE SAFETY ENTERPRISE	4,760,000	435,878
'656022902	ASIA ZIRCONIUM	1,392,000	86,175
'656099900	CHINA OILFIELD SER	2,098,000	845,580
'656292901	PME GROUP41	30,080,000	271,566
'663356905	LIANHUA SUPERMARKET	680,000	635,838
'664976909	OCEAN GRAND CHEMS	22,781,000	2,820,612
'665157905	COMBA TELECOM SYS	3,500,000	1,230,082
'668459902	WEIQIAO TEXTILE CO	674,500	922,120
'670039007	UNI PRESIDENT ENT	2,343,000	1,112,895
'671093904	YANTAI NTH ANDRE J	16,995,000	1,139,788
'671897908	CHINA LIFE INSURANCE	2,008,000	1,774,000
'672529906	ZIJIN MINING GROUP CO LTD	2,912,000	1,286,327
'674040902	BIO TREAT TECHNOLOGY	1,475,000	993,505
'674758909	ROLY INTERNATIONAL	11,519,000	1,870,417
'677103905	SHANGRI LA ASIA LTD	606,000	1,012,143
'680419900	SHIHLIN ELEC + ENG	1,112,000	898,931
'684874902	SHENZHEN EXPRESSWAY	2,046,000	672,892
'686843905	SYNNEX TECH INTL	390,180	480,552
'690355904	TINGYI(CAYMAN ISLA	1,108,000	546,601
'699181905	SINOPEC ZHENHAI REFINING CHEM	264,000	347,299
B01JCK900	LI NING CO LTD	2,046,000	1,451,335
B02ZKQ901	CHINA POWER INTL	1,518,000	499,242
B03PGR905	CHINA NETCOM GRP	1,023,500	1,656,651
B03XK9903	PORTS DESIGN	118,000	136,970
B045C0901	CHINA SHINEWAY PHA	1,000,000	502,995
B05M18908	DYNASTY FINE WINES	1,440,000	533,949
B09N7M905	CHINA SHENHUA ENERGY	1,032,500	1,138,559
B0HZZ5905	PARKSON RETAIL GRO	78,500	141,742
B0LMBV908	SAMSON HOLDING	1,229,000	562,704
B0T4KC902	CHINA FLAVORS	3,278,000	503,101
'040828907	STANDARD CHARTERED	123,694	2,749,954
'306167909	BRAMBLES INDUSTRIE	436,486	3,124,737
'607574001	BUMIPUTRA COMMERCE HLDS BH	363,000	545,532
'609962907	RELIANCE INDS	68,500	1,353,944
'612433904	TATA POWER CO	92,081	891,453
'614469005	BHP BILLITON LTD	117,150	1,955,029
'615525904	SAMSUNG FIRE + MAR	12,390	1,568,897
'618023907	S1 CORP	30,010	1,300,329
'619027006	CHEUNG KONG(HLDGS)	334,000	3,432,163
'620512905	INFOSYS TECHNOLOGI	11,900	792,298
'623500907	GREAT EASTERN HLDG	72,000	640,847
'624979001	DAH SING FINANCIAL	55,600	386,512

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'626073902	DELTA ELECTRONICS	37,000	\$75,818
'629171901	PT ASTRA INTL	504,500	522,957
'629586900	ASIA OPTICAL CO IN	159,857	1,098,795
'634633903	NOVATEK MICROELECT	151,000	888,492
'634926901	FOSTERS GROUP	212,479	868,162
'636667008	GENTING BERHAD	201,200	1,133,896
'639750900	SHINHAN FINANCIAL	63,720	2,590,782
'640835005	HANG LUNG GROUP LTD	835,000	1,774,236
'641613005	CHINA MERCHANTS HLDGS INTL	447,430	968,315
'642039903	PTT PUBLIC COMPANY	129,190	712,120
'643655004	HONGKONG+CHINA GAS	763,000	1,631,088
'643856909	HON HAI PRECISION	480,609	2,641,352
'644954000	HYUNDAI MOBIS	9,600	877,519
'646451005	IOI CORP	704,000	2,319,037
'648631901	KERRY PROPERTIES	191,000	506,226
'649026002	KEPPEL CORP	383,000	2,545,195
'652766908	CHINA TRUST FINANCE	1,844,329	1,461,458
'653703009	LG CORP	29,500	922,194
'663710002	NEWCREST MINING	244,645	4,364,450
'666501903	HOPEWELL HIGHWAY	255,000	170,196
'668945900	FRASER AND NEAVE LTD	218,000	2,405,761
'669812901	ASTRO ALL ASIA NET	245,710	342,934
'677103905	SHANGRI LA ASIA LTD	594,000	984,439
'680504909	SHINSEGAE CO LTD	4,660	2,041,069
'686774001	SWIRE PACIFIC	118,500	1,062,649
'686776006	SWIRE PACIFIC	432,500	757,226
'688879907	KASIKORNBANK PCL	834,900	1,527,256
'697245009	CHINA RESOURCES EN	1,378,000	2,440,165
'697972008	WOODSIDE PETROLEUM	67,870	1,951,114
'698123908	WOOLWORTHS LTD	59,233	732,138
B0190C903	TECHTRONIC INDUSTR	625,000	1,485,610
B02PY2901	SINGAPORE TELECOMM	739,220	1,160,310
B09JBT904	AYALA CORP	85,569	506,218
B0F9V2906	OVERSEAS CHINESE BK	524,034	2,105,212
'005665906	BHP BILLITON PLC	122,202	1,991,959
'006734008	BAA	152,573	1,642,299
'013670005	BRITISH LAND CO	60,937	1,115,181
'069007904	SCOTTISH POWER	166,352	1,552,153
'070995006	PRUDENTIAL PLC	239,366	2,260,124
'078396009	SCOT + NEWCASTLE	158,891	1,327,056
'079805909	BP PLC	199,142	2,116,219
'087628905	BG GROUP	182,249	1,797,472
'092528900	GLAXOSMITHKLINE	115,677	2,917,265
'098952906	ASTRAZENECA	42,043	2,041,896
'403187909	VEOLIA ENVIRONNEMENT	42,687	1,925,439
'406141903	LVMH MOET HENNESSY LOUIS VUITT	20,493	1,814,147
'414881904	REED ELSEVIER NV	116,677	1,623,991
'432553907	COMMERZBANK AG	60,426	1,854,588
'459858908	CONTINENTAL AG	13,735	1,214,760
'468232004	PERNOD RICARD	8,104	1,409,007
'483477907	VIVENDI UNIVERSAL	56,318	1,757,735
'484628904	SAP AG	7,849	1,417,999

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'487416901	TEHNIP	15,465	\$926,680
'522603901	SAMPO OYJ	94,676	1,643,857
'523148906	ALLIANZ AG	13,662	2,061,754
'548155902	TNT NV	51,375	1,599,824
'550190904	BBVA (BILB VIZ ARG)	117,478	2,089,653
'557955903	FORTUM OYJ	45,791	855,562
'575602909	BAYERISCHE MOTOREN WERKE AG	13,285	580,585
'585284904	ACCOR	26,208	1,436,248
'595937905	ERICSSON(LM)TEL	626,111	2,147,718
'596233908	STMICROELECTRONICS	63,178	1,130,493
'708842901	AXA	62,866	2,021,427
'710889908	ABB LTD	163,092	1,577,771
'711038901	ROCHE HOLDINGS AG	16,990	2,543,440
'712387901	NESTLE SA	8,654	2,580,539
'713360907	STATOIL ASA	28,238	646,393
'714505906	ENI	68,316	1,888,039
'721247906	ESSILOR INTL	16,039	1,290,262
'726261902	CREDIT AGRICOLE SA	53,749	1,687,064
'768124901	HYPO REAL ESTATE	27,007	1,401,031
B08J47901	VINCI	20,024	1,715,943
'806857108	SCHLUMBERGER LTD	25,000	2,428,750
G02602103	AMDOCS LTD	50,200	1,380,500
G96655108	WILLIS GROUP HOLDINGS LTD	53,385	1,972,042
'061070900	CADBURY SCHWEPPE	193,500	1,825,390
'071921001	VODAFONE GROUP	536,000	1,154,823
'075478008	ROYAL BK SCOT GRP	66,100	1,991,524
'087061008	LLOYDS TSB GROUP	240,200	2,014,395
'088470000	TESCO	261,900	1,490,480
'092528900	GLAXOSMITHKLINE	85,635	2,159,634
'136385952	CANADIAN NATURAL RES LTD	40,800	2,012,844
'313486904	BARCLAYS	168,000	1,762,210
'320898901	NEXT GROUP	80,900	2,131,886
'403197908	ADIDAS SALOMON AG	12,270	2,320,613
'474184900	MERCK KGAA	12,000	991,530
'564156909	CARREFOUR	33,100	1,545,326
'567173901	SANOFI AVENTIS	28,600	2,496,399
'573066909	SOGECABLE ORD SHS	48,200	1,925,087
'575602909	BAYERISCHE MOTOREN WERKE AG	23,500	1,025,619
'598061901	GIVAUDAN AG	2,480	1,675,663
'607569001	FUKUOKA BANK OF	228,300	1,951,662
'610036907	ICICI BANKING	38,267	497,105
'626735906	HONG KONG EXCHANGE	492,500	2,042,145
'629181900	CHINA PETROLIUM + CHEMICAL	3,325,700	1,651,366
'632732905	HERO HONDA	65,573	1,252,457
'633127006	FAMILYMART CO	4,900	165,644
'639750900	SHINHAN FINANCIAL	50,700	2,058,896
'641613005	CHINA MERCHANTS HLDGS INTL	495,600	1,077,037
'641936901	KOOKMIN BANK	20,400	1,543,849
'645105909	HYUNDAI MOTOR CO	22,400	2,156,126
'651312902	MILLEA HOLDINGS INC	128	2,201,474
'670329903	PROMISE CO	2,800	186,224
'677172009	SAMSUNG ELECTRONIC	2,610	1,701,528

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'679159004	SECOM CO	38,400	\$2,007,354
'680060001	SHARP CORP	126,500	1,922,740
'680526001	SHISEIDO CO	57,000	1,062,442
'689544005	TOKYO GAS CO	481,300	2,136,755
'690064001	TOYOTA MOTOR CORP	47,200	2,447,378
'698644002	BANK OF YOKOHAMA	259,809	2,124,169
'702196908	DEUTSCHE BOERSE AG	18,800	1,916,410
'707752903	NOVO NORDISK AS	37,100	2,079,869
'710755901	FRAPORT AG	39,200	2,076,565
'711038901	ROCHE HOLDINGS AG	13,800	2,065,890
'712611904	UBS AG	22,710	2,155,636
'715377909	EURONEXT	45,400	2,356,269
'775109960	ROGERS COMMUNICATIONS INC	57,900	2,438,625
82028K952	SHAW COMMUNICATIONS	77,400	1,671,705
B02PY2901	SINGAPORE TELECOMM	668,600	1,049,462
B02YZ0905	WAL MART DE MEXICO	358,900	1,990,918
B09N7M905	CHINA SHENHUA ENERGY	869,400	958,705
B0C3HL906	LOGITECH INTL	46,625	2,184,524
'600397905	XINJIANG TEBIAN EL	2,515,988	2,266,515
'600525901	TIBET GALAXY SCIEN	1,657,117	928,127
'601136906	YUNNAN YUTIANHUA	931,518	992,671
'601275902	XINJIANG HOPS	2,100,000	796,263
'601282908	BEIJING YANJING BR	3,372,442	2,829,104
'601822901	CHINA NONFERROUS M	2,307,669	1,532,689
'610478901	S/INTL AIRPORT	986,290	1,762,323
'610810905	SHN AIRPORT	1,231,524	979,701
'610879900	XINXING DUCTILE IR	1,435,980	1,000,001
'611010901	QINGHAI SALT LAKE A	1,468,274	2,103,200
'612878900	HENAN SHUANG INVE	1,228,549	1,947,057
'613101906	YOUNGOR GROUP CO	3,299,335	1,394,108
'613468909	XIANDAI INVEST CO	609,062	667,914
'614958908	NANNING SUGAR MANU	2,355,124	1,666,348
'615357902	HARBIN AIR CONDITI	1,237,090	1,157,348
'616181905	SHANDONG ALUMINIUM	745,500	1,016,146
'618325906	YUNNAN TIN	1,121,300	791,977
'619134901	CHINA INTL MARINE	803,234	840,041
'624244901	BEIJING ZHONG KE	1,235,541	1,068,632
'624871901	DASHANG GROUP LTD	1,152,124	2,461,230
'626763908	S/PORT CONTAINER	1,985,577	2,782,691
'627671902	SHAN DONG DONG E E	1,429,522	958,305
'628151904	SHANXI XISHAN COAL	1,544,802	1,079,612
'630657906	CHANGCHUN GAS CO	2,314,497	1,299,184
'631074903	CHINA MINSHENG BAN	8,044,908	4,047,276
'631172905	INNER MONGOLIA LAN	3,076,620	2,340,766
'631212909	SINOTRANS AIR FREIGHT	2,898,627	2,758,476
'631385903	S/ZHENHUA PORT MAC	2,127,024	2,235,033
'631605904	JIANGSU EXPRESSWAY	83,200	65,775
'631717907	GUANGZHOU PHARMACEUTICAL CO	1,857,168	1,440,593
'635353907	FUYAO GLASS GROUP	2,971,700	1,940,579
'635430903	FOSHAN ELECTRICAL	183,550	231,308
'637372905	CHINA PETROLEUM + A	8,436,500	4,871,514
'640412904	TIANJIN REALTY DEV	3,236,153	1,423,551

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'641483904	KWEICHOW MOUTAI	275,033	\$1,554,733
'642528905	SHN EXPRESSWAY	2,359,080	1,128,355
'651872905	CHINA MERCHANTS BK	4,704,746	3,835,993
'653980904	FUJIAN LONGXI BEAR	859,537	948,982
'654152909	TIANJIN TASLY PHARMACEUTICAL	838,475	1,024,431
'654761907	SHANGHAI AIRLINES	5,349,142	2,293,380
'654799907	CHINA UNITED TELECOMMUNICATION	5,452,000	1,891,601
'657936902	ANHUI EXPRESSWAY	1,911,855	1,421,418
'665466900	HENAN REBECCA HAIR	986,186	1,074,146
'667328900	ZHEJIANG LONGSHENG	6,007,622	2,694,802
'668346901	SHANDONG GOLD MINE	646,463	970,872
'671163905	CHINA YANGTZE POWE	3,918,256	3,359,809
'678044900	SHN BAOHENG GROUP	2,083,148	1,729,460
'680071909	SHANGHAI FIRST PROVISIONS CO	1,047,680	1,168,387
'680272903	S/HIGHLY GROUP CO	1,007,833	886,671
'681704904	S / JINJIANG INTL HO	597,650	585,046
'681795902	SHENERGY CO	5,447,543	3,739,608
'681808903	SHANGHAI YIMIN DEPT CO	2,095,516	947,763
'682954904	S/NEW WORLD TRADIN	1,181,520	938,458
'687887901	TIANJIN PORT (GRP)	2,300,302	1,416,632
'698404902	YUNNAN BAIYAO GRP	393,737	1,009,932
'699203907	ZHUHAI ZHONGFU ENTERPRISE CO	3,107,878	962,764
'699358909	ZHEJIANG GUYUELONG	1,038,177	820,744
B0166C903	YUEYANG PAPER CO	1,927,000	914,526
B02JCS902	ZHEJIANG SUPOR	1,116,334	881,149
B0766G908	SHANDONG DENGHAI S	378,918	913,231
'600353908	FAW CAR CO	987,131	381,632
'601556905	SHN YAN TIAN PORT	661,800	809,393
'608697900	S AUTOMOTIVE CO	1,962,008	804,719
'610641904	QILU PETROCHEMICAL	1,833,884	1,995,180
'612878900	HENAN SHUANG INVE	844,850	1,338,955
'624630901	ZHEJIANG GOLDEN EA	818,540	645,079
'626763908	S/PORT CONTAINER	327,692	459,245
'627671902	SHAN DONG DONG E E	1,620,514	1,086,340
'628006900	ZHEJIANG HISUN PHA	985,787	867,276
'628847907	SHANDONG HUATAI PA	944,720	1,028,982
'630795904	BAOSHAN IRON + STE	1,565,382	799,159
'631493905	YANTAI WAN HUA POL	1,311,933	2,275,912
'635353907	FUYAO GLASS GROUP	2,169,022	1,411,039
'641483904	KWEICHOW MOUTAI	184,493	1,033,318
'643979909	OFFSHORE OIL ENGIN	587,615	1,856,730
'644159907	ANHUI CONCH CEMENT	858,319	1,021,023
'653031906	SHANDONG PHARM GLS	1,287,462	1,016,224
'653264903	BLANK PEONY CO	1,115,850	555,837
'653980904	FUJIAN LONGXI BEAR	279,627	308,726
'654382902	SHANGHAI BRIGHT DA	509,059	278,178
'656105905	XIAMEN TUNGSTEN	590,966	987,116
'659105902	ZHEJIANG HUAHAI PH	898,186	1,086,255
'674381900	TONGWEI CO	1,151,046	1,631,678
'698432903	XIAMEN INT AIRPORT	560,757	573,250
'699025904	GREE ELEC APPLICAN	613,080	787,792
'699071908	ZHENGZHOU YUTONG C	1,064,092	962,538

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
B00HM1906	GUIZHOU YIBAI PHAR	427,048	\$701,146
'603699901	SHN O SEAS CHINESE	1,499,763	2,393,614
'611291907	HUDONG HEAVY MACHI	1,599,956	1,655,428
'611928904	YANZHOU COAL MININ	1,200,000	880,276
'617768908	FINANCE STREET HOLDING	1,149,895	1,366,446
'618325906	YUNNAN TIN	1,599,928	1,130,033
'619134901	CHINA INTL MARINE	500,000	522,911
'630128908	MARKOT INTL FURNIT	1,760,400	1,132,125
'630795904	BAOSHAN IRON + STE	3,000,000	1,531,561
'631493905	YANTAI WAN HUA POL	1,000,000	1,740,973
'631732906	BEIJING GEHUA CATV	1,200,916	2,236,595
'632097903	GEMDALE CORP	999,899	846,238
'633410907	BAODING TIANWEI BA	1,499,887	2,287,875
'637372905	CHINA PETROLEUM + A	2,999,941	1,732,265
'645884909	I/MONGOLIA YILI IN	1,999,936	3,652,829
'657936902	ANHUI EXPRESSWAY	1,600,000	1,189,562
'680144904	SHANGHAI DEPT STORE	859,500	572,986
'680289907	SHANGHAI YUYUAN TOURIST	1,199,946	810,352
'680346905	SHENZHEN CHIWAN WH	400,010	660,223
'687887901	TIANJIN PORT (GRP)	1,996,000	1,229,229
'690285903	TSINGTAO BREWERY	1,003,106	1,034,156
B0225Q901	BAOSHENG SCIENCE T A CNY1	1,000,000	791,802
'604321901	SINGAPORE TECH ENG	701,000	1,205,713
'606558005	AUST + NZ BANK GRP	61,360	1,078,004
'607614005	WESTPAC BKG CORP	68,510	1,143,313
'610042905	ADITYA BIRLA NUVO	88,700	1,314,833
'610742900	HANKOOK TIRE MANFT	67,240	947,885
'612000000	BRAMBLES INDS LTD	253,750	1,883,719
'612414904	BAJAJ AUTO	22,200	986,842
'613566900	KOTAK MAHINDRA BANK LTD	212,750	1,057,842
'613588904	GREAVES COTTON LTD	217,398	1,461,073
'619792005	CITY DEVELOPMENTS	212,000	1,109,213
'621167907	DOOSAN INFRACORE CO LTD	130,600	2,338,487
'621179902	COCHLEAR LTD	40,050	1,343,487
'621486901	ORIGIN ENERGY	251,102	1,383,311
'621503002	CMNWLTH BK OF AUST	27,270	855,167
'625398904	ARISTOCRAT LEISURE	142,060	1,283,844
'626376909	DENWAY MOTORS LTD	1,962,000	651,592
'628784902	CHUNGWHA TELECOM	503,000	869,908
'630738904	ENERGY DEVELOPMENT	260,936	786,693
'632164901	ESPRIT HOLDINGS	211,000	1,499,455
'634412902	DAEWOO ENGINEERING	90,980	1,206,046
'634922900	TRANSFIELD SERVICE	140,140	873,797
'634926901	FOSTERS GROUP	303,280	1,241,388
'640605903	S OIL	3,520	245,845
'642039903	PTT PUBLIC COMPANY	258,100	1,422,698
'642566905	CATHAY FINANCIAL H	399,000	722,848
'643763907	PANTALOON RETAIL	24,606	927,194
'645098005	HYUNDAI ENG +CONST	32,400	1,447,158
'645105909	HYUNDAI MOTOR CO	10,700	1,029,935
'647211002	JARDINE MATHESON	58,000	997,600
'649026002	KEPPEL CORP	173,000	1,144,455

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'655135903	MACQUARIE BANK LTD	22,800	\$1,139,804
'655933901	CHINA TELECOM CORP	1,920,000	705,741
'659938906	RINKER GROUP	144,360	1,741,977
'663371904	MARUTI UDYOG	74,700	1,056,355
'668566003	PHILIPPINE LNG DIS	36,000	1,245,593
'668945900	FRASER AND NEAVE LTD	93,000	1,034,701
'670995901	AMP LIMITED	201,980	1,139,369
'680504909	SHINSEGAE CO LTD	3,920	1,717,921
'686774001	SWIRE PACIFIC	160,500	1,440,734
'687707901	TRUE CORPORATION	3,548,300	865,439
'690547906	TRANSMILE GROUP	231,100	648,144
B00G0S903	CNOOC LTD	1,184,000	801,697
B0166K905	LARSEN + TOUBRO	30,600	1,253,777
B01CGJ904	PUMPKIN PATCH LIMI NPV	329,370	755,950
B01Z8S902	GOME ELECTRICAL AP	2,096,000	1,419,221
B02ZJ5909	STARHUB LTD	1,256,000	1,548,472
B03XK9903	PORTS DESIGN	816,000	947,179
B05L03902	ALLIANZ SECURITIES	500,000	422,128
B07J65904	SHANGHAI ELECTRIC	2,396,000	818,902
B08X16905	SEMBCORP INDUSTRIE	887,000	1,461,619
00817Y108	AETNA INC	90,000	8,487,900
'023436108	AMEDISYS INC	114,560	4,839,014
'031162100	AMGEN INC	544,500	42,939,270
'043136100	ARTHROCARE CORP	197,000	8,301,580
'090613100	BIOMET INC	175,000	6,399,750
'101137107	BOSTON SCIENTIFIC CORP	265,000	6,489,850
'141705103	CAREMARK RX INC	321,100	16,629,769
'203668108	COMMUNITY HEALTH SYS INC NEW	230,000	8,818,200
'208264101	CONOR MEDSYSTEMS INC	100,000	1,935,000
'216648402	COOPER COS INC	50,000	2,565,000
'222862104	COVENTRY HEALTH CARE INC	127,500	7,262,400
23325G104	DJ ORTHOPEDICS INC	178,300	4,917,514
23342J206	DADE BEHRING HLDGS INC	167,000	6,828,630
'422211102	HEALTHEXTRAS INC	224,000	5,622,400
50540R409	LABORATORY CORP AMER HLDGS	100,000	5,385,000
58155Q103	MCKESSON CORP	166,000	8,563,940
58405U102	MEDCO HEALTH SOLUTIONS INC	257,300	14,357,340
'589331107	MERCK + CO INC	1,272,600	40,481,406
'681904108	OMNICARE INC	214,200	12,256,524
68554V108	ORASURE TECHNOLOGIES INC	600,000	5,292,000
'784121105	SFBC INTL INC	150,000	2,401,500
'806605101	SCHERING PLOUGH CORP	2,353,500	49,070,475
M87245102	SYNERON MEDICAL LTD	247,000	7,842,250
'092528900	GLAXOSMITHKLINE	1,608,100	40,554,766
'098952906	ASTRAZENECA	742,600	36,065,748
'567173901	SANOFI AVENTIS	505,100	44,088,509
'687044008	TAKEDA PHARMACEUTICAL CO LTD	661,200	35,740,541
'710306903	NOVARTIS AG	910,800	47,718,608
'711038901	ROCHE HOLDINGS AG	207,700	31,093,145
00817Y108	AETNA INC	6,800	641,308
'008190100	AFFILIATED COMPUTER SVCS INC	8,300	491,194
'025537101	AMERICAN ELEC PWR INC	12,200	452,498

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'031162100	AMGEN INC	9,800	\$772,828
'032511107	ANADARKO PETE CORP	8,600	814,850
'060505104	BANK AMER CORP	11,300	521,495
'091797100	BLACK + DECKER CORPORATION	5,200	452,192
'117043109	BRUNSWICK CORP	10,000	406,600
'125581108	CIT GROUP INC NEW	12,800	662,784
'149123101	CATERPILLAR INC	9,600	554,592
'166764100	CHEVRON CORP	8,000	454,160
'171232101	CHUBB CORP	5,500	537,075
17275R102	CISCO SYS INC	26,900	460,528
20825C104	CONOCOPHILLIPS	8,700	506,166
'231021106	CUMMINS INC	5,300	475,569
24702R101	DELL INC	11,900	356,405
'260003108	DOVER CORP	12,700	514,223
'260543103	DOW CHEM CO	11,300	495,166
'338032204	FISHER SCIENTIFIC INTL INC	7,800	482,508
'369550108	GENERAL DYNAMICS CORP	5,000	570,250
'369604103	GENERAL ELEC CO	18,700	655,435
38141G104	GOLDMAN SACHS GROUP INC	3,800	485,298
'416515104	HARTFORD FINANCIAL SVCS GRP	5,700	489,573
'427866108	HERSHEY CO / THE	8,900	491,725
'437076102	HOME DEPOT INC	14,600	591,008
'450911102	ITT INDS INC	7,300	750,586
'458140100	INTEL CORP	25,500	636,480
'461202103	INTUIT	10,700	570,310
'466313103	JABIL CIRCUIT INC	19,100	708,419
'478160104	JOHNSON + JOHNSON	8,500	510,850
'501044101	KROGER CO	23,800	449,344
'524908100	LEHMAN BROTHERS HLDGS INC	4,800	615,216
'526057104	LENNAR CORP	7,600	463,752
'580135101	MCDONALDS CORP	13,700	461,964
'585055106	MEDTRONIC INC	9,500	546,915
59156R108	METLIFE INC	11,500	563,500
'620076109	MOTOROLA INC	31,100	702,549
'655044105	NOBLE ENERGY INC	11,600	467,480
'655844108	NORFOLK SOUTHN CORP	15,100	676,933
68389X105	ORACLE CORP	34,800	424,908
'704549104	PEABODY ENERGY CORP	5,600	461,552
'708160106	PENNEY J C INC	8,800	489,280
'713448108	PEPSICO INC	13,500	797,580
'717081103	PFIZER INC	15,800	368,456
'723484101	PINNACLE WEST CAP CORP	10,200	421,770
74005P104	PRAXAIR INC	11,300	598,448
'742718109	PROCTER AND GAMBLE CO	8,900	515,132
'744320102	PRUDENTIAL FINL INC	10,200	746,538
'745867101	PULTE HOMES INC	10,100	397,536
'747525103	QUALCOMM INC	9,800	422,184
'786429100	SAFECO CORP	7,100	401,150
'792860108	THE ST PAUL TRAVELERS COS INC	10,400	464,568
'852061100	SPRINT NEXTEL CORP	18,200	425,152
'855030102	STAPLES INC	22,900	520,059
'873168108	TXU CORP	9,600	481,824

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'87612E106	TARGET CORP	10,400	\$571,688
88579Y101	3M CO	7,500	581,250
'925524308	VIACOM INC	12,300	400,980
'939322103	WASHINGTON MUT INC	9,571	416,339
94973V107	WELLPOINT INC	6,200	494,698
98956P102	ZIMMER HOLDINGS INC	5,200	350,688
G1150G111	ACCENTURE LTD BERMUDA	21,700	626,479
G6359F103	NABORS INDUSTRIES LTD	7,700	583,275
G65422100	NOBLE CORPORATION	9,500	670,130
'007988975	ADVENTURE PARK GROUP	42	0
'726613904	FORTIS	307,555	9,776,826
'645694902	MACQUARIE INFRASTRUCTURE GRP	485,772	1,265,000
'645694902	MACQUARIE INFRASTRUCTURE GRP	210,753	550,368
'007924103	AEGON	40,277	657,321
'055622104	BP PLC	68,200	4,379,804
66987V109	NOVARTIS AG	32,611	1,711,425
'767204100	RIO TINTO PLC	52,805	9,652,226
'780259107	ROYAL DUTCH SHELL PLC	18,100	1,167,993
'780259206	ROYAL DUTCH SHELL PLC	30,223	1,858,412
40049J206	GRUPO TELEVISION SA DE CV	31,500	2,535,750
78440P108	SK TELECOM LTD	15,500	314,495
02364W105	AMERICA MOVIL S A DEC V	1,896,000	55,476,960
'105530109	BRASIL TELECOM PARTICIPACOES	391,700	14,629,995
'433064102	HINDALCO INDS LTD	7,300,000	22,703,000
71654V101	PETROLEO BRASILEIRO SA PETRO	387,500	24,943,375
71654V408	PETROLEO BRASILEIRO SA	636,000	45,327,720
'796050888	SAMSUNG ELECTRS LTD	133,000	43,823,500
'90458E107	UNIBANCO UNIAO DE BANCOS BRAS	730,000	46,406,100
02364W105	AMERICA MOVIL S A DEC V	3,000,000	87,780,000
'055622104	BP PLC	4,500,000	288,990,000
'191241108	COCA COLA FEMSA S A CV	2,671,100	72,146,411
40049J206	GRUPO TELEVISION SA DE CV	1,487,400	119,735,700
'835699307	SONY CORP	100,000	4,080,000
55068R202	LUXOTTICA GROUP S P A	72,090	1,824,598
63905A101	NATUZZI S P A	25,880	181,160
17133Q205	CHUNGHWA TELECOM CO LTD	32,600	598,210
40415F101	HDFC BANK LTD	22,820	1,161,538
'433064102	HINDALCO INDS LTD	139,380	433,472
'796050888	SAMSUNG ELECTRS LTD	10,053	3,312,464
'876568502	TATA MTRS LTD	42,132	605,437
B00ZQQ907	SES GLOBAL	61,972	1,081,135
02364W105	AMERICA MOVIL S A DEC V	118,600	3,470,236
'055622104	BP PLC	41,900	2,690,818
29081M102	EMBRAER EMPRESA BRASILEIRA DE	57,600	2,252,160
45104G104	ICICI BK LTD	27,600	794,880
66987V109	NOVARTIS AG	32,600	1,710,848
'881624209	TEVA PHARMACEUTICAL INDS LTD	58,200	2,503,182
92857W100	VODAFONE GROUP PLC NEW	12,100	259,787
'318987906	LUKOIL OIL COMPANY	22,100	1,312,740
'313586794	FEDERAL NATL MTG ASSN	95,000	5,177,500
11133Y201	BROADLANE INC	1,080,452	6,582,114
'184496206	CLEAN HBRS INC	48,000	4,203,360

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'109999995	BRIGHTSTAR	600,000	\$5,068,800
'313586794	FEDERAL NATL MTG ASSN	39,200	2,136,400
'749387403	RC TR I	3,000	150,938
'001397207	AIG SUNAMERICA GLOBAL FING IV	5,000	5,000,000
'008739203	AIG SUNAMERICA GLOBAL FING VII	5,000	5,000,000
'510787906	UNIPOL	173,000	385,677
'549716900	VOLKSWAGEN AG	7,879	300,650
'313586794	FEDERAL NATL MTG ASSN	47,800	2,605,100
'313586810	FEDERAL NATL MTG ASSN	4	367,563
'370442733	GENERAL MTRS CORP	129,325	1,956,041
'740434600	PREFERREDPLUS TR	7,900	114,155
'804085207	SATURN FORD MTR CO 2003 5 TR	20,000	325,200
'228227401	CROWN CASTLE INTL CORP	35,000	1,872,500
'370442741	GENERAL MTRS CORP	30,000	625,800
'832727200	SMURFIT STONE CONTAINER CORP	2,909	65,889
33616R206	FIRST REP PFD CAP CORP II	40,000	1,000,000
'677381907	SAMSUNG ELECTRONIC	2,100	1,020,033
		1,917,789,167	\$9,458,829,518

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
749769AA3	RABOBANK CAP FDG III TR	1,190,000	\$1,166,831
500657AA9	INVISTA	100,000	106,750
73545RAD1	PORT TOWNSEND PAPER CORP	215,000	137,600
13973T9B0	CAPITAL AUTOMOTIVE REIT	290,000	290,000
5239989B0	LINSCO PRIVATE LEDGER HOLDING	400,000	398,000
00764T9A2	ADVENTURE PKS GROUP LLC	1,739,450	1,304,587
45799M945	INSIGHT EQUITY APX	9,420,000	9,444,115
64499T9Y8	NEW CUSTOMER SERVICE COMPANIES	2,043,000	2,005,205
28336LAC3	EL PASO CORP	110,000	59,950
28336LAC3	EL PASO CORP	360,000	198,000
949746EZ0	WELLS FARGO + CO NEW	345,000	341,767
949746FA4	WELLS FARGO + CO NEW	945,000	936,145
28336LAC3	EL PASO CORP	200,000	109,000
530715AL5	LIBERTY MEDIA CORP	40,000	22,050
018804AH7	ALLIANT TECHSYSTEMS INC	1,000,000	1,078,750
278762AG4	EHOSTAR COMMUNICATIONS CORP	3,250,000	3,185,000
502424AE4	L3 COMMUNICATIONS HLDGS INC	750,000	741,563
58446KAA3	MEDIACOM	1,000,000	996,250
767754BA1	RITE AID CORP	650,000	635,375
776696AA4	ROPER INDS INC NEW	500,000	273,750
829226AU3	SINCLAIR BROADCAST GROUP INC	250,000	216,563
91911XAB0	VALEANT PHARMACEUTICALS INTL	500,000	432,200
928298AF5	VISHAY INTERTECHNOLOGY INC	250,000	243,750
942683AC7	WATSON PHARMACEUTICALS INC	500,000	476,250
012873AG0	ALBERTA ENERGY LTD	15,000,000	16,671,344
110709FH0	BRITISH COLUMBIA PROV CDA	12,000,000	11,802,000
12189TAP9	BURLINGTON NORHTN SANTA FE CO	20,000,000	20,785,892
12189TAS3	BURLINGTON NORTHN SANTA FE	10,000,000	10,888,031
12189TAT1	BURLINGTON NORTHN SANTA FE	10,000,000	10,795,789
12189TAU8	BURLINGTON NORTHN SANTA FE COR	25,000,000	26,076,388
12189TAV6	BURLINGTON NORTHN SANTA FE	10,000,000	9,473,434
126408BR3	CSX CORP	20,000,000	20,689,888
136375BH4	CANADIAN NATL RY CO	10,000,000	9,616,457
166760AA6	CHEVRONTEXACO CAP CO	15,000,000	14,722,481
202795GL8	COMMONWEALTH EDISON CO	5,000,000	5,126,899
209111DE0	CONSOLIDATED EDISON CO NY INC	11,000,000	12,362,554
224044BE6	COX COMMUNICATIONS INC	7,500,000	8,041,583
224044BF3	COX COMMUNICATIONS INC NEW	10,000,000	9,279,630
22404QAD0	COX COMMUNICATIONS INC MEDIUM	10,000,000	10,167,993
244199BB0	DEERE + CO	33,000,000	37,089,542
244217BH7	DEERE JOHN CAP CORP	25,000,000	24,921,310
25179SAC4	DEVON FING CORP U L C	10,000,000	10,881,314
25746UAM1	DOMINION RES INC VA NEW	5,000,000	4,858,219
264399DL7	DUKE ENERGY CO	2,705,000	2,739,800
30161NAA9	EXELON CORP	6,000,000	6,351,853
302570AJ5	FPL GROUP CAP INC	9,000,000	9,727,325
369622CB9	GENERAL ELEC CAP CORP	10,000,000	11,161,868
369622CQ6	GENERAL ELEC CAP CORP	8,900,000	9,689,853
36962FRZ1	GENERAL ELEC CAP CORP MTN	2,950,000	3,091,554
36962GUL6	GENERAL ELEC CAP CORP MTN	6,250,000	6,820,266
36962GWB6	GENERAL ELEC CAP CORP MTN	10,000,000	10,537,314
37042WH79	GENERAL MTRS ACCEP CORP MTN	40,000,000	36,200,000

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
437999II8	GEN ELEC CAP CORP	15,000,000	\$15,555,000
482620AV3	K N ENERGY INC	4,895,000	5,077,293
58017DES5	MCDONNELL DOUGLAS FIN CORP MTN	20,000,000	22,538,000
637432CS2	NATIONAL RURAL UTILS COOP FIN	15,150,000	15,455,535
653522DJ8	NIAGARA MOHAWK PWR CORP	15,110,000	16,168,998
655844AH1	NORFOLK SOUTHN CORP	856,000	885,631
655844AL2	NORFOLK SOUTHN CORP	15,830,000	16,466,527
655844AN8	NORFOLK SOUTHN CORP	92,000,000	105,311,968
655844AP3	NORFOLK SOUTHN CORP	10,000,000	10,801,703
655844AS7	NORFOLK SOUTHN CORP	15,000,000	15,391,881
674599BF1	OCCIDENTAL PETE CORP	2,977,000	3,514,624
67481EAB2	OCEAN ENERGY INC NEW	10,000,000	9,878,383
718507BJ4	PHILLIPS PETE CO	10,000,000	10,458,491
718507BQ8	PHILLIPS PETE CO	6,950,000	8,007,467
74531EAD4	PUGET SOUND ENERGY INC MED TRM	10,000,000	10,420,404
74531EAG7	PUGENT SOUND ENERGY INC	9,000,000	10,034,171
760759AC4	REPUBLIC SVCS INC	5,000,000	5,392,475
812293AB4	SEARIVER MARITIME FINL HLDGS	6,961,000	5,078,826
82028KAA9	SHAW COMMUNICATIONS INC	500,000	447,288
881685AW1	TEXACO CAP INC	5,000,000	5,135,553
902118BC1	TYCO INTL GROUP S A	15,000,000	15,576,672
902917AD5	USA WASTE SVC INC	18,000,000	18,664,173
907818CM8	UNION PAC CORP	5,000,000	5,079,418
907818CN6	UNION PAC CORP	12,500,000	13,139,214
907818CP1	UNION PAC CORP	11,000,000	11,787,927
90782EGV0	UNION PAC CORP MTN BK ENTRY	1,585,000	1,639,432
92929QAQ0	WMX TECHNOLOGIES INC	25,000,000	28,407,088
94106LAP4	WASTE MGMT INC DEL	12,500,000	13,259,271
94106LAR0	WASTE MGMT INC	22,000,000	21,445,873
438834II6	GEN ELEC CAP CORP	17,000,000	17,694,450
872402AH5	TFM S A DE C V	400,000	438,000
30499B9C6	FHA 221D4 P3 00 PFC INPERIAL	2,163,892	2,140,900
00184AAF2	TIME WARNER INC	1,350,000	1,430,836
00209AAG1	AT+T WIRELESS	2,140,000	2,472,556
00440EAB3	ACE INA HLDG INC	1,788,000	1,824,432
00873NAC7	AIFUL CORP	2,500,000	2,468,000
010392EM6	ALABAMA PWR CO	1,830,000	1,834,735
020039DF7	ALLTEL CORP	1,480,000	1,475,126
023551AH7	AMERADA HESS CORP	4,930,000	5,297,532
032479AC1	ANADARKO FIN CO	190,000	205,194
037735BY2	APPALACHIAN PWR CO	3,270,000	3,167,976
05523UAF7	BAE SYS HLDGS INC	1,680,000	1,681,042
05965XAB5	BANCO SANTANDER CHILE NEW	280,000	279,031
073902KD9	BEAR STEARNS COS INC	1,590,000	1,559,723
111021AD3	BRITISH TELECOMMUNICATIONS PLC	4,472,000	5,092,669
12560PDV0	CIT GRP INC MED TERM SR NTS	3,570,000	3,576,919
14040EHJ4	CAPITAL ONE BK MEDIUM TERM SR	2,100,000	2,051,635
14912LZ38	CATERPILLAR FINL SVCS	1,850,000	1,777,233
15189TAF4	CENTERPOINT ENERGY INC	1,570,000	1,591,211
184502AM4	CLEAR CHANNEL COMMUNICATIONS	3,250,000	3,269,154
184502AQ5	CLEAR CHANNEL COMMUNICATIONS	1,130,000	1,077,020
20029PAL3	COMCAST CABLE COMMUNICATIONS	890,000	944,470

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202795HE3	COMMONWEALTH EDISON CO	325,000	\$338,353
211177AG5	CONTINENTAL CABLEVISION INC	3,500,000	3,824,100
22238HAC4	COUNTRYWIDE FINL CORP MTN	1,540,000	1,541,193
22238HAW0	COUNTRYWIDE FINL CORP	1,960,000	1,958,868
224044BK2	COX COMMUNICATIONS INC NEW	3,180,000	3,204,168
233835AZ0	DAIMLERCHRYSLER NORTH AMER	1,800,000	1,752,401
23383FBM6	DAIMLERCHRYSLER NORTH AMER HLD	7,400,000	7,411,882
23383FBQ7	DAIMLERCHRYSLER NORTH AMER HLD	2,400,000	2,402,221
25156PAB9	DEUTSCHE TELEKOM INTL	1,880,000	2,131,544
25179SAC4	DEVON FING CORP U L C	3,130,000	3,423,594
257469AF3	DOMINION RES INC DEL	2,130,000	2,161,082
25746UAU3	DOMINION RES INC VA NEW	590,000	578,513
260543BH5	DOW CHEM CO	820,000	844,215
260543BP7	DOW CHEM CO	600,000	613,719
260543BR3	DOW CHEM CO	1,250,000	1,308,790
264399DW3	DUKE ENERGY CO	1,280,000	1,346,895
264399EF9	DUKE ENERGY CO	830,000	841,737
26816LAD4	DYNEGY HLDGS INC	950,000	935,750
26816LAG7	DYNEGY HLDGS INC	140,000	151,200
277461BD0	EASTMAN KODAK CO	2,460,000	2,351,293
28336LAU3	EL PASO CORP	500,000	510,000
285659AE8	ELECTRONIC DATA SYS CORP	3,020,000	3,209,052
30161NAA9	EXELON CORP	3,000,000	3,193,800
337932AB3	FIRSTENERGY CORP	3,545,000	3,757,700
345370CA6	FORD MTR CO DEL	1,410,000	958,800
345397UG6	FORD MTR CR CO	10,780,000	9,782,850
3454025S6	FORD MTR CR CO	9,590,000	8,875,545
362335AC5	GTE HAWAIIIN TELEPHONE INC	1,060,000	1,058,675
370334AR5	GENERAL MLS INC	410,000	411,460
370425SK7	GENERAL MTRS ACCEP CORP	2,110,000	1,978,283
370425SL5	GENERAL MTRS ACCEP CORP	1,300,000	1,169,506
37042WH79	GENERAL MTRS ACCEP CORP MTN	2,090,000	1,891,450
370442BT1	GENERAL MTRS CORP	5,105,000	3,394,825
370448AA0	GENERAL MTRS NOVA SCOTIA FIN	1,310,000	989,050
38143UBD2	GOLDMAN SACHS GROUP INC	6,630,000	6,651,506
404119AL3	HCA INC	740,000	717,578
404280AA7	HSBC HLGs PLC	6,250,000	6,736,250
413627AU4	HARRAHS OPER INC	1,640,000	1,611,136
44965TAA5	ILFC E CAPITAL TR I	700,000	702,751
45031UAF8	ISTAR FINL INC	540,000	532,584
45031UAQ4	ISTAR FINL INC	1,250,000	1,247,609
45031UAS0	ISTAR FINL INC	1,510,000	1,502,151
459745FP5	INTERNATIONAL LEASE FIN CORP	5,070,000	5,040,607
460146BN2	INTERNATIONAL PAPER CO	820,000	865,786
460146BS1	INTERNATIONAL PAPER CO	2,280,000	2,212,570
46625HDC1	JP MORGAN CHASE + CO	5,930,000	5,928,636
46626YAA0	J P MORGAN CHASE CAP XIII	560,000	558,387
494550AG1	KINDER MORGAN ENERGY PARTNERS	1,720,000	1,885,808
500630BK3	KOREA DEV BK	2,260,000	2,275,594
50075NAB0	KRAFT FOODS INC	810,000	829,639
501044CD1	KROGER CO	1,300,000	1,328,037
52520YAA5	LEHMAN BROS HLDGS E CAP TR1	3,150,000	3,157,875

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
530715AB7	LIBERTY MEDIA CORP	3,600,000	\$3,793,356
59018YVA6	MERRILL LYNCH + CO INC	3,030,000	3,034,181
59562VAF4	MIDAMERICAN ENERGY HLDGS CO	960,000	994,051
61746SBS7	MORGAN STANLEY	3,670,000	3,671,101
637432CY9	NATIONAL RURAL UTILS COOP FIN	1,261,000	1,237,812
63743HCE0	NATIONAL RURAL UTILS COOP MTN	520,000	533,343
652482AR1	NEWS AMER INC	2,785,000	2,873,645
653522DJ8	NIAGARA MOHAWK PWR CORP	3,040,000	3,245,808
654740AA7	NISSAN MOTOR ACCEPT CORP	1,550,000	1,525,193
674599BQ7	OCCIDENTAL PETE CORP	2,485,000	2,654,477
694308GB7	PACIFIC GAS + ELEC CO	3,170,000	3,048,173
706451AB7	PEMEX PROJ FDG MASTER TR	3,400,000	3,906,600
706451AH4	PEMEX PROJ FDG MASTER TR	750,000	833,250
706451AM3	PEMEX PROJ FDG MASTER TR	1,770,000	1,805,400
706451AP6	PEMEX PROJ FDG MASTER TR	1,480,000	1,527,316
713411AB2	PEPSI BOTTLING HLDGS INC	2,840,000	2,906,916
71676QAC0	PETROZUATA FIN INC	760,000	714,400
718507BJ4	PHILLIPS PETE CO	1,000,000	1,045,849
743263AD7	PROGRESS ENERGY INC	2,361,000	2,539,910
743263AF2	PROGRESS ENERGY INC	1,248,000	1,270,041
749121BT5	QWEST COMMUNICATIONS INTL INC	2,220,000	2,261,736
749274AA4	RBS CAP TR I	3,270,000	3,107,939
76113BAD1	RESIDENTIAL CAP CORP	5,180,000	5,192,950
775371AR8	ROHM + HAAS CO	870,000	941,539
780641AG1	ROYAL KPN NV	2,780,000	3,052,996
78387GAS2	SBC COMMUNICATIONS INC	2,860,000	2,870,167
78462QAB5	SP POWERASSETS LTD	2,164,000	2,160,522
803111AK9	SARA LEE CORP	2,970,000	3,059,397
835415AJ9	SONAT INC	4,130,000	4,222,925
852060AC6	SPRINT CAP CORP	3,280,000	3,370,683
852060AK8	SPRINT CAP CORP	1,910,000	1,910,322
852060AS1	SPRINT CAP CORP	3,980,000	4,612,820
873168AC2	TXU CORP	3,030,000	3,045,423
87927VAD0	TELECOM ITALIA CAP	550,000	532,997
87927VAP3	TELECOM ITALIA CAP	3,610,000	3,626,245
88033GAY6	TENET HEALTHCARE CORP	2,270,000	2,105,425
880591DT6	TENNESSEE VALLEY AUTH	3,780,000	4,183,326
902118BC1	TYCO INTL GROUP S A	2,600,000	2,699,956
902153AA3	TYCO INTL GRP S A PARTN CTF TR	3,400,000	3,358,520
90331HKW2	US BK NATL ASSN CINCINNATI OH	2,500,000	2,474,124
913017BD0	UNITED TECHNOLOGIES CORP	1,300,000	1,382,118
91311QAA3	UNITED UTILS PLC	3,110,000	3,196,458
92344GAL0	VERIZON GLOBAL FDG CORP	4,620,000	5,019,329
94106LAE9	WASTE MGMT INC DEL	2,140,000	2,256,397
94106LAK5	WASTE MGMT INC DEL	2,920,000	3,180,184
94973VAE7	WELLPOINT INC	1,740,000	1,701,230
962166BP8	WEYERHAEUSER CO	120,000	127,196
96913QAS5	WILLAMETTE INDS INC MTN BK ENT	1,930,000	2,120,491
969461AA0	WILLIAMS COS INC	3,035,000	3,148,813
969469AA3	WILLIAMS COS INC CR CTF TR III	2,480,000	2,523,400
98385XAA4	XTO ENERGY INC	600,000	673,508
98952LAA3	ZFS FIN USA TR III	1,000,000	1,002,520

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
4041A0BK3	HBOS TREASURY SERVICES PLC	1,590,000	\$1,544,345
40429JAG2	HSBC FIN CORP	660,000	660,177
00087EAA3	ACIH INC	9,910,000	6,986,550
001031AF0	AEP INDS INC	3,970,000	3,860,825
001669AM2	AMC ENTMT INC	6,925,000	6,821,125
001669AT7	AMC ENTMT INC	990,000	1,014,750
00210VAB3	ASG CONS LLC	33,727,000	26,812,965
002539AB0	AAVID THERMAL TENOLOGIES INC	21,127,000	21,655,175
00430XAA5	ACCELLENT INC	3,968,000	4,087,040
00506TAA3	ACTIVANT SOLUTIONS INC	5,330,000	5,809,700
00506TAB1	ACTIVANT SOLUTIONS INC	6,100,000	6,267,750
00506TAE5	ACTIVANT SOLUTIONS INC	496,000	509,640
00758RAM6	ADVANSTAR COMMUNICATIONS INC	14,875,000	16,288,125
00826KAC1	AFFINITY GROUP INC	8,701,000	8,657,495
00826WAE1	AFFINITY GROUP HLDG INC	12,406,866	12,034,660
00828BAB1	AFFINIA GROUP INC	19,153,000	14,843,575
01950PAC6	ALLIED SEC ESCROW CORP	10,400,000	9,984,000
022089AA4	ALTRA INDL MOTION INC	11,895,000	11,538,150
02932NAC2	AMERICAN ROCK SALT CO LLC	18,126,000	18,307,260
02944PAB5	AMERICAN SEAFOODS GROUP LLC /	2,148,000	2,263,455
031042AB0	AMES TRUE TEMPER INC	9,915,000	7,783,275
031042AC8	AMES TRUE TEMPER INC	992,000	932,480
03216NAD5	AMSCAN HLDGS INC	8,234,000	6,998,900
032177AC1	AMSTED INDS INC	7,935,000	8,490,450
05356XAA4	AVENTINE RENEWABLE ENERGY HLDG	5,950,000	6,158,250
05873KAF5	BALLY TOTAL FITNESS HLDG CORP	9,772,000	9,527,700
095173AG5	BLOUNT INC	16,473,000	17,420,198
09623YAB9	BLUEWATER FIN LTD	15,469,000	16,629,175
10801YAC9	BRICKMAN GROUP LTD	11,747,000	12,980,435
112013AB3	BRODER BROS CO	22,326,000	20,763,180
118255AB4	BUCKEYE TECHNOLOGIES INC	5,208,000	4,947,600
118255AE8	BUCKEYE TECHNOLOGIES INC	8,288,000	8,288,000
120111AZ2	BUILDING MATLS CORP AMER	5,950,000	5,950,000
120111BC2	BUILDING MATLS CORP AMER	9,420,000	9,090,300
12513BAB6	CDRV INVS INC	16,843,000	10,190,015
12637KAF8	CSK AUTO INC	11,905,000	10,774,025
14161HAA6	CARDTRONICS INC	3,970,000	3,940,225
143436AG8	CARMIKE CINEMAS INC	4,960,000	4,513,600
147448AB0	CASELLA WASTE SYS INC	14,169,000	14,948,295
158496AB5	CHAMPION ENTERPRISES INC	3,470,000	3,478,675
16115QAA8	CHART INDS INC	7,935,000	8,093,700
17243RAB7	CINEMARK INC	12,845,000	9,505,300
193459AB0	COLEMAN CABLE INC	7,935,000	6,506,700
19483NAE5	COLLINS + AIKMAN FLOORCOVERING	5,456,000	4,801,280
199333AE5	COLUMBUS MCKINNON CORP NY	7,426,000	8,131,470
199333AF2	COLUMBUS MCKINNON CORP N Y	10,415,000	10,831,600
20338CAE4	COMMUNICATIONS + PWR INDS INC	1,485,000	1,499,850
20451NAA9	COMPASS MINERALS INTL INC	4,960,000	4,439,200
20451NAB7	COMPASS MINERALS INTL INC	23,110,000	19,643,500
20902YAF9	CONSOLIDATED CONTAINER CO LLC	12,243,000	10,314,728
219141AD0	CORNELL COMPANIES INC	2,970,000	3,088,800
240028AF7	DAYTON SUPERIOR CORP	10,788,000	8,091,000

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
245091AD5	DEL LABS INC	6,940,000	\$5,552,000
249823AC9	DERLAN MFG INC	11,714,000	11,714,000
256666AE8	DOLLAR FINL GROUP INC	9,930,000	10,227,900
256754AA0	DOLLARAMA GROUP L P	3,470,000	3,443,975
259603AA6	DOUGLAS DYNAMICS LLC	11,904,000	11,487,360
26632QAK9	DURA OPER CORP	6,945,000	5,746,988
29256GAB0	ENCORE MED IHC INC	14,875,000	14,503,125
29445GAD8	EQUINOX HLDGS INC	4,050,000	4,131,000
31188BAC8	FASTEN TECH INC	6,450,000	6,256,500
31529MAA6	FERRELLGAS PARTNER LP	7,306,000	7,159,880
36159RAA1	GEO GROUP INC	11,440,000	11,096,800
365558AC9	GARDNER DENVER INC	7,440,000	7,774,800
368682AH3	GENCORP INC	5,483,000	5,880,518
37047RAE7	GENERAL NUTRITION CTRS INC	5,945,000	5,647,750
37249YAB4	GEO SUB CORP	16,850,000	16,428,750
374689AA5	GIBALTAR INDS INC	4,960,000	4,997,200
402629AE9	GULFMARK OFFSHORE INC	4,464,000	4,653,720
404085AF9	H G EQUIP SVCS LLC H E FIN COR	10,375,000	11,360,625
40425LAC0	HM PUBG CORP	15,629,000	12,112,475
40521HAE8	HAIGHTS CROSS COMMUNICATIONS	12,200,000	6,832,000
40521WAC9	HAIGHTS CROSS OPER CO	10,380,000	11,002,800
41051PAD8	HANNA M A CO MTN BK	1,980,000	1,960,200
41051PAF3	HANNA M A CO	1,985,000	1,895,675
420089AG9	HAWK CORP	4,960,000	5,009,600
448850AC1	HYDROCHEM INDL SVCS INC	10,910,000	10,473,600
45169FAA6	IDLEAIRE TECHNOLOGIES CORP	20,336,000	14,910,559
45661TAB7	INERGY L P + INERGY FIN CORP	13,390,000	12,184,900
45811EAB9	INTEGRATED ELECTRICAL SVCS	1,030,000	618,000
45811EAE3	INTEGRATED ELECTRICAL SVCS INC	1,347,000	808,200
45865WAA6	INTERDENT SVC CORP	6,448,000	6,319,040
458743AB7	INTERLINE BRANDS INC	12,555,000	13,998,825
46112NAC1	INTERTAPE POLYMER US INC	12,672,000	12,481,920
462846AA4	IRON MNT INC PA	12,440,000	12,968,700
462846AB2	IRON MTN INC PA	3,608,000	3,644,080
46284PAF1	IRON MTN INC DEL	217,000	220,255
465741AH9	ITRON INC	11,880,000	12,028,500
46627TAD4	JSG FDG PLC	6,450,000	5,353,500
480829AE0	JORGENSEN EARLE M CO DEL NEW	10,014,000	10,765,050
49338PAB0	KEYSTONE AUTOMOTIVE OPERATIONS	6,051,000	5,203,860
49460XAB3	KINITEK INDS INC	3,470,000	3,574,100
50186HAC7	LFS MERGER SUB INC	9,920,000	9,672,000
52109FAC1	LAZY DAYS R V CTR INC	9,549,000	9,668,363
52536PAE8	LEINER HEALTH PRODS INC	12,023,000	11,301,620
540211AF6	LODGENET ENTMT CORP	8,695,000	9,455,813
540423AD2	LOEWS CINEPLEX ENTMT CORP	5,950,000	5,950,000
58282PAJ0	MDP ACQUISITIONS PLC	4,960,000	4,910,400
609453AE5	MONITRONICS INTL INC	11,900,000	11,781,000
624755AD6	MUELLER GROUP INC	11,575,000	12,269,500
62941EAB7	NTK HLDGS INC	13,389,000	8,301,180
634884AB6	NATIONAL BEEF PACKING CO LLC	3,965,000	4,103,775
650341AB6	NEWARK GROUP INC	12,890,000	11,343,200
656559BG5	NORTEK INC	8,675,000	8,371,375

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
656844AB3	NORTH AMER ENERGY PARTNERS INC	8,033,000	\$7,551,020
670872AB6	OM GROUP INC	18,052,000	17,871,480
675007AE8	OCEAN RIG NORWAY AS	4,960,000	5,282,400
69319FAB3	PCA LLC	11,855,000	2,608,100
69319FAC1	PCA LLC PCA FIN CORP	3,970,000	3,970,000
715911AD5	PETRO STOPPING CTRS L P	1,985,000	1,994,925
729136AM3	PLIANT CORP	19,533,895	20,705,929
73179PAD8	POLYONE CORP	4,470,000	4,805,250
73179UAC9	POLYPORE INC	8,662,000	7,579,250
74044PAA5	PREGIS CORP	18,847,000	18,564,295
74112BAC9	PRESTIGE BRANDS INC	5,358,000	5,277,630
74157KAJ0	PRIMEDIA INC	2,480,000	2,095,600
74157KAL5	PRIMEDIA INC	11,904,000	11,427,840
74163TAA2	PRIMUS INTL INC	9,880,000	10,472,800
74332DAA3	PROGRESS RAIL SVCS CORP	4,910,000	5,020,475
75734RAC9	REDDY ICE HLDGS INC	18,050,000	14,349,750
76009NAE0	RENT A CTR INC NEW	16,860,000	16,101,300
782676AC4	RUSSELL STANLEY HLDGS INC	2,960,595	1,480,298
784216AA1	SGS INTL INC	11,904,000	11,933,760
81662TAA3	SEMGROUP L P/SEMGROUP FIN CORP	9,920,000	10,143,200
834260AB7	SOLO CUP CO	12,885,000	11,274,375
86800HAA1	SUNSTATE EQUIP CO LLC	6,450,000	6,514,500
87163KAB1	SYNIVERSE TECHNOLOGIES INC	12,548,000	12,673,480
87910PAG5	TEKNI PLEX INC	5,602,000	4,901,750
87910PAK6	TEKNI PLEX INC	9,422,000	10,222,870
892134AJ6	TOWN SPORTS INTL INC	7,930,000	8,247,200
89214AAB8	TOWN SPORTS INTL HLDGS	24,276,000	16,507,680
896215AC4	TRIMAS CORP	12,355,000	10,192,875
897053AA2	TRONOX WORLDWIDE LLC	2,976,000	3,042,960
903441AC7	UAP HLDG CORP	6,940,000	6,003,100
909281AB3	UNITED AGRI PRODS INC	5,472,000	5,759,280
909891AB9	UNITED COMPONENTS INC	14,195,000	14,088,538
911365AL8	UNITED RENTALS NORTH AMER INC	7,935,000	7,736,625
911365AQ7	UNITED RENTALS NORTH AMER INC	1,690,000	1,571,700
92336GAA4	VERASUN ENERGY CORP	4,960,000	5,034,400
925335AF8	VERTIS INC	14,855,000	11,958,275
92926XAB1	WH HLDGS CAYMAN IS LTD	4,140,000	4,471,200
94107UAB4	WASTE SVCS INC	21,068,000	21,120,670
00764T9C8	ADVENTURE PARKS GROUP LLC	3,723,185	2,792,389
00764T9D6	ADVENTURE PARKS GROUP	150,598	112,948
00764T9E4	ADVENTURE PKS GROUP LLC	181,278	135,958
00799B9S1	ADVENTURE PARKS GROUP LLC	3,214,580	2,410,935
00799C9F7	ADVENTURE PARKS GROUP LLC	1,900,898	1,425,674
10999P9A6	BRIGHSTAR CORP	5,080,000	4,979,264
22941RAB2	CRYSTAL US HLDGS 3 L L C	14,508,000	10,536,435
76899W9C9	RIVERDEEP ACQUISITIONS	5,085,997	5,391,157
92999N9P6	WL PLASTICS CORP	1,910,000	1,661,585
94699Z9F0	W.L. PLASTICS CORP	14,330,000	14,340,318
339369II3	VALENTIA TELECOM LTD	728,000	935,996
343911II6	HBOS TREASURY PLC	2,506,000	3,146,593
734966II7	ING VERZEKERINGEN	3,020,000	4,317,614
767355II3	ISS GLOBAL AS	557,000	602,806

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017774II3	NATIONWIDE BLDG SOC	450,000	\$935,643
085494II5	GNK PLCI	579,000	1,054,732
301854II8	ENTERPRISE INNS	1,000,000	1,936,494
304263II9	LEHMAN BROS HLDGS	1,920,000	2,581,452
310651II7	AVIVA PLC	220,000	430,233
314043II3	ANNINGTON FINANCE 4 PLC	850,000	1,911,018
318064II5	SL FINANCE	949,000	1,889,704
325562II9	ECO BAT FINANCE	450,000	610,417
328145II0	DIGNITY FINANCE	320,000	744,108
335997II5	AVIVA	1,010,000	1,914,072
336341II5	AVIVA PLC	160,000	211,423
336523II8	HBOS GROUP PLC	2,570,000	3,287,342
338505II3	FRIENDS PROVIDENT PLC	1,045,000	2,028,121
339334II7	CATTLES	568,000	1,062,090
453885II8	BES FINANCE LTD	4,000,000	5,284,841
466506II5	HCA INC	446,000	836,495
569409II8	AMER STANDARD INC	270,000	323,893
594855II1	HSBC CAP FUNDING	1,424,000	3,021,558
705453II1	AES CORP	330,000	577,858
706349II0	AIG SUNAMERICA INSTITUTNL	5,150,000	6,678,785
706860II6	FRANCE TELECOM	470,000	903,616
723237II6	YELL FINANCE BV	450,000	834,340
724024II7	MELLON FUNDING CORP	706,000	1,315,411
724978II4	FRESENIUS MED CARE	420,000	549,906
725645II8	TRAVELERS INSURANCE CO INST	1,240,000	2,241,678
730107II2	BNP PARIBAS	250,000	312,109
734604II4	RWE FINANCE BV	348,000	657,969
751889II9	CORP ANDINA DE FOM	1,377,000	2,630,696
753299II9	BNP PARIBAS	2,500,000	3,330,459
756425II7	BK OF IRELAND(UK)	1,594,000	3,083,761
757876II0	MUNICH RE FINANCE B V	2,520,000	3,472,256
761820II2	AUSTRALIA + NZ BANKING GROUP	340,000	582,517
768333II9	NATIONAL CAPITAL TRUST	1,134,000	2,052,213
768770II2	ZURICH FINANCE(UK)	1,015,000	1,953,272
773566II7	KBC BANKVERZEKERIN	1,586,000	3,010,017
774242II4	TELENET COMMUNICATIONS NV	650,000	849,128
778605II8	INVESTEC FINANCE PLC	448,000	831,324
779193II4	SAN PAOLO	500,000	916,488
99QJWQII3	TRW AUTOMOTIVE INC	844,000	1,116,996
99TSEFI14	NORDEA KREDIT REALKREDITAKTIES	121,271,176	18,637,188
99TUSMII9	REALKREDIT DENMARK AS	75,645,788	11,608,643
99UKPKII6	FOCUS GROUP (FINANCE) LTD	335,000	455,028
99URMVII0	CENTRAL EUROPEAN MEDIA ENTERPR	100,000	131,225
99USQRII3	CABLECOM LUXEMBOURG SCA	650,000	778,783
99YCQAI11	HERTZ CORPORATION	131,000	159,543
99ZANBII5	CENTRAL EUROPEAN DISTRI CORP	350,000	450,514
99ZJVVII3	HELLAS V	510,000	609,090
99ZKQSI13	UNICREDITO ITAL CAP TRST	2,840,000	3,287,613
B00G0ZII8	HSBC CAPITAL FUNDING	1,350,000	1,716,280
B00GJ9II6	LEGAL + GENERAL GROUP PLC	470,000	871,740
B00JZ7II6	CO OPERATIVE BANK PLC	370,000	666,844
B00MYMII7	BCO BRADESCO SA	500,000	682,665

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
B014WLI10	TELE COLUMBUS AG + CO	1,200,000	\$1,434,038
B016BQII7	IRISH NATIONWIDE BLDGS	950,000	1,681,777
B01NFFI10	KAUPTHING BUNADARBANKI HF	598,000	769,560
B01TNKI17	ZAGREBACKA BANKA DD	1,703,000	2,043,324
B01YXGI14	ROYAL AND SUN ALLIANCE GROUP	715,000	1,463,397
B0206NII2	KAUFMAN + BROAD SA	670,000	900,940
B0209TI16	PEMEX PROJECT FDG MASTER TRUST	1,300,000	1,742,496
B02SBGI10	GENERAL MOTORS ACCEPT CORPN	6,018,000	6,158,686
B02VD6I13	MACQUARIE CAPITAL	1,350,000	2,517,245
B02ZDWI17	NORDEA BANK AB	2,153,000	2,605,209
B030GTI17	CORUS GROUP	650,000	812,710
B037HKI10	SAMSONITE CORP	156,000	188,610
B03B19I13	RABOBANK CAP FDG TR IV	1,300,000	2,394,471
B04YFWI16	BUPA FINANCE	575,000	1,038,215
B04ZVVI14	WRG ACQUISITIONS PLC	450,000	787,988
B0501CI18	AIB UK 1 LP	2,538,000	2,971,068
B05JRDII7	BEAR STEARNS COS	130,000	226,235
B068J5I16	PEMEX PROJECT FDG	1,377,000	1,625,377
B0744SI10	UBS AG	2,612,000	3,157,106
B07XXWI15	LLOYDS TSB BANK PLC	4,950,000	5,927,358
B091X2I19	CENT EURO MEDIA	260,000	323,551
B09WN3I10	LEGAL + GENERAL GROUP PLC	620,000	735,010
B0BGJ8I16	GLAXOSMITHKLINE CAP PLC	1,550,000	1,815,731
B0BP6TI14	KONINKLIJKE KPN N V	1,502,000	1,691,997
718286AV9	PHILIPPINES REP	600,000	648,000
Y68856AB2	PETRONAS CAPITAL LTD	200,000	250,100
316050I16	RIO TINTO PLC	820,000	993,830
336523I18	HBOS GROUP PLC	550,000	703,734
343187I13	BARCLAYS BANK PLC	500,000	627,196
343795I13	ROLLS ROYCE	800,000	990,209
408649I14	DEV BK OF JAPAN	250,000,000	2,212,044
644229I19	KOREA(REPUBLIC OF)	1,000,000,000	1,026,958
709525I12	SOGERIM	300,000	357,651
738916I18	JAPAN DEVELOPMENT BANK	310,000,000	2,678,455
753503I14	FRANCE TELECOM	350,000	500,551
772459I16	EDISON SPA	850,000	1,074,756
779153I18	MIZUHO FIN(CAYMAN)	600,000	736,782
99ZLPEI13	CITIGROUP INC	411,000,000	3,492,525
B02ZDWI17	NORDEA BANK AB	500,000	606,554
B05L48I18	SOCIETE GENERALE	1,100,000	1,314,827
65399N9C7	NEXTMEDIA OPERATING INC	108,425	109,103
8517839B8	SPRINGER TERM B2	457,716	462,801
00182GAA2	ANZ NATL INTL LONDON BRH	4,200,000	4,199,160
00184AAE5	AOL TIME WARNER INC	2,000,000	2,024,820
00209AAH9	AT + T WIRELESS SVCS INC	2,000,000	2,067,694
00440EAB3	ACE INA HLDG INC	4,150,000	4,234,559
010392EM6	ALABAMA PWR CO	8,500,000	8,521,995
020039DF7	ALLTEL CORP	4,730,000	4,708,573
02003MAL8	ALLSTATE LIFE GLOBAL FDG SECD	4,050,000	4,000,712
025537AC5	AMERICAN ELEC PWR INC	240,000	239,570
0258M0CA5	AMERICAN EXPRESS CR CORP	2,900,000	2,902,612
02666QWN9	AMERICAN HONDA FIN CORP MTN	1,320,000	1,320,317

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
032511AV9	ANADARKO PETE CORP	3,520,000	\$3,394,360
037735BY2	APPALACHIAN PWR CO	1,000,000	971,145
05523UAF7	BAE SYS HLDGS INC	4,110,000	4,112,548
05965XAB5	BANCO SANTANDER CHILE NEW	7,000,000	6,975,780
06050TGS5	BANK AMER N A CHARLOTTE NC	3,800,000	3,800,304
06808NAE0	BARNETT CAP III	355,000	345,326
073902BW7	BEAR STEARNS COS INC	500,000	505,095
073928G56	BEAR STEARNS COS INC MTN	4,000,000	4,014,280
079860AH5	BELLSOUTH CORP	3,000,000	3,002,612
111021AD3	BRITISH TELECOMMUNICATIONS PLC	3,000,000	3,416,370
12201PAL0	BURLINGTON RES FIN CO	430,000	433,233
125577AT3	CIT GROUP INC	4,670,000	4,667,348
12560PDV0	CIT GRP INC MED TERM SR NTS	970,000	971,880
14040EHF2	CAPITAL ONE BK	1,000,000	996,293
14912L2E0	CATERPILLAR FINL SVCS	150,000	150,484
15189TAF4	CENTERPOINT ENERGY INC	2,180,000	2,209,452
184502AC6	CLEAR CHANNEL COMMUNICATIONS	600,000	612,930
184502AM4	CLEAR CHANNEL COMMUNICATIONS	650,000	653,831
184502AQ5	CLEAR CHANNEL COMMUNICATIONS	1,620,000	1,557,241
20029PAF6	COMCAST CABLE COMMUNICATIONS	1,170,000	1,221,560
202795GL8	COMMONWEALTH EDISON CO	340,000	348,629
20825UAA2	CONOCO FDG CO	610,000	614,154
222372AH7	COUNTRYWIDE FINL CORP	4,000,000	3,999,080
224044BK2	COX COMMUNICATIONS INC NEW	3,000,000	3,022,890
22541FCK0	CREDIT SUISSE FIRST BOSTON USA	5,000,000	5,025,850
23383FBM6	DAIMLERCHRYSLER NORTH AMER HLD	6,425,000	6,435,317
23383FBQ7	DAIMLERCHRYSLER NORTH AMER HLD	3,500,000	3,503,239
24422EPS2	DEERE JOHN CAP CORP MTN BK ENT	2,950,000	2,953,776
24422EPU7	DEERE JOHN CAP CORP MTN BK ENT	1,820,000	1,818,562
25156PAE3	DEUTSCHE TELEKOM INTL FIN B V	2,000,000	1,949,220
25179SAC4	DEVON FING CORP U L C	1,000,000	1,093,840
25243YAF6	DIAGEO CAP PLC	3,000,000	2,904,390
25746UAL3	DOMINION RES INC VA NEW	1,500,000	1,473,679
25746UAX7	DOMINION RES INC VA NEW	3,000,000	3,001,320
260543BP7	DOW CHEM CO	3,000,000	3,077,520
264399EK8	DUKE ENERGY CO	2,000,000	1,954,212
268766CC4	EOP OPER LTD PARTNERSHIP	900,000	903,051
285659AE8	ELECTRONIC DATA SYS CORP	2,000,000	2,125,200
33716EAA3	FIRST TENN BK NATL ASSN	4,200,000	4,199,790
337932AA5	FIRSTENEGY CORP	4,000,000	4,014,360
345397UG6	FORD MTR CR CO	2,520,000	2,287,026
345397UH4	FORD MTR CR CO	440,000	422,592
3454025S6	FORD MTR CR CO	6,760,000	6,256,380
36828XAA9	GAZSTREAM S A	1,140,000	1,130,994
36962GE26	GENERAL ELEC CAP CORP MTN	2,200,000	2,205,027
36962GM92	GENERAL ELEC CAP CORP MTN	100,000	100,168
36962GR22	GENERAL ELEC CAP CORP MTN	4,000,000	4,005,520
370334AR5	GENERAL MLS INC	850,000	853,026
37042WH79	GENERAL MTRS ACCEP CORP MTN	6,490,000	5,873,450
373334FF3	GEORGIA PWR CO	1,500,000	1,502,116
38141EJV2	GOLDMAN SACHS GROUP INC MTN	4,500,000	4,528,440
4041A0BE7	HBOS PLC	2,000,000	2,001,735

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
44965TAA5	ILFC E CAPITAL TR I	400,000	\$401,572
45031UAQ4	ISTAR FINL INC	3,120,000	3,114,031
45974VZW1	INTL LEASE FIN CORP MTN	480,000	476,416
460146BS1	INTERNATIONAL PAPER CO	5,000,000	4,846,900
46625HDC1	JP MORGAN CHASE + CO	530,000	529,878
500630BK3	KOREA DEV BK	900,000	906,255
50075NAM6	KRAFT FOODS INC	1,000,000	968,937
52520YAA5	LEHMAN BROS HLDGS E CAP TR1	5,000,000	5,012,500
554783AJ9	MACMILLAN BLOEDEL LTD	3,000,000	3,007,400
59018YNC1	MERRILL LYNCH + CO INC	5,000,000	4,998,200
59018YUA7	MERRILL LYNCH + CO INC	2,000,000	2,008,620
59217EAN4	METROPOLITAN LIFE GLOBAL FDG I	8,000,000	8,006,800
59217EAP9	METROPOLITAN LIFE GLOBAL FDG	540,000	540,868
61746SBA6	MORGAN STANLEY	1,070,000	1,072,256
61746SBB4	MORGAN STANLEY	3,320,000	3,331,974
620076AU3	MOTOROLA INC	910,000	906,821
637432CY9	NATIONAL RURAL UTILS COOP FIN	3,000,000	2,935,380
652482AR1	NEWS AMER INC	630,000	650,052
666807AZ5	NORTHROP GRUMMAN CORP	3,050,000	3,026,454
67481EAB2	OCEAN ENERGY INC NEW	2,500,000	2,469,596
67734PAA4	OHIO EDISON CO	2,000,000	2,026,340
706451AP6	PEMEX PROJ FDG MASTER TR	8,000,000	8,255,762
718554AA6	PHILLIPS 66 CAP II	5,000,000	5,321,500
740587KW9	PREMIUM ASSET TR	400,000	400,032
743263AC9	PROGRESS ENERGY INC	1,575,000	1,580,716
743263AD7	PROGRESS ENERGY INC	1,000,000	1,075,777
74927FAA9	RBS CAP TR IV	4,000,000	4,034,200
760719AK0	REPUBLIC NY CORP	7,000,000	6,957,930
76113BAD1	RESIDENTIAL CAP CORP	2,840,000	2,847,015
780641AG1	ROYAL KPN NV	1,170,000	1,289,487
78442FDQ8	SLM CORP MEDIUM TERM NTS	3,730,000	3,725,833
803111AN3	SARA LEE CORP	80,000	79,050
803111AP8	SARA LEE CORP	1,500,000	1,419,491
816851AH2	SEMPRA ENERGY	4,700,000	4,708,742
842400ET6	SOUTHERN CA EDISON CO	3,500,000	3,500,413
842400EX7	SOUTHERN CA EDISON CO	1,155,000	1,154,908
842434CF7	SOUTHERN CA GAS CO	470,000	472,157
8447HACJ1	SOUTHTRUST BANK NA	5,575,000	5,582,775
852060AC6	SPRINT CAP CORP	720,000	739,906
852060AK8	SPRINT CAP CORP	2,730,000	2,730,461
87927VAD0	TELECOM ITALIA CAP	4,000,000	3,876,342
902153AA3	TYCO INTL GRP S A PARTN CTF TR	4,000,000	3,951,120
90331HKW2	US BK NATL ASSN CINCINNATI OH	370,000	366,170
92344GAR7	VERIZON GLOBAL FDG CORP	1,800,000	1,831,697
925524AS9	VIACOM INC	2,310,000	2,324,052
92857WAC4	VODAFONE GROUP PLC NEW	4,000,000	3,929,274
939322AG8	WASHINGTON MUT INC	6,000,000	6,033,060
939322AP8	WASHINGTON MUT INC	1,000,000	966,754
94106LAL3	WASTE MGMT INC DEL	3,000,000	3,114,352
949746JF9	WELLS FARGO + CO NEW	5,000,000	5,006,350
949746JP7	WELLS FARGO + CO NEW	711,000	712,479
98952LAA3	ZFS FIN USA TR III	500,000	501,260

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
522849II1	CREDIT SUISSE FINCL PRODUCTS	2,500,000	\$2,511,000
00104CAA6	AES CORP	609,000	668,378
00130HAQ8	AES CORP	630,000	683,550
00130HAU9	AES CORP	309,000	335,651
00130HAV7	AES CORPORATION	257,000	271,135
00209AAH9	AT + T WIRELESS SVCS INC	1,420,000	1,468,063
010392EM6	ALABAMA PWR CO	110,000	110,285
020039DF7	ALLTEL CORP	1,990,000	1,980,975
02003MAL8	ALLSTATE LIFE GLOBAL FDG SECD	1,380,000	1,363,205
02666QWN9	AMERICAN HONDA FIN CORP MTN	880,000	880,211
032511AV9	ANADARKO PETE CORP	380,000	366,437
05523UAF7	BAE SYS HLDGS INC	990,000	990,614
05965XAB5	BANCO SANTANDER CHILE NEW	990,000	986,575
073928D67	BEAR STEARNS COS INC MTN	450,000	452,538
073928G56	BEAR STEARNS COS INC MTN	1,000,000	1,003,568
079860AH5	BELLSOUTH CORP	860,000	860,749
12201PAL0	BURLINGTON RES FIN CO	290,000	292,180
125577AT3	CIT GROUP INC	1,170,000	1,170,565
12560PDV0	CIT GRP INC MED TERM SR NTS	690,000	691,337
14912L2E0	CATERPILLAR FINL SVCS	100,000	100,322
184502AC6	CLEAR CHANNEL COMMUNICATIONS	310,000	316,681
184502AM4	CLEAR CHANNEL COMMUNICATIONS	430,000	433,593
184502AQ5	CLEAR CHANNEL COMMUNICATIONS	390,000	374,890
184502AV4	CLEAR CHANNEL COMMUNICATIONS	260,000	248,791
20029PAF6	COMCAST CABLE COMMUNICATIONS	790,000	824,814
202795GL8	COMMONWEALTH EDISON CO	230,000	235,837
22238HAW0	COUNTRYWIDE FINL CORP	830,000	829,521
224044BK2	COX COMMUNICATIONS INC NEW	830,000	836,329
23383FBM6	DAIMLERCHRYSLER NORTH AMER HLD	4,000,000	4,008,304
23383FBQ7	DAIMLERCHRYSLER NORTH AMER HLD	1,500,000	1,501,388
244217BH7	DEERE JOHN CAP CORP	400,000	397,510
24422EPS2	DEERE JOHN CAP CORP MTN BK ENT	1,020,000	1,021,308
24422EPU7	DEERE JOHN CAP CORP MTN BK ENT	420,000	419,668
25156PAE3	DEUTSCHE TELEKOM INTL FIN B V	80,000	77,969
25243EAH6	DIAGEO CAP PLC	730,000	729,715
25746UAX7	DOMINION RES INC VA NEW	1,450,000	1,450,638
264399EK8	DUKE ENERGY CO	320,000	312,674
268766CC4	EOP OPER LTD PARTNERSHIP	600,000	605,105
277461BD0	EASTMAN KODAK CO	260,000	248,511
27746QAE4	EASTMAN KODAK CO	1,060,000	974,098
28368EAC0	EL PASO ENERGY CORP	1,150,000	1,168,688
285659AE8	ELECTRONIC DATA SYS CORP	480,000	510,048
33889WAA4	FLEET CAP TR V	5,000,000	4,986,700
345397UG6	FORD MTR CR CO	3,510,000	3,185,497
345397UH4	FORD MTR CR CO	1,670,000	1,596,757
3454025S6	FORD MTR CR CO	1,240,000	1,147,580
362335AC5	GTE HAWAIIIN TELEPHONE INC	1,878,000	1,875,653
36828XAA9	GAZSTREAM S A	770,000	763,917
36962GR22	GENERAL ELEC CAP CORP MTN	1,470,000	1,472,029
370334AR5	GENERAL MLS INC	570,000	569,511
370425SK7	GENERAL MTRS ACCEP CORP	820,000	768,811
37042WH79	GENERAL MTRS ACCEP CORP MTN	4,720,000	4,271,600

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
413627AR1	HARRAHS OPER INC	840,000	\$840,916
44965TAA5	ILFC E CAPITAL TR I	470,000	471,847
45031UAK7	ISTAR FINL INC	20,000	20,217
45031UAQ4	ISTAR FINL INC	1,390,000	1,388,628
454889AG1	INDIANA MICH PWR CO	460,000	464,446
45974VZW1	INTL LEASE FIN CORP MTN	320,000	317,611
46625HDC1	JP MORGAN CHASE + CO	350,000	349,920
492386AR8	KERR MCGEE CORP	980,000	983,401
500630BK3	KOREA DEV BK	600,000	604,169
52520YAA5	LEHMAN BROS HLDGS E CAP TR1	1,600,000	1,604,000
530715AB7	LIBERTY MEDIA CORP	1,000,000	1,053,710
554783AJ9	MACMILLAN BLOEDEL LTD	1,000,000	1,002,467
589331AF4	MERK + CO INC	2,000,000	1,999,640
59217EAP9	METROPOLITAN LIFE GLOBAL FDG	360,000	360,579
617446YC7	MORGAN STANLEY GROUP INC	390,000	390,765
61746SBB4	MORGAN STANLEY	550,000	551,984
620076AU3	MOTOROLA INC	1,630,000	1,619,816
652482AR1	NEWS AMER INC	420,000	433,368
666807AZ5	NORTHROP GRUMMAN CORP	370,000	368,113
67734PAA4	OHIO EDISON CO	2,000,000	2,026,347
706451AP6	PEMEX PROJ FDG MASTER TR	1,000,000	1,031,970
718554AA6	PHILLIPS 66 CAP II	1,000,000	1,064,300
740587KW9	PREMIUM ASSET TR	300,000	300,024
743263AH8	PROGRESS ENERGY INC	520,000	526,965
749121BT5	QWEST COMMUNICATIONS INTL INC	820,000	835,375
76113BAD1	RESIDENTIAL CAP CORP	1,910,000	1,914,723
780641AG1	ROYAL KPN NV	790,000	867,617
78442FDQ8	SLM CORP MEDIUM TERM NTS	1,160,000	1,158,704
803111AN3	SARA LEE CORP	60,000	59,288
803111AP8	SARA LEE CORP	20,000	18,927
816851AH2	SEMPRA ENERGY	3,730,000	3,736,938
842400EX7	SOUTHERN CA EDISON CO	560,000	559,955
842434CF7	SOUTHERN CA GAS CO	310,000	310,409
870695AA1	SWEPSCO CAP I	1,000,000	988,470
87927VAD0	TELECOM ITALIA CAP	390,000	377,943
87927VAP3	TELECOM ITALIA CAP	1,660,000	1,667,402
902118AM0	TYCO INTL GROUP S A	970,000	990,152
902153AA3	TYCO INTL GRP S A PARTN CTF TR	500,000	493,891
90331HKW2	US BK NATL ASSN CINCINNATI OH	250,000	247,412
925524AS9	VIACOM INC	210,000	211,277
939322AG8	WASHINGTON MUT INC	1,500,000	1,508,262
94106LAK5	WASTE MGMT INC DEL	420,000	457,424
94106LAL3	WASTE MGMT INC DEL	50,000	51,906
949746JP7	WELLS FARGO + CO NEW	477,000	477,992
969461AA0	WILLIAMS COS INC	4,700,000	4,876,250
98952LAA3	ZFS FIN USA TR III	500,000	501,260
U70577AJ7	PEMEX PROJ FUNDING MASTER TR	2,600,000	2,684,500
40429JAG2	HSBC FIN CORP	700,000	700,188
325858II1	ENTERPRISE INNS	399,000	755,879
342478II7	RMPA SERVICES PLC	1,169,000	2,212,891
006946II0	BAA PLC	300,000	701,748
010839II1	BARCLAYS BANK PLC	383,000	802,673

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
015510I13	TRAFFORD CENTRE FINANCE LTD	510,000	\$1,099,769
017774I13	NATIONWIDE BLDG SOC	400,000	831,683
029962I10	DAILY MAIL + GENERAL TR PLC	650,000	1,256,713
036523I11	LEGAL + GENERAL FINANCE	326,000	659,773
052515I16	SEVERN WATER UTILITIES FINANCE	377,000	745,624
072480I19	CANARY WHARF FINAN	890,000	1,827,377
084797I12	NATIONAL WESTMINSTER BANK PLC	1,287,000	2,429,835
085241I10	PEARSON PLC	671,000	1,298,460
085494I15	GNK PLCI	180,000	327,896
087737I15	BG TRANSCO HLDGS	570,000	1,229,695
096140I11	ROYAL BANK OF SCOT	330,000	625,079
300271I16	BRITISH TELECOMMUNICATIONS PLC	982,000	2,034,313
301854I18	ENTERPRISE INNS	290,000	561,583
301925I16	SLOUGH ESTATES PLC	549,000	1,099,408
307323I18	GHG FINANCE	870,000	1,931,936
310651I17	AVIVA PLC	240,000	469,345
310827I13	NORTHUMBRIAN WATER FINANCE PLC	407,000	761,183
311291I11	SAFEWAY PLC	247,000	438,418
311612I18	TOMKINS PLC	270,000	522,900
314043I13	ANNINGTON FINANCE 4 PLC	290,000	651,994
314629I19	REXAM PLC	125,000	227,620
314939I12	BARCLAYS BANK PLC	269,000	534,794
316084I15	EQUITY RELEASE FUNDING (NO.2)	1,056,000	2,122,892
317447I13	BARCLAYS BANK PLC	43,000	84,993
318064I15	SL FINANCE	901,000	1,794,124
318083I15	NORDEA BANK FINLAND PLC	288,000	539,218
318433I12	ANGLIAN WATER SERV FIN PLC	1,042,000	2,036,431
321639I19	WESTPAC BANKING CORPN	670,000	1,231,888
323778I13	UNITED UTILITIES WATER PLC	429,000	813,338
325870I16	ANNINGTON REPACKAGING NO 1	360,000	658,963
326232I18	MORGAN STANLEY AND CO INC	1,062,000	1,882,892
326944I18	ROYAL BANK OF SCOTLAND	705,000	1,227,712
328145I10	DIGNITY FINANCE	120,000	279,041
329029I15	CONNECT M77/GSO	678,000	1,295,949
333393I19	STHN WATER SVCS FI	300,000	634,331
333395I14	STHN WATER SVCS FI	520,000	1,095,355
334160I11	HARBOUR FUNDING	429,000	810,226
334514I19	NATIONAL AIR TRAFF	1,123,000	2,057,080
335317I16	DERBY HEALTHCARE	1,065,000	2,124,530
335479I14	TOMKINS FINANCE	142,000	254,161
336525I13	GE CAPITAL UK FUNDING	414,000	712,963
336734I11	KINGFISHER	217,000	373,876
337792I18	MITCHELLS + BUTLER	262,000	515,570
338425I14	FIRSTGROUP PLC	678,000	1,239,862
338505I13	FRIENDS PROVIDENT PLC	732,000	1,420,655
339321I14	BRADFORD + BINGLEY PLC	300,000	553,696
339334I17	CATTLES	148,000	277,048
343245I19	EDF ENERGY NTRK	55,000	104,779
459450I15	JOHN HANCOCK GLOBAL FUNDING	190,000	348,265
481339I12	LA POSTE	520,000	983,903
486460I11	AXA	410,000	842,917
507269I11	HALIFAX BUILDING S	330,000	842,221

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
542442111	CHESTER ASST REC DEAL NO 5	700,000	\$1,250,700
556929110	THAMES WATER UTIL	410,000	874,907
557377111	BANK NEDERLANDSE GEMEENTEN	400,000	756,037
565675118	UNIQUE PUB FINANCE	763,000	1,582,859
568693118	TUSSAUDS FINANCE	597,000	1,208,562
594855111	HSBC CAP FUNDING	1,073,000	2,276,778
703005111	PACIFIC LIFE FUND	890,000	1,635,090
704065114	JUNEAU INVESTMENTS	1,010,000	1,965,168
704938112	ABBEY NATIONAL PLC	653,000	1,383,799
706860116	FRANCE TELECOM	1,010,000	1,941,814
711526116	DWR CYMRU FIN	918,000	1,894,324
716272112	ELEC DE FRANCE	314,000	628,612
724024117	MELLON FUNDING CORP	305,000	568,273
724264119	KREDITANST FUR WIE	400,000	776,496
724951111	TYCO INTERNATIONAL	478,000	868,202
724998112	HBOS CAPITAL FUND	130,000	251,822
725645118	TRAVELERS INSURANCE CO INST	630,000	1,139,416
726438117	TCNZ FINANCE	261,000	465,390
729153119	UPM KYMMENE CORP	154,000	291,019
734604114	RWE FINANCE BV	175,000	331,331
737015110	E ON INTERNATIONAL FINANCE	362,000	775,338
740180117	ANGLO IRISH ASSET FINANCE	558,000	1,236,517
741366111	ABBEY NATIONAL PLC	201,000	405,747
743760113	DEUTSCHE TELEKOM I	989,000	1,897,704
751889119	CORP ANDINA DE FOM	420,000	802,391
753439111	PEMEX PROJECT FDG MASTER TR	200,000	383,282
753769111	SOCIETE GENERALE	345,000	627,046
756425117	BK OF IRELAND(UK)	1,041,000	2,013,924
758665116	TCNZ FINANCE	139,000	252,493
758909118	VNU NV	675,000	1,120,682
760807110	CREDIT AGRICOLE SA	355,000	614,687
761820112	AUSTRALIA + NZ BANKING GROUP	150,000	257,358
764208117	CITIGROUP INC	170,000	301,099
767886117	DANSKE BANK A/A	343,000	614,135
768333119	NATIONAL CAPITAL TRUST	611,000	1,105,734
768770112	ZURICH FINANCE(UK)	730,000	1,404,817
770567118	HSBC CAP FDG	1,338,000	2,548,994
773566117	KBC BANKVERZEKERIN	881,000	1,672,021
773899112	METLIFE GLOBAL FUNDING LIFE	400,000	697,143
776398112	NATIONWIDE B/S	550,000	1,018,239
778605118	INVESTEC FINANCE PLC	117,000	217,541
99QVEM115	BUSINESS MORTGAGE FINANCE PLC	149,972	257,980
99ZQRR111	MORGAN STANLEY + CO INC	200,000	346,711
B00D9G118	ALLIANCE AND LEICESTER PLC	1,190,000	2,161,525
B00FXF118	SWEDBANK (FORENINGSSPARBANKEN)	561,000	1,013,917
B00GJ9116	LEGAL + GENERAL GROUP PLC	798,000	1,480,104
B00GJK111	NETWORK RAIL MTN FINANCE PLC	1,436,000	2,499,212
B00JZ7116	CO OPERATIVE BANK PLC	763,000	1,375,141
B00MHM116	DELAMARE FINANCE PLC	530,000	997,981
B016BQ117	IRISH NATIONWIDE BLDGS	340,000	601,899
B01FSB112	CAP ONE MULTIASSET	100,000	188,456
B01JG3115	TELECOM ITALIA SPA	750,000	1,398,035

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
B01XS4II9	LANDWIRTSCHAFTLICHE RENTENBANK	922,000	\$1,614,499
B01YXGII4	ROYAL AND SUN ALLIANCE GROUP	408,000	835,057
B02VD6II3	MACQUARIE CAPITAL	800,000	1,491,701
B03B19II3	RABOBANK CAP FDG TR IV	993,000	1,829,008
B0498CII3	SPIRIT ISSUER	265,000	499,568
B04YFWII6	BUPA FINANCE	804,000	1,451,696
B05JRDII7	BEAR STEARNS COS	1,494,000	2,598,462
B0697SII7	BROADGATE FIN	160,000	291,161
B06CKKII2	ALLIED IRISH BANKS PLC	670,000	1,190,856
B06LB6II3	OLD MUTUAL	383,000	691,180
B09M0RII4	BNP PARIBAS	1,752,000	3,002,928
B0G3ZQII2	BAC CAP TRUST VII	1,050,000	1,899,567
B0GB6FII0	W+DB ISSUER	177,000	317,435
B0GDY1II6	W + DB ISSUER PLC	190,000	332,354
B0JZ5KII4	VODAFONE GROUP PLC	464,000	784,686
B0L7LVII1	SCOTTISH WIDOWS PLC	2,320,000	4,008,012
B0LWMMII5	UNICRED ITAL CAP	1,017,000	1,772,124
B0R9GSI4	NETWORK RAIL INFRASTR FINANCE	3,045,000	5,294,155
049560AD7	ATMOS ENERGY CORP	4,000,000	4,020,680
05379BAC1	AVISTA CORP	1,140,000	1,244,321
190441BE4	COASTAL CORP	2,000,000	2,020,000
197677AK3	COLUMBIA/HCA HEALTHCARE CORP	4,500,000	4,651,785
202795GL8	COMMONWEALTH EDISON CO	5,000,000	5,126,899
246644AB4	DELEK + AVNER YAM TETHYS LTD	4,682,500	4,682,266
345397UB7	FORD MTR CR CO	3,000,000	2,910,000
3454025S6	FORD MTR CR CO	5,000,000	4,725,000
37042WH61	GENERAL MTRS ACCEP CORP	5,000,000	4,650,000
530718AG0	LIBERTY MEDIA CORP NEW	5,000,000	5,029,050
74047PAF1	PREMCOR REFNG GROUP INC	2,000,000	2,166,790
807066AE5	SCHOLASTIC CORP	2,000,000	2,009,871
873168AC2	TXU CORP	3,195,000	3,211,263
90210VAF5	TXU ENERGY CO LLC	3,000,000	2,999,880
902494AL7	TYSON FOODS INC	2,110,000	2,145,584
914906AC6	UNIVISION COMM	5,805,000	5,707,715
94068WAD3	WASHINGTON WTR PWR CO UNSECD	203,000	204,636
026351BC9	AMERICAN GEN CORP	1,625,000	1,781,406
031162AG5	AMGEN INC	560,000	542,594
045180AA4	ASIF GLOBAL FING XVIII	1,195,000	1,171,897
046003HV4	ASSOCIATES CORP NORTH AMER	1,860,000	2,084,855
060505AG9	BANK AMER CORP	520,000	572,790
079857AC2	BELLSOUTH CAP FDG CORP	3,266,000	3,361,465
097023AH8	BOEING CO	2,280,000	2,974,123
158525AS4	CHAMPION INTL CORP	1,280,000	1,279,424
158525AU9	CHAMPION INTL CORP	1,445,000	1,476,443
191219AW4	COCA COLA ENTERPRISES INC	1,115,000	1,298,195
201615BX8	COMMERCIAL CR GROUP INC	1,655,000	1,897,193
205887AQ5	CONAGRA INC	850,000	912,110
209615BQ5	CONSOLIDATED NAT GAS CO	1,700,000	1,875,984
25243YAG4	DIAGEO CAP PLC	2,170,000	2,116,553
268766CB6	EOP OPER LTD PARTNERSHIP	2,030,000	1,966,887
26884AAD5	ERP OPER LTD PARTNERSHIP	1,990,000	2,321,056
337358BH7	FIRST UN CORP	2,000,000	2,437,360

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
33738MAA9	FIRST UN NATL BK N C	1,025,000	\$1,135,680
345397SM6	FORD MTR CR CO	2,225,000	1,973,330
40429JAA5	HSBC FIN CORP MTN	3,165,000	3,109,486
41014SAA4	HANCOCK JOHN FINL SVCS INC	1,290,000	1,315,529
416515AJ3	HARTFORD FINL SVCS GROUP INC	1,305,000	1,292,342
456866AK8	INGERSOLL RAND CO	1,250,000	1,414,450
49306SAA4	KEY BK NATL ASSN OHIO	1,655,000	1,704,766
524908CV0	LEHMAN BROS HLDG	2,320,000	2,415,120
539830AD1	LOCKHEED MARTIN CORP	1,000,000	1,208,140
57629WAS9	MASSMUTUAL GLOBAL FDG II MTN	1,050,000	1,025,052
61746SBC2	MORGAN STANLEY	965,000	928,262
61746SBS7	MORGAN STANLEY	1,045,000	1,045,314
652482AS9	NEWS AMER INC	2,075,000	2,194,001
655844AV0	NORFOLK SOUTHN CORP	713,000	705,017
678858AZ4	OKLAHOMA GAS + ELEC CO	1,940,000	2,180,017
78387GAS2	SBC COMMUNICATIONS INC	2,210,000	2,216,696
78442FAN8	SLM CORP MEDIUM TERM NTS	665,000	648,255
78442FDP0	SLM CORP	1,225,000	1,199,300
867914AH6	SUNTRUST BKS INC	1,650,000	1,733,837
867914AN3	SUNTRUST BKS INC	1,402,000	1,504,682
92344GAL0	VERIZON GLOBAL FDG CORP	1,915,000	2,078,024
931142BX0	WAL MART STORES INC	960,000	929,658
006848BE4	ADELPHIA COMMUNICATIONS CORP	675,000	394,875
01446PAD6	ALESTRA S DE R L DE C V	1,755,000	1,816,425
156503AF1	CENTURY COMMUNICATIONS CORP	500,000	424,350
156503AG9	CENTURY COMMUNICATIONS CORP	405,000	390,825
156503AH7	CENTURY COMMUNICATIONS CORP	200,000	191,000
156503AK0	CENTURY COMMUNICATIONS CORP	400,000	382,000
156503AL8	CENTURY COMMUNICATIONS CORP	750,000	716,250
35671DAB1	FREEPORT MCMORAN COPPER + GOLD	1,720,000	1,754,400
40050BAA8	GRUPO IUSACELL SA DE CV NEW	650,000	256,750
45321TAM5	IMPSAT FIBER NETWORKS INC	2,552,784	1,914,588
57632PAG5	MASTELLONE HERMANOS SA	11,557,000	9,447,848
62941FAG3	NTL CABLE PLC	4,378,000	4,575,010
70522MAE3	PECOM ENERGIA S A	1,581,000	1,648,193
70522MAF0	PETROBRAS ENERGIA PART. S A	7,419,000	7,585,928
879273AM2	TELECOM ARGENTINA S A	3,024,492	3,050,956
879378AD9	TELEFONICA DE ARGENTINA S A	8,550,000	8,870,625
00199D9J3	ARGENTINIAN RECOVERY CO	8,340	4,503,600
00199D9K0	ARGENTINIAN RECOVERY CO	7,963	4,300,020
00199J9A9	ARGENTINIAN RECOVERY COMPANY	555	299,700
00199Q9J4	ARGENTINIAN RECOVERY COMPANY	1,890	1,020,600
01199A9Q1	ARGENTINIAN RECOVERY COMPANY	1,150	621,000
B09KLFII1	NTL CABLE PLC	3,500,000	6,233,850
001669AW0	AMC ENTMT INC	400,000	411,500
001814AV4	ANR PIPELINE CO	425,000	454,206
00873NAA1	AIFUL CORP	1,250,000	1,208,750
009363AB8	AIRGAS INC	190,000	202,350
020039DF7	ALLTEL CORP	1,010,000	1,005,657
025932AB0	AMERICAN FINL GROUP INC OH	850,000	902,445
02635PTB9	AMERICAN GEN FIN CORP MTN	1,350,000	1,320,380
026609AM9	AMERICAN HOME PRODS CORP	1,150,000	1,242,937

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
03070QAF8	AMERISTAR CASINOS INC	375,000	\$397,500
03076CAA4	AMERIPRISE FINL INC	1,010,000	1,016,826
05523UAF7	BAE SYS HLDGS INC	690,000	690,428
0557X2AA6	BTM CURACAO NV MEDIUM TERM SR	995,000	975,996
05965XAB5	BANCO SANTANDER CHILE NEW	1,300,000	1,299,740
07556QAG0	BEAZER HOMES USA INC	450,000	469,125
084664AP6	BERKSHIRE HATHAWAY FIN CORP	485,000	485,495
12489LAC2	CB RICHARD ELLIS SVCS INC	190,000	207,100
125568AA3	CIT GROUP FDG CO CDA	1,325,000	1,310,160
177342AJ1	CITIZENS UTILS CO DEL	610,000	613,050
219350AQ8	CORNING INC	550,000	550,330
222862AB0	COVENTRY HEALTH CARE INC	200,000	212,500
224044BP1	COX COMMUNICATIONS INC NEW	1,250,000	1,208,625
22541LBH5	CREDIT SUISSE FIRST BOSTON USA	1,340,000	1,328,900
233835AV9	DAIMLERCHRYSLER NORTH AMER	1,000,000	974,900
252125AF6	DEX MEDIA EAST LLC DEX MEDIA	350,000	409,500
25746UAX7	DOMINION RES INC VA NEW	1,175,000	1,175,517
25811PAK6	DORAL FINL CORP	1,300,000	1,254,500
27636PAE9	EASTERN ENERGY LTD	1,000,000	1,013,900
27876GAK4	ECHOSTAR DBS CORP	425,000	445,740
320808AD0	FIRST MD CAP I	1,000,000	988,700
345397UE1	FORD MTR CR CO	1,300,000	1,163,500
400518AF3	GTECH HLDGS CORP	405,000	372,147
40411CAA0	HBOS CAP FDG NO 2 L P	600,000	618,360
413627AQ3	HARRAHS OPER INC	1,250,000	1,249,000
421946AE4	HEALTHCARE RLTY TR IN	495,000	548,108
44643QFQ1	HUNTINGTON NATL BL	1,000,000	988,400
44965TAA5	ILFC E CAPITAL TR I	385,000	386,513
449669CL2	IMC GLOBAL INC	350,000	378,875
453414AC8	INDEPENDENCE CMNTY BK CORP	1,250,000	1,226,625
45768YAF9	INSIGHT MIDWEST LP INSIGHT CAP	425,000	446,781
45820EAG7	INTELSAT LTD	700,000	633,500
530718AG0	LIBERTY MEDIA CORP NEW	549,000	552,190
552953AC5	MGM MIRAGE	400,000	421,500
55972FAD6	MAGNUM HUNTER RES INC	220,000	238,700
562567AB3	MANDALAY RESORT GROUP	350,000	373,188
571748AD4	MARSH + MCLENNAN COS INC	1,250,000	1,253,125
59018YSK8	MERRILL LYNCH + CO INC	1,350,000	1,318,410
59156RAN8	METLIFE INC	740,000	725,491
600388AA0	MILLER BREWING CO	1,000,000	980,209
61166WAB7	MONSANTO CO NEW	1,000,000	977,600
615322AN4	MONUMENTAL GLOBAL FDG II	1,250,000	1,225,875
617446HW2	MORGAN STANLEY GROUP INC	1,250,000	1,216,972
629377AS1	NRG ENERGY INC	115,000	128,225
63866EAB6	NATIONWIDE LIFE GLOBAL FDG I	1,000,000	1,005,236
63934EAE8	NAVISTAR INTL CORP NEW	275,000	279,125
65473QAP8	NISOURCE FIN CORP	1,000,000	1,003,140
656569AA8	NORTEL NETWORKS LTD	300,000	300,000
67090FAA4	NUVEEN INVTS INC	1,040,000	1,025,688
69362BAQ5	PSEG PWR LLC	1,000,000	958,500
706451AS0	PEMEX PROJECT FUNDING MASTER T	0	0
740587GL8	PREMIUM ASSET TR	1,000,000	953,100

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
74153WAH2	PRICOA GLOBAL FDG 1 MTN	1,250,000	\$1,236,125
74819RAB2	QUEBECOR MEDIA INC	300,000	324,750
75040KAC3	RADIOLOGIX INC	170,000	166,600
77531QAH1	ROGERS WIRELESS INC	400,000	414,000
783764AG8	RYLAND GROUP INC	275,000	290,890
800907AF4	SANMINA SCI CORP	400,000	442,000
828807BQ9	SIMON PPTY GROUP LP	1,250,000	1,254,125
84603MLL8	SOVEREIGN BK FSB WYOMISSING PA	300,000	294,553
858119AB6	STEEL DYNAMICS INC	410,000	432,550
861589AZ2	STONE CONTAINER CORP	10,000	9,675
867363AG8	SUNGARD DATA SYS INC	220,000	229,350
87927VAP3	TELECOM ITALIA CAP	1,350,000	1,357,560
88731EAK6	TIME WARNER ENTMT CO L P	1,000,000	1,048,800
913275AA1	UNITRIN INC	670,000	677,705
914906AE2	UNIVISION COMMUNICATIONS INC	1,175,000	1,128,705
925335AK7	VERTIS INC	585,000	604,013
929042AA7	VORNADO RLTY TR	1,250,000	1,257,125
970648AA9	WILLIS NORTH AMER INC	1,300,000	1,294,410
00099C9H0	ALLEGHENY ENERGY SUPPLY	277,543	280,319
1279929L1	CDS JPM .32 09 10	2,250,000	2,259,450
1279929N7	CDS MBIA .56 09 10	-1,500,000	-1,500,000
1279929P2	CDS MBIA .56 09 10	1,500,000	1,512,900
12799C9R6	CDS HSBC .17 SEP 10	2,250,000	2,252,250
15099B9V9	CDS GAZ3M.9 01 06	1,150,000	1,150,230
22699N9Z4	CDS UKR1Y REC 0.7 FX	450,000	450,360
22799L9C8	CDS GAZM 9 01 06	-1,150,000	-1,150,000
22799Q9J2	CDS UKR1YPAY 0.7 FL	-450,000	-450,000
23199Q9D9	CDS WB .20 09/10	-2,250,000	-2,250,000
23199Q9E7	CDS BAC .22 09/10	2,250,000	2,255,625
23199Q9F4	CDS BAC .22 09/10	-2,250,000	-2,250,000
23199Q9G2	CDS JPM .32 09/10	-2,250,000	-2,250,000
23199Q9H0	CDS CRDSU .28 09/10	2,250,000	2,258,100
23199Q9J6	CDS HSBC .17 09/10	-2,250,000	-2,250,000
23199Q9K3	CDS WB .20 09 10	2,250,000	2,254,275
23199Q9L1	CDS CRDSU .28 09 10	-2,250,000	-2,250,000
42899C9F8	HERTZ CORP	150,000	151,695
458896I10	MIDLAND BANK	800,000	683,333
48299C9J3	KDB CDS REC 0.35 FL	1,065,000	1,065,000
48299F9F4	KDB CDS PAY .35 FX	-1,065,000	-1,065,000
49299B9D6	KEY ENERGY SVCS INC	300,000	303,000
64999W9Q3	KOREA CDS REC .35 FX	1,065,000	1,070,645
64999W9R1	KOREA CDS PAY 0.35 FL	-1,065,000	-1,070,538
779189I12	MISUHO FIN(CAYMAN)	600,000	735,827
92909MAC4	VTB CAP S A	600,000	600,000
001957BC2	AT + T CORP	1,525,000	1,687,870
003924AD9	ABITIBI CONSOLIDATED INC	275,000	229,625
003924AH0	ABITIBI CONSOLIDATED INC	175,000	149,625
01310QDB8	ALBERTSONS INC	0	0
02406PAE0	AMERICAN AXLE + MFG INC	334,000	266,418
025537AC5	AMERICAN ELEC PWR INC	420,000	419,248
037735CC9	APPALACHIAN PWR CO	280,000	273,377
043353AD3	ARVINMERITOR INC	515,000	460,925

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
049560AE5	ATMOS ENERGY CORP	665,000	\$638,849
111021AD3	BRITISH TELECOMMUNICATIONS PLC	700,000	797,153
15189TAJ6	CENTERPOINT ENERGY INC	870,000	933,249
165167BE6	CHESAPEAKE ENERGY CORP	250,000	256,250
20030NAH4	COMCAST CORP NEW	350,000	351,834
210518CC8	CONSUMERS ENERGY CO	685,000	664,998
210518CP9	CONSUMERS ENERGY CO	280,000	272,384
224044BP1	COX COMMUNICATIONS INC NEW	845,000	817,960
22541AAA5	CREDIT SUISSE LONDON BRANCH	720,000	745,416
233835AZ0	DAIMLERCHRYSLER NORTH AMER	560,000	545,191
235811BA3	DANA CORP	865,000	614,150
25179MAF0	DEVON ENERGY CORP NEW	700,000	690,480
257561AW0	DOMTAR INC	430,000	366,575
26439XAE3	DUKE ENERGY FIELD SVCS LLC	350,000	352,753
268766CB6	EOP OPER LTD PARTNERSHIP	635,000	615,252
27876GAQ1	EHOSTAR DBS	217,000	208,863
283695BM5	EL PASO NAT GAS CO	940,000	988,410
29273RAC3	ENERGY TRANSFER PARTNERS L P	500,000	494,250
29364LAQ5	ENTERGY GULF STS INC	615,000	594,200
29364MAD2	ENTERGY LA INC	475,000	456,472
293791AU3	ENTERPRISE PRODUCTS OPER	660,000	647,045
30161NAB7	EXCELON CORP	760,000	738,381
341099CE7	FLORIDA PWR CORP	660,000	648,507
345370CA6	FORD MTR CO DEL	2,385,000	1,621,800
345397TZ6	FORD MTR CR CO	2,175,000	1,858,320
345397UC5	FORD MTR CR CO	1,130,000	960,500
370425RX0	GENERAL MTRS ACCEP CORP	1,685,000	1,536,552
370425SE1	GENERAL MTRS ACCEP CORP	680,000	612,884
370442BB0	GENERAL MTRS CORP	1,790,000	1,257,475
370442BT1	GENERAL MTRS CORP	670,000	442,200
370442BW4	GENERAL MTRS CORP	680,000	436,900
402740AA2	GULFSTREAM NAT GAS SYS LLC	290,000	292,668
449909AK6	ICI WILMINGTON INC	1,170,000	1,145,426
46513EFF4	ISRAEL ST	1,360,000	1,464,720
494553AB6	KINDER MORGAN INC	635,000	672,656
521865AJ4	LEAR CORP	345,000	280,106
53117CAE2	LIBERTY PPTY LTD PARTNERSHIP	465,000	499,736
64952WAB9	NEW YORK LIFE GLOBAL FDG MTN	855,000	830,034
65332VBJ1	NEXTEL COMMUNICATIONS INC	945,000	949,914
65473QAQ6	NISOURCE FIN CORP	670,000	651,642
693927AB1	PNPP II FUNDING CORP	62,206	62,592
6944P0AA3	PACIFIC LIFE GLOBAL FDG	525,000	514,290
713291AE2	PEPCO HLDGS INC	495,000	494,357
74047PAK0	PREMCOR REFNG GROUP INC	595,000	630,224
74047PAP9	PREMCOR REFNG GROUP INC	210,000	216,911
74254PAA0	PRINCIPAL LIFE INCOME FUNDING	615,000	586,341
74332DAA3	PROGRESS RAIL SVCS CORP	380,000	389,006
74367FAE8	PROTECTIVE LIFE SECD TRS MTN	545,000	530,667
744448BW0	PUBLIC SVC CO COLO	1,190,000	1,175,006
76113BAF6	RESIDENTIAL CAP CORP	1,170,000	1,186,148
779273AH4	ROUSE CO	575,000	537,050
828807BE6	SIMON PPTY GROUP L P	685,000	675,479

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
842400FA6	SOUTHERN CA EDISON CO	420,000	\$406,308
86787EAJ6	SUNTRUST BK ATLANTA GA MEDIUM	515,000	508,911
87927VAN8	TELECOM ITALIA CAP	810,000	794,043
879403AL7	TELEFONOS DE MEXICO S A	420,000	411,211
893570BP5	TRANSCONTINENTAL GAS PIPE LINE	1,060,000	1,071,872
902494AL7	TYSON FOODS INC	605,000	614,680
912909AA6	UNITED STS STL CORP NEW	285,000	309,938
92839UAC1	VISTEON CORP	356,000	275,010
95709TAD2	WESTAR ENERGY INC	560,000	535,248
00104CAA6	AES CORP	945,000	1,032,413
00130HAQ8	AES CORP	846,000	913,680
00130HAU9	AES CORP	185,000	200,031
00130HAV7	AES CORPORATION	154,000	161,700
00130HBA2	AES CORP	2,241,000	2,451,094
00130HBB0	AES CORP	1,723,000	1,895,300
00184AAC9	TIME WARNER INC	3,250,000	3,619,359
00209AAG1	AT+T WIRELESS	470,000	540,372
00873NAC7	AIFUL CORP	1,360,000	1,342,550
023551AJ3	AMERADA HESS CORP	4,210,000	4,872,149
045184AA6	ASIF GLOBAL FINANCNG XIX	1,420,000	1,412,886
05565QAK4	BP CAP MKTS P L C	2,570,000	2,524,000
060505AG9	BANK AMER CORP	1,700,000	1,872,591
060505AX2	BANK AMER CORP	3,500,000	3,461,371
06423AAQ6	BANK ONE CORP	3,000,000	3,119,865
06423AAR4	BANK ONE CORP	1,840,000	1,819,925
079857AH1	BELLSOUTH CAP FDG CORP	810,000	977,845
079860AD4	BELLSOUTH CORP	170,000	188,206
097014AH7	BOEING CAP CORP	2,135,000	2,237,879
110122AG3	BRISTOL MYERS SQUIBB CO	555,000	575,927
111021AD3	BRITISH TELECOMMUNICATIONS PLC	2,220,000	2,528,114
125577AM8	CIT GROUP INC REORGANIZED AS	1,210,000	1,212,409
14739TAA3	CASCADIA LTD	400,000	398,836
166760AA6	CHEVRONTEXACO CAP CO	875,000	858,811
166760AB4	CHEVRONTEXACO CAP CO	2,280,000	2,221,569
172967BK6	CITIGROUP INC	3,200,000	3,204,704
172967CQ2	CITIGROUP INC	1,710,000	1,683,247
184502AN2	CLEAR CHANNEL COMMUNICATIONS	130,000	127,603
184502AQ5	CLEAR CHANNEL COMMUNICATIONS	750,000	720,942
184502AS1	CLEAR CHANNEL COMMUNICATIONS	600,000	541,710
184502AV4	CLEAR CHANNEL COMMUNICATIONS	2,205,000	2,109,938
186108CD6	CLEVELAND ELEC ILLUM CO	630,000	637,621
20030NAB7	COMCAST CORP	5,260,000	5,561,302
208251AE8	CONOCO INC	5,000	6,058
20825CAE4	CONOCOPHILLIPS	3,500,000	3,478,573
20825CAF1	CONOCOPHILLIPS	10,000	10,767
20825UAB0	CONOCO FDG CO	800,000	857,125
20825UAC8	CONOCO FDG CO	940,000	1,171,190
21987BAJ7	CORPORACION NACIONAL DEL COBRE	730,000	709,560
233835AT4	DAIMLER CHRYSLER NA HLDG CORP	2,160,000	2,331,142
233835AW7	DAIMLERCHRYSLER NORTH AMER HLD	840,000	879,520
247367AY1	DELTA AIR LINES INC DEL	4,000,000	4,039,069
251799AA0	DEVON ENERGY CORP	1,860,000	2,402,718

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
257469AF3	DOMINION RES INC DEL	1,920,000	\$1,948,017
257469AH9	DOMINION RES INC DEL	400,000	399,912
25746UAU3	DOMINION RES INC VA NEW	520,000	509,876
264399DW3	DUKE ENERGY CO	150,000	157,839
264399EF9	DUKE ENERGY CO	340,000	344,808
26816LAG7	DYNEGY HLDGS INC	1,390,000	1,508,150
277461BD0	EASTMAN KODAK CO	2,765,000	2,642,815
28368EAD8	EL PASO ENERGY	5,480,000	5,493,700
28368EAE6	EL PASO ENERGY CORP MTN	6,055,000	6,100,413
283695BK9	EL PASO NAT GAS CO	512,000	578,273
285659AE8	ELECTRONIC DATA SYS CORP	2,735,000	2,906,211
30161NAC5	EXELON CORP	1,620,000	1,531,382
30215EAG2	EXPORT IMPORT BK KOREA EURO	840,000	843,469
33738MAE1	FIRST UN NATL BK NC	10,000	11,157
337932AA5	FIRSTENERGY CORP	2,030,000	2,040,797
337932AB3	FIRSTENERGY CORP	670,000	708,155
337932AC1	FIRST ENERGY CORP	4,565,000	5,387,278
345370CA6	FORD MTR CO DEL	1,760,000	1,205,600
345397SM6	FORD MTR CR CO	5,920,000	5,254,551
345397TS2	FORD MTR CR CO	2,270,000	1,992,104
345397TY9	FORD MTR CR CO	2,020,000	1,746,963
345397UE1	FORD MTR CR CO	4,680,000	4,195,194
345397UG6	FORD MTR CR CO	5,230,000	4,746,481
369604AY9	GENERAL ELEC CO	4,960,000	4,957,421
36962GZY3	GENERAL ELEC CAP CORP MTN	960,000	982,516
36962GZZ0	GENERAL ELEC CAP CORP MTN	1,150,000	1,138,663
370425RD4	GENERAL MTRS ACCEP CORP	640,000	572,563
370425RG7	GENERAL MTRS ACCEP CORP	2,250,000	2,125,238
370425RP7	GENERAL MTRS ACCEP CORP	1,660,000	1,550,257
370425SB7	GENERAL MTRS ACCEP CORP	1,530,000	1,460,615
370425SD3	GENERAL MTRS ACCEP CORP	6,660,000	6,173,687
370425SG6	GENERAL MTRS ACCEP CORP	640,000	569,747
370425SJ0	GENERAL MTRS ACCEP CORP	5,090,000	4,528,522
37042WF89	GENERAL MTRS ACCEP CORP	980,000	886,645
370442BW4	GENERAL MTRS CORP	880,000	565,400
38141GAZ7	GOLDMAN SACHS GROUP INC	1,390,000	1,498,007
38141GDK7	GOLDMAN SACHS GROUP INC	1,425,000	1,379,318
40429Q200	HSBC CAP FDG DLR 2 L P	1,020,000	961,962
441812JY1	HOUSEHOLD FIN CORP	60,000	65,651
441812KA1	HOUSEHOLD FIN CORP	190,000	201,474
441812KH6	HOUSEHOLD FIN CORP	2,750,000	2,655,095
448814HR7	HYDRO QUEBEC	920,000	981,372
44921RAA2	IBJ PREFERRED CAP CO LLC	2,000,000	2,162,160
45820EAH5	INTELSAT LTD	450,000	335,250
460146BX0	INTERNATIONAL PAPER CO	665,000	652,670
46625HAT7	J P MORGAN CHASE + CO	3,700,000	3,811,794
492386AT4	KERR MCGEE CORP	5,210,000	6,182,447
50075NAG9	KRAFT FOODS INC	2,925,000	2,941,759
524908FD7	LEHMAN BROS HLDGS INC	825,000	811,676
524909AZ1	LEHMAN BROS INC	3,585,000	3,706,804
530715AB7	LIBERTY MEDIA CORP	30,000	31,611
530718AC9	LIBERTY MEDIA CORP NEW	80,000	74,541

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
530718AG0	LIBERTY MEDIA CORP NEW	2,250,000	\$2,263,073
539830AK5	LOCKHEED MARTIN CORP	670,000	911,358
59018YRX1	MERRILL LYNCH + CO INC	1,475,000	1,441,782
617446HB8	MORGAN STANLEY GROUP INC	4,000,000	4,040,772
652482BJ8	NEWS AMER INC	910,000	903,903
666807AZ5	NORTHROP GRUMMAN CORP	1,005,000	999,876
68233DAL1	ONCOR ELEC DELIVERY CO	240,000	256,018
694308GE1	PACIFIC GAS + ELEC CO	1,790,000	1,852,577
70556MAB8	PEGASUS AVIATION LEASE SECS II	3,010,000	1,896,300
716743AB5	PETRONAS CAP LTD	740,000	928,637
749121BT5	QWEST COMMUNICATIONS INTL INC	700,000	709,625
749121BU2	QWEST COMMUNICATIONS INTL INC	250,000	256,875
74913EAH3	QWEST CAP FDG INC	260,000	263,250
74913EAJ9	QWEST CAP FDG INC	520,000	499,200
74913GAC9	QWEST CORP	220,000	248,050
749768AA5	RABOBANK CAPITAL FUND II	160,000	158,515
755111AJ0	RAYTHEON CO	825,000	924,795
76117HAA0	RESONA PFD GLOBAL SECS CAYMAN	2,045,000	2,169,684
78387GAP8	SBC COMMUNICATIONS INC	1,270,000	1,236,093
78442FBZ0	SLM CORP	3,920,000	3,841,116
843452AZ6	SOUTHERN NAT GAS CO	195,000	213,819
843452BB8	SOUTHERN NAT GAS CO	480,000	512,986
852060AK8	SPRINT CAP CORP	1,175,000	1,175,198
852060AM4	SPRINT CAP CORP	5,170,000	5,220,557
852060AS1	SPRINT CAP CORP	305,000	352,297
873168AQ1	TXU CORP	3,350,000	3,165,415
87927VAE8	TELECOM ITALIA CAP	575,000	562,666
87927VAL2	TELECOM ITALIA CAP	950,000	905,823
87927VAQ1	TELECOM ITALIA CAP	120,000	116,175
88033GAT7	TENET HEALTHCARE CORP	1,102,000	1,011,085
88033GAY6	TENET HEALTHCARE CORP	4,101,000	3,803,678
88033GBB5	TENET HEALTHCARE CORP	1,154,000	1,151,115
90210VAB4	TXU ENERGY CO LLC	750,000	797,507
902118AC2	TYCO INTL GROUP S A	1,823,000	2,005,440
902118AK4	TYCO INTL GROUP S A	6,912,000	7,533,679
902118AM0	TYCO INTL GROUP S A	140,000	142,629
902118AY4	TYCO INTL GROUP S A	1,640,000	1,728,998
902118BC1	TYCO INTL GROUP S A	1,620,000	1,682,281
902917AF0	USA WASTE SVCS INC	1,750,000	1,939,772
907818CK2	UNION PAC CORP	2,250,000	2,401,540
91159HGG9	U S BANCORP	790,000	762,923
912920AN5	QWEST CORPORATION	360,000	356,400
92344GAQ9	VERIZON GLOBAL FDG CORP	380,000	412,954
92344GAT3	VERIZON GLOBAL FDG CORP	430,000	479,921
92344GAV8	VERIZON GLOBAL FDG CORP	1,300,000	1,226,644
925524AT7	VIACOM INC	515,000	509,050
94106LAN9	WASTE MGMT INC DEL	1,300,000	1,607,465
949746CE9	WELLS FARGO + CO NEW	1,880,000	2,015,074
962166BP8	WEYERHAEUSER CO	2,140,000	2,268,333
969457BB5	WILLIAMS COS INC	1,533,000	1,594,320
969457BD1	WILLIAMS COS INC	960,000	1,012,800
969457BM1	WILLIAMS COS INC	3,070,000	3,576,550

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
969461AA0	WILLIAMS COS INC	2,310,000	\$2,396,625
969469AA3	WILLIAMS COS INC CR CTF TR III	10,240,000	10,419,200
98385XAA4	XTO ENERGY INC	10,000	11,225
98385XAC0	XTO ENERGY INC	1,075,000	1,139,840
00081TAB4	ACCO BRANDS CORP	250,000	235,625
00130HAV7	AES CORPORATION	250,000	262,500
001957BC2	AT + T CORP	550,000	608,493
003669AG3	ABITIBI CONSOLIDATED CO CDA	500,000	485,000
00758RAF1	ADVANSTAR COMMUNICATIONS	1,000,000	1,051,250
00826KAC1	AFFINITY GROUP INC	250,000	249,688
014383AF0	ALDERWOODS GROUP INC	500,000	517,500
016745AJ0	ALLBRITTON COMMUNICATIONS CO	750,000	753,750
017363AD4	ALLEGHENY ENERGY SUPPLY CO LLC	750,000	817,500
017363AE2	ALLEGHENY ENERGY SUPPLY CO LLC	750,000	851,250
018804AF1	ALLIANT TECHSYSTEMS INC	500,000	525,000
01958XAV9	ALLIED WASTE NORTH AMER INC	1,500,000	1,578,750
020040AB7	JARDEN CORP	1,000,000	1,030,000
02504RAC1	AMERICAN CASINO + ENTMT PPTYS	500,000	516,250
025058AG3	AMERICAN CELLULAR CORP	1,250,000	1,356,250
03939RAB6	ARCH WESTN FIN LLC	1,350,000	1,375,313
045056AA6	ASHTED HLDGS PLC	750,000	781,875
054802AF0	AZTAR CORP	500,000	529,375
05508RAC0	B + G FOODS INC	500,000	515,000
055381AF4	B E AEROSPACE	1,000,000	1,005,000
055381AK3	BE AEROSPACE INC	1,000,000	1,055,000
056039AF7	BWAY CORP	1,000,000	1,040,000
095173AG5	BLOUNT INC	750,000	795,000
103304AL5	BOYD GAMING CORP	1,500,000	1,612,500
10801YAC9	BRICKMAN GROUP LTD	1,000,000	1,107,500
120075AH9	BUHRMANN US INC	500,000	488,125
12008RAB3	BUILDERS FIRSTSOURCE INC	750,000	763,125
12686CAW9	CABLEVISION SYS CORP	750,000	701,250
140909AD4	CARAUSTAR INDS INC	250,000	255,000
14161HAA6	CARDTRONICS INC	750,000	746,250
147448AB0	CASELLA WASTE SYS INC	1,000,000	1,060,000
14985VAA9	CCM MERGER INC	1,000,000	965,000
151352AB7	CENTENNIAL COMMUNICATIONS CORP	500,000	507,500
16115QAA8	CHART INDS INC	1,000,000	1,027,500
165167BL0	CHESAPEAKE ENERGY CORP	750,000	746,250
165167BS5	CHESAPEAKE ENERGY CORP	500,000	502,500
171327AB5	CHUMASH CASINO + RESORT ENTERP	2,000,000	2,132,600
17453BAP6	CITIZENS COMMUNICATIONS CO	2,000,000	1,940,200
192596AH7	COINMACH CORP	1,000,000	1,052,500
204755AA0	COMPTON PETE FIN CORP	1,000,000	1,012,500
22025YAH3	CORRECTIONS CORP AMER NEW	250,000	247,500
220874AB7	CORUS ENTMT INC	1,250,000	1,353,125
222074AB2	COUCHE TARD U S L P	750,000	766,875
228255AD7	CROWN CORK + SEAL INC	2,000,000	1,920,000
23326BAB0	DI FIN SUB LLC	1,000,000	1,045,000
23918KAH1	DAVITA INC	1,250,000	1,271,875
245217AP9	DEL MONTE CORP	500,000	487,500
24823UAE8	DENBURY RES INC DEL	500,000	507,500

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
252126AF4	DEX MEDIA WEST LLC	1,221,000	\$1,367,520
25212EAC4	DEX MEDIA INC	500,000	510,000
25459HAD7	DIRECTV HLDGS LLC	1,250,000	1,221,875
256605AP1	DOLE FOOD INC	356,000	364,900
25754QAF4	DOMINOS INC	150,000	156,750
269279AB1	EXCO RES INC	750,000	761,250
281023AC5	EDISON MISSION ENERGY	1,250,000	1,303,125
28336LAE9	EL PASO CORP	500,000	515,000
28336LAH2	EL PASO CORP	500,000	508,750
28336LAU3	EL PASO CORP	500,000	510,000
29255WAD2	ENCORE ACQUISITION CO	250,000	237,500
29255WAG5	ENCORE ACQUISITION CO	500,000	460,000
29444NAF9	EQUISTAR CHEMICALS LP	1,000,000	1,085,000
29444NAH5	EQUISTAR CHEMICALS LP	1,350,000	1,485,000
31430QAS6	FELCOR LODGING LTD PARTNERSHIP	1,000,000	1,045,000
338032BA2	FISHER SCIENTIFIC INTL INC	500,000	504,400
350472AC0	FOUNDATION PA COAL CO	1,000,000	1,037,500
35914PAH8	FRONTIER OIL CORP	1,000,000	1,025,000
367905AB2	GAYLORD ENTMT CO NEW	1,250,000	1,309,375
37944FAB3	GLOBAL CASH ACCESS INC	325,000	345,719
382383AF4	GOODMAN GLOBAL HLDGS INC	500,000	465,000
38869PAD6	GRAPHIC PACKAGING INTL INC	500,000	477,500
389375AA4	GRAY TELEVISION INC	1,300,000	1,395,940
404119AF6	HCA INC	500,000	496,250
410768AF2	HANOVER COMPRESSOR CO	500,000	536,250
41163WAE6	HARD ROCK HOTEL INC	1,000,000	1,082,500
41754WAB7	HARVEST OPERATIONS CORP	1,000,000	1,000,000
42703XAE9	HERBST GAMING INC	600,000	624,000
42703XAG4	HERBST GAMING INC	500,000	497,500
428040BX6	HERTZ CORP	1,000,000	1,015,000
428040BY4	HERTZ CORP	500,000	515,000
428291AL2	HEXCEL CORP NEW	750,000	727,500
44108EAN8	HOST MARRIOT L P	1,000,000	1,060,000
441560AL3	HOUGHTON MIFFLIN CO	1,000,000	1,072,500
447012AB1	HUNTSMAN ICI CHEMS LLC	915,000	944,738
44701RAG5	HUNTSMAN LLC	660,000	752,400
45072PAB8	IASIS HEALTHCARE LLC	500,000	528,750
457030AC8	INGLES MKTS INC	750,000	768,750
45768YAJ1	INSIGHT MIDWEST L P	500,000	515,000
45820EAK8	INTELSAT LTD	700,000	707,000
458665AJ5	INTERFACE INC	500,000	497,500
460915AR2	INTRAWEST CORP	1,000,000	1,017,500
462846AB2	IRON MTN INC PA	1,500,000	1,515,000
46284PAF1	IRON MTN INC DEL	1,000,000	1,010,000
464592AD6	ISLE CAPRI CASINOS INC	1,150,000	1,220,495
469865AB5	JACUZZI BRANDS INC	750,000	796,875
47007PAC2	JAFRA COSMETICS INTL INC	652,000	713,940
470355AA6	JAMES RIV COAL CO	500,000	523,125
480829AE0	JORGENSEN EARLE M CO DEL NEW	1,250,000	1,343,750
481087AC8	JOSTENS IH CORP	500,000	502,500
48282BAC7	KABEL DEUTSCHLAND GMBH	500,000	531,250
492520AD3	KERZNER INTL LTD	1,500,000	1,466,250

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
501786AB3	LBI MEDIA INC	1,250,000	\$1,326,563
501813AA7	LCI INTL INC	1,000,000	1,005,000
502413AT4	L 3 COMMUNICATIONS CORP	500,000	498,750
50419QAD4	LA QUINTA PPTYS INC	500,000	543,125
513075AM3	LAMAR MEDIA CORP	500,000	501,875
517834AB3	LAS VEGAS SANDS CORP	1,000,000	967,500
52736RAT9	LEVI STRAUSS + CO NEW	500,000	503,750
532776AJ0	LIN TELEVISION CORP	500,000	479,375
532776AR2	LIN TELEVISION CORP	750,000	719,063
549463AD9	LUCENT TECHNOLOGIES INC	500,000	497,500
549463AE7	LUCENT TECHNOLOGIES INC	750,000	643,125
552078AT4	LYONDELL CHEMICAL CO	294,000	308,333
552691AE7	MCI INC	1,000,000	1,102,500
552953AC5	MGM MIRAGE	1,750,000	1,848,525
576203AD5	MASSEY ENERGY CO	700,000	711,375
58282PAJ0	MDP ACQUISITIONS PLC	750,000	750,000
58446MAE1	MEDIANEWS GROUP INC	500,000	478,125
60467XAA5	MIRANT NORTH AMER LLC MNA FIN	1,000,000	1,007,500
60740FAE5	MOBILE MINI INC	1,000,000	1,102,500
608328AK6	MOHEGAN TRIBAL GAMING AUTH	1,000,000	1,056,300
618270AB8	MORRIS PUBG GROUP LLC	750,000	712,500
624755AD6	MUELLER GROUP INC	1,000,000	1,062,500
628782AD6	NBTY INC	500,000	476,250
629200AB2	NMHG HLDG CO	1,500,000	1,590,000
629377AS1	NRG ENERGY INC	323,000	360,145
63860BAC6	NATIONSRENT COS INC	200,000	218,000
63860BAD4	NATIONSRENT COS INC	500,000	525,000
639579AF8	NEBRASKA BOOK CO INC	1,000,000	910,000
65332VBH5	NEXTEL COMMUNICATIONS INC	500,000	522,500
65333FAR8	NEXTEL PARTNERS INC	500,000	534,375
65336YAB9	NEXSTAR BROADCASTING INC	850,000	778,813
65556TAB3	NORCRAFT COS LP	500,000	517,500
656559BG5	NORTEK INC	500,000	482,500
681936AM2	OMEGA HEALTHCARE INVS INC	500,000	501,875
681936AP5	OMEGA HEALTHCARE INVS INC	500,000	501,875
69073TAD5	OWENS BROCKWAY GLASS CONTAINER	750,000	806,250
693522AA2	PQ CORP	500,000	465,000
69831YAB1	PANAMSAT HLDG CORP	1,000,000	705,000
707569AF6	PENN NATL GAMING INC	200,000	210,000
707569AH2	PENN NATL GAMING INC	300,000	303,000
717125AC2	PHARMACEUTICAL RES INC	500,000	412,500
718592AG3	PHILLIPS VAN HEUSEN CORP	750,000	791,250
72347CAC8	PINNACLE FOODS HLDG CORP	500,000	476,250
72813PAH3	PLAYTEX PRODS INC	1,500,000	1,575,000
74157KAF8	PRIMEDIA INC	500,000	461,250
749564AD2	R H DONNELLEY FIN CORP 1	1,250,000	1,414,500
75040PAF5	RADIO ONE INC	750,000	791,250
75040PAJ7	RADIO ONE INC	500,000	485,625
75281AAF6	RANGE RES CORP	400,000	392,000
76115NAB7	RESOLUTION PERFORMANCE PRODS	1,250,000	1,328,125
767754AH7	RITE AID CORP	1,000,000	1,000,000
774477AB9	ROCKWOOD SPECIALTIES GROUP INC	219,000	240,079

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
77531QAP3	ROGERS WIRELESS INC	200,000	\$211,750
780153AN2	ROYAL CARIBBEAN CRUISES LTD	500,000	543,060
781904AM9	RURAL CELLULAR CORP	500,000	527,500
78402UAC7	SBA TELECOM INC	652,000	604,730
78412DAL3	SEMCO ENERGY INC	1,000,000	1,042,500
79409PAC9	SALEM COMMUNICATIONS HLDG CORP	650,000	689,000
80874PAG4	SCIENTIFIC GAMES CORP	250,000	245,938
816196AJ8	SELECT MED CORP	500,000	486,250
817082AD2	SENECA GAMING CORP	500,000	510,000
817320AH7	SEQUA CORP	850,000	907,375
826428AH7	SIERRA PAC RES NEW	750,000	817,500
827048AK5	SILGAN HLDGS INC	500,000	497,500
829226AM1	SINCLAIR BROADCAST GROUP INC	1,500,000	1,554,450
83001PAH2	SIX FLAGS INC	500,000	486,250
857555AM8	STATER BROS HLDGS INC	500,000	495,000
860370AE5	STEWART ENTERPRISES INC	500,000	480,000
861642AE6	STONE ENERGY CORP	750,000	774,375
867363AF0	SUNGARD DATA SYS INC	750,000	776,250
867363AK9	SUNGARD DATA SYS INC	750,000	750,000
871142AB1	SYBRON DENTAL SPECIALTIES INC	1,500,000	1,582,500
87163KAB1	SYNIVERSE TECHNOLOGIES INC	1,000,000	1,015,000
879482AA5	TELENET GROUP HLDG NV	654,000	536,280
882444AA0	TEXAS GENCO LLC	1,000,000	1,090,000
892134AJ6	TOWN SPORTS INTL INC	500,000	523,750
893647AG2	TRANSDIGM INC	1,250,000	1,321,875
902712AB4	UGS CORP	1,000,000	1,100,000
909440AF6	UNITED AUTO GROUP INC	250,000	263,125
912912AP7	U S WEST CAP FDG INC	1,000,000	992,500
918437AD6	VWR INTL INC	250,000	248,750
91879QAH2	VAIL RESORTS INC	250,000	250,000
92025RAB4	VALOR TELECOMMUNICATIONS ENTER	750,000	780,000
92203PAB2	VANGUARD HEALTH HLDG CO II LLC	1,500,000	1,597,500
934391AF0	WARNACO INC ACQUIRED	1,000,000	1,082,500
95081QAG9	WESCO DISTR INC	500,000	507,500
966387AC6	WHITING PETE CORP NEW	1,000,000	1,012,500
96949VAK9	WILLIAMS SCOTSMAN INC	1,500,000	1,552,500
983130AD7	WYNN LAS VEGAS LLC	500,000	490,000
984119AC1	XEROX CAP TR 1	750,000	772,500
001814AQ5	ANR PIPELINE CO	5,000	5,140
001814AR3	ANR PIPELINE CO	10,000	12,217
029171AC9	AMERICAN REAL ESTATE PARTNERS	25,000	25,938
029171AD7	AMERICAN REAL ESTATE PARTNERS	15,000	15,000
055395AA5	BCP CRYSTAL U S HLDGS CORP	35,000	38,938
090572AG3	BIO RAD LABORATORIES INC	10,000	10,600
12502CAD3	CCH II LLC / CCH II CAP CORP	70,000	69,650
165167BG1	CHESAPEAKE ENERGYCORP	40,000	42,400
165167BQ9	CHESAPEAKE ENERGY CORP	90,000	88,200
165167BT3	CHESAPEAKE ENERGY CORP	15,000	15,188
171871AB2	CINCINNATI BELL INC NEW	55,000	57,200
196522AJ5	COLORADO INST GAS CO	15,000	15,327
228188AC2	CROWN AMERS LLC	20,000	20,700
228800AC2	CRUM + FORSTER HLDGS CORP	25,000	26,375

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
25459HAD7	DIRECTV HLDGS LLC	35,000	\$34,213
26816LAP7	DYNEGY HLDGS INC	115,000	129,950
283695BK9	EL PASO NAT GAS CO	5,000	5,647
283695BM5	EL PASO NAT GAS CO	5,000	5,258
29444NAF9	EQUISTAR CHEMICALS LP	45,000	48,825
338032BA2	FISHER SCIENTIFIC INTL INC	50,000	50,000
35687MAD9	FREESCALE SEMICONDUCTOR INC	15,000	15,413
36962GD68	GENERAL ELEC CAP CORP MTN	1,000,000	979,700
36962GN75	GENERAL ELEC CAP CORP MTN	1,200,000	1,192,320
36999AAV6	GENERAL ELECTRIC CAP CORP	110,000	124,575
428040BX6	HERTZ CORP	50,000	50,938
441812FY5	HOUSEHOLD FIN CORP	425,000	438,685
449669CN8	IMC GLOBAL INC	25,000	28,719
45820EAJ1	INTELSAT LTD	30,000	30,488
46489NAD4	ISPAT INLAND ULC	123,000	139,298
482434AF4	KCS ENERGY INC	10,000	9,975
482732AE4	K2 INC	5,000	4,975
502413AT4	L 3 COMMUNICATIONS CORP	15,000	14,963
526055AG3	LENFEST COMMUNICATIONS INC	225,000	236,221
552078AL1	LYONDELL CHEMICAL CO	60,000	62,625
552953AF8	MGM MIRAGE	105,000	104,344
55932RAB3	MAGNACHIP SEMICONDUCTOR S A	45,000	45,675
563469FF7	MANITOBA PROV CDA	125,000	124,013
576203AG8	MASSEY ENERGY CO	135,000	136,181
577778BU6	MAY DEPT STORES CO	275,000	270,663
589331AF4	MERK + CO INC	400,000	399,928
59833BAB0	MIDWEST GENERATION LLC	15,000	16,519
608328AT7	MOHEGAN TRIBAL GAMING AUTH	35,000	34,388
624581AB0	MOVIE GALLERY INC	30,000	23,400
63934EAK4	NAVISTAR INTL CORP NEW	10,000	8,950
666807AN2	NORTHROP GRUMMAN CORP	105,000	105,462
666807AZ5	NORTHROP GRUMMAN CORP	270,000	268,623
667748AK3	NORTHWEST PIPELINE CORP	50,000	53,000
668074AM9	NORTHWESTERN CORP	20,000	20,038
670874AD8	OMI CORP	5,000	5,069
683234XF0	ONTARIO PROV CDA	330,000	221,735
74913GAC9	QWEST CORP	65,000	73,288
74913GAE5	QWEST CORP	10,000	10,775
74913GAL9	QWEST CORP	55,000	59,331
75952BAF2	RELIANT RES INC	25,000	25,000
75952BAM7	RELIANT ENERGY INC	50,000	43,625
77531QAM0	ROGERS WIRELESS INC	90,000	97,200
779273AH4	ROUSE CO	195,000	182,134
817082AC4	SENECA GAMING CORP	55,000	55,344
817565AX2	SERVICE CORP INTL	30,000	31,500
832248AM0	SMITHFIELD FOODS INC	25,000	25,500
852060AH5	SPRINT CAP CORP	250,000	250,527
867363AF0	SUNGARD DATA SYS INC	10,000	10,350
87611UAB7	TARGA RES INC	5,000	5,125
887315AW9	TIME WARNER COS INC	250,000	253,975
893570BT7	TRANSCONTINENTAL GAS PIPE LINE	35,000	40,075
896215AC4	TRIMAS CORP	15,000	12,375

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
907818CM8	UNION PAC CORP	125,000	\$126,985
90782EGV0	UNION PAC CORP MTN BK ENTRY	175,000	181,010
92276MAH8	VENTAS RLTY LTD PARTNERSHIP	35,000	35,788
92276MAK1	VENTAS RLTY LTD PARTNERSHIP	25,000	26,250
97314XAA2	WIND ACQUISITION FIN S A	50,000	51,625
983130AD7	WYNN LAS VEGAS LLC	65,000	63,213
99WCHSII4	GENERAL ELECTRIC CAPITAL CORPN	50,000	33,763
00081TAB4	ACCO BRANDS CORP	1,155,000	1,094,363
001778AA7	AMR HOLDCO/EMCARE	1,555,000	1,663,850
001957BC2	AT + T CORP	960,000	1,063,459
003669AC2	ABITIBI CONSOLIDATED CO CDA	1,210,000	1,031,525
00828BAB1	AFFINIA GROUP INC	1,435,000	1,130,063
009037AG7	AINSWORTH LMBR CO LTD	1,135,000	1,027,175
018804AF1	ALLIANT TECHSYSTEMS INC	1,345,000	1,415,613
01958XAZ0	ALLIED WASTE NORTH AMER INC	1,695,000	1,754,325
01958XBA4	ALLIED WASTE NORTH AMER INC	475,000	471,438
01958XBD8	ALLIED WASTE NORTH AMER INC	210,000	198,975
023771Q92	AMERICAN AIRLS INC	770,000	735,350
03027MAB0	AMERICAN TOWERS INC	1,145,000	1,196,525
03027RAB9	AMERICAN TOWER ESCROW CORP	805,000	630,919
030981AD6	AMERIGAS PARTNERS L P	1,555,000	1,595,819
054402AB8	AVONDALE MLS INC	835,000	688,875
05508RAC0	B + G FOODS INC	1,565,000	1,608,038
055395AA5	BCP CRYSTAL U S HLDGS CORP	1,573,000	1,757,828
058498AF3	BALL CORP	1,510,000	1,551,525
085790AJ2	BERRY PLASTICS CORP	1,758,000	1,894,245
090572AG3	BIO RAD LABORATORIES INC	1,000,000	1,060,000
099611AD7	BORDEN U S FIN CORP / BORDEN	1,340,000	1,334,975
103304BD2	BOYD GAMING CORP	870,000	870,000
118255AE8	BUCKEYE TECHNOLOGIES INC	1,075,000	1,085,750
125896AH3	CMS ENERGY CORP	110,000	113,300
125896AP5	CMS ENERGY CORP	750,000	806,250
125896AQ3	CMS ENERGY CORP	820,000	897,900
126304AD6	CSC HLDGS INC	185,000	186,850
126304AM6	CSC HLDGS INC	505,000	513,206
126304AP9	CSC HLDGS INC	1,180,000	1,180,000
15101QAB4	CELESTICA INC	1,675,000	1,695,938
156431AH1	CENTURY ALUM CO	1,185,000	1,173,150
161175AA2	CHARTER COMMUNICATIONS OPER LL	1,790,000	1,803,425
161175AD6	CHARTER COMMUNICATIONS OPER	790,000	791,975
165167BG1	CHESAPEAKE ENERGYCORP	895,000	953,175
165167BN6	CHESAPEAKE ENERGY CORP	245,000	249,288
165167BQ9	CHESAPEAKE ENERGY CORP	260,000	256,750
171871AB2	CINCINNATI BELL INC NEW	1,655,000	1,725,338
171871AE6	CINCINNATI BELL INC NEW	275,000	272,938
17243RAB7	CINEMARK INC	745,000	555,025
172441AN7	CINEMARK USA INC	1,260,000	1,335,600
17453BAP6	CITIZENS COMMUNICATIONS CO	1,190,000	1,160,250
22025YAD2	CORRECTIONS CORP AMER NEW	1,430,000	1,480,050
22025YAH3	CORRECTIONS CORP AMER NEW	360,000	358,200
233293AH2	DPL INC	744,000	790,500
23918KAE8	DAVITA INC	965,000	987,919

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
23918KAH1	DAVITA INC	535,000	\$545,031
245217AM6	DEL MONTE CORP	1,245,000	1,329,038
252125AC3	DEX MEDIA EAST LLC	950,000	1,035,500
252126AD9	DEX MEDIA WEST LLC	1,070,000	1,134,200
25459HAB1	DIRECTV HLDGS LLC	679,000	736,715
25459HAD7	DIRECTV HLDGS LLC	585,000	576,225
256006AD9	DOANE PET CARE CO	1,640,000	1,795,800
256605AJ5	DOLE FOOD INC	455,000	470,925
256605AN6	DOLE FOOD INC	915,000	896,700
25754QAF4	DOMINOS INC	1,387,000	1,449,415
257561AW0	DOMTAR INC	1,145,000	981,838
26157VAB3	DRESSER INC	1,310,000	1,385,325
261608AA1	DRESSER RAND GROUP INC	1,009,000	1,039,270
26816LAL6	DYNEGY HLDGS INC	1,275,000	1,402,500
27876GAK4	EHOSTAR DBS CORP	6,000	6,278
27876GAN8	EHOSTAR DBS CORP	1,110,000	1,094,738
27876GAQ1	EHOSTAR DBS	275,000	266,750
27876GAY4	EHOSTAR DBS CORP	390,000	377,325
281023AG6	EDISON MISSION ENERGY	235,000	274,069
291525AH6	EMMIS COMMUNICATIONS CORP	525,000	526,969
291531AB7	EMMIS OPER CO	1,215,000	1,205,888
29444NAF9	EQUISTAR CHEMICALS LP	465,000	506,850
338032BA2	FISHER SCIENTIFIC INTL INC	1,150,000	1,155,750
350472AC0	FOUNDATION PA COAL CO	1,200,000	1,251,000
36293YAC9	GSC HLDGS CORP / GAMESTOP INC	1,035,000	978,075
370425RU6	GENERAL MTRS ACCEP CORP	1,065,000	986,371
370425RW2	GENERAL MTRS ACCEP CORP	245,000	237,981
370425SJ0	GENERAL MTRS ACCEP CORP	668,000	596,003
38869PAB0	GRAPHIC PACKAGING INTL INC	1,275,000	1,284,563
404119AP4	HCA INC	965,000	980,604
427056BA3	HERCULES INC	805,000	778,838
428040BX6	HERTZ CORP	1,250,000	1,279,688
441560AK5	HOUGHTON MIFFLIN CO	1,600,000	1,672,000
449669CK4	IMC GLOBAL INC	650,000	724,750
450295AE0	ISP CHEMCO INC	1,160,000	1,247,000
45072PAB8	IASIS HEALTHCARE LLC	1,700,000	1,795,625
45661TAB7	INERGY L P + INERGY FIN CORP	1,145,000	1,053,400
45820EAK8	INTELSAT LTD	1,270,000	1,276,350
460377AB0	INTERNATIONAL STL GROUP INC	585,000	590,850
460915AR2	INTRAWEST CORP	1,680,000	1,709,400
462846AA4	IRON MNT INC PA	360,000	378,000
462846AB2	IRON MTN INC PA	1,490,000	1,512,350
462846AC0	IRON MTN INC PA	165,000	155,100
46284PAF1	IRON MTN INC DEL	430,000	438,600
464592AG9	ISLE CAPRI CASINOS INC	1,910,000	1,871,800
47508XAB1	JEFFERSON SMURFIT CORP US	1,330,000	1,283,450
47508XAD7	JEFFERSON SMURFIT CORP U S	235,000	217,375
479269AB8	JOHNSON DIVERSEY INC	430,000	434,300
481087AC8	JOSTENS IH CORP	1,210,000	1,216,050
49460WAE9	KINETIC CONCEPTS INC	751,000	779,163
50076XAB7	KRATON POLYMERS LLC	1,175,000	1,133,875
502413AJ6	L 3 COMMUNICATIONS CORP	1,000,000	1,057,500

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
502413AT4	L 3 COMMUNICATIONS CORP	625,000	\$629,688
513075AG6	LAMAR MEDIA CORP	1,340,000	1,403,650
521865AE5	LEAR CORP	210,000	197,663
521865AJ4	LEAR CORP	1,100,000	897,875
552078AL1	LYONDELL CHEMICAL CO	1,190,000	1,248,013
552691AA5	MCI INC	590,000	595,900
552691AC1	MCI INC	1,190,000	1,234,625
552691AE7	MCI INC	650,000	720,688
552953AL5	MGM MIRAGE	950,000	973,750
552953AR2	MGM MIRAGE	400,000	400,500
554273AB8	MACDERMID INC	1,210,000	1,288,650
576203AG8	MASSEY ENERGY CO	1,025,000	1,035,250
58446MAE1	MEDIANEWS GROUP INC	1,400,000	1,344,000
591324AG3	METALS USA INC	1,090,000	1,133,600
59833BAB0	MIDWEST GENERATION LLC	1,670,000	1,845,350
60467XAA5	MIRANT NORTH AMER LLC MNA FIN	925,000	941,188
629377AS1	NRG ENERGY INC	384,000	430,560
629855AE7	NALCO CO	915,000	943,594
65332VBG7	NEXTEL COMMUNICATIONS INC	2,245,000	2,373,930
67000XAA4	NOVELIS INC	1,630,000	1,532,200
681904AK4	OMNICARE INC	970,000	995,463
690730AC0	OWENS + MINOR	1,290,000	1,362,563
69073TAH6	OWENS BROCKWAY GLASS CONTAINER	330,000	344,438
69073TAL7	OWENS BROCKWAY GLASS CONTAINER	704,000	686,400
697933AL3	PANAMSAT CORP NEW	200,000	201,000
698657AG8	PANTRY INC	1,430,000	1,437,150
700690AH3	PARK PL ENTMT CORP	195,000	203,044
700690AN0	CAESARS ENTMT INC	250,000	265,953
700690AQ3	PARK PLACE ENTERTAINMENT CORP	250,000	268,750
700690AS9	CAESARS ENTMT INC	235,000	251,044
70322AAB7	PATHMARK STORES INC NEW	1,900,000	1,795,500
704549AC8	PEABODY ENERGY CORP	1,815,000	1,898,944
707569AH2	PENN NATL GAMING INC	1,560,000	1,575,600
721467AC2	PILGRIMS PRIDE CORP	1,055,000	1,123,575
72813PAK6	PLAYTEX PROD INC	1,440,000	1,551,600
73179UAC9	POLYPORE INC	1,145,000	1,013,325
74332DAA3	PROGRESS RAIL SVCS CORP	1,300,000	1,335,750
74913GAC9	QWEST CORP	735,000	828,713
74913GAE5	QWEST CORP	1,090,000	1,179,925
74955WAB5	R H DONNELLEY CORP	810,000	753,300
755267AC5	READERS DIGEST ASSN INC	1,125,000	1,108,125
76009NAE0	RENT A CTR INC NEW	1,880,000	1,800,100
76009UAJ3	RENT WAY INC	1,335,000	1,435,125
76115NAD3	RESOLUTION PERFORMANCE PRODS	265,000	269,638
76115NAF8	RESOLUTION PERFORMANCE PRODS	510,000	522,750
77531QAK4	ROGERS WIRELESS INC	580,000	615,525
77531QAM0	ROGERS WIRELESS INC	605,000	656,425
778669AB7	ROTECH HEALTHCARE INC	1,145,000	1,206,544
78412DAJ8	SEMCO ENERGY INC	665,000	675,813
78412DAL3	SEMCO ENERGY INC	660,000	693,825
812141AN9	SEALY MATTRESS CO	400,000	414,000
81727HAB0	SENSUS METERING SYS INC	1,850,000	1,646,500

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
817565BA1	SERVICE CORP INTL	1,340,000	\$1,313,200
817565BD5	SERVICE CORP INTL	445,000	443,888
828709AF2	SIMMONS CO MERGED INTO SUBSIDI	1,325,000	1,225,625
832248AH1	SMITHFIELD FOODS INC	895,000	950,938
84762LAA3	SPECTRUM BRANDS INC	1,555,000	1,290,650
847788AK2	SPEEDWAY MOTORSPORTS INC	945,000	961,538
857689AT0	STATION CASINOS INC	1,180,000	1,212,450
864486AB1	SUBURBAN PROPANE PARTNERS LP	2,105,000	1,968,175
867363AF0	SUNGARD DATA SYS INC	1,035,000	1,081,575
87264QAM2	TRW AUTOMOTIVE ACQUISITION	945,000	1,027,688
87816QAA1	TEAM HEALTH INC	850,000	870,188
880349AD7	TENNECO AUTOMOTIVE INC	795,000	872,513
882444AA0	TEXAS GENCO LLC	1,065,000	1,159,519
882587AX6	TEXAS NM PWR CO	550,000	560,368
885797AB6	CDA INC/CAN WEST MEDIA	1,105,000	1,142,294
893647AG2	TRANSDIGM INC	1,110,000	1,171,050
89579KAE9	TRIAD HOSPS INC	510,000	515,100
89579KAF6	TRIAD HOSPS INC	1,215,000	1,248,413
90347XAB6	UCAR FIN INC	1,626,000	1,731,690
909891AB9	UNITED COMPONENTS INC	1,410,000	1,410,000
911365AN4	UNITED RENTALS NORTH AMER INC	1,655,000	1,619,831
912909AA6	UNITED STS STL CORP NEW	886,000	967,955
918437AB0	VWR INTL INC	1,140,000	1,140,000
918437AD6	VWR INTL INC	635,000	631,825
91879QAH2	VAIL RESORTS INC	1,525,000	1,532,625
925335AK7	VERTIS INC	1,065,000	1,104,938
92907TAB3	VOUGHT AIRCRAFT INDS INC	1,405,000	1,327,725
959053AD1	WESTERN OIL SANDS INC	1,435,000	1,619,756
96949VAK9	WILLIAMS SCOTSMAN INC	790,000	825,550
003924AC1	ABITIBI CONSOLIDATED INC	355,000	289,325
006848AZ8	ADELPHIA COMMUNICATIONS CORP	1,550,000	837,000
016745AJ0	ALLBRITTON COMMUNICATIONS CO	750,000	753,750
018804AF1	ALLIANT TECHSYSTEMS INC	390,000	409,500
126304AK0	CSC HLDGS INC	975,000	926,250
126304AM6	CSC HLDGS INC	885,000	893,850
126304AQ7	CSC HLDGS INC	1,100,000	1,039,500
146900AC9	CASCADES INC	700,000	637,000
156503AF1	CENTURY COMMUNICATIONS CORP	400,000	339,480
156503AG9	CENTURY COMMUNICATIONS CORP	190,000	183,350
156503AH7	CENTURY COMMUNICATIONS CORP	455,000	434,525
156503AJ3	CENTURY COMMUNICATIONS CORP	153,000	143,055
156503AL8	CENTURY COMMUNICATIONS CORP	835,000	797,425
165167BN6	CHESAPEAKE ENERGY CORP	1,625,000	1,645,313
165167BT3	CHESAPEAKE ENERGY CORP	1,200,000	1,215,000
171340AF9	CHURCH + DWIGHT INC	1,000,000	985,000
197677AJ6	COLUMBIA / HCA HEALTHCARE CORP	321,000	307,550
200300AN1	COMCAST CORP	500,000	650,400
203668AD0	COMMUNITY HEALTH SYS INC NEW	925,000	908,813
221643AB5	COTT BEVERAGES INC	650,000	666,250
228188AA6	CROWN AMERS LLC	780,000	809,250
23918KAE8	DAVITA INC	355,000	362,526
23918KAH1	DAVITA INC	700,000	708,750

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
252126AF4	DEX MEDIA WEST LLC	225,000	\$249,750
252126AJ6	DEX MEDIA WEST LLC	900,000	905,625
256605AD8	DOLE FOOD INC	600,000	618,000
256605AP1	DOLE FOOD INC	266,000	273,315
27876GAN8	EHOSTAR DBS CORP	650,000	637,780
389375AA4	GRAY TELEVISION INC	500,000	533,750
45768YAF9	INSIGHT MIDWEST LP INSIGHT CAP	800,000	841,000
482434AF4	KCS ENERGY INC	1,000,000	1,000,000
502413AJ6	L 3 COMMUNICATIONS CORP	1,250,000	1,318,750
502413AQ0	L 3 COMMUNICATIONS CORP	230,000	228,275
502413AS6	L 3 COMMUNICATIONS CORP	840,000	816,900
59151KAE8	METHANEX CORP	625,000	692,188
615394AF0	MOOG INC	700,000	689,500
618270AB8	MORRIS PUBG GROUP LLC	950,000	896,563
62941FAG3	NTL CABLE PLC	1,150,000	1,201,750
629855AH0	NALCO CO	1,000,000	1,047,500
640079AC3	NEENAH PAPER INC	850,000	767,125
651290AE8	NEWFIELD EXPL CO	395,000	422,650
65332VBH5	NEXTEL COMMUNICATIONS INC	1,264,000	1,318,605
66977WAG4	CHEMICALS CORP	830,000	848,675
690730AC0	OWENS + MINOR	1,050,000	1,102,500
69073TAB9	OWENS BROCKWAY GLASS CONTAINER	390,000	407,063
69073TAL7	OWENS BROCKWAY GLASS CONTAINER	1,025,000	994,250
730448AR8	POGO PRODUCING CO	600,000	585,000
730448AS6	POGO PRODUCING CO	565,000	550,875
74047PAH7	PREMCOR REFNG GROUP INC	1,000,000	1,063,700
74955WAB5	R H DONNELLEY CORP	1,050,000	967,313
78388JAG1	SBA COMMUNICATIONS CORP	380,000	421,800
816196AJ8	SELECT MED CORP	900,000	866,250
829226AM1	SINCLAIR BROADCAST GROUP INC	800,000	824,000
832248AH1	SMITHFIELD FOODS INC	355,000	375,413
832724AB4	SMURFIT CAPTIAL	400,000	352,000
843452BB8	SOUTHERN NAT GAS CO	700,000	749,840
861589AZ2	STONE CONTAINER CORP	2,100,000	2,031,750
861642AE6	STONE ENERGY CORP	100,000	103,250
866950AB4	SUN MEDIA CORP CDA	750,000	768,750
88033GAT7	TENET HEALTHCARE CORP	420,000	383,250
88033GAV2	TENET HEALTHCARE CORP	2,175,000	1,750,875
882444AA0	TEXAS GENCO LLC	855,000	926,564
89579KAE9	TRIAD HOSPS INC	250,000	251,250
89579KAF6	TRIAD HOSPS INC	725,000	740,406
92658TAG3	VIDEOTRON LTEE	1,065,000	1,078,313
969457BD1	WILLIAMS COS INC	200,000	211,000
340524II0	EUROFIMA EUROPAISCHE GESELLSCH	1,670,000	1,298,407
531084II4	INTL BANK RECON+DV	2,200,000	1,339,249
775296II9	EURO INV BANK	1,730,000	1,278,813
99TBFLII7	EUROPEAN INVESTMENT BANK	1,860,000	1,273,353
B00LNCII3	KREDITANST FUR WIE	1,900,000	1,267,158
095570II0	SARA LEE CORPORATION	5,000,000	6,163,490
301718II5	BMW FINANCE NV	5,000,000	5,993,293
305002II0	UNILEVER NV	10,000,000	11,918,172
316050II6	RIO TINTO PLC	7,500,000	9,089,906

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
340193II4	GE CAPITAL EUROPEAN FUNDING	5,000,000	\$5,898,929
539931II8	EUROHYPO AG	20,000,000	23,766,751
582354II9	EURO INV BANK	25,000,000	29,678,950
591356II3	COCA COLA ENT INC	10,000,000	12,191,238
705979II5	BAXTER INTL INC	10,000,000	11,856,836
707135II2	DAIMLER CHRYSLER INTL FINANCE	3,500,000	4,157,736
708178II1	HEINZ BV	12,650,000	15,021,279
724907II3	TYCO INTL GROUP SA	4,000,000	4,964,961
738632II1	GENERAL ELECTRIC CAPITAL CORP	5,000,000	6,079,368
760550II6	COUNTRYWIDE HM LN	5,000,000	5,898,044
771736II8	ASIF III JERSEY LIMITED	10,000,000	11,800,217
775976II6	KREDITANSTALT FUR WIEDERAUFBAU	40,000,000	47,181,996
99RRKGII9	EUROPEAN INVESTMENT BANK	15,000,000	17,728,635
99RXDGI4	JOHN DEERE BANK SA	5,000,000	5,898,027
B05R6WII0	BANK OF ENGLAND	15,000,000	17,548,164
Y68856AA4	PETRONAS CAPITAL LTD	300,000	331,181
339369II3	VALENTIA TELECOM LTD	200,000	257,142
560834II6	UBS AG	2,500,000	2,951,028
767355II3	ISS GLOBAL AS	343,000	371,207
018468II1	UNITED UTILITIES WATER	2,000,000	2,508,009
067647II0	NIPPON TELEGRAPH + TELEPHONE	3,000,000	3,552,520
084557II0	ELECTRIC POWER DEVELOPMENT CO	1,500,000	1,793,388
084953II1	TATE + LYLE INTL FINANCE PLC	685,000	823,990
087749II0	VODAFONE AIRTOUCH PLC	2,000,000	2,413,359
300313II6	BRITISH TELECOM	1,000,000	1,184,681
300338II3	LEHMAN BROTHERS HLDGS INC	3,000,000	3,545,373
302234II2	SVENSKA HANDELSBANKEN	3,000,000	3,555,281
303442II0	ABBAY NATL TREASURY SVCS	1,500,000	1,778,968
304649II9	TRANSCO PLC	1,500,000	1,786,133
305566II4	BARCLAYS BANK PLC	2,000,000	2,383,310
305897II3	RENAULT CREDIT INTERNATIONAL	400,000	472,457
306169II6	FCE BANK PLC	3,500,000	4,035,535
310098II1	MARKS + SPENCER FINANCE PLC	1,040,000	1,247,464
310204II5	TELEFONICA EUROPE BV	2,000,000	2,400,856
310500II6	TOYOTA MOTOR CREDIT CORPN	2,000,000	2,389,296
312502II0	MARKS + SPENCER PLC	1,000,000	1,180,729
313175II4	TATE + LYLE INTL FINANCE PLC	750,000	890,231
314288II4	GENERAL MOTORS ACCEPT CORP	2,000,000	2,266,595
317783II1	ST GEORGE BANK LTD	1,500,000	1,772,687
320703II4	YORKSHIRE BUILDING SOCIETY FRN	2,500,000	2,951,632
324884II8	BRADFORD + BINGLEY BLDG SOC	2,500,000	2,951,234
325562II9	ECO BAT FINANCE	300,000	406,945
325887II0	NATIONWIDE B S	2,500,000	2,975,415
328823II2	IRISH LIFE + PERMANENT PLC	2,500,000	2,952,119
336341II5	AVIVA PLC	1,400,000	1,850,690
343963II7	HBOS GROUP PLC	2,050,000	2,435,729
417340II9	ING GROEP NV	1,188,000	1,465,345
460906II3	SNS BANK NEDERLANDNV	1,750,000	2,169,074
466506II5	HCA INC	213,000	399,492
481221II2	SECURITAS AB	1,500,000	1,771,006
524076II9	SIEMENS CO ORDINAT	1,500,000	1,822,077
531841II7	BNP PARIBAS	5,000,000	934,711

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
548581110	BNP PARIBUS	2,000,000	\$2,373,724
553180113	INVESTOR AB	1,000,000	1,236,463
561275111	JOHN HANCOCK GLOBAL FUNDING	2,000,000	2,361,223
564054117	NATL RURAL UTILITIES CO	1,500,000	1,773,306
565542110	INVESTOR AB	2,500,000	2,960,965
569409118	AMER STANDARD INC	300,000	359,881
582039116	NATIONWIDE FINANCE FUNDING LLC	1,480,000	1,783,878
596624119	CANANDAIGUA BRANDS INC	100,000	185,194
702207114	DAIMLERCHRYSLER NORTH AM	260,000	457,402
703454111	AIG AMERICA INSTITUTNL FNDG	2,500,000	2,959,245
705846116	AUST + NZ BANK GRP	2,500,000	2,961,555
707135112	DAIMLER CHRYSLER INTL FINANCE	1,500,000	1,781,356
708178111	HEINZ BV	1,500,000	1,780,649
708824110	AVENTIS	3,000,000	3,561,651
710149907	ING GROEP NV	3,100,000	3,685,304
710738118	ALCAN INC	2,000,000	2,379,624
712609119	NEW YORK LIFE FUNDING	2,000,000	2,380,804
712666119	FORD MOTOR CREDIT CO	2,000,000	2,338,576
714771115	MASSMUTUAL GLOBAL FUNDING	2,575,000	3,072,514
715339110	BANK OF AMERICA	5,000,000	5,969,181
715939117	HEWLETT PACKARD FINANCE CO	2,700,000	3,223,958
720791115	MONUMENTAL GLOBAL	175,000	304,577
722723116	INTERNATIONAL CRD RECOVERY	758,964	895,236
723237116	YELL FINANCE BV	220,000	407,900
724978114	FRESENIUS MED CARE	150,000	196,395
725153113	HBOS	4,000,000	5,313,637
726726115	GAL FINANCE SA	200,000	184,010
729676119	BNP PARIBAS CAPITAL TRUST	3,000,000	4,044,323
732175117	MONUMENTAL GLOBAL FUNDING LTD	1,000,000	1,253,897
732475111	TELECOM CORP OF NEW ZEALAND	250,000	430,260
734454114	INTL LEASE FINANCE	1,500,000	1,855,765
734681112	CL CAPITAL TRUST 1	1,000,000	1,396,823
736966115	SAN PAOLO IMI BANK (INTL) SA	1,000,000	1,180,870
737514112	DEUTSCHE TELEKOM INTL FIN B V	1,900,000	2,374,885
744349114	BHP BILLITON FINANCE LTD	1,250,000	1,507,465
744485116	KOMMUNALKREDIT AUSTRIA AG	2,250,000	2,652,395
753438113	HOUSEHOLD FINANCE CORPORATION	2,500,000	4,500,031
753466114	FRANCE TELECOM	2,000,000	2,470,883
753871115	GOLDMAN SACHS GP I	3,000,000	3,610,562
756560111	BES FINANCE LTD	1,500,000	1,771,094
756820119	BES FINANCE LTD	2,500,000	2,954,050
758428119	E R A P	2,050,000	2,420,979
760550116	COUNTRYWIDE HM LN	2,670,000	3,147,824
764774118	BCO BILBAO VIZCAYA ARGENTARIA	1,500,000	1,777,138
764989112	SNS BANK NEDERLAND N V	2,500,000	2,954,088
767441111	BRFKREDIT	2,110,000	2,505,373
768772118	ZURICH FINANCE USA	750,000	975,477
770056112	NATIONAL AUSTRALIA BANK LTD.	631,000	1,112,860
771217119	FINANCE FOR DANISH INDUSTRY	2,000,000	2,356,741
774242114	TELENET COMMUNICATIONS NV	330,000	431,485
775072114	RURAL HIPOTECA V	1,965,393	2,327,320
775548113	TELECOM ITALIA SPA	1,000,000	1,179,528

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
777050I18	CROATIAN BANK RECON + DEVMNT	1,500,000	\$1,872,300
777192I18	BANCO SABADELL FR SUB NTS	1,500,000	1,778,278
99LZCLI5	MORGAN STANLY DEAN WITTER	3,000,000	3,556,343
99MHHUI9	SANDANDER CENTRAL HISPANO ISSU	2,000,000	2,404,630
99PNLPI9	GLOBAL HOTEL ONE	1,500,000	1,771,625
99QJWQI3	TRW AUTOMOTIVE INC	330,000	436,740
99REPDII0	UNICREDITO ITALIANO SPA	4,500,000	5,304,259
99RUNLI8	THE ROYAL BK OF SCOTLAND PLC	3,570,000	4,242,997
99RURSI9	KAUPTHING BANK	1,000,000	1,183,678
99TSEFI4	NORDEA KREDIT REALKREDITAKTIES	72,675,433	11,168,901
99UALYI2	ANZ CAPITAL TRUST III	2,529,000	2,997,401
99UDXLI1	ABN AMRO BANK NV	1,500,000	2,601,090
99UKPKI6	FOCUS GROUP (FINANCE) LTD	140,000	190,161
99USQRI3	CABLECOM LUXEMBOURG SCA	330,000	395,382
99VMDPI3	BANK OF IRELAND	2,000,000	2,362,167
99VXSMI0	UBS AG	1,087,000	1,281,215
99ZANBI5	CENTRAL EUROPEAN DISTRI CORP	200,000	257,437
99ZCMRI7	KAUPTHING BANK HF	1,500,000	1,740,131
99ZJVVI3	HELLAS V	300,000	358,288
B00MYMI7	BCO BRADESCO SA	800,000	1,092,263
B014WLI0	TELE COLUMBUS AG + CO	680,000	812,621
B016BQI7	IRISH NATIONWIDE BLDGS	50,000	88,601
B01H3KI5	HEATING FINANCE	0	0
B01HG8I8	SAN PAOLO IMI SPA	1,000,000	1,182,081
B01JFPI7	ANGLO IRISH BANK CORP	2,250,000	2,665,399
B01NDMI7	DANSK LANDBRUGS	1,500,000	1,780,825
B01NFFI0	KAUPTHING BUNADARBANKI HF	385,000	495,452
B01S55I2	ARIES VERMOGENSVERWALTUNG	1,500,000	1,860,445
B01Y46I8	MERRILL LYNCH + CO INC	3,000,000	3,567,667
B01YXGI4	ROYAL AND SUN ALLIANCE GROUP	457,000	935,346
B0206NI2	KAUFMAN + BROAD SA	300,000	403,406
B02GHZI8	ALLIANCE + LEICESTER PLC	1,000,000	1,745,248
B02RQXI9	RCI BANQUE	400,000	473,063
B02SBGI0	GENERAL MOTORS ACCEPT CORPN	5,313,000	5,437,205
B02WQWI0	AMERICAN EXPRESS CREDIT CORP	787,000	1,368,036
B030GTI7	CORUS GROUP	330,000	412,607
B031J1I3	BCO BILBAO VIZCAYA ARGENTARIA	1,900,000	2,240,334
B048TKI4	UCI 11 TITULIZACION DE ACTIVOS	2,210,351	2,607,220
B04ZVVI4	WRG ACQUISITIONS PLC	325,000	569,103
B0501CI8	AIB UK 1 LP	1,000,000	1,170,634
B05HQTII7	DT HYPOTHEKENBK AG	1,000,000	1,178,134
B05KK1I7	DNB NOR ASA	2,500,000	2,942,092
B05N8WII7	BANCA MONTE DEI PASCHI DI SIEN	1,000,000	1,179,078
B06BQMI4	UNIQUE PUB FINANCE CO	818,412	1,405,008
B0K9CYI2	NORDEA BANK AB	1,500,000	2,557,877
001623AB3	ALH FIN LLC	270,000	254,475
001669AT7	AMC ENTMT INC	350,000	365,750
001669AW0	AMC ENTMT INC	75,000	77,156
001957BC2	AT + T CORP	165,000	182,548
001957BD0	AT+T CORP	345,000	433,561
003924AA5	ABITIBI CONSOLIDATED INC	198,000	198,000
003924AG2	ABITIBI CONSOLIDATED INC	95,000	96,188

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
00828BAB1	AFFINIA GROUP INC	205,000	\$161,950
008674AA1	AHERN RENTALS INC	140,000	147,350
009037AG7	AINSWORTH LMBR CO LTD	100,000	90,000
011588AH3	ALAMOSA INC	310,000	335,188
01958XBD8	ALLIED WASTE NORTH AMER INC	150,000	142,125
01958XBK2	ALLIED WASTE NORTH AMER INC	100,000	97,500
01958XBN6	ALLIED WASTE NORTH AMER INC	655,000	661,550
03073EAC9	AMERISOURCEBERGEN CORP	200,000	200,000
03073EAE5	AMERISOURCEBERGEN CORP	200,000	201,750
030981AD6	AMERIGAS PARTNERS L P	185,000	188,700
043353AA9	ARVINMERITOR INC	35,000	33,513
043436AB0	ASBURY AUTOMOTIVE GROUP INC	275,000	275,000
045086AA3	ASHTON WOODS USA LLC	170,000	153,213
05336XAA9	AVAGO TECHNOLOGIES FIN PTE LTD	570,000	585,675
054802AH6	AZTAR CORP	175,000	183,313
05508RAC0	B + G FOODS INC	80,000	81,600
055411AE2	BF SAUL REAL ESTATE INVT TR	1,000,000	1,017,500
097751AG6	BOMBARDIER INC	700,000	647,500
09776LAC0	BOMBARDIER RECREATIONAL PRODS	250,000	250,313
118255AB4	BUCKEYE TECHNOLOGIES INC	70,000	66,500
119882AB4	BUFFETS INC	450,000	459,000
1248EPAF0	CCO HLDGS LLC	400,000	381,000
126304AC8	CSC HLDGS INC	190,000	193,325
126304AM6	CSC HLDGS INC	150,000	151,500
127587AD5	CADMUS COMMUNICATIONS CORP	100,000	102,750
14161HAA6	CARDTRONICS INC	200,000	199,000
14985VAA9	CCM MERGER INC	100,000	96,000
15133VAF6	CENTENNIAL COMMUNICATIONS	145,000	146,450
15941RAA8	CHAPARRAL ENERGY INC	100,000	103,500
161175AA2	CHARTER COMMUNICATIONS OPER LL	785,120	781,194
161175AD6	CHARTER COMMUNICATIONS OPER	385,000	383,075
165167BL0	CHESAPEAKE ENERGY CORP	170,000	170,000
165167BN6	CHESAPEAKE ENERGY CORP	180,000	182,250
165167BS5	CHESAPEAKE ENERGY CORP	200,000	201,000
165167BT3	CHESAPEAKE ENERGY CORP	175,000	177,188
166779AA6	CHEVY CHASE BK FSB	250,000	257,500
171276AD0	CHUKCHANSI ECONOMIC DEV AUTH	100,000	102,625
171871AH9	CINCINNATI BELL INC NEW	110,000	107,800
17307HAA4	CITISTEEL USA INC	160,000	159,200
17453BAB7	CITIZENS COMMUNICATIONS CO	100,000	110,250
192596AH7	COINMACH CORP	460,000	481,850
196522AJ5	COLORADO INST GAS CO	100,000	102,178
199333AF2	COLUMBUS MCKINNON CORP N Y	120,000	124,800
20338CAE4	COMMUNICATIONS + PWR INDS INC	200,000	199,500
20902YAD4	CONSOLIDATED CONTAINER CO LLC	49,250	41,616
20903HAB4	CONSOLIDATED COMMUNICATIONS	130,000	138,450
219141AD0	CORNELL COMPANIES INC	150,000	155,250
22025YAH3	CORRECTIONS CORP AMER NEW	395,000	391,050
222074AB2	COUCHE TARD U S L P	175,000	180,250
22825LAB6	CROWN CORK + SEAL FIN PLC	750,000	757,500
245217AM6	DEL MONTE CORP	200,000	212,500
245217AP9	DEL MONTE CORP	145,000	141,375

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
24869QAB8	DENNYS HLDGS INC	275,000	\$279,125
25459HAD7	DIRECTV HLDGS LLC	700,000	684,250
256006AA5	DOANE PET CARE CO	50	50
256067AE9	DOBSON CELLULAR SYSTEMS INC	155,000	164,494
256067AF6	DOBSON CELLULAR SYS INC	175,000	182,000
256067AG4	DOBSON CELLULAR SYSTEMS INC	310,000	341,775
256069AH8	DOBSON COMMUNICATIONS CORP	125,000	124,375
256072AD1	DOBSON COMMUNICATIONS CORP OKL	750,000	748,125
256605AJ5	DOLE FOOD INC	305,000	312,625
257561AW0	DOMTAR INC	100,000	85,250
28336LAE9	EL PASO CORP	120,000	123,600
28336LAH2	EL PASO CORP	200,000	203,500
28336LAJ8	EL PASO CORP	125,000	124,610
28368EAE6	EL PASO ENERGY CORP MTN	540,000	541,350
283905AA5	EL PASO ENERGY CORP DEL	325,000	322,563
29255WAG5	ENCORE ACQUISITION CO	235,000	216,200
29444NAF9	EQUISTAR CHEMICALS LP	85,000	92,225
313139AG2	FEDDERS NORTH AMER INC	550,000	393,250
313549AH0	FEDERAL MOGUL CORP	115,000	39,100
313549AM9	FEDERAL MOGUL CORP	535,000	181,900
313549AS6	FEDERAL MOGUL CORP	920,000	312,800
313917AF3	FELCOR SUITES LTD PARTNERSHIP	475,000	485,688
31430QAS6	FELCOR LODGING LTD PARTNERSHIP	160,000	166,400
315292AD4	FERRELLGAS L P	175,000	165,375
337756AB6	FISHER COMMUNICATIONS INC	100,000	105,500
345370CA6	FORD MTR CO DEL	495,000	336,600
345397TZ6	FORD MTR CR CO	270,000	231,532
358497AC9	FRIENDLY ICE CREAM CORP NEW	110,000	97,900
364760AA6	GAP INC	162,000	166,132
370425RZ5	GENERAL MTRS ACCEP CORP	990,000	948,301
370425SE1	GENERAL MTRS ACCEP CORP	120,000	108,160
370425SL5	GENERAL MTRS ACCEP CORP	85,000	76,468
370442BT1	GENERAL MTRS CORP	325,000	214,500
38470RAC5	GRAHAM PACKAGING CO L P	200,000	197,000
393657AA9	GREENBRIER COS INC	100,000	102,000
393657AB7	GREENBRIER COS INC	165,000	168,300
404085AB8	H + E EQUIP SVCS LLC	400,000	442,000
404085AF9	H G EQUIP SVCS LLC H E FIN COR	165,000	181,500
404119AL3	HCA INC	175,000	169,698
404119AP4	HCA INC	675,000	682,310
40423QAF4	HMH PPTYS INC	55,000	55,619
40425LAC0	HM PUBG CORP	500,000	392,500
41163WAE6	HARD ROCK HOTEL INC	250,000	269,375
420029AA8	HAWAIIAN TELCOM COMM INC	490,000	472,850
420029AE0	HAWAIIAN TELCOM COMM INC	185,000	172,975
428040BX6	HERTZ CORP	170,000	173,188
428040BY4	HERTZ CORP	65,000	66,950
43325MAB5	HINES NURSERIES	145,000	142,100
435765AB8	HOLLY ENERGY PARTNERS LP	130,000	125,938
44108EAS7	HOST MARRIOTT LP	650,000	676,000
44108EAW8	HOST MARRIOTT L P	70,000	71,750
441560AL3	HOUGHTON MIFFLIN CO	200,000	213,750

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
449681AC9	IMCO RECYCLING INC	250,000	\$273,125
451713AD3	IKON OFFICE SOLUTIONS INC	180,000	175,500
45820EAG7	INTELSAT LTD	95,000	86,569
45820EAJ1	INTELSAT LTD	90,000	91,463
465741AH9	ITRON INC	225,000	229,500
466210AE1	JLG INDS INC	250,000	261,875
470355AA6	JAMES RIV COAL CO	185,000	193,556
47215QAF1	JEAN COUTU GROUP PJC INC	100,000	98,500
49427TAA6	KIMBALL HILL INC	170,000	167,450
502413AT4	L 3 COMMUNICATIONS CORP	280,000	279,300
513075AM3	LAMAR MEDIA CORP	100,000	100,375
521865AE5	LEAR CORP	35,000	32,575
521865AJ4	LEAR CORP	50,000	40,595
52736RAN2	LEVI STRAUSS + CO	400,000	446,000
527483AA9	LEVITZ HOME FURNISHINGS INC	85,000	39,950
552078AL1	LYONDELL CHEMICAL CO	120,000	125,250
552691AA5	MCI INC	245,000	246,838
552953AL5	MGM MIRAGE	200,000	202,750
552953AR2	MGM MIRAGE	350,000	349,125
554153AC0	MAC GRAY CORP	150,000	151,125
56075RAF9	MAJESTIC STAR CASINO LLC	245,000	257,863
562567AM9	MANDALAY RESORT GROUP	200,000	202,250
570506AA3	MARKWEST ENERGY PARTNERS LP	90,000	82,800
576203AG8	MASSEY ENERGY CO	310,000	312,713
58501TAJ7	MEDITRUST	250,000	257,813
59000GAA8	MERITOR AUTOMOTIVE INC	35,000	32,638
62474EAC0	MRS FIELDS FAMOUS BRANDS LLC	90,000	72,000
62844VAC5	MUZAK HLDGS LLC / FIN CORP	900,000	65,250
628530AA5	MYLAN LABS INC	100,000	100,125
628530AC1	MYLAN LABS INC	100,000	100,125
63860BAC6	NATIONSRENT COS INC	350,000	381,500
63860BAD4	NATIONSRENT COS INC	260,000	273,000
640079AC3	NEENAH PAPER INC	250,000	225,625
640096AA1	NEFF RENT LLC NEFF FIN CORP	110,000	115,500
65332VBG7	NEXTEL COMMUNICATIONS INC	250,000	267,692
65556TAB3	NORCRAFT COS LP	500,000	517,500
66977WAG4	CHEMICALS CORP	125,000	127,656
670823AB9	O CHARLEYS INC	750,000	761,250
670874AD8	OMI CORP	500,000	506,875
671350AC0	OAK HILL SECS FD II LP	1,000,000	1,006,600
681904AK4	OMNICARE INC	165,000	167,475
69073TAJ2	OWENS BROCKWAY GLASS CONTAINER	450,000	464,625
69319FAB3	PCA LLC	185,000	44,169
69422PAC3	PACIFIC ENERGY PARTNERS L P	120,000	118,200
697933AS8	PANAMSAT CORP NEW	195,000	204,263
698604AD7	PANOLAM INDS INTL INC	260,000	250,250
707569AH2	PENN NATL GAMING INC	260,000	262,600
713278AQ2	PEP BOYS MANNY MOE + JACK	375,000	333,750
718592AJ7	PHILLIPS VAN HEUSEN CORP	150,000	152,250
720830AB4	PIERRE FOODS INC	175,000	177,625
727610AD9	PLASTIPAK HLDGS INC	175,000	176,750
749121BP3	QWEST COMMUNICATIONS INTL INC	300,000	306,000

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
749121BR9	QWEST COMMUNICATIONS INTL INC	600,000	\$616,500
74913GAC9	QWEST CORP	85,000	95,838
74913GAH8	QWEST CORP	350,000	374,500
75601RAC9	REAL MEX RESTAURANTS INC	300,000	319,500
768369AB6	RIVER ROCK ENTMT AUTH	115,000	123,913
77531QAK4	ROGERS WIRELESS INC	25,000	26,281
781904AH0	RURAL CELLULAR CORP	550,000	580,250
781904AM9	RURAL CELLULAR CORP	150,000	158,250
799183AA6	SAN PASQUAL CASINO DEV GROUP	200,000	203,000
817565AP9	SERVICE CORP INTL	100,000	105,000
817565BA1	SERVICE CORP INTL	60,000	58,500
817565BD5	SERVICE CORP INTL	200,000	198,500
823777AE7	SHERIDAN GROUP INC	500,000	514,375
829226AM1	SINCLAIR BROADCAST GROUP INC	100,000	103,000
83545GAG7	SONIC AUTOMOTIVE INC	250,000	241,875
847788AK2	SPEEDWAY MOTORSPORTS INC	285,000	288,563
857555AM8	STATER BROS HLDGS INC	185,000	183,150
857689AR4	STATION CASINOS INC	120,000	121,200
857689AT0	STATION CASINOS INC	225,000	230,063
86332GAA0	STRIPES ACQUISITION LLC	100,000	101,500
864486AB1	SUBURBAN PROPANE PARTNERS LP	545,000	509,575
867363AD5	SUNGARD DATA SYS INC	125,000	113,750
867363AF0	SUNGARD DATA SYS INC	275,000	284,625
867363AK9	SUNGARD DATA SYS INC	330,000	330,000
86800HAA1	SUNSTATE EQUIP CO LLC	200,000	202,000
880891AA4	TERPHANE HLDG CORP	150,000	150,000
880891AE6	TERPHANE HLDG CORP	78,000	78,000
881609AR2	TESORO CORP	155,000	156,550
885218AB3	THORNBURG MTG INC	150,000	147,750
88732AAD9	TIME WARNER TELECOM HLDGS INC	60,000	63,300
892134AJ6	TOWN SPORTS INTL INC	50,000	52,375
892782AE3	TRAILER BRDG INC	175,000	180,031
893934AB5	TRANSMONTAIGNE INC	200,000	196,500
90333EAA6	USEC INC	500,000	500,000
90348AAG4	UBIQUITEL OPER CO	40,000	44,300
92025RAB4	VALOR TELECOMMUNICATIONS ENTER	600,000	627,000
925335AK7	VERTIS INC	150,000	155,438
969457BM1	WILLIAMS COS INC	275,000	319,000
96946RAA3	WILLIAMS COS INC	175,000	174,781
96946RAB1	WILLIAMS COS INC	175,000	176,750
96949VAK9	WILLIAMS SCOTSMAN INC	175,000	181,125
983130AD7	WYNN LAS VEGAS LLC	180,000	175,050
		6,679,809,705	\$4,641,228,311

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
139732EG2	CAPITAL AUTO RECEIVABLES ASSET	1,400,000	\$1,400,657
43811LAB8	HONDA AUTO RECEIVABLES OWNER	395,755	395,075
903278BH1	USAA AUTO OWNER TR	20,718	20,705
92975UAB7	WACHOVIA AUTO OWNER TR	13,798	13,788
92975UAH4	WACHOVIA AUTO OWNER TR	256,522	256,121
98152DBG5	WORLD OMNI AUTO RECEIVABLES TR	231,799	231,509
553083CG9	MMCA AUTO OWNER TR	60,791	60,658
26209RAZ7	DRIVETIME AUTO OWNER TR	2,205,335	2,190,121
553083CG9	MMCA AUTO OWNER TR	202,636	202,193
903206AL4	UPFC AUTO RECEIVABLES TR	2,750,000	2,747,753
03061NEN5	AMERICREDIT AUTOMOBILE REC TR	1,948,837	1,943,965
14041GAM8	CAPITAL ONE AUTO FIN TR	3,369,546	3,369,546
44179CAM8	HOUSEHOLD AUTOMOTIVE TR	782,163	779,964
92925WAE8	WFS FINL 2002 1 OWNER TR	0	0
92926CAD3	WFS FINL 2002 2 OWNER TR	2,788,472	2,787,602
03061NJQ3	AMERICREDIT AUTOMOBILE RECEIVA	880,000	879,587
06424EAC8	BANK ONE AUTO SECURITIZATION	232,613	231,268
139732FT3	CAPITAL AUTO RECEIVABLES ASSET	460,000	454,204
161581CY7	CHASE MANHATTAN AUTO OWNER TR	118,491	118,046
23383VBS8	DAIMLERCHRYSLER AUTO TR	131,528	131,058
34527RKQ5	FORD CR AUTO OWNER TR	310,000	305,786
41283AAH2	HARLEY DAVIDSON MOTORCYCLE TR	156,085	156,085
44179CAM8	HOUSEHOLD AUTOMOTIVE TR	581,672	580,036
449182AU8	HYUNDAI AUTO RECEIVABLES TR	567,354	563,453
63936EAD8	NAVISTAR FINL 2002 A OWNER TR	355,663	355,718
65474YAC9	NISSAN AUTO RECEIVABLES 2005	1,260,000	1,241,888
68338SEE4	ONYX ACCEP OWNER TR	475,144	471,729
903278AY5	USAA AUTO OWNER TR	7,370	7,360
14041PAT3	CAPITAL ONE PRIME AUTO RECV TR	678,296	674,162
14041PBB1	CAPITAL ONE PRIME AUTO REC TR	826,136	825,491
143128CL8	CARMAX AUTO OWNER TR	274,699	274,484
42805RAT6	HERTZ VEH FING LLC	610,000	610,366
65475BAA2	NISSAN AUTO RECEIVABLES OWNER	564,297	563,591
903278CC1	USAA AUTO OWNER TR	936,675	936,090
903278CH0	USAA AUTO OWNER TRUST	731,022	730,908
92975UAN1	WACHOVIA AUTO OWNER TR	26,330	26,318
98152DBR1	WORLD OMNI AUTO RECEIVABLES TR	470,893	470,598
43812MAA7	HONDA AUTO RECEIVABLES TR	1,176,735	1,176,183
23383VBS8	DAIMLERCHRYSLER AUTO TR	427,465	425,938
23383VCR9	DAIMLER CHRYSLER AUTO TRUST	319,164	318,317
34527RKP7	FORD CR AUTO OWNER TR	388,594	387,379
34527RLF8	FORD CR AUTO OWNER TR	875,000	872,676
43812EAC1	HONDA AUTO RECEIVABLES	0	0
65474UAC7	NISSAN AUTO RECEIVABLES OWNER	0	0
903278AY5	USAA AUTO OWNER TR	0	0
99NJRJII8	AUTO ABS	1,288,083	1,520,116
02582JBY5	AMERICAN EXPRESS CR ACCOUNT MA		1,802,813
36159JAD3	GE CAP CR CARD MASTER NT TR		2,501,953
55264TBF7	MBNA CR CARD MASTER NT TR		2,104,922
17305ECC7	CITIBANK CR CARD ISSUANCE TR		4,568,202
74408AAG5	PROVIDIAN GATEWAY OWNER TR		4,150,790
99PJUVII5	MBNA CREDIT CARD MASTER NOTE		732,442

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
16151RBV4	CHASE CR CARD OWNER TR		\$3,010,314
17305EAJ4	CITIBANK CREDIT CARD TR		152,250
17305EAM7	CITIBANK CR CARD ISSUANCE TR		2,847,246
17305EAU9	CITIBANK CR CARD ISSUANCE TR		1,762,579
17305EBP9	CITIBANK CR CARD ISSUANCE TR		210,295
38405TAC1	GRACE CHURCH CARD FUND		3,187,402
55264TAF8	MBNA CR CARD MASTER NT TR		277,234
74408AAP5	PROVIDIAN GATEWAY OWNER TR		2,010,312
00761HBG5	ADVANTA BUSINESS CARD MASTER T		502,178
00761HBL4	ADVANTA BUSINESS CARD MASTER		265,373
02582JBW9	AMERICAN EXPRESS CR ACCOUNT MA		1,001,406
02582JDJ6	AMERICAN EXPS CR ACCT MST TR		908,349
06423RBP0	BANK ONE ISSUANCE TR		1,305,460
14041NBE0	CAPITAL ONE MULTI ASSET EXECUT		703,270
14041NCB5	CAPITAL ONE MULTI ASSET		1,001,800
161571AE4	CHASE ISSUANCE TR		280,525
161571AH7	CHASE ISSUANCE TR		1,907,286
17305EAR6	CITIBANK CR CARD ISSUANCE TR		1,504,688
25466KFD6	DISCOVER CARD MT 1		1,302,340
36159JAA9	GE CAP CR CARD MASTER NT TR		890,695
441798AT2	HOUSEHOLD AFFINITY CR CARD		1,005,700
55264TAR2	MBNA CR CARD MASTER NT TR		1,604,000
55264TCY5	MBNA CR CARD MASTER NT TR		1,254,298
59159UBU1	METRIS MASTER TR		1,140,684
74408AAA8	PROVIDIAN GATEWAY OWNER TR		2,002,400
74408AAE0	PROVIDIAN GATEWAY OWNER TR		1,500,450
14041NAK7	CAPITAL ONE MULTI ASSET EXECUT		1,254,875
16151RBD4	CHASE CR CARD OWNER TR		2,097,619
17305EBN4	CITIBANK CR CARD ISSUANCE TR		1,536,199
02582JDQ0	AMERICAN EXPRESS CR ACCOUNT		800,500
06423RAX4	BANK ONE ISSUANCE TR		1,000,313
161571AC8	CHASE ISSUANCE TR		755,020
161571AM6	CHASE ISSUANCE TR		1,275,199
17305EBH7	CITIBANK CR CARD ISSUANCE TR		799,625
17305ECE3	CITIBANK CR CARD ISSUANCE TR		902,165
25466KDL0	DISCOVER CARD MT 1		1,025,000
55264TBB6	MBNA CR CARD MASTER		725,906
55264TBS9	MBNA CR CARD MASTER NT TR		822,050
55264TCS8	MBNA CREDIT CARD MASTR NOTE TR		481,350
706448AP2	PEMEX FIN LTD	2,361,042	2,393,223
000759DL1	ABFS MTG LN TR	724,258	724,145
03072SKC8	AMERIQUEST MTG SECS INC	510,614	510,661
12558MBB7	CIT HOME EQUITY LN TR	551,450	548,952
152314EQ9	CENTEX HOME EQUITY LN TR	293,595	293,733
20846QHW1	CONSECO FIN SECURITIZATIONS	2,345,275	2,351,933
31738PBB3	FINANCIAL ASSET SECS CORP	2,668,288	2,667,872
32054YAE3	FIRST INTL BK SBA LN TR	297,037	205,342
43708AAN2	HOME EQUITY MTG LN ASST BCK TR	1,647,463	1,647,463
45660LCL1	INDYMAC MBS INC	5,854,425	5,851,178
464134AA3	IRWIN LOW BALANCE HOME LN TR	312,335	312,405
75970NAA5	RENAISSANCE MTG ACCEP CORP	622,000	624,041
76110VCR7	RESIDENTIAL FDG MTG SECII INC	1,043,964	1,043,801

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
79549AQW2	SALOMON BROS MTG SECS VII INC	150,608	\$150,676
805564LW9	SAXON ASSET SECS TR	42,020	41,902
83611MHK7	SOUNDVIEW HOME LN TR	3,177,281	3,177,106
86358RW45	STRUCTURED ASSET SECS CORP	63,441	63,778
89140VAA3	TORRENS TRUST	350,383	350,458
30299Y9S3	FHA 253 P11 02 PJ HUNT PG 87	214,652	219,613
30999E9E1	FHA 221D4	1,829,617	1,840,914
3189929Q9	FHA 236 NP REILLY	1,003,799	1,002,665
32099W9G1	FHA 221D4 P8 98 2 PCT NT	145,658	146,230
760985UF6	RESIDENTIAL ASSET MTG PRODS	476,654	478,932
004421PM9	ACE SECS CORP HOME EQUITY LN	1,951,382	1,951,686
00764MFN2	AEGIS ASSET BACKED SECS TR	1,558,329	1,558,329
00764MGC5	AEGIS ASSET BACKED SECS TR	1,986,233	1,986,233
04542BJZ6	ASSET BACKED FDG CORP	196,716	196,716
04542BLV2	ASSET BACKED FDG CORP	670,370	670,370
073879BY3	BEAR STEARNS AST BKD SECS I TR	1,054,017	1,054,347
073879JF6	BEAR STEARNS ASSET BACKED SECS	786,535	787,026
073879W87	BEAR STEARNS ASSET BACKED SECS	1,794,268	1,794,548
12489WMS0	C BASS TR	1,814,850	1,814,850
126670NW4	CWABS INC	2,700,000	2,700,000
144531AW0	CARRINGTON MTG LN TR	752,241	752,241
144531CT5	CARRINGTON MTG LN TR	913,439	913,296
144531DK3	CARRINGTON MTG LN TR	2,131,304	2,131,636
152314KE9	CENTEX HOME EQUITY LN TR	0	0
152314ME7	CENTEX HOME EQUITY LN TR	0	0
17307GSE9	CITIGROUP MTG LN TR	1,582,742	1,582,495
23332UCM4	DSL A MTG LN TR	1,487,638	1,486,472
29445FCK2	EQUIFIRST MTG LN TR	956,117	955,968
36159LAA4	GE DEALER FLOORPLAN MASTER NT	1,450,000	1,450,454
362341BM0	GS MTG SECS CORP	1,013,448	1,013,448
362341JZ3	GS MTG SECS CORP	2,089,732	2,090,058
36242DRV7	GS MTG SECS CORP	204,438	204,438
36242DZ71	GS MTG SECS CORP	632,087	632,087
41283ABK4	HARLEY DAVIDSON MOTORCYCLE TR	759,956	751,406
437690CF5	HOMESTAR MTG ACCEP CORP	785,046	785,092
45660LMH9	INDYMAC MBS INC	1,114,882	1,114,828
542514LD4	LONG BEACH MTG LN TR	1,375,347	1,375,347
59020UKW4	MERRILL LYNCH MTG INVS INC	161,469	161,469
59020UQS7	MERRILL LYNCH MTG INVS INC	306,480	306,480
59020UTP0	MERRILL LYNCH MTG INVS INC	813,621	813,875
64352VGN5	NEW CENTY HOME EQUITY LN TR	49,138	49,145
64352VJF9	NEW CENTY HOME EQUITY LN TR	51,168	51,176
66987XGB5	NOVASTAR MTG FDG TR	1,927,802	1,928,102
66987XGT6	NOVASTAR MTG FDG TR	2,700,338	2,701,184
68389FFR0	OPTION ONE MTG LN TR	1,662,952	1,664,512
68389FJE5	OPTION ONE MTG LN TR	831,181	831,181
691215AU1	OWNIT	684,211	684,211
70069FJK4	PARK PL SECS INC	1,033,616	1,033,455
76110WB96	RESIDENTIAL ASSET SEC MTG PASS	304,687	304,687
76110WE28	RESIDENTIAL ASSET SEC MTG PASS	108,188	108,188
78442GMA1	SLM STUDENT LN TR	365,839	365,839
78442GMV5	SLM STUDENT LN TR	1,625,805	1,626,058

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
78514RAA3	SAACO	1,606,366	\$1,606,869
805564RJ2	SAXON ASSET SECS TR	393,882	393,882
805564RY9	SAXON ASSET SECS TR	1,416,229	1,416,008
84751PCJ6	SPECIALTY UNDERWRITING	2,645,718	2,649,853
84751PGV5	SPECIALTY UNDERWRITING + RESID	2,085,196	2,085,521
86358EEZ5	STRUCTURED ASSET INVT LN TR	634,511	634,907
86358EQV1	STRUCTURED ASSET INVT LN TR	599,733	599,733
86358ETB2	STRUCTURED ASSET INVT LN TR	1,007,132	1,007,132
86358EUM6	STRUCTURED ASSET INVT LN TR	1,917,705	1,917,705
86359B6D8	STRUCTURED ASSET SECS CORP	825,931	825,931
86359BW80	STRUCTURED ASSET SECS CORP	1,929,331	1,933,552
881561CX0	TERWIN MTG TR	835,345	836,519
881561MK7	TERWIN MTG TR	571,253	571,610
92922F2H0	WAMU MTG PASS THROUGH CTFS	1,299,606	1,299,606
86359DCY1	STRUCTURED ASSET SECS CORP	1,415,567	1,415,347
000759CY4	ABFS MTG LN TR	1,195,643	1,181,835
00922KAA8	AIR 2 US	252,029	245,739
07386HRA1	BEAR STEARNS ALT A TR	3,047,454	3,007,678
12479MAB4	CBC INS REV SECURITIZATION LLC	3,071,178	3,052,137
12613XBK6	CNH EQUIP TR	278,884	278,884
247367AX3	DELTA AIR LINES INC DEL PASS T	1,727,978	1,752,687
393533BU7	GREEN TREE RECREATIONAL EQUIP	143,198	107,399
441917AT8	HOUSEHOLD HOME EQUITY LN TR	1,484,384	1,484,529
456606CD2	INDYMAC ABS INC	844,938	845,335
55353WAA4	MSDECC HELOC TR	2,297,251	2,301,558
61746RDL2	MORGAN STANLEY ABS CAP I INC	420,067	420,199
67087TCN9	OMI TR	7,140,000	789,684
87203RAA0	SYSTEMS 2001 A T LLC	1,291,673	1,374,598
90263BHD3	UCFC LN TR	698,920	701,365
90332UAA1	US AIRWAYS PASSTHRU TRS	1,359,879	1,347,709
03937SAB6	ARCEL FINANCE	6,550,929	6,724,529
290408AB9	ELWOOD ENERGY LLC	14,622,461	15,792,258
686685AB4	ORMAT FDG CORP	15,318,621	15,548,400
86359CAA7	STRUCTURED ASSET RECEIVABLE TR	2,025,600	2,028,355
58962FAX8	MERIDIAN FUNDING CO LLC	4,304,829	4,305,389
740587GH7	PREMIUM ASSET TR	4,100,000	4,100,451
00103RBD7	AESOP FDG II LLC	2,450,000	2,413,679
00203YBC3	AQ FIN NIM TR	160,308	160,312
004421HD8	ACE SECS CORP HOME EQUITY LN	2,819,656	2,828,280
004421RT2	ACE SECS CORP HOME EQTY LN TR	2,088,045	2,088,033
04541GQS4	ASSET BACKED SECS CORP HOME EQ	2,000,000	2,000,298
04542BEB4	ASSET BACKED FDG CORP	3,010,000	3,073,497
05366VAC2	AVIATION CAP GROUP TR	698,090	680,582
073250BN1	BAYVIEW FINL REVOLVING ASSET	600,000	601,429
07325NBN1	BAYVIEW FINL SECS CO LLC	2,252,639	2,260,439
07386HSW2	BEAR STEARNS ALT A TR	2,037,826	2,051,510
073877AU6	BEAR STEARNS ASSET BACKED SECS	1,346,976	1,348,085
073879PQ5	BEAR STEARNS ASSET BACKED SECS	2,847,266	2,849,945
073879U97	BEAR STEARNS ASSET BACKED SECS	2,328,662	2,328,361
124860FA0	C BASS ABS LLC	1,641,196	1,641,078
12489WDJ0	C BASS TR	582,104	582,597
126671MP8	CWABS INC	1,084,462	1,084,970

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
126673JV5	CWABS INC	4,000,000	\$4,017,909
126685AH9	CWHEQ INC	2,636,036	2,635,731
152314DR8	CENTEX HOME EQUITY LN TR	516,987	517,067
20846QCW6	CONSECO FINANCE SEC CORP	584,689	584,675
20846QHP6	CONSECO FIN SECURITIZATIONS	18,925,000	615,063
21075WEX9	CONTIMORTGAGE HOME EQUITY LN	791,086	793,471
23332UCM4	DSLA MTG LN TR	2,625,244	2,613,537
26209RBD5	DRIVETIME AUTO OWNER TR	1,595,457	1,588,155
268668AQ3	EMC MTG LN TR	0	0
36242DAS2	GS MTG SECS CORP	1,807,141	1,807,416
456606CT7	INDYMAC ABS INC	242,328	241,987
464126BU4	IRWIN HOME EQUITY LN TR	867,746	874,492
59020UZS7	MERRILL LYNCH MTG INVS INC	1,890,690	1,890,678
64352VET4	NEW CENTY HOME EQUITY LN TR	2,000,000	2,038,526
67087TCX7	OMI TR	14,314,667	2,204,132
705220AM3	PECO ENERGY TRANSITION TR	950,000	1,011,924
76110WHD1	RESIDENTIAL ASSET SEC CORP MTG	325,648	325,801
76110WLR5	RESIDENTIAL ASSET SEC MTG PASS	374,555	374,613
785778LU3	SACO I TR	2,500,000	2,499,982
843590CK4	SOUTERN PAC SECD ASSETS CORP	284,506	284,461
89140VAA3	TORRENS TRUST	1,039,469	1,039,691
0919169A6	BLACKROCK CAP FIN L P	1,094,865	766,631
91154R9B1	USAIR 1993 A PASSTHRU TRUST	945,060	406,376
743541II7	UNIQUE PUB FINANCE PLC	182,000	336,820
B013VKII5	COUNTRYWIDE HOME LOANS	200,000	351,955
029370II6	SUMMIT FINANCE (LAW) PLC	162,348	329,779
043933II3	HOUSING ASSOCIATION FUNDING	687,134	1,599,933
311134II3	MEADOWHALL CMR FIN	225,000	417,419
333288II1	JUTURNA(EURO LOAN CONDUIT 16)	1,078,852	1,994,732
337788II6	MITCHELLS + BUTLER	546,229	1,017,916
337793II6	MITCHELLS AND BUTLERS FINANCE	128,932	239,572
535929II6	HEALTH MGMT ASSOC	146,616	317,624
765405II8	CRAEGMOOR FDG II	705,000	1,288,374
772149II3	SLM STUDENT LN TST	1,000,000	1,810,277
779089II4	TELEREAL SECURITISATION PLC	300,000	561,377
B030DJII2	CUMBERNAULD FD	230,000	399,436
00252FCC3	AAMES MTG INVT TRUST	4,199,200	4,199,855
07384YUG9	BEAR STEARNS ASSET BCK SECS TR	5,000,000	5,000,000
152314BJ8	CENTEX HOME EQUITY LN TR	2,602,103	2,624,466
300674AB4	EXCEL PARALUBES FDG CORP	3,103,020	3,242,380
40430GAB6	HSBC HOME EQUITY LN TR	3,701,626	3,715,941
40430GAJ9	HSBC HOME EQUITY LN TR	4,542,124	4,541,597
68338SDF2	ONYX ACCEPTANCE AUTO TRUST	466,898	464,783
759950EA2	RENAISSANCE HOME EQUITY LN TR	1,149,008	1,149,187
76110VHS0	RESIDENTIAL FDG MTG SECS II	6,000,000	6,077,046
76110VJM1	RESIDENTIAL FDG MTG SECS II	1,388,600	1,390,770
76110WJY3	RESIDENTIAL ASSET SEC MTG PASS	2,219,770	2,238,847
76110WMW3	RESIDENTIAL ASSET SEC MTG PASS	3,000,000	3,028,593
76112BP61	RESIDENTIAL ASSET MTG PRODS IN	4,816,970	4,839,128
78442GAZ9	SLM STUDENT LN TR	5,000,000	5,050,000
78442GBR6	SLM STUDENT LOAN TR	6,000,000	5,933,436
844741AL2	SOUTHWEST AIRLS CO	2,677,095	2,910,929

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
47714NAA5	JETBLUE AWYS CORP	935,000	\$921,975
47714RAA6	JETBLUE AWYS CORP	1,411,668	1,415,423
667294BB7	NORTHWEST AIRLS PASS THRU TRS	1,177,964	1,198,944
78443CAZ7	SLM PRIVATE CR STUDENT LN TR	1,660,000	1,680,218
78443CCA0	SLM PRIVATE CR STUDENT LN TR	1,449,000	1,440,407
379588AD8	GLOBO COMUNICACOES E PART	3,258,609	3,242,316
379588AF3	GLOBO COMUNICACOES E PART	8,051,345	8,162,051
P4778CAB4	GLOBO COMUNICACOES E	3,620,921	3,594,669
P4778CAC2	GLOBO COMUNICACOES E PARTICIP	6,680,886	6,764,397
001330AD1	AICCO PREM FIN MASTER TR	829,000	829,518
023769AA0	AMERICAN AIRLS	495,420	474,365
02378JBN7	AMERICAN AIRLS PASS THRU TR	906,919	911,363
025826AA6	AMXCA 2004 CC	314,911	315,557
03072SXC4	AMERIQUEST MTG SECS INC	474,332	474,777
045424DE5	ASSET SECURITIZATION CORP	495,000	512,424
0738793K2	BEAR STEARNS AST BKD SEC 1 TR	1,003,360	1,003,517
126670HG6	CWABS INC	925,000	926,665
126671S64	CWABSINC	1,660,000	1,663,154
126673DL3	CWABS INC	1,403,338	1,383,691
126673NR9	CWABS INC	547,795	548,223
126673WA6	CWABS INC	260,000	256,498
126802AD9	CABELAS CR CARD MASTER NT TR	1,000,000	1,001,875
15132CAA0	CENDANT RENT CAR FDG AESOP LLC	1,300,000	1,278,030
152314LY4	CENTEX HOME EQUITY LN TR	79,468	78,996
161551EU6	CHASE FDG TR	119,949	119,987
210805AM9	CONTINENTAL AIRLS PASS THRU TR	666,757	642,600
22882QAA7	CRUSADE GLOBAL TR	603,911	604,899
244243BB6	DEERE JOHN OWNER TR	129,423	126,654
244243BF7	DEERE JOHN OWNER TR	29,332	29,309
352504AA2	FRANKLIN CLO IV LTD	500,000	502,840
36159MAE4	GE EQUIP SMALL TICKET LLC	935,000	918,731
361856EA1	GMACM HOME EQUITY LN TR	975,000	975,457
36828RAK0	GE COML EQUIP FING LLC	571,104	570,902
45254NKX4	IMPAC CMB TR	650,433	651,474
49572QAA5	KINGFISHER TR	405,975	399,885
57118NAE8	MARLIN LEASING RECEIVABLES IX	160,000	159,150
58403AAA6	MEDALLION TR	775,644	777,350
58550KAA5	MELLON BK PFL MASTER NT TR	610,000	611,281
590428AQ1	MERRITT FDG TR	810,000	810,000
61744CTX4	MORGAN STANLEY ABS CAP I	745,000	747,757
638917AF1	NAVISTAR FINL DEALER NT MASTER	2,000,000	2,002,500
638917AH7	NAVISTAR FINL DEALER NT MASTER	650,000	650,325
64352Vfy2	NEW CENTY HOME EQUITY LN TR	158,968	159,018
64352VJV4	NEW CENTY HOME EQUITY LN TR	1,328,913	1,331,612
64352VMR9	NEW CENTY HOME EQUITY LN TR	163,155	163,181
68389FHP2	OPTION ONE MTG LN TR	924,000	924,433
68389FHS6	OPTION ONE MTG LN TR	1,190,000	1,194,046
68389FJY1	OPTION ONE MTG LN TR	1,465,000	1,468,956
68400XBJ8	OPTION ONE MTG ACCEP CORP	184,818	186,149
71419VAC1	PERMANENT FING PLC	120,000	120,291
754052AG3	RAS LAFFAN LIQUEFIED NAT GAS	372,500	359,375
76110W3N4	RESIDENTIAL ASSET SEC MTG PASS	1,626,000	1,626,509

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
76110WMQ6	RESIDENTIAL ASSET SEC MTG PASS	144,763	\$144,830
78466EAA0	SSCE FDG LLC	665,000	665,000
00080ABE9	ACAS BUSINESS LN TR	994,250	996,182
029204AA2	AMERICAN REF FUEL CO LLC	712,000	679,262
125564CX0	CIT EQUIP COLL TR	665,453	664,517
12613XCT6	CNH EQUIP TR	1,016,160	1,015,185
130335AG7	CALIFORNIA INFRASTRUCTURE DEV	396,398	399,400
26062RAA8	DOW JONES CDX NA HY 4 TR 1	2,401,000	2,427,891
262444AA0	DRYDEN INV TR	393,755	403,599
281025AB2	EDISON MISSION ENERGY FDG CORP	1,923,432	1,942,666
49228RAE3	KERN RIV FDG CORP	244,108	237,539
49725VAA0	KIOWA PWR PARTNERS LLC	478,499	461,311
59549WAA1	MID STATE TR XI	586,256	548,911
667294AM4	NORTHWEST AIRLS PASS THRU TRS	0	0
78442GHE9	SLM STUDENT LN TR	385,920	385,980
78442GLE4	SLM STUDENT LN TR	447,555	447,555
78442GMG8	SLM STUDENT LN TR	180,996	180,996
78442GNX0	SLM STUDENT LN TR	618,626	617,309
78442GRD0	SLM STUDENT LN TR	2,075,000	2,074,676
829809AE2	INDEPENDENCE FDG CORP	725,790	735,842
869434AB6	SUTTON BRDG FING LTD	0	0
00757CAF5	ADVANTA REVOLVING HM EQUITY LN	0	0
00922KAA8	AIR 2 US	441,052	430,043
03937SAA8	ARCEL FINANCE	2,218,440	2,242,932
07384YBL9	BEAR STEARNS ASSET BACKED SECS	864,234	867,746
14985CAJ2	CC FDG CORP	3,066,716	3,073,234
20846QFQ6	CONSECO FIN SECURITIZATIONS	3,500,000	3,218,394
21075WKC8	CONTIMORTGAGE HOME EQUITY LN	1,409,121	978,749
247367AX3	DELTA AIR LINES INC DEL PASS T	1,030,141	1,044,871
33761SAB4	FIRSTFED CORP	300,000	396,321
33761SAF5	FIRSTFED CORP	600,000	750,340
70338A103	PATRONS LEGACY 2003 III	2,180,000	2,196,715
760985JD4	RESIDENTIAL ASSET MTG PRODS	1,511,483	1,513,852
76110WQX7	RESIDENTIAL ASSET SEC MTG PASS	650,647	651,461
638919AC4	NATIONSBANC MTG CAP CORP	1,465,257	1,450,025
91154F9A9	USAIR 1989 A PSSTHRU TRS	421,792	4,813
91154R9C9	USAIR 1993 A PASSTHR TRUSTS	1,890,120	812,752
07386HPX3	BEAR STEARNS ALT A TR	738,674	738,674
0738794Z8	BEAR STEARNS ASSET BACKED SECS	1,125,000	1,125,000
126670DY1	CWABS INC	745,991	746,224
1266735R9	CWABS INC	732,274	732,389
126673SA1	CWABS INC	481,281	482,109
152314DJ6	CENTEX HOME EQUITY LN TR	348,749	348,859
29256PAS3	ENCORE CR RECEIVABLES TR	665,088	665,088
31659TEF8	FIELDSTONE MTG INVT TRUST	768,108	768,228
362341NX3	GS MTG SECS CORP	1,573,118	1,573,118
36242DQG1	GS MTG SECS CORP	597,858	599,167
437084MX1	HOME EQUITY ASSET TR	613,992	614,088
43739EBS5	HomeBANC MTG TR	1,217,224	1,216,494
46626LEH9	JP MORGAN MTG ACQUISIRION CORP	750,000	750,000
542396AA4	LONG BEACH ASSET HLDGS CORP	270,791	268,896
59832WAF6	MIDWEST GENERATION LLC	37,846	41,157

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
61744CUP9	MORGAN STANLEY ABS CAP I	795,126	\$795,126
61744CVU7	MORGAN STANLEY ABS CAP I	966,487	966,185
68389FJE5	OPTION ONE MTG LN TR	923,534	923,534
71085PDC4	PEOPLES CHOICE HOME LN SECS TR	756,353	756,471
73316PAA8	POPULAR ABS INC	502,102	502,416
76110WMQ6	RESIDENTIAL ASSET SEC MTG PASS	393,272	393,456
76110WNP7	RESIDENTIAL ASSET SEC MTG PASS	194,165	194,256
78442GBQ8	SLM STUDENT LN TR	383,878	384,778
78442GDA1	SLM STUDENT LN TR	418,354	419,400
78442GKB1	SLM STUDENT LN TR	975,000	977,438
78442GPM2	SLM STUDENT LN TR	847,621	847,223
805564TE1	SAXON ASSET SECS TR	1,025,000	1,025,000
84751PGV5	SPECIALTY UNDERWRITING + RESID	908,402	908,544
86358EYV2	STRUCTURED ASSET INVESTMENT	1,025,557	1,025,397
86359CAC3	STRUCTURED ASSET RECEIVABLES	717,269	717,054
210805BV8	CONTINENTAL AIRLS PASS THRU TR	168,414	150,731
210805DT1	CONTINENTAL AIRLS PASS THRU	1,434,674	1,434,674
P4778CAB4	GLOBO COMMUNICACOES E	67,286	66,798
P4778CAC2	GLOBO COMMUNICACOES E PARTICIP	168,255	170,358
304980II8	HOLMES FINANCING NO 3 PLC	10,000,000	11,805,042
310327II4	FENNICA	2,000,000	2,362,521
314611II7	GRANITE MORTGAGES	500,000	595,572
732195II5	SMILE	985,275	1,165,145
741257II2	ULISSE SPA	500,000	589,775
759529II3	MERCANTILE FIN SRL	1,382,436	1,633,913
766981II7	AYT PRESTA CONS II	1,099,954	1,298,748
772492II7	LUSITANO GBL CDO	660,990	779,670
772587II4	FCC ODYSSEE	270,500	319,706
99NPUPII6	MPS ASSETS SECURITISATION SPA	2,122,452	2,515,054
99PMYMI4	LOCAT SECURITISATION VEHICLE	2,500,000	2,957,721
99PRJSII7	TREVI FINANCE SPA	1,500,000	1,777,287
99RDVBI9	LETO FCC	848,509	1,001,359
99TSGZII8	DRIVER ONE GMBH	988,371	1,166,299
B00PS0II5	SAGRES SOCIEDAD TI	2,000,000	2,370,895
B02GL6II7	ANNINGTON FIN NO4	838,200	1,446,175
26062VAA9	DOW JONES CDX NA HY 5 TR 1	305,000	306,144
88031NAA5	TENASKA AL PARTNERS L P	163,892	164,880
02R050614	FHLMC TBA JAN 30 GOLD SINGLE		2,903,438
02R060621	FHLMC TBA FEB 30 GOLD SINGLE		6,552,813
31283H6F7	FED HM LN PC POOL G01770		20,418,292
31283H7E9	FED HM LN PC POOL G01793		80,817
31288F6X7	FED HM LN PC POOL C77186		90,160
3128GX3Z7	FED HM LN PC POOL E93516		159,889
3128GY5X8	FED HM LN PC POOL E94462		352,884
3128GYFV1	FED HM LN PC POOL E93780		370,728
3128H72R2	FED HM LN PC POOL E99784		1,548,584
3128H7G22	FED HM LN PC POOL E99217		4,646,603
3128H7M22	FED HM LN PC POOL E99376		1,329,349
3128HDR68	FED HM LN PC POOL 846809		19,962
3128HDSC4	FED HM LN PC POOL 846815		213,444
3128K7ZC5	FED HM LN PC POOL A47039		11,511,242
3128K7ZV3	FED HM LN PC POOL A47056		16,286,057

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3128MJCJ7	FED HM LN PC POOL G08072		\$956,170
312915VY4	FEDERAL HOME LN MTG PC GTD		85,525
31294KN43	FED HM LN PC POOL E01311		1,738,986
31295KUC6	FED HM LN PC POOL 786879		53,927
31295LBT8	FED HM LN PC POOL 787250		69,045
31295LE40	FED HM LN PC POOL 787355		8,143
31295LE57	FED HM LN PC POOL 787356		32,966
312964C98	FED HM LN PC POOL B11896		214,329
312966GP3	FED HM LN PC POOL B13806		74,382
312967KZ4	FED HM LN PC POOL B14812		721,300
312967U42	FED HM LN PC POOL B15103		737,942
312967XB3	FED HM LN PC POOL B15174		828,988
3129696L7	FED HM LN PC POOL B17175		1,512,528
31296JMY9	FED HM LN PC POOL A10375		80,214
31296LWK3	FED HM LN PC POOL A12450		216,583
312972CA8	FED HM LN PC POOL B19065		52,320
31297RZY6	FED HM LN PC POOL A36159		8,771,094
31297TUF8	FED HM LN PC POOL A37782		665,948
31297VJU3	FED HM LN PC POOL A39275		5,771,794
31297VMF2	FED HM LN PC POOL A39358		13,543,340
31336CKR3	FED HM LN PC POOL 972104		140,164
3133982A6	FEDERAL HOME LN MTG CORP		10
3133T0SV7	FEDERAL HOME LN MTG PC GTD		1,247
31346SY67	FED HM LN PC POOL 645233		73,516
31394NY77	FEDERAL HOME LN MTG CORP		1,464,483
02R052610	FHLMC TBA JAN 30 GOLD SINGLE		7,925,000
02R052610	FHLMC TBA JAN 30 GOLD SINGLE		-2,971,875
02R050416	FHLMC TBA JAN 15 GOLD SINGLE		12,764,952
02R050424	FHLMC TBA FEB 15 GOLD SINGLE		1,829,260
02R050614	FHLMC TBA JAN 30 GOLD SINGLE		8,710,313
02R052412	FHLMC TBA JAN 15 GOLD SINGLE		19,256,223
02R060613	FHLMC TBA JAN 30 GOLD SINGLE		18,627,293
31282YC80	FED HM LN PC		25,330
31282YCV9	FEDERAL HOME LN MTG CORP		354,730
31283GLU9	FED HM LN PC POOL G00339		8,301
31283GXB8	FED HM LN PC POOL G00674		147,481
31283HF59	FED HM LN PC POOL G01088		1,083,587
31283HGS8	FED HM LN PC POOL G01109		0
31283HHG3	FED HM LN PC POOL G01131		96,717
31283HHL2	FED HM LN PC POOL G01135		44,487
31283HHM0	FED HM LN PC POOL G01136		0
31283HJL0	FED HM LN PC POOL G01167		639,922
31283HNJ0	FED HM LN PC POOL G01293		207,597
31283HQ81	FED HM LN PC POOL G01379		27,767
31283HQF5	FED HM LN PC POOL G01354		35,636
31283HSN6	FED HM LN PC POOL G01425		0
31287N3V8	FED HM LN PC POOL C63512		520,189
31287PE90	FED HM LN PC POOL C63760		40,713
31287PP49	FED HM LN PC POOL C64043		117,259
31287QTH4	FED HM LN PC POOL C65052		75,243
31287RGX1	FED HM LN PC POOL C65614		46,934
31287SN29	FED HM LN PC POOL C66709		343,452

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31287SP76	FED HM LN PC POOL C66746		\$14,244
31287TLN3	FED HM LN PC POOL C67533		73,931
31287VD31	FED HM LN PC POOL C69122		320,622
31287VD49	FED HM LN PC POOL C69123		172,386
31287VR69	FED HM LN PC POOL C69509		0
31287XA48	FED HM LN PC POOL C70027		298,549
31287XBT2	FED HM LN PC POOL C70050		0
31287XEU6	FED HM LN PC POOL C70147		17,240
31287YF58	FED HM LN PC POOL C71088		0
31288ABW4	FED HM LN PC POOL C71853		231,590
31288LF22	FED HM LN PC POOL P50185		488,883
31288LFR7	FED HM LN PC POOL P50176		953,943
3128DYAG2	FED HM LN PC POOL D94507		188,662
3128F3Q97	FED HM LN PC POOL D64080		97,276
3128FCEM1	FED HM LN PC POOL D71040		125,639
3128FL3L5	FED HM LN PC POOL D78903		315,503
3128FL4W0	FED HM LN PC POOL D78937		285,659
3128FW5U9	FED HM LN PC POOL D87159		142,650
31290K2Q1	FED HM LN PC POOL 555283		214,065
31290K2R9	FED HM LN PC POOL 555284		29,053
31290K3D9	FED HM LN PC POOL 555296		146,207
31290KNK1	FED HM LN PC POOL 554894		137,948
31290KS75	FED HM LN PC POOL 555042		12,977
31292G5P7	FED HM LN PC POOL C00854		114,759
31292G6T8	FED HM LN PC POOL C00882		88,674
31292GTL0	FED HM LN PC POOL C00555		143,884
31292HAK0	FED HM LN PC POOL C00910		130,942
31292HD50	FED HM LN PC POOL C01024		0
31292HD68	FED HM LN PC POOL C01025		28,845
31292HFS8	FED HM LN PC POOL C01077		26,589
31292HHH0	FED HM LN PC POOL C01132		174,554
31292HJF2	FED HM LN PC POOL C01162		20,467
31292HMX9	FED HM LN PC POOL C01274		41,133
31292HP32	FED HM LN PC POOL C01342		0
31292HSS4	FED HM LN PC POOL C01429		136,091
31292UFE0	FED HM LN PC POOL C10165		0
31293XMC9	FED HM LN PC POOL C32155		7,267
31293YGV2	FED HM LN PC POOL C32912		25,245
31293YLW4	FED HM LN PC POOL C33041		203,829
31294C5J8	FED HM LN PC POOL C36249		0
31294C6K4	FED HM LN PC POOL C36274		61,012
31294EHJ1	FED HM LN PC POOL C37433		276,403
31294EUQ0	FED HM LN PC POOL C37791		82,024
31294G5M2	FED HM LN PC POOL C39852		18,855
31294GZM9	FED HM LN PC POOL C39748		37,232
31295WVA3	FED HM LN PC POOL A01509		73,475
31295WVN5	FED HM LN PC POOL A01521		117,299
31296J3D6	FED HM LN PC POOL A10796		1,304
31296JUR5	FED HM LN PC POOL A10592		0
31296L6N6	FED HM LN PC POOL A12677		0
31296PDA7	FED HM LN PC POOL A14597		22,825
31296Q2K5	FED HM LN PC POOL A16178		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31296Q3L2	FED HM LN PC POOL A16203		\$57,702
31296TDL5	FED HM LN PC POOL A18207		9,520
31297XT79	FED HM LN PC POOL C40574		2,097
31297YPK2	FED HM LN PC POOL C41326		76,926
31297YWW8	FED HM LN PC POOL C41561		5,319
31297YY97	FED HM LN PC POOL C41636		148,313
31298A2V4	FED HM LN PC POOL C42588		81,427
31298A4H3	FED HM LN PC POOL C42624		9,408
31298ANU3	FED HM LN PC POOL C42203		159,684
31298ATU7	FED HM LN PC POOL C42363		24,450
31298BM99	FED HM LN PC POOL C43084		407,437
31298BTU5	FED HM LN PC POOL C43263		21,131
31298BU90	FED HM LN PC POOL C43308		21,063
31298C2R9	FED HM LN PC POOL C44384		28,497
31298DBK2	FED HM LN PC POOL C44542		15,178
31298EPA7	FED HM LN PC POOL C45817		101,769
31298FBN1	FED HM LN PC POOL C46345		176,945
31298FT36	FED HM LN PC POOL C46870		78,708
31298GYZ7	FED HM LN PC POOL C47928		43,766
31298HJ58	FED HM LN PC POOL C48384		89,558
31298HWV6	FED HM LN PC POOL C48760		70,365
31298JET7	FED HM LN PC POOL C49146		29,218
31298JR48	FED HM LN PC POOL C49507		129,379
31298LJC4	FED HM LN PC POOL C50259		57,794
31298MA72	FED HM LN PC POOL C50930		79,551
31298QXQ6	FED HM LN PC POOL C54287		97,044
31298R4C7	FED HM LN PC POOL C55319		45,538
31298RF92	FED HM LN PC POOL C54692		0
31298RNX0	FED HM LN PC POOL C54906		1,550
31298SNL4	FED HM LN PC POOL C55795		139,530
31298SZD9	FED HM LN PC POOL C56140		0
31298T6E7	FED HM LN PC POOL C57169		285,726
31298UAA7	FED HM LN PC POOL C57201		282,439
31298UJ42	FED HM LN PC POOL C57483		5,873
3133TPGG8	FEDERAL HOME LN MTG CORP		14,401
313401MQ1	FED HM LN PC POOL 170086		30,922
31344MSB8	FED HM LN PC POOL 283214		46,552
31392UWR1	FEDERAL HOME LN MTG		53,702
31393JKC1	FEDERAL HOME LN MTG CORP		122,593
31393MWB3	FEDERAL HOME LN MTG CORP		161,482
313977AD2	FED HM LN PC POOL D38104		53,231
02R050614	FHLMC TBA JAN 30 GOLD SINGLE		967,813
3128JM2K2	FED HM LN PC POOL 1B2677		971,232
3128JM2R7	FED HM LN PC POOL 1B2683		537,694
3128JM3A3	FED HM LN PC POOL 1B2692		2,625,445
3128JM3C9	FED HM LN PC POOL 1B2694		496,329
02R042413	FHLMC TBA JAN 15 GOLD SINGLE		1,556,375
02R042611	FHLMC TBA JAN 30 GOLD SINGLE		-2,445,625
02R050614	FHLMC TBA JAN 30 GOLD SINGLE		21,579,710
02R052412	FHLMC TBA JAN 15 GOLD SINGLE		-100,555
02R060613	FHLMC TBA JAN 30 GOLD SINGLE		504,805
31280P3F5	FED HM LN PC POOL E68898		4,042

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31280QSS8	FED HM LN PC POOL E69529		\$37,124
31282R2Z6	FED HM LN PC POOL M80792		575,644
31283HK61	FED HM LN PC POOL G01217		48,859
31283K5B0	FED HM LN PC POOL G11742		1,071,744
31283KLL0	FED HM LN PC POOL G11231		291,345
31283KMQ8	FED HM LN PC POOL G11267		583,680
31283KYB8	FED HM LN PC POOL G11606		7,605,304
31284BA72	FED HM LN PC POOL P10030		0
31288BLY7	FED HM LN PC POOL C73043		0
3128GDNF3	FED HM LN PC POOL E78490		4,863
3128GEZ68	FED HM LN PC POOL E79765		57,877
3128GLD41	FED HM LN PC POOL E83723		14,997
3128GQYU9	FED HM LN PC POOL E87923		31,764
3128GRM22	FED HM LN PC POOL E88477		275,824
3128GS7G6	FED HM LN PC POOL E89895		27,761
3128GSPU5	FED HM LN PC POOL E89435		214,961
3128GSRF6	FED HM LN PC POOL E89486		294,231
3128GSXD4	FED HM LN PC POOL E89676		232,687
3128GUE40	FED HM LN PC POOL E90155		0
3128GUFK3	FED HM LN PC POOL E90170		10,299
3128GUL34	FED HM LN PC POOL E90346		114,044
3128GUYW6	FED HM LN PC POOL E90725		172,887
3128H6TU8	FED HM LN PC POOL E98663		696,759
3128LXDL1	FED HM LN PC POOL G01906		2,480,850
3128LXDN7	FED HM LN PC POOL G01909		4,856,435
3128MMCB7	FED HM LN PC POOL G18065		883,827
3128MMCJ0	FED HM LN PC POOL G18072		95,305
3128PB2N3	FED HM LN PC POOL J00781		33,377
3128PBPB4	FED HM LN PC POOL J00418		7,884,222
3128PBW67	FED HM LN PC POOL J00669		149,320
3128PDRN2	FED HM LN PC POOL J02293		304,290
3128PDVB3	FED HM LN PC POOL J02410		1,584,775
3128PDZQ6	FED HM LN PC POOL J02551		286,534
31292GTA4	FED HM LN PC POOL C00545		2,579
31292GXD3	FED HM LN PC POOL C00676		260,268
31292HAK0	FED HM LN PC POOL C00910		36,921
31292HGL2	FED HM LN PC POOL C01103		3,975
31293MTP7	FED HM LN PC POOL C24158		252,782
31294C7L1	FED HM LN PC POOL C36299		31,599
31294CJ46	FED HM LN PC POOL C35683		1,644
31294J6P8	FED HM LN PC POOL E00878		59,841
31294JS82	FED HM LN PC POOL E00543		19,021
31294JST6	FED HM LN PC POOL E00530		2,354
31294JSV1	FED HM LN PC POOL E00532		35,202
31294JT32	FED HM LN PC POOL E00570		30,709
31294JTW8	FED HM LN PC POOL E00565		30,792
31294JUH9	FED HM LN PC POOL E00584		12,199
31294KC94	FED HM LN PC POOL E00996		129,493
31294KCY9	FED HM LN PC POOL E00987		64,720
31294KJ55	FED HM LN PC POOL E01184		382,314
31294KJA4	FED HM LN PC POOL E01157		73,857
31294KUP8	FED HM LN PC POOL E01490		1,569,661

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31294KYB5	FED HM LN PC POOL E01606		\$0
3129626L2	FED HM LN PC POOL B10875		758,371
312962WD1	FED HM LN PC POOL B10644		4,443,631
312962ZD8	FED HM LN PC POOL B10740		219,895
312963DG3	FED HM LN PC POOL B11003		698,255
312964AT6	FED HM LN PC POOL B11818		739,659
312964KR9	FED HM LN PC POOL B12104		725,231
312965BE5	FED HM LN PC POOL B12737		0
312965DL7	FED HM LN PC POOL B12807		0
312965HF6	FED HM LN PC POOL B12930		0
312965HS8	FED HM LN PC POOL B12941		0
312965JK3	FED HM LN PC POOL B12966		0
312965JY3	FED HM LN PC POOL B12979		0
312966DJ0	FED HM LN PC POOL B13705		0
312966E34	FED HM LN PC POOL B13754		0
312966GJ7	FED HM LN PC POOL B13801		0
312968WQ9	FED HM LN PC POOL B16055		116,582
312969J33	FED HM LN PC POOL B16582		539,046
31296NZR1	FED HM LN PC POOL A14352		0
31296RAS7	FED HM LN PC POOL A16317		0
312971EQ3	FED HM LN PC POOL B18243		444,586
312971NV2	FED HM LN PC POOL B18504		426,376
3129724X7	FED HM LN PC POOL B19838		465,651
3129725P3	FED HM LN PC POOL B19854		1,023,462
3129726V9	FED HM LN PC POOL B19884		483,948
312972VS8	FED HM LN PC POOL B19625		1,582,228
312972YV8	FED HM LN PC POOL B19724		2,113,029
31297NLC8	FED HM LN PC POOL A33023		196,824
31297XV50	FED HM LN PC POOL C40636		5,026
31298FL91	FED HM LN PC POOL C46652		1,196
31298HRL4	FED HM LN PC POOL C48591		6,613
31298HTZ1	FED HM LN PC POOL C48668		0
31298QEM6	FED HM LN PC POOL C53740		0
31335HTQ6	FED HM LN PC POOL C90559		15,095
31339GZN4	FEDERAL HOME LN MTG CORP		705,961
31339NVN3	FEDERAL HOME LN MTG		1,111,660
31392RG39	FEDERAL HOME LN MTG CORP		603,774
31392V2R2	FEDERAL HOME LN MTG CORP		1,010,000
31393LGR8	FEDERAL HOME LN MTG CORP		1,611,035
02R052610	FHLMC TBA JAN 30 GOLD SINGLE		23,874,063
3128DBPA9	FED HM LN PC POOL G40417		504,400
3128JPHB9	FED HM LN PC POOL 1B3925		1,002,574
3128QJGR1	FED HM LN PC POOL 1G1108		2,673,641
02R052412	FHLMC TBA JAN 15 GOLD SINGLE		10,307,400
31283K4K1	FED HM LN PC POOL G11726		4,396,864
31283KWV6	FED HM LN PC POOL G11560		898,002
3128GX2T2	FED HM LN PC POOL E93486		119,305
3128GXX50	FED HM LN PC POOL E93400		480,050
3128HDPZ6	FED HM LN PC POOL 846740		199,125
3128HDRJ0	FED HM LN PC POOL 846789		1,005,392
3128MMAL7	FED HM LN PC POOL G18010		951,511
3128PB2R4	FED HM LN PC POOL J00784		1,277,585

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3128PB2Z6	FED HM LN PC POOL J00792		\$422,769
3128PBXU3	FED HM LN PC POOL J00691		1,013,625
3128PBZZ0	FED HM LN PC POOL J00760		1,005,900
3128PDJB7	FED HM LN PC POOL J02058		59,983
3128PDNZ9	FED HM LN PC POOL J02208		803,599
3128PDUW8	FED HM LN PC POOL J02397		871,009
312962ZL0	FED HM LN PC POOL B10747		467,797
312963P70	FED HM LN PC POOL B11346		673,466
312963W98	FED HM LN PC POOL B11572		527,283
312964F87	FED HM LN PC POOL B11991		1,113,772
312968UR9	FED HM LN PC POOL B15992		388,605
312969ER5	FED HM LN PC POOL B16444		1,001,240
31336WAJ8	FED HM LN PC POOL G11810		599,345
31336WBD0	FED HM LN PC POOL G11837		1,403,230
3133TEJM7	FEDERAL HM LN MTG CORP		51,207
31393RQQ6	FEDERAL HOME LN MTG CORP		962,500
31394KPS7	FEDERAL HOME LN MTG CORP		114,333
31394L3K6	FEDERAL HOME LN MTG CORP		749,907
31394L4P4	FEDERAL HOME LN MTG CORP		352,189
31394LF80	FEDERAL HOME LN MTG CORP		264,270
31394NMS4	FEDERAL HOME LN MTG CORP		290,109
31394REV7	FEDERAL HOME LN MTG CORP		74,186
31282R2L7	FED HM LN PC POOL M80779		153,068
31283K2D9	FED HM LN PC POOL G11672		1,530,668
31283K5E4	FED HM LN PC POOL G11745		1,928,673
31283K6X1	FED HM LN PC POOL G11786		2,015,280
3128K6ND8	FED HM LN PC POOL A45788		637,183
312966PY4	FED HM LN PC POOL B14039		1,466,442
312972VF6	FED HM LN PC POOL B19614		413,916
31392VYT3	FEDERAL HOME LN MTG CORP		271,092
31393NJR1	FEDERAL HOME LN MTG CORP		161,523
31393PZQ0	FEDERAL HOME LN MTG CORP		147,184
31394KFA7	FEDERAL HOME LN MTG CORP		1,288,550
31394KYN8	FEDERAL HOME LN MTG CORP		1,211,466
31394L6V9	FEDERAL HOME LN MTG CORP		618,722
31394LEA6	FEDERAL HOME LN MTG CORP		888,941
31394YFC3	FEDERAL HOME LN MTG CORP		465,671
31394YNZ3	FEDERAL HOME LOAN MTG CORP		814,126
31395AFP5	FEDERAL HOME LN MTG CORP		343,050
31395E5E3	FEDERAL HOME LN MTG CORP		1,089,223
31282YDS5	FED HM LN PC POOL		408,640
3128H6UV4	FED HM LN PC POOL E98696		1,893,634
3128HDW54	FED HM LN PC POOL 846968		126,173
3128HDX53	FED HM LN PC POOL 847000		7,669
3128JMYN1	FED HM LN PC POOL 1B2616		958,883
3128JRDM5	FED HM LN PC POOL 847308		691,679
3133TM2T2	FEDERAL HOME LN MTG CORP CTFS		507,379
31346AL29	FED HM LN PC POOL 420345		574,108
31349UNM6	FED HM LN PC POOL 783096		1,849,086
31395RPX0	FEDERAL HOME LN MTG CORP		1,301,648
31395UY1	FEDERAL HOME LN MTG CORP		762,138
31280BGE5	FED HM LN PC POOL E58297		24,981

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31280Q4E5	FED HM LN PC POOL E69821		\$62,442
31283JLL3	FED HM LN PC POOL G10331		44,924
31283JVA6	FED HM LN PC POOL G10609		25,761
31283K2L1	FED HM LN PC POOL G11679		6,882,071
31283K4D7	FED HM LN PC POOL G11720		565,229
31283KCT3	FED HM LN PC POOL G10982		1,842,571
31283KFR4	FED HM LN PC POOL G11076		28,242
31283KHK7	FED HM LN PC POOL G11134		254,786
31283KP36	FED HM LN PC POOL G11342		891,078
31283KR67	FED HM LN PC POOL G11409		7,912
3128G8LE9	FED HM LN PC POOL E73925		115,396
3128GPHJ5	FED HM LN PC POOL E86533		23,438
3128GS2U0	FED HM LN PC POOL E89787		25,797
3128GS3V7	FED HM LN PC POOL E89812		107,498
3128GSDX2	FED HM LN PC POOL E89118		24,508
3128GSEW3	FED HM LN PC POOL E89149		34,043
3128GSWE3	FED HM LN PC POOL E89645		851,296
3128GUVR0	FED HM LN PC POOL E90624		23,800
3128LXA83	FED HM LN PC POOL G01831		13,864,274
3128LXE30	FED HM LN PC POOL G01954		38,586,306
3128MMBL6	FED HM LN PC POOL G18042		286,556
3128MMCJ0	FED HM LN PC POOL G18072		953,238
3128MMCJ0	FED HM LN PC POOL G18077		917,390
3128MMCW1	FED HM LN PC POOL G18084		2,970,399
3128PBBK9	FED HM LN PC POOL J00042		475,467
3128PBHT4	FED HM LN PC POOL J00242		5,016,950
3128PBJE5	FED HM LN PC POOL J00261		9,043,772
3128PBJL9	FED HM LN PC POOL J00267		503,292
3128PBJM7	FED HM LN PC POOL J00268		1,015,624
3128PD4R8	FED HM LN PC POOL J02632		1,955,022
3128PD4S6	FED HM LN PC POOL J02633		4,912,510
3128PD4W7	FED HM LN PC POOL J02637		2,945,070
3128PD5C0	FED HM LN PC POOL J02643		429,002
3128PDVH0	FED HM LN PC POOL J02416		581,876
3128PDWW6	FED HM LN PC POOL J02461		956,909
3128PDX21	FED HM LN PC POOL J02497		1,906,269
3128PDX70	FED HM LN PC POOL J02502		2,163,059
3128PDYD6	FED HM LN PC POOL J02508		959,966
3128PDYY0	FED HM LN PC POOL J02527		814,533
31294JJ25	FED HM LN PC POOL E00281		133,184
31294JPJ1	FED HM LN PC POOL E00425		7,012
31294JT32	FED HM LN PC POOL E00570		457,939
31294JV39	FED HM LN PC POOL E00634		956,188
31294JW61	FED HM LN PC POOL E00669		692,394
31294KCL7	FED HM LN PC POOL E00975		3,321,802
31294KQR9	FED HM LN PC POOL E01364		27,933
31294KX75	FED HM LN PC POOL E01602		34,982
3129624P5	FED HM LN PC POOL B10830		892,640
312968EC0	FED HM LN PC POOL B15531		70,112
312971GE8	FED HM LN PC POOL B18297		323,625
3129722J0	FED HM LN PC POOL B19777		614,452
312972AL6	FED HM LN PC POOL B19011		941,170

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
312972HJ4	FED HM LN PC POOL B19233		\$947,876
312972PK2	FED HM LN PC POOL B19426		33,997
312972TZ5	FED HM LN PC POOL B19568		444,030
312973C99	FED HM LN PC POOL B19996		176,933
31297UBV1	FED HM LN PC POOL A38152		39,593,125
31335KF92	FED HM LN PC POOL E20192		22,409
01F042418	FNMA TBA JAN 15 SINGLE FAM		-16,543,125
01F050411	FNMA TBA JAN 15 SINGLE FAM		14,840,550
01F050619	FNMA TBA JAN 30 SINGLE FAM		-8,717,344
01F052615	FNMA TBA JAN 30 SINGLE FAM		213,412,236
01F060618	FNMA TBA JAN 30 SINGLE FAM		34,823,438
01F060683	FNMA TBA AUG 30 SINGLE FAM		0
31358PYV3	FEDERAL NATL MTG ASSN REMIC		2,030
31359DH48	FEDERAL NATL MTG ASSN GTD		6,313
31359GLC8	FEDERAL NATL MTG ASSN REMIC		2,550
31359QYB4	FEDERAL NATL MTG ASSN REMIC		59,591
31359X3F4	FEDERAL NATL MTG ASSN		390,840
31368HK51	FNMA POOL 190316		0
31368HY56	FNMA POOL 190732		78,595
31371K7F2	FNMA POOL 254794		280,278
31371L2R9	FNMA POOL 255584		902,423
31371L2S7	FNMA POOL 255585		39,953
31371LCE7	FNMA POOL 254869		276,410
31371LDL0	FNMA POOL 254907		37,830
31371LJW0	FNMA POOL 255077		1,217,496
31371LKY4	FNMA POOL 255111		512,762
31371LSD2	FNMA POOL 255316		928,793
31371LTP4	FNMA POOL 255358		763,912
31371LWL9	FNMA POOL 255451		106,083
31371LWN5	FNMA POOL 255453		103,190
31371MAF4	FNMA POOL 255706		609,238
31371MAG2	FNMA POOL 255707		1,004,132
31371MDK0	FNMA POOL 255806		1,123,065
31371MEQ6	FNMA POOL 255843		11,997,020
31371MF85	FNMA POOL 255891		40,885
31371RAX4	FNMA POOL 259322		0
31373FZ37	FNMA POOL 292462		185,942
31374GUA3	FNMA POOL 313877		0
31374T2L2	FNMA POOL 323979		202,297
31374TSY6	FNMA POOL 323735		0
31376KFL5	FNMA POOL 357571		663,549
31376KGQ3	FNMA POOL 357607		87,976
31376KKY1	FNMA POOL 357711		214,846
31376KLX2	FNMA POOL 357742		1,538,585
31376KNW2	FNMA POOL 357805		222,761
31376KQD1	FNMA POOL 357852		114,495
31376KR65	FNMA POOL 357909		493,540
31377RBF6	FNMA POOL 384438		1,795,545
31378DTY6	FNMA POOL 395767		0
31378GDB6	FNMA POOL 397998		0
31378QGA3	FNMA POOL 405293		0
31378TNL5	FNMA POOL 408195		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31379VGL7	FNMA POOL 430503		\$44,552
31380AG22	FNMA POOL 434117		0
31380BDM9	FNMA POOL 434908		0
31382DVM3	FNMA POOL 479520		0
31382KQF8	FNMA POOL 484754		201,495
31382QLP8	FNMA POOL 489134		0
31382RNZ2	FNMA POOL 490108		71,997
31382RZ97	FNMA POOL 490468		168,359
31382TFM6	FNMA POOL 491672		182,635
31382VCF9	FNMA POOL 493370		0
31382VVX9	FNMA POOL 493930		0
31383AFP9	FNMA POOL 497074		0
31383FB56	FNMA POOL 501460		0
31383MG23	FNMA POOL 507017		0
31383MNL3	FNMA POOL 507195		141,739
31383R3Z3	FNMA POOL 511216		0
31383TFP8	FNMA POOL 512374		0
31384V4M1	FNMA POOL 535528		0
31384VYLO	FNMA POOL 535415		165,201
31384WGU8	FNMA POOL 535811		0
31385HSJ2	FNMA POOL 545121		0
31385HX98	FNMA POOL 545304		1,600,578
31385JNG9	FNMA POOL 545891		0
31385JNS3	FNMA POOL 545901		251,163
31385JRN0	FNMA POOL 545993		1,248,138
31385WSJ9	FNMA POOL 555021		916,289
31385XES2	FNMA POOL 555545		351,291
31385XTY3	FNMA POOL 555967		282,382
31385YEL5	FNMA POOL 556439		55,847
31385YF26	FNMA POOL 556485		0
31386MRH5	FNMA POOL 567588		0
31386TD77	FNMA POOL 572626		0
31386UZ88	FNMA POOL 574167		0
31387CDY4	FNMA POOL 579819		0
31387DE96	FNMA POOL 580760		0
31387FWN0	FNMA POOL 583053		0
31387JBT2	FNMA POOL 585150		0
31387KCJ0	FNMA POOL 586073		0
31387NM95	FNMA POOL 589084		0
31387PSU7	FNMA POOL 590131		0
31387WMK0	FNMA POOL 596262		0
31387XN43	FNMA POOL 597211		0
31388DBL1	FNMA POOL 601343		0
31388NGD2	FNMA POOL 609596		0
31388VEK0	FNMA POOL 615838		697,259
31389S6W9	FNMA POOL 634585		0
31390KV54	FNMA POOL 648736		0
31390TAU3	FNMA POOL 655319		0
31390UGV2	FNMA POOL 656412		0
31390UV52	FNMA POOL 656836		547,692
31390W6H0	FNMA POOL 658872		571,560
31391CLV5	FNMA POOL 662840		101,705

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31391SU40	FNMA POOL 675703		\$561,123
31391WF55	FNMA POOL 678888		1,494,027
31391XRJ0	FNMA POOL 680089		2,041,547
31392BE44	FEDERAL NATL MTG ASSN		528,220
31400DX31	FNMA POOL 684798		277,144
31400EVD9	FNMA POOL 685612		5,082,105
31400EVG2	FNMA POOL 685615		1,151,774
31400HKL6	FNMA POOL 687999		693,847
31400JRB7	FNMA POOL 689082		872,445
31400RTW1	FNMA POOL 695465		281,860
31400TYS0	FNMA POOL 697421		868,830
31401ASZ1	FNMA POOL 702636		292,926
31401CP98	FNMA POOL 704348		588,806
31401H2H4	FNMA POOL 709176		167,524
31401H3J9	FNMA POOL 709201		194,308
31401JPZ5	FNMA POOL 709740		287,211
31401JVJ4	FNMA POOL 709917		56,438
31401ME80	FNMA POOL 712159		284,927
31401MED9	FNMA POOL 712132		154,182
31401MUY5	FNMA POOL 712599		289,978
31401PFL3	FNMA POOL 713971		288,708
31402C4G4	FNMA POOL 725423		3,376,146
31402C4H2	FNMA POOL 725424		564,733
31402C4J8	FNMA POOL 725425		2,570,960
31402CTT9	FNMA POOL 725162		2,216,403
31402CVN9	FNMA POOL 725221		279,302
31402CVQ2	FNMA POOL 725223		280,841
31402DEH9	FNMA POOL 725636		318,406
31402DF70	FNMA POOL 725690		62,468
31402DGM6	FNMA POOL 725704		515,842
31402DJF8	FNMA POOL 725762		68,098
31402DP79	FNMA POOL 725946		28,866,338
31402EZJ0	FNMA POOL 727145		195,872
31402GN90	FNMA POOL 728616		313,484
31402HR29	FNMA POOL 729605		45,535
31402JYM3	FNMA POOL 730716		583,007
31402K2B9	FNMA POOL 731670		939,089
31402LCB6	FNMA POOL 731866		48,336
31402Q2Y6	FNMA POOL 735291		1,540,800
31402QGS4	FNMA POOL 734709		92,577
31402QSK8	FNMA POOL 735022		189,372
31402QTR2	FNMA POOL 735060		326,040
31402QTS0	FNMA POOL 735061		2,250,030
31402QVG3	FNMA POOL 735115		451,755
31402QWA5	FNMA POOL 735141		287,952
31402QY39	FNMA POOL 735230		0
31402QYV7	FNMA POOL 735224		4,268,677
31402QYY1	FNMA POOL 735227		4,113,498
31402RDG1	FNMA POOL 735503		952,616
31402RRP6	FNMA POOL 735894		19,189,640
31402SVB0	FNMA POOL 736910		0
31402UDQ2	FNMA POOL 738211		233,874

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31402V6L9	FNMA POOL 739875		\$255,616
31402YM43	FNMA POOL 742079		413,244
31402YNL4	FNMA POOL 742095		491,564
31403BCG6	FNMA POOL 743571		330,272
31403G6R8	FNMA POOL 748880		85,226
31403GUC4	FNMA POOL 748579		283,156
31403GZA3	FNMA POOL 748737		1,250,353
31403HXY1	FNMA POOL 749595		559,803
31403JWE2	FNMA POOL 750445		275,289
31403KAD5	FNMA POOL 750704		1,069,711
31403MMK2	FNMA POOL 752862		271,438
31403QNJ5	FNMA POOL 754693		514,558
31403T4C5	FNMA POOL 757819		215,014
31403TLA0	FNMA POOL 757321		683,764
31403TLD4	FNMA POOL 757324		242,601
31403TY57	FNMA POOL 757732		3,302,328
31404CCY4	FNMA POOL 764287		255,370
31404DZQ4	FNMA POOL 765851		91,499
31404LZL7	FNMA POOL 772147		213,900
31404M5V6	FNMA POOL 773160		726,202
31404MDZ8	FNMA POOL 772420		167,977
31404NJ72	FNMA POOL 773486		238,429
31404NK21	FNMA POOL 773513		421,390
31404NNG7	FNMA POOL 773591		276,460
31404QAE9	FNMA POOL 775005		420,861
31404QHX0	FNMA POOL 775246		234,368
31404QJ67	FNMA POOL 775285		836,692
31404RGB7	FNMA POOL 776094		451,812
31404RGH4	FNMA POOL 776100		461,676
31404SFQ3	FNMA POOL 776975		297,935
31404SNA9	FNMA POOL 777185		450,465
31404T3C5	FNMA POOL 778495		545,406
31404TYG2	FNMA POOL 778411		646,757
31404TYH0	FNMA POOL 778412		327,855
31404TZA4	FNMA POOL 778437		53,717
31404VHN1	FNMA POOL 779737		430,522
31404WTR7	FNMA POOL 780960		470,427
31404WTV8	FNMA POOL 780964		65,603
31404XNV2	FNMA POOL 781704		308,960
31404XQ56	FNMA POOL 781776		363,448
31405C5A3	FNMA POOL 785741		833,898
31405CMH9	FNMA POOL 785260		191,256
31405CMP1	FNMA POOL 785266		292,746
31405CXX2	FNMA POOL 785594		1,679,094
31405CZF9	FNMA POOL 785642		301,214
31405D5Q6	FNMA POOL 786655		253,835
31405DFE2	FNMA POOL 785965		531,636
31405DPJ0	FNMA POOL 786225		297,150
31405F3A8	FNMA POOL 788393		660,969
31405H5T1	FNMA POOL 790258		460,800
31405JN91	FNMA POOL 790716		46,203
31405K4S7	FNMA POOL 792033		2,954,835

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31405KA27	FNMA POOL 791225		\$624,923
31405KD57	FNMA POOL 791324		2,708,738
31405LLM9	FNMA POOL 792432		194,841
31405LMB2	FNMA POOL 792454		1,226,543
31405N2A2	FNMA POOL 794669		416,318
31405NKP9	FNMA POOL 794202		38,540
31405NMD4	FNMA POOL 794256		0
31405NNL5	FNMA POOL 794295		1,007,012
31405PD23	FNMA POOL 794921		7,545,304
31405QVR6	FNMA POOL 796324		341,507
31405R3E4	FNMA POOL 797397		649,581
31405RCQ7	FNMA POOL 796679		680,484
31405RHQ2	FNMA POOL 796839		953,450
31405RJG2	FNMA POOL 796863		231,617
31405RR57	FNMA POOL 797108		45,307
31405RTR7	FNMA POOL 797160		926,429
31405SBZ6	FNMA POOL 797556		42,215
31405SHM9	FNMA POOL 797736		3,700,432
31405SLK8	FNMA POOL 797830		900,209
31405SNH3	FNMA POOL 797892		652,290
31405T5D0	FNMA POOL 799244		3,292,142
31405T6H0	FNMA POOL 799272		1,316,596
31405TMN9	FNMA POOL 798765		689,839
31405U3M9	FNMA POOL 800104		1,216,219
31405U5N5	FNMA POOL 800153		519,859
31405UDQ9	FNMA POOL 799411		943,717
31405USY6	FNMA POOL 799835		36,767
31405V3H8	FNMA POOL 801000		912,327
31405VCD7	FNMA POOL 800268		590,690
31405VXU6	FNMA POOL 800891		694,180
31405WB46	FNMA POOL 801159		237,968
31405X2G7	FNMA POOL 802775		301,008
31405YM99	FNMA POOL 803284		41,966
31405YNE7	FNMA POOL 803289		248,664
31405YNP2	FNMA POOL 803298		879,473
31406A2B7	FNMA POOL 804570		567,245
31406A3C4	FNMA POOL 804595		0
31406AFJ6	FNMA POOL 803969		0
31406AR61	FNMA POOL 804309		992,418
31406BEA4	FNMA POOL 804829		35,452
31406BFE5	FNMA POOL 804865		1,007,129
31406BFN5	FNMA POOL 804873		175,297
31406BNP1	FNMA POOL 805098		305,408
31406CTM0	FNMA POOL 806156		218,854
31406CWV6	FNMA POOL 806260		209,256
31406DEY8	FNMA POOL 806651		141,105
31406DNB8	FNMA POOL 806886		450,895
31406DW51	FNMA POOL 807168		301,733
31406EHF4	FNMA POOL 807630		48,287
31406EKZ6	FNMA POOL 807712		512,259
31406FCK5	FNMA POOL 808374		0
31406FNU1	FNMA POOL 808703		22,906

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31406FUC3	FNMA POOL 808879		\$1,847,762
31406FV24	FNMA POOL 808933		312,593
31406GKC2	FNMA POOL 809491		37,769
31406GP78	FNMA POOL 809646		371,701
31406GPW3	FNMA POOL 809637		0
31406GQT9	FNMA POOL 809666		710,061
31406GTC3	FNMA POOL 809747		714,086
31406H5Q6	FNMA POOL 810955		387,993
31406H6C6	FNMA POOL 810967		546,029
31406HQ67	FNMA POOL 810577		985,570
31406JNC3	FNMA POOL 811387		1,310,475
31406JNJ8	FNMA POOL 811393		932,508
31406KBR0	FNMA POOL 811948		80,361
31406KLD0	FNMA POOL 812224		326,875
31406KNJ5	FNMA POOL 812293		108,047
31406MBV7	FNMA POOL 813752		34,719
31406MCL8	FNMA POOL 813775		412,816
31406MD45	FNMA POOL 813823		311,450
31406MD52	FNMA POOL 813824		617,271
31406MFY7	FNMA POOL 813883		1,022,628
31406MSE7	FNMA POOL 814217		874,642
31406MSH0	FNMA POOL 814220		66,107
31406MVK9	FNMA POOL 814318		938,496
31406NLK8	FNMA POOL 814930		303,403
31406NQQ0	FNMA POOL 815063		100,239
31406NRS5	FNMA POOL 815097		1,768,907
31406PLR8	FNMA POOL 815836		54,487
31406PPG8	FNMA POOL 815923		316,393
31406PTM1	FNMA POOL 816056		78,107
31406Q2U0	FNMA POOL 817187		638,187
31406QAQ0	FNMA POOL 816415		1,545,298
31406QAV9	FNMA POOL 816420		51,313
31406RDG7	FNMA POOL 817403		1,556,588
31406SS87	FNMA POOL 818743		904,893
31406TE23	FNMA POOL 819253		313,847
31406TQT1	FNMA POOL 819566		305,315
31406TQU8	FNMA POOL 819567		601,822
31406TVF5	FNMA POOL 819714		489,316
31406TYT1	FNMA POOL 819827		564,644
31406U6W3	FNMA POOL 820885		155,078
31406UC71	FNMA POOL 820094		872,584
31406ULJ5	FNMA POOL 820329		5,760,276
31406V6U5	FNMA POOL 821783		232,219
31406VDG8	FNMA POOL 821003		614,672
31406VDU7	FNMA POOL 821015		603,239
31406VE51	FNMA POOL 821056		438,317
31406VRF5	FNMA POOL 821386		314,572
31406VSP2	FNMA POOL 821426		303,699
31406VT63	FNMA POOL 821473		180,795
31406VTK2	FNMA POOL 821454		615,034
31406VV86	FNMA POOL 821539		298,567
31406VXW1	FNMA POOL 821593		476,051

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31406W3F9	FNMA POOL 822598		\$275,994
31406WZP2	FNMA POOL 822550		66,684
31406X4Z2	FNMA POOL 823540		540,812
31406XA51	FNMA POOL 822728		319,599
31406XA85	FNMA POOL 822731		313,679
31406XA93	FNMA POOL 822732		306,623
31406XK76	FNMA POOL 823018		619,679
31406XR53	FNMA POOL 823208		304,627
31406XSV5	FNMA POOL 823232		316,766
31406XZH8	FNMA POOL 823444		302,994
31406YF21	FNMA POOL 823785		303,601
31406YZ29	FNMA POOL 824361		245,980
31407A5D9	FNMA POOL 825344		0
31407AKF7	FNMA POOL 824794		0
31407BA41	FNMA POOL 825427		951,736
31407BJJ9	FNMA POOL 825665		308,991
31407CG50	FNMA POOL 826520		31,643
31407CMA2	FNMA POOL 826653		924,484
31407CQR1	FNMA POOL 826764		910,964
31407CZS9	FNMA POOL 827053		26,090
31407DSB2	FNMA POOL 827714		573,371
31407E4X8	FNMA POOL 828938		53,732
31407ES95	FNMA POOL 828644		145,048
31407EUC5	FNMA POOL 828679		87,647
31407F7F1	FNMA POOL 829894		395,463
31407FA59	FNMA POOL 829028		0
31407FBK5	FNMA POOL 829042		60,871
31407FC32	FNMA POOL 829090		842,660
31407FXB1	FNMA POOL 829674		78,208
31407FXW5	FNMA POOL 829693		66,749
31407G2E7	FNMA POOL 830673		919,726
31407G3E6	FNMA POOL 830697		1,361,366
31407G6C7	FNMA POOL 830767		5,739,470
31407G7D4	FNMA POOL 830792		811,656
31407GDU9	FNMA POOL 830015		395,182
31407GYU6	FNMA POOL 830623		481,861
31407GZE1	FNMA POOL 830641		172,357
31407J5C2	FNMA POOL 832543		952,397
31407JRB0	FNMA POOL 832182		48,491
31407JZD7	FNMA POOL 832440		26,114
31407K4L0	FNMA POOL 833427		977,870
31407KNU9	FNMA POOL 833003		873,083
31407KR27	FNMA POOL 833105		869,067
31407KUY3	FNMA POOL 833199		955,402
31407LAW7	FNMA POOL 833521		905,092
31407LPV3	FNMA POOL 833936		34,192
31407M4J1	FNMA POOL 835225		262,207
31407M6D2	FNMA POOL 835268		437,459
31407MBY0	FNMA POOL 834455		57,037
31407MJC0	FNMA POOL 834659		40,309
31407N2A0	FNMA POOL 836069		1,759,853
31407N4J9	FNMA POOL 836125		962,421

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31407N5M1	FNMA POOL 836152		\$860,155
31407N6R9	FNMA POOL 836180		977,181
31407NA94	FNMA POOL 835332		119,621
31407NBJ1	FNMA POOL 835341		946,774
31407NLQ4	FNMA POOL 835635		561,545
31407Q3U8	FNMA POOL 837911		1,768,538
31407QDW3	FNMA POOL 837217		233,685
31407QSL1	FNMA POOL 837623		989,348
31407QXP6	FNMA POOL 837786		50,207
31407R7D0	FNMA POOL 838892		872,314
31407S2F8	FNMA POOL 839674		978,115
31407SXM9	FNMA POOL 839584		887,187
31407TKR0	FNMA POOL 840104		977,516
31407TKU3	FNMA POOL 840107		57,969
31407TYB0	FNMA POOL 840506		23,498
31407UF51	FNMA POOL 840888		32,104
31407UHV2	FNMA POOL 840944		948,022
31407UJA6	FNMA POOL 840957		792,331
31407VE68	FNMA POOL 841757		28,228
31407Y4L0	FNMA POOL 845127		9,734,100
01F042426	FNMA TBA FEB 15 SINGLE FAM		19,261,440
01F042624	FNMA TBA FEB 30 SINGLE FAM		18,267,040
01F050411	FNMA TBA JAN 15 SINGLE FAM		16,193,339
01F050627	FNMA TBA FEB 30 SINGLE FAM		9,823,297
01F052615	FNMA TBA JAN 30 SINGLE FAM		21,486,390
01F052623	FNMA TBA FEB 30 SINGLE FAM		19,386,391
01F070617	FNMA TBA JAN 30 SINGLE FAM		3,335,750
31358SSW2	FEDERAL NATL MTG ASSN		29,733
31359QYV0	FEDERAL NATL MTG ASSN REMIC		75,110
31359W6B2	FED NATL MTG ASS GTD REMIC		62,273
31359X3H0	FEDERAL NATL MTG ASSN GTD		11,839
31361U3G4	FNMA POOL 042199		2,449
31362TWW9	FNMA POOL 070861		62,369
31364HN86	FEDERAL NATL MTG ASSN STRP MTG		5,438
31364HS65	FEDERAL NATL MTG ASSN STRP MTG		1,473
31364JN82	FEDERAL NATL MTG ASSN STRIPPED		189,631
31364JT29	FEDERAL NATL MTG ASSN BKD SECS		11,826
31368H5N9	FNMA POOL 190853		54,557
31368HJZ7	FNMA POOL 190280		57,937
31368HK85	FNMA POOL 190319		354,599
3136FAAB6	FEDERAL NATL MTG ASSN		124,807
31371HLV8	FNMA POOL 252440		26,768
31371HVV8	FNMA POOL 252716		0
31371HYE2	FNMA POOL 252809		32,709
31371J5A8	FNMA POOL 253841		61,111
31371JDS0	FNMA POOL 253113		44,727
31371JMC5	FNMA POOL 253355		147,272
31371JPX6	FNMA POOL 253438		919,119
31371JQN7	FNMA POOL 253461		17,382
31371JWC4	FNMA POOL 253643		433,659
31371JXA7	FNMA POOL 253673		119,750
31371KAG6	FNMA POOL 253907		1,604,909

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31371KHY0	FNMA POOL 254147		\$192,910
31371KJZ5	FNMA POOL 254180		30,901
31371KMM0	FNMA POOL 254264		0
31371KN49	FNMA POOL 254311		517,689
31371KTD3	FNMA POOL 254448		144,697
31371KZC8	FNMA POOL 254639		149,736
31371MH59	FNMA POOL 255952		368,310
31372VZP4	FNMA POOL 284350		0
31373TWS5	FNMA POOL 303157		39,668
31373UE37	FNMA POOL 303554		43,177
31374FV22	FNMA POOL 313033		12,873
31374GA56	FNMA POOL 313328		32,781
31374GE45	FNMA POOL 313455		25,295
31374GGG6	FNMA POOL 313499		20,401
31374S2E0	FNMA POOL 323073		80,761
31374T3F4	FNMA POOL 323998		11,876
31374TRJ0	FNMA POOL 323689		2,520,080
31375VED1	FNMA POOL 345832		61,108
31376JTQ2	FNMA POOL 357059		22,665
31376MJA1	FNMA POOL 359457		226,543
31377DLS8	FNMA POOL 373937		161,604
31377KEH4	FNMA POOL 379136		78,438
31378NGC6	FNMA POOL 403495		35,534
31379CW80	FNMA POOL 415671		34,250
31379RFM5	FNMA POOL 426872		81,194
31380PCY3	FNMA POOL 445687		0
31380PDG1	FNMA POOL 445703		32,025
31380WEJ9	FNMA POOL 452037		52,982
31382N3G5	FNMA POOL 487799		0
31382T4F3	FNMA POOL 492322		73,716
31383ARN1	FNMA POOL 497393		24,432
31383AZQ5	FNMA POOL 497651		25,970
31383G3K0	FNMA POOL 503102		46,948
31383HLM4	FNMA POOL 503532		63,014
31383JGK0	FNMA POOL 504302		16,289
31383JH45	FNMA POOL 504351		189,826
31383LC94	FNMA POOL 505996		17,111
31383QYR9	FNMA POOL 510220		0
31383RM33	FNMA POOL 510778		21,116
31383SCP3	FNMA POOL 511378		46,313
31383SFA3	FNMA POOL 511461		10,591
31383VED1	FNMA POOL 514132		34,121
31383WHP9	FNMA POOL 515138		37,083
31383XET2	FNMA POOL 515946		91,172
31383Y3U9	FNMA POOL 517511		72,671
31384AFX1	FNMA POOL 517782		1,873
31384GEK7	FNMA POOL 523138		140,168
31384HYR8	FNMA POOL 524620		28,215
31384KXF8	FNMA POOL 526378		20,223
31384MUY6	FNMA POOL 528099		17,159
31384RHH7	FNMA POOL 531332		5,329
31384RPS4	FNMA POOL 531533		37,062

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31384SEZ8	FNMA POOL 532152		\$1,701
31384SM48	FNMA POOL 532379		24,014
31384UGG3	FNMA POOL 533999		20,130
31384URL0	FNMA POOL 534291		1,328
31384UTQ7	FNMA POOL 534359		19,290
31384VE40	FNMA POOL 534855		116,739
31384VT36	FNMA POOL 535270		61,869
31384VVZ2	FNMA POOL 535332		333,347
31384VYV8	FNMA POOL 535424		407,296
31384VZD7	FNMA POOL 535440		9,353
31384WB82	FNMA POOL 535663		66,190
31384WCD0	FNMA POOL 535668		363,125
31384WEY2	FNMA POOL 535751		51,858
31384WKM1	FNMA POOL 535900		27,464
31384WM23	FNMA POOL 535977		1,459,043
31384W XK1	FNMA POOL 536282		13,665
31384WXN5	FNMA POOL 536285		27,635
31384X5M6	FNMA POOL 537352		1,829
31384XBY3	FNMA POOL 536555		4,965
31384XDK1	FNMA POOL 536606		1,157
31384XUD8	FNMA POOL 537080		34,674
31384XZD3	FNMA POOL 537240		3,131
31384YLM6	FNMA POOL 537732		12,546
31385CML4	FNMA POOL 540463		76,257
31385DN31	FNMA POOL 541410		72,312
31385EVE6	FNMA POOL 542513		84,529
31385EYK9	FNMA POOL 542614		31,342
31385FKJ4	FNMA POOL 543097		24,723
31385FLC8	FNMA POOL 543123		13,712
31385FNA0	FNMA POOL 543185		1,440
31385GL36	FNMA POOL 544046		64,702
31385GZD9	FNMA POOL 544440		22,920
31385H3F7	FNMA POOL 545398		947,351
31385HQ70	FNMA POOL 545078		7,645
31385HUU4	FNMA POOL 545195		0
31385JBZ0	FNMA POOL 545556		0
31385JDQ8	FNMA POOL 545611		234,672
31385JGG7	FNMA POOL 545699		1,551,272
31385JJA7	FNMA POOL 545757		213,249
31385JK64	FNMA POOL 545817		542,222
31385K7G4	FNMA POOL 547295		45,539
31385KPH2	FNMA POOL 546824		40,925
31385NF53	FNMA POOL 547488		8,262
31385NFS3	FNMA POOL 547477		440
31385NL23	FNMA POOL 547645		23,864
31385NLN7	FNMA POOL 547633		60,133
31385NS59	FNMA POOL 547840		58,787
31385NYN3	FNMA POOL 548017		35,947
31385Q3B6	FNMA POOL 549894		17,153
31385QBN1	FNMA POOL 549145		0
31385QC26	FNMA POOL 549189		84,666
31385RF39	FNMA POOL 550186		9,561

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31385UVB6	FNMA POOL 553310		\$227,081
31385WYH6	FNMA POOL 555212		0
31385XBL0	FNMA POOL 555443		75,579
31385Y7H2	FNMA POOL 557196		178,099
31386EGC6	FNMA POOL 560995		57,538
31386FG74	FNMA POOL 561922		17,377
31386FJQ9	FNMA POOL 561971		8,813
31386FRZ0	FNMA POOL 562204		6,218
31386FWB7	FNMA POOL 562342		9,509
31386M4W7	FNMA POOL 567937		37,640
31386MYK0	FNMA POOL 567814		50,986
31386NRM2	FNMA POOL 568492		28,685
31386PGR8	FNMA POOL 569108		0
31386SCM7	FNMA POOL 571676		51,536
31386TLZ6	FNMA POOL 572844		0
31386TNA9	FNMA POOL 572885		146,558
31386U4Q2	FNMA POOL 574231		147,924
31386UL91	FNMA POOL 573752		96,010
31386UQ39	FNMA POOL 573874		20,278
31386URE4	FNMA POOL 573885		84,252
31386XBP0	FNMA POOL 576146		2,783
31386XPK6	FNMA POOL 576526		479,055
31387AEQ4	FNMA POOL 578043		24,425
31387FFA7	FNMA POOL 582561		60,866
31387FJQ8	FNMA POOL 582671		972,354
31387GVF6	FNMA POOL 583914		19,617
31387JHE9	FNMA POOL 585329		6,813
31387R6L7	FNMA POOL 592275		6,257
31387UL41	FNMA POOL 594447		40,347
31387V3B3	FNMA POOL 595794		230,378
31387VJZ3	FNMA POOL 595280		49,918
31388AKT0	FNMA POOL 598906		113,050
31388AZ23	FNMA POOL 599361		21,121
31388CPW4	FNMA POOL 600837		123,041
31388DUU0	FNMA POOL 601895		46,872
31388EDS2	FNMA POOL 602313		806,946
31388FS46	FNMA POOL 603639		107,596
31388HBS7	FNMA POOL 604949		92,129
31388KFV9	FNMA POOL 606880		65,252
31388KJG8	FNMA POOL 606963		22,653
31388NGG5	FNMA POOL 609599		0
31388TE25	FNMA POOL 614053		41,156
31388TPT4	FNMA POOL 614334		0
31388TWS8	FNMA POOL 614557		8,541
31388X6S8	FNMA POOL 618381		0
31389BHY0	FNMA POOL 620447		0
31389BJ77	FNMA POOL 620486		90,609
31389ETV7	FNMA POOL 623464		0
31389F4X7	FNMA POOL 624638		0
31389GAQ3	FNMA POOL 624715		0
31389GE22	FNMA POOL 624853		3,774
31389GTB6	FNMA POOL 625246		577,952

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31389KAE1	FNMA POOL 627405		\$14,800
31389KXD8	FNMA POOL 628076		30,702
31389LEW5	FNMA POOL 628449		24,019
31389LZ51	FNMA POOL 629064		15,423
31389NPN9	FNMA POOL 630529		37,311
31389QM70	FNMA POOL 632282		263,578
31389QN46	FNMA POOL 632311		83,474
31389SSX3	FNMA POOL 634234		43,651
31389SVE1	FNMA POOL 634313		0
31389UKY4	FNMA POOL 635811		344,636
31389VA49	FNMA POOL 636427		0
31389VN60	FNMA POOL 636813		48,632
31389VRX7	FNMA POOL 636902		242,949
31389W2M6	FNMA POOL 638080		32,688
31390BA57	FNMA POOL 640928		29,562
31390CG42	FNMA POOL 642019		162,952
31390CSP2	FNMA POOL 642326		0
31390E3J9	FNMA POOL 644401		71,287
31390EKG6	FNMA POOL 643895		78,923
31390FBX6	FNMA POOL 644554		0
31390FCE7	FNMA POOL 644569		0
31390G6Y8	FNMA POOL 646287		28,141
31390GYE1	FNMA POOL 646109		4,109
31390HHT5	FNMA POOL 646542		21,577
31390HKV6	FNMA POOL 646608		339,511
31390J5M9	FNMA POOL 648052		18,858
31390K3M8	FNMA POOL 648904		121,358
31390L3V6	FNMA POOL 649812		80,183
31390LHJ8	FNMA POOL 649233		25,159
31390LU95	FNMA POOL 649608		47,809
31390MF33	FNMA POOL 650086		94,588
31390N2Y7	FNMA POOL 651591		1,661
31390NAA0	FNMA POOL 650801		0
31390PGK7	FNMA POOL 651902		350,876
31390PZV2	FNMA POOL 652456		7,563
31390QHG3	FNMA POOL 652831		0
31390RCQ4	FNMA POOL 653579		63,269
31390RM59	FNMA POOL 653880		72,210
31390TTK5	FNMA POOL 655854		36,306
31390TY60	FNMA POOL 656033		0
31390TY78	FNMA POOL 656034		0
31390YL22	FNMA POOL 660145		1,428
31391BN78	FNMA POOL 662014		400,881
31391BPT8	FNMA POOL 662034		746
31391BRL3	FNMA POOL 662091		346,113
31391BWU7	FNMA POOL 662259		379,863
31391C6Y6	FNMA POOL 663387		270,873
31391CLZ6	FNMA POOL 662844		324,358
31391CNG6	FNMA POOL 662891		640,657
31391HXD1	FNMA POOL 667676		24,725
31391N2P5	FNMA POOL 672282		28,528
31391NEY3	FNMA POOL 671651		74,806

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31391PNB8	FNMA POOL 672786		\$794,425
31391WGT2	FNMA POOL 678910		241,901
31392DC67	FEDERAL NATL MTG ASSN		3,504
31392GKL8	FEDERAL NATL MTG ASSN GTD		233,031
31393A5Z6	FEDERAL NATL MTG ASSN		341,789
31393APX9	FEDERAL NATL MTG ASSN REMIC		135,443
31393CVK6	FEDERAL NATL MTG ASSN GTD		177,927
31393EU80	FEDERAL NATL MTG ASSN REMIC		23,858
31400VRA2	FNMA POOL 698981		71,112
31400WLC2	FNMA POOL 699723		36,992
31401GF66	FNMA POOL 707689		50,880
31401JRD2	FNMA POOL 709784		255,645
31402DM31	FNMA POOL 725878		526,164
31402DQC7	FNMA POOL 725951		5,696,894
31402HKV2	FNMA POOL 729408		30,413
31402MRX0	FNMA POOL 733202		42,972
31402RAW9	FNMA POOL 735421		729,321
31402RCZ0	FNMA POOL 735488		131,320
31402RDK2	FNMA POOL 735506		3,717,329
31402W2G2	FNMA POOL 740675		441,864
31402YFQ2	FNMA POOL 741875		286,939
31403CYK1	FNMA POOL 745114		2,457,062
31404EJS6	FNMA POOL 766273		19,946
31404MUP1	FNMA POOL 772890		6,252,418
31405GN97	FNMA POOL 788916		431,983
31405WR80	FNMA POOL 801611		4,020,157
31406H4F1	FNMA POOL 810922		7,926,027
31406MJ31	FNMA POOL 813982		962,149
31406NXV1	FNMA POOL 815292		7,926,829
31406YE30	FNMA POOL 823754		659,094
31407CTV9	FNMA POOL 826864		992,431
31407GUN6	FNMA POOL 830489		343,880
31407PFS2	FNMA POOL 836377		885,736
31407PV96	FNMA POOL 836840		482,637
31407PXY9	FNMA POOL 836895		2,101,012
31407RYC2	FNMA POOL 838707		635,752
31407X5K3	FNMA POOL 844250		1,650,950
31407XNW7	FNMA POOL 843805		748,989
31407XV81	FNMA POOL 844039		566,782
31407YMF3	FNMA POOL 844658		1,901,800
31407YNV7	FNMA POOL 844704		1,911,489
31408DSP0	FNMA POOL 848426		3,729,730
31408FFB0	FNMA POOL 849862		114,253
31408FNF2	FNMA POOL 850090		1,357,217
01F050619	FNMA TBA JAN 30 SINGLE FAM		59,968,720
01F052615	FNMA TBA JAN 30 SINGLE FAM		198,031
31363WHM0	FNMA POOL 100235		16,992
31371GP53	FNMA POOL 251644		4,175
31371GSF8	FNMA POOL 251718		8,039
31371GSH4	FNMA POOL 251720		11,946
31378N7L6	FNMA POOL 404199		6,750
31378X2P0	FNMA POOL 412182		45,244

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31379JTA4	FNMA POOL 420945		\$20,067
31379JV29	FNMA POOL 421033		35,767
31380JEL3	FNMA POOL 441239		31,528
31384VZZ8	FNMA POOL 535460		78,053
31392BQ90	FEDERAL NATL MTG ASSN GTD		4,405,288
31402DRT9	FNMA POOL 725998		1,176,543
31405AQ48	FNMA POOL 783575		1,405,879
31406MER3	FNMA POOL 813844		4,249,163
31407DAY1	FNMA POOL 827223		2,896,077
31407FLP3	FNMA POOL 829334		6,258,601
01F042418	FNMA TBA JAN 15 SINGLE FAM		40,942,250
01F042418	FNMA TBA JAN 15 SINGLE FAM		-42,401,000
01F042616	FNMA TBA JAN 30 SINGLE FAM		8,286,080
01F042616	FNMA TBA JAN 30 SINGLE FAM		-26,547,655
01F050411	FNMA TBA JAN 15 SINGLE FAM		-7,911,250
01F050619	FNMA TBA JAN 30 SINGLE FAM		4,164,953
01F050619	FNMA TBA JAN 30 SINGLE FAM		-12,686,040
01F052417	FNMA TBA JAN 15 SINGLE FAM		24,744,141
01F052615	FNMA TBA JAN 30 SINGLE FAM		2,376,375
01F052615	FNMA TBA JAN 30 SINGLE FAM		-45,639,000
01F060618	FNMA TBA JAN 30 SINGLE FAM		30,269,532
01F060618	FNMA TBA JAN 30 SINGLE FAM		-16,645,200
01F060626	FNMA TBA FEB 30 SINGLE FAM		-5,541,800
01F062614	FNMA TBA JAN 30 SINGLE FAM		13,431,594
31368HK77	FNMA POOL 190318		3,158,429
3136FCAA4	FEDERAL NATL MTG ASSN		737,481
31371GWA4	FNMA POOL 251841		45,321
31371HTB4	FNMA POOL 252646		99,448
31371J5K6	FNMA POOL 253850		117,125
31371JBD5	FNMA POOL 253036		65,423
31371K3A7	FNMA POOL 254693		0
31371K4F5	FNMA POOL 254722		0
31371KGA3	FNMA POOL 254093		18,501
31371KLV1	FNMA POOL 254240		4,346
31371KMG3	FNMA POOL 254259		390,527
31371KN56	FNMA POOL 254312		3,685
31371KRX1	FNMA POOL 254402		388,512
31371LDX4	FNMA POOL 254918		486,441
31371LKV0	FNMA POOL 255108		154,005
31371LQY8	FNMA POOL 255271		2,828,989
31371LVB2	FNMA POOL 255410		125,855
31374TD22	FNMA POOL 323321		55,481
31374TTT6	FNMA POOL 323762		2,249,907
31376J2W8	FNMA POOL 357289		365,336
31376J5H8	FNMA POOL 357348		9,705,611
31376KML7	FNMA POOL 357763		0
31380EED2	FNMA POOL 437632		47,648
31380NSV7	FNMA POOL 445232		3,649
31380UGC6	FNMA POOL 450295		25,432
31380Y6Q8	FNMA POOL 454579		80,967
31382DUR3	FNMA POOL 479492		1,889
31384WD31	FNMA POOL 535722		176,886

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31384WGZ7	FNMA POOL 535816		\$61,258
31384WJZ4	FNMA POOL 535880		16,446
31384WNN6	FNMA POOL 535997		21,379
31385EMP1	FNMA POOL 542266		13,549
31385EVY2	FNMA POOL 542531		11,413
31385HQ47	FNMA POOL 545075		49,195
31385HTG7	FNMA POOL 545151		210,383
31385HUU4	FNMA POOL 545195		142,792
31385JDJ4	FNMA POOL 545605		103,472
31385JG85	FNMA POOL 545723		156,880
31385JGX0	FNMA POOL 545714		47,666
31385JQ84	FNMA POOL 545979		248,140
31385JQT8	FNMA POOL 545966		550,503
31385JQU5	FNMA POOL 545967		2,347,541
31385RPZ7	FNMA POOL 550440		6,639
31385W5J4	FNMA POOL 555349		58,596
31385WS91	FNMA POOL 555044		61,154
31385X6P7	FNMA POOL 556278		46,719
31385XEC7	FNMA POOL 555531		4,499,105
31385XGP6	FNMA POOL 555606		1,843,931
31385XQ91	FNMA POOL 555880		6,846,771
31386ASG2	FNMA POOL 557719		24,427
31386CRL8	FNMA POOL 559491		7,328
31386CSH6	FNMA POOL 559520		25,093
31386EGM4	FNMA POOL 561004		6,146
31386GF24	FNMA POOL 562785		40,093
31386JF93	FNMA POOL 564592		10,125
31386TS97	FNMA POOL 573044		6,880
31386WNB0	FNMA POOL 575586		17,393
31386YGM0	FNMA POOL 577204		17,262
31387AR98	FNMA POOL 578412		11,824
31387C4P3	FNMA POOL 580530		39,911
31387FQ98	FNMA POOL 582880		81,304
31387GJV5	FNMA POOL 583576		28,816
31387HU24	FNMA POOL 584801		44,092
31387PKE1	FNMA POOL 589893		4,330
31387XEW1	FNMA POOL 596949		409,521
31388FDE0	FNMA POOL 603201		7,638
31388FQZ9	FNMA POOL 603572		36,315
31388KGA4	FNMA POOL 606893		448,422
31388PEQ0	FNMA POOL 610443		24,529
31388VRS9	FNMA POOL 616197		12,311
31388XNP5	FNMA POOL 617898		0
31389AMG5	FNMA POOL 619659		62,634
31389AMH3	FNMA POOL 619660		87,185
31389LD22	FNMA POOL 628421		250,310
31389PQQ6	FNMA POOL 631463		24,787
31389WNN1	FNMA POOL 637697		8,598
31390HFA8	FNMA POOL 646461		19,156
31390JFW6	FNMA POOL 647381		318,931
31390QUD5	FNMA POOL 653180		644,660
31391CD77	FNMA POOL 662626		477,475

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31391D2V4	FNMA POOL 664188		\$33,494
31391UQ65	FNMA POOL 677377		249,919
31391US71	FNMA POOL 677442		5,508,536
31391VWA7	FNMA POOL 678441		671,286
31391WE72	FNMA POOL 678858		3,609,440
31391Y4M6	FNMA POOL 681328		607,108
31392D3L4	FEDERAL NATL MTG ASSN		1,809,046
31393TD94	FEDERAL NATL MTG ASSN		198,656
31394EZ35	FEDERAL NATL MTG ASSN		4,189,764
31400QKT9	FNMA POOL 694306		1,996,172
31400UTL8	FNMA POOL 698155		0
31401BYF6	FNMA POOL 703710		6,387,214
31401WMH9	FNMA POOL 720460		100,839
31401YXW0	FNMA POOL 722593		0
31402C4B5	FNMA POOL 725418		20,277
31402C4G4	FNMA POOL 725423		14,203,978
31402C4H2	FNMA POOL 725424		3,719,550
31402CU67	FNMA POOL 725205		7,400,904
31402CV74	FNMA POOL 725238		14,301,550
31402CVZ2	FNMA POOL 725232		14,337,630
31402CZQ8	FNMA POOL 725351		73,019
31402DGN4	FNMA POOL 725705		0
31402EZQ4	FNMA POOL 727151		0
31402FFG5	FNMA POOL 727467		0
31402KL85	FNMA POOL 731251		472,899
31402LLJ9	FNMA POOL 732129		0
31402Q6Z9	FNMA POOL 735388		0
31402QDF5	FNMA POOL 734602		677,183
31402QYV7	FNMA POOL 735224		3,105,958
31402QYZ8	FNMA POOL 735228		96,078
31402RAN9	FNMA POOL 735413		7,664,929
31402RF20	FNMA POOL 735585		2,622,957
31402RF95	FNMA POOL 735592		5,911,752
31402RGU7	FNMA POOL 735611		601,025
31402RH28	FNMA POOL 735649		0
31402RLN7	FNMA POOL 735733		5,671,044
31402RSR1	FNMA POOL 735928		2,720,753
31402RUJ6	FNMA POOL 735985		3,710,677
31402TF42	FNMA POOL 737387		90,113
31402YWT7	FNMA POOL 742358		0
31403AW43	FNMA POOL 743267		0
31403CV24	FNMA POOL 745033		9,374,771
31403CWD9	FNMA POOL 745044		17,019,068
31403CZD6	FNMA POOL 745140		4,359,084
31403FPN8	FNMA POOL 747529		668,667
31403G5N8	FNMA POOL 748853		0
31403HUZ1	FNMA POOL 749500		0
31403ME39	FNMA POOL 752654		682,451
31403MUQ0	FNMA POOL 753091		760,949
31403NHT7	FNMA POOL 753642		32,902
31403Q6C9	FNMA POOL 755167		45,236
31403QPG9	FNMA POOL 754723		225,315

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31404HKY4	FNMA POOL 769011		\$229,047
31404N7K6	FNMA POOL 774098		195,700
31404NM52	FNMA POOL 773580		0
31404TWA7	FNMA POOL 778341		0
31404VC55	FNMA POOL 779592		0
31404YSU7	FNMA POOL 782731		0
31404YUD2	FNMA POOL 782780		0
31405C6Q7	FNMA POOL 785779		164,848
31405EHP3	FNMA POOL 786938		0
31405GUC2	FNMA POOL 789079		389,867
31405JSA3	FNMA POOL 790813		38,052
31405KAD3	FNMA POOL 791204		0
31405MNS2	FNMA POOL 793401		2,775,342
31405NNH4	FNMA POOL 794292		2,238,341
31405QE79	FNMA POOL 795858		44,750
31405QQR2	FNMA POOL 796164		431,241
31405VAX5	FNMA POOL 800222		447,681
31405WVM4	FNMA POOL 801720		0
31406DFD3	FNMA POOL 806664		1,542,791
31406GWZ8	FNMA POOL 809864		0
31406YRH5	FNMA POOL 824088		0
31407BZE2	FNMA POOL 826141		668,501
31407ECG6	FNMA POOL 828171		92,357
31407EHX4	FNMA POOL 828346		15,975,546
31407YRS0	FNMA POOL 844797		1,498,977
31408DQH0	FNMA POOL 848356		470,761
31407T5Y2	FNMA POOL 840663		1,909,966
31380NTM6	FNMA POOL 445256		457,546
31401XTH0	FNMA POOL 721552		760,101
31402SDQ7	FNMA POOL 736411		792,292
31403HRD4	FNMA POOL 749384		761,707
31403NW37	FNMA POOL 754066		253,899
31403VL72	FNMA POOL 759150		225,765
31403VUU1	FNMA POOL 759395		665,979
31405PL99	FNMA POOL 795152		906,982
31405RNB8	FNMA POOL 796986		1,774,561
31406MEP7	FNMA POOL 813842		2,066,604
31406SWX7	FNMA POOL 818862		268,603
31407EZL0	FNMA POOL 828847		732,391
31407KAU3	FNMA POOL 832619		687,866
31407KDW6	FNMA POOL 832717		1,588,855
31407PAQ1	FNMA POOL 836215		669,727
31365WJN4	FNMA POOL 139869		928,498
31371HLQ9	FNMA POOL 252435		0
31371HPC6	FNMA POOL 252519		33,693
31371KY54	FNMA POOL 254632		0
31375FPG7	FNMA POOL 333523		190,705
31377E4C0	FNMA POOL 375319		456,068
31382DQM9	FNMA POOL 479360		0
31385JJK5	FNMA POOL 545766		0
31385WYP8	FNMA POOL 555218		0
31388GC66	FNMA POOL 604093		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31391S7M6	FNMA POOL 676000		\$0
313921TM0	FEDERAL NATL MTG ASSN		1,669,635
31400JDV8	FNMA POOL 688716		113,505
31405CLU1	FNMA POOL 785239		105,266
01F042426	FNMA TBA FEB 15 SINGLE FAM		690,114
01F042616	FNMA TBA JAN 30 SINGLE FAM		13,358,554
01F050411	FNMA TBA JAN 15 SINGLE FAM		1,443,803
01F050619	FNMA TBA JAN 30 SINGLE FAM		24,984,877
01F052425	FNMA TBA FEB 15 SINGLE FAM		4,874,629
01F052615	FNMA TBA JAN 30 SINGLE FAM		12,678,950
01F052623	FNMA TBA FEB 30 SINGLE FAM		4,920,780
01F060626	FNMA TBA FEB 30 SINGLE FAM		36,985,284
31371K5T4	FNMA POOL 254758		501,350
31371K5U1	FNMA POOL 254759		424,186
31371KZY0	FNMA POOL 254659		413,779
31371L4Y2	FNMA POOL 255639		2,520,127
31371LAF6	FNMA POOL 254806		776,029
31371LCA5	FNMA POOL 254865		2,030,492
31371LDN6	FNMA POOL 254909		1,044,100
31376J3V9	FNMA POOL 357312		4,703,876
31377TEN2	FNMA POOL 386341		739,141
31377UDY6	FNMA POOL 387219		1,246,629
31385WX87	FNMA POOL 555203		856,545
31392GHJ7	FEDERAL NATL MTG ASSN		970,531
31392JAN9	FEDERAL NATL MTG ASSN		478,057
31393B6M2	FEDERAL NATL MTG ASSN GTD		1,058,308
31393DDK4	FEDERAL NATL MTG ASSN GTD		441,662
31393EWY1	FEDERAL NATL MTG ASSN REMIC		472,432
31393X7C5	FEDERAL NATL MTG ASSN		760,884
31394BKS2	FEDERAL NATL MTG ASSN		2,901,795
31394CP97	FEDERAL NATL MTG ASSN GTD		1,147,553
31394CV25	FEDERAL NATL MTG ASSN		3,360,881
31402RDF3	FNMA POOL 735502		5,571,539
31404AVL5	FNMA POOL 763019		464,688
31404GGR6	FNMA POOL 768008		834,911
31404GGS4	FNMA POOL 768009		478,382
31407M4S1	FNMA POOL 835233		19,273,120
01F050411	FNMA TBA JAN 15 SINGLE FAM		988,906
01F050411	FNMA TBA JAN 15 SINGLE FAM		-988,906
01F0504C7	FNMA TBA DEC 15 SINGLE FAM		989,219
01F0504C7	FNMA TBA DEC 15 SINGLE FAM		-989,219
31359DR21	FEDERAL NATL MTG ASSN GTD		825,189
31371GK25	FNMA POOL 251513		15,243
31371KWB3	FNMA POOL 254542		49,284
31371MH75	FNMA POOL 255954		1,128,686
31374GE86	FNMA POOL 313459		0
31382H2L8	FNMA POOL 483279		9,051
31385B4G7	FNMA POOL 540023		113,666
31385HZU9	FNMA POOL 545355		199,657
31385JPU6	FNMA POOL 545935		189,301
31385WZU6	FNMA POOL 555255		192,230
31386UND0	FNMA POOL 573788		4,683

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31386UY89	FNMA POOL 574135		\$56,067
31387TZ56	FNMA POOL 593964		48,851
31388MXR4	FNMA POOL 609188		94,867
31388SBE4	FNMA POOL 613037		66,925
31388XMC5	FNMA POOL 617855		313,195
31393ATG2	FEDERAL NATL MTG ASSN GTD		284,678
31400DN81	FNMA POOL 684515		129,002
31400HHE6	FNMA POOL 687929		947,581
31402KUT9	FNMA POOL 731494		789,430
31404FAZ6	FNMA POOL 766924		644,832
31405XV91	FNMA POOL 802640		957,789
31406CE20	FNMA POOL 805753		1,404,097
31406JRT2	FNMA POOL 811498		35,000
31406RM85	FNMA POOL 817683		457,261
31406TGD7	FNMA POOL 819296		295,831
31407D5R2	FNMA POOL 828056		860,201
31407HK96	FNMA POOL 831120		38,886
31407ME27	FNMA POOL 834553		1,349,467
31407SKA9	FNMA POOL 839189		663,041
31407T2Y5	FNMA POOL 840591		693,769
31407W4G5	FNMA POOL 843323		989,515
31407YYG8	FNMA POOL 845011		490,555
31408CYH3	FNMA POOL 847712		37,560
31408EVF6	FNMA POOL 849414		982,074
31371LRR2	FNMA POOL 255296		1,189,233
31371LTJ8	FNMA POOL 255353		181,136
31371LVB2	FNMA POOL 255410		772,014
31371MHM2	FNMA POOL 255936		6,726,686
31383MR54	FNMA POOL 507308		17,980
31385JK31	FNMA POOL 545814		194,141
31388YUK6	FNMA POOL 618986		30,036
31389SVD3	FNMA POOL 634312		10,988
31390BDL9	FNMA POOL 641007		45,862
31390MPH1	FNMA POOL 650324		26,875
31391PAQ9	FNMA POOL 672415		218,241
31391VBB8	FNMA POOL 677834		755,306
31402WNS3	FNMA POOL 740301		54,163
31403AZX6	FNMA POOL 743358		525,492
31403KJ87	FNMA POOL 750987		779,869
31403VYL7	FNMA POOL 759515		66,241
31404GKH3	FNMA POOL 768096		28,653
31404KXF4	FNMA POOL 771178		886,140
31404RX77	FNMA POOL 776602		34,223
31405DWQ6	FNMA POOL 786455		748,001
31405GS27	FNMA POOL 789037		822,957
31405H3B2	FNMA POOL 790194		297,157
31405HNQ7	FNMA POOL 789799		657,517
31405J4J0	FNMA POOL 791125		158,443
31405MSS7	FNMA POOL 793529		176,687
31405NLQ6	FNMA POOL 794235		299,966
31405QEN4	FNMA POOL 795841		1,440,346
31405SE26	FNMA POOL 797653		22,680,716

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
31405UX95	FNMA POOL 800004		\$729,042
31405VCL9	FNMA POOL 800275		276,570
31406DFS0	FNMA POOL 806677		570,362
31406NRZ9	FNMA POOL 815104		861,329
31406NWJ9	FNMA POOL 815249		758,240
31406ST86	FNMA POOL 818775		657,564
31406VYJ9	FNMA POOL 821613		822,480
31407CR58	FNMA POOL 826808		256,296
31407FHL7	FNMA POOL 829235		1,633,288
31407HF92	FNMA POOL 830992		197,480
31407MD69	FNMA POOL 834525		6,723,101
31407RJ62	FNMA POOL 838285		953,825
31407RT20	FNMA POOL 838569		7,870,206
31407SG30	FNMA POOL 839118		1,464,261
31407TJD3	FNMA POOL 840060		1,963,298
31407VRD9	FNMA POOL 842084		2,174,052
31407WHH9	FNMA POOL 842732		6,753,076
31407XT27	FNMA POOL 843969		48,365,217
31407YU23	FNMA POOL 844901		6,747,343
31408BK64	FNMA POOL 846417		2,050,032
31408BK72	FNMA POOL 846418		677,806
31408BTT5	FNMA POOL 846662		1,820,326
31408DJK1	FNMA POOL 848166		685,810
31408DKE3	FNMA POOL 848193		59,302,647
0049919D9	ACCO BRANDS		196,340
8121419Y7	SEALY MATTRESS CO TLD		59,488
00499N9B5	ACOSTA INC		115,000
87599A9E3	TARGA RESOURCES TLB		193,065
16799C9D8	C H I OVERHEAD DOORS INC		7,994,513
0259939D0	AMERICAM MEDIA OPERATIONS INC		241,069
0381019B9	APPLETON PAPERS INC		271,884
17299R9G1	CINEMARK USA INC		1,020,180
37299B9X7	GENOA HEALTHCARE GROUP LLC		387,742
49399Y9J2	KEY PLASTICS		246,392
5849999L2	MEDIACOM BROADBAND GROUP		65,171
83499W9K1	SOLO CUP COMPANY		109,233
9113659A4	UNITED RENTALS NORTH AMER INC		414,539
96999V9B0	WILLIAMS PRODUCTION RMT CO		996,368
540248I14	FRANK HYPOBK CENT		2,135,304
13999C9D3	CAPITAL AUTO		601,500
3624159A1	GABLES REALTY LP		282,982
45599T9L4	IRS 5YR SPDLCK .4375		14,051,800
45599T9M2	IRS 5YR SPDLCK .4375		-14,000,000
1949919G2	COLLINS AND AIKMAN		95,461
4929149H1	KEY ENERGY SVCS INC		293,988
75599W9L4	RAYOVAC CORP		151
87599H9K4	TARGA RESOURCES SYNTHETIC L/C		46,452
94199A9J2	WASTE SERVICES INC		247,747
14799B9H6	CASE LOGIC INC		9,213,807
20899B9U3	CONSOLIDATED BEDDING INC		1,887,907
23999B9Q5	DAY INTERNATIONAL GROUP INC		12,517,628
89699B9E6	TRIDENT EXPLORATION CORP		20,103,040

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
8129969V0	SEALY MATTRESS		\$11,898
00081T9B6	ACCO BRANDS CORP		163,617
0017789A9	AMR HOLDCO INC		92,583
00599A9Q9	AMERICAN SAFETY RAZOR		534,172
00599B9E4	AMERICAN SEAFOODS FUNDING		468,071
0068489P2	ADELPHIA COMMUNICATIONS CORP		704,182
0068489R8	ADELPHIA COMMUNICATIONS CORP		972,442
00828B9C1	AFFINIA GROUP		715,520
0089969L6	AIMCO		791,508
0089969U6	AIMCO PROPERTIES LP		940,763
00899A9M5	AGRILINK		857,317
00899D9E7	AFFINION		1,098,092
0143839F2	ALDERWOODS GROUP		39,267
01499A9M7	ALDERWOODS GROUP INC		25,186
01699B9N1	ALION SCIENCE AND TECHNOLOGY		1,414,917
01899B9D1	ALLIANCE GAMING CORP		647,969
01899B9F6	ALLIANCE IMAGING		1,979,481
01899B9T6	ALLIED WASTE NORTH AMERICAN		246,481
01899B9X7	ALLIED WASTE		2,811,030
01999B9N8	ALLIED WASTE NORTH AMERICA		258,786
01999V9B0	ALLIED WASTE NORTH AMER INC		1,080,622
0209989S1	ALPHA NATURAL RESOURCES		312,333
02399A9P9	AMSTED INDUSTRIES INC		76,228
02399C9C4	AMERICAN AIRLINES		500,881
03299G9A8	AMSTED INDUSTRIES		768,875
03674E9B6	ANTEON INTERNATIONAL		209,371
04099B9J0	ARINC INC		82,848
04299A9E1	AMR HOLDCO		367,093
04599B9D8	ASSOCIATED MATERIALS		726,220
04599C9J3	ASPECT MEDIA		1,141,739
04999A9V6	ATRIUM COMPANIES INC		1,736,692
04999Q9B5	ATRIUM TERM LOAN		249,197
0529909Y6	AUTO EUROPE		480,357
05599H9U4	BCP CRYSTAL CELANESE FUNDING		1,703,872
05699B9R3	AXLETECH		172,663
05799A9F0	BWAY CORPORATION		128,139
0659919R4	NORCROSS		269,808
06999B9D9	BASELL B.V		338,356
08599Z9Z7	BERRY PLASTICS		1,035,644
09099A9L6	BILLING SERVICES FUNDING		700,688
0973839F2	BOISE CASCADE CORP		341,846
0973839H8	BOISE CASCADE CORP		413,497
10599J9D8	BRAND SERVICES, INC		274,880
10599J9F3	BRAND SERVICES		79,928
10799A9F0	BRENNTAG		81,653
10999A9C5	BRIGHT NOW DENTAL		1,075,368
1219929C7	COMMUNITY HEALTH SYSTEMS INC		2,944,012
12399A9P8	BURTS BEES		181,582
12399D9B3	BUSHNELL PERFORMANCE OPTICS		216,465
12489L9D2	CB RICHARD ELLIS SVCS INC		70,277
12799K9Y3	CAPTIVE PLASTIC		182,266
1434369J4	CARMIKE CINEMAS		938,498

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
15499A9A3	CENTRAL PARKING CORPORATION		\$109,580
15899A9E1	CHAMPION ENTERPRISES		29,634
16199U9H5	CHART INDUSTRIES		95,821
16299B9E3	CHENIERE		375,193
16399R9B3	CHEMED FUNDING		643,941
'1709959E6	CHIQUITA BRANDS B + C FUNDING		761,353
17399J9X1	CHAMPION ENTERPRISES INC		50,349
1844969H2	CLEAN EARTH		121,350
18499A9B5	CII CARBON		581,142
19299A9Q2	COGENTRIX DELAWARE HOLDINGS		850,627
19299D9A1	COINSTAR		287,753
20599J9C9	CONCENTRA		849,364
2079949G1	CONMED CORPORATION		109,767
21036P9C4	CONSTELLATION BRANDS INC		847,864
21036P9K6	CONSTELLATION BRANDS		2,073,016
21099B9N5	CONTECH CONSTRUCTION PRODUCTS		450,159
21099B9Q8	CONTECH CONSTRUCTION		178,923
2167629X4	COOPER STANDARD AUTOMOTIVE INC		488,249
23199B9B6	CUSTOM BUILDING FUNDING		545,563
23330X9G7	DRS TECHNOLOGIES INC		287,556
24799B9J1	DELTA AIRLINES		370,282
24899M9C1	DELTEK		391,748
2529909L2	DEX MEDIA LLC		191,637
25299S9Y3	DEX MEDIA WEST		980,091
25499T9H6	DIRECTV HOLDINGS		1,196,611
25599Q9J7	DAVITA		1,940,935
2569949C0	DOLE FOODS COMPANY		1,022,500
25699C9A6	DR PEPPER SEVEN UP		709,226
26199Q9C4	DRESSER RAND GROUP INC		219,595
26199Q9E0	DRESSER RAND GROUP		81,744
26199Q9H3	DRESSER RAND		65,395
26199Q9J9	DRESSER RAND TERM B 50		163,488
27799N9C3	EASTMAN KODAK COMPANY		1,130,733
28138P9A0	EDUCATE OPERATING FUNDING		820,167
28199Y9A7	GABLES RESIDENTIAL		606,862
28199Y9B5	GABLES RESIDENTIAL TRUST		473,959
'2919989E4	EMMIS OPERATING		739,245
29299A9R9	ENCORE MEDICAL INC		771,279
29399A9X5	ENTRAVISION		264,692
2949929R5	EPCO		846,406
29499N9C2	ENVIROSOLUTIONS		95,189
29899A9S1	EURAMAX		613,203
3037279G8	FAIRCHILD SEMICONDUCTOR CORP		289,655
30399C9M3	FAIRCHILD SEMICONDUCTOR		381,067
31446M9F7	FENDER MUSICAL		95,322
34399A9D9	FLOWERVE CORP		858,147
34399A9E7	FLOWERVE CORP		560,248
35099Q9B8	FOUNDATION COAL FUNDING		295,779
35699A9H4	FEDERAL INFORMATION TECH FUND		352,581
36199N9J5	FUNDING OF TRIMAS CORP		614,346
36899W9A7	GEN TEK INC		205,455
37299B9C3	GENERAL GROWTH PROPERTIES		1,870,056

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
37299D9C9	GENOA HEALTHCAREFUNDING		\$414,773
38199S9G6	GOLDEN STATE FOODS		331,206
38299A9J8	GOODMAN GLOBAL		563,439
38299A9R0	GOODYEAR TIRE AND RUBBER CO		1,364,241
38399T9J6	US INVESTIGATIONS SERVICES INC		978,600
38499K9C9	GRAHAM PACKAGING		552,580
38599J9X5	GRAHAM PACKAGING CO		1,448,626
38899A9P8	GRAPHIC PACKAGING INTL		1,513,668
39399K9M6	GREEN VALLEY		194,406
4209909J4	HAWKEYE RENEWABLES		302,823
42099A9C7	HLI OPERATING COMPANY, INC		416,691
42199A9J1	HEALTHSOUTH CORP		833,333
42299Q9F3	HEADWATERS		1,381,452
42703X9B7	HERBST GAMING INC		564,562
42799C9B8	HERCULES INC		679,706
4282919S9	HEXCEL CORP		255,630
42899B9J2	HEXION SPECIALTY		1,120,583
44199A9V0	NATIONAL BEDDING		202,600
44199A9W8	NATIONAL BEDDING		367,607
44599A9G9	HUNTER DEFENSE FUNDING		103,815
44999E9M4	IPG (US) INC.		239,344
44999J9X9	IPG (US) INC. INTERTAPEPOLYMER		34,688
4502959C6	ISP CHEMCO INC		404,455
4502959D4	ISP CHEMCO INC		535,903
4509929G9	ISP KENDALL ENERGY		751,995
4509929Y0	IWCO DIRECT		646,012
45199W9U1	ILC INDUSTRIES		148,681
45399Y9T8	LYONELL CITGO REFININGM LP		965,177
45699T9U3	INFO USA		215,385
4579999A0	INSIGHT MIDWEST HOLDINGS LLX		1,983,775
45999E9K5	INTERNATIONAL MILL SERVICES		777,734
46199E9H8	INVENSYS PLC		969,091
46199Y9T8	INVENSYS INTERNATIONAL HOLDING		999,127
46299D9A4	IPC ACQUISITION		681,354
46499A9N0	ISLE OF CAPRI		1,824,766
4719989J5	JARDEN CORPORATION		2,355,219
47199Z9G1	JARDEN CORP		456,561
4792699A2	JOHNSON DIVERSEY INC		421,222
47999Q9B4	JOHNSON DIVERSEY		1,157,615
4819979E6	JOSTENS		654,241
4822409M2	K + F INDS INC		159,727
48299K9A4	K + F INDUSTRIES		337,078
48399A9Q0	KUILIMA RESORT		251,250
48399A9R8	KUILIMA RESORT		270,236
49299B9F1	KEY ENERGY		389,184
49399K9A1	KEY PLASTICS LLC		170,192
49499E9L0	KINETIC CONCEPTS INC		138,663
50099W9D0	KOSA B V		1,909,336
50199Q9S9	KRATON POLYMERS		380,961
50399Q9Q1	LA PALOMA		459,137
50399Q9R9	LA PALOMA		32,056
5099969K2	LAKE AT LAS VEGAS RESORT		540,292

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
5099969M8	LAKE AT LAS VEGAS		\$371,999
51799P9B0	LAS VEGAS SANDS + VENETIAN CAS		892,858
53099C9B2	LIBERTY GROUP		174,292
5319979G1	MUELLER GROUP		1,530,653
55499K9E9	MGM HOLDINGS		2,012,920
55999A9E6	MICHAEL FOODS		519,424
55999A9F3	MICHEAL FOODS		91,213
55999A9Y2	MICHAEL FOODS		489,518
56899K9N3	MARINA DISTRICT FUNDING		1,692,009
57099A9B7	DAYCO PRODUCTS LLC		1,973,628
58445M9R5	MEDIACOM LLC		551,455
5849909W7	MEDICAL MEDIA HOLDINGS		894,840
5849999A6	MEDIACOM BROADBAND GROUP		99,637
5849999B4	MEDIACOM BROADBAND GROUP		21,306
5849999D0	MEDIACOM BROADBAND GROUP		62,665
5849999P3	MEDIACOM		367,636
58499B9D5	MEDIACOM LLC		163,598
58499B9J2	MEDIACOM COMMUNICATIONS		367,636
58499B9L7	MEDIACOM LLC		367,636
58499B9M5	MEDIACOM LLC		183,818
58499G9H5	MEGA BLOKS		550,555
58599H9A7	MAGELLAN MIDSTREAM FDG		570,108
59199A9N6	METOKOTE CORP		76,687
59199A9W6	METOKOTE CORPORATION		69,109
59199A9Y2	METOKOTE CORP		157,965
5959929D2	MIDWESTERN AIRCRAFT FUNDING		1,233,599
59832W9B7	MIDWEST GENERATION		352,475
61099T9E2	STERGENICS INTERNATIONAL		445,129
62099A9D3	MOTORSPORT AFTERMARKET GROUP		1,102,558
6288529B3	NCI BUILDING SYSTEMS INC		341,903
6293779R5	NRG ENERGY INC		463,235
6299959X1	NALCO		308,880
62999A9S1	NALCO COMPANY		400,586
62999C9P3	NALCO		272,541
62999E9E4	NRG ENERGY		589,632
6359989G4	NATIONAL DAIRY HOLDINGS		213,209
64599C9B4	NEW HOLDINGS		284,312
64899A9D1	NEW PUBLISHING ACQUISITION		162,500
6517159E6	NEWPAGE CORPORATION		1,906,960
65399B9G4	NEXSTAR BROADCASTING		332,961
65399N9D5	NEXT MEDIA OPERATING INC		245,278
65399R9A2	NICE PAK PRODUCTS		183,869
65399R9B0	NICE PAK PRODUCTS		5,038
6559919U3	NORCROSS SAFETY PROCUTS		421,898
6559919W9	NORCROSS SAFETY PRODUCTS LLC		3,783
65699A9U2	NORTEK HOLDINGS		974,485
66999H9P3	OSI GROUP INC		822,384
6709989N5	NOVELIS		1,369,972
68499Y9P7	NEW SKIES HLDGS		440,885
68699A944	PENN ENGINEERING		300,789
68999A9H2	OZBURN HESSEY		152,529
69099C9E2	OWENS ILLINOIS GENERAL INC		363,161

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
69099X9F3	OWENS IL GENERAL		\$99,182
69099X9X4	OWENS ILLINOIS GENERAL INC		65,745
6939969X0	PP ACQUISTION CORP		766,080
69399D9C1	PACER INTERNATIONAL TL		244,888
69599A9W1	PBI MEDIA		146,738
6979339F8	PANAMSAT		1,920,492
70399M9G0	PATRIOT MEDIA		217,100
70799G9V6	PENN NATIONAL GAMING		2,017,085
71799B9D5	PGT INDUSTRIES		48,611
72599A9N5	ACCO BRANDS		162,388
72699A9A2	PLAINS RECOURCES		134,515
72699A9E4	PLAINS RESOURCES		962,143
73099A9E8	QUALITY HOME BRANDS		237,398
74199D9F6	PRIMARY ENERGY		274,585
74299P9Z4	PRO MACH INC		578,023
74399C9J8	PROGRESSIVE MOULDED PRODUCTS		489,595
74399D9Z0	PROTECTION ONE		349,434
7498699A3	RH DONNELLY		846,970
74999C9Q6	RIC INDUSTRIES CO		74,711
74999H9H5	RH DONNELLEY		709,386
7508299B1	RAINBOW NATIONAL SERVICES LLC		1,978,372
7550819Z1	RAYOVAC CORP		969,674
7587549Q0	REGAL CINEMAS		1,924,892
75899B9B9	WMG ACQUISITION CORP		1,475,391
75999B9M4	RELIANT ENERGY		1,824,019
7611859P4	RESORTS INTL INC		451,446
76168R9D2	REXNORD CORP TERM B		575,420
76199B9P3	REXNORD CORP		659,572
76999S9B9	RIVERSIDE ENERGY CENTER		537,102
77499Q9Q3	ROCKY MOUNTAIN ENERGY CENTER		42,479
77499Y9U7	ROCKY MOUNTAIN ENERGY CENTER		371,688
78299G9G7	SSA GLOBAL FDG		381,900
78499M9X5	STILE MASONITE		1,247,112
79899N9B5	SAN JUAN CABLE		218,887
80999T9J2	PURE FISHING FIRST LIEN		36,203
81199U9E6	TRANSACTION NETWORK FUNDING		944,574
81299L9F2	SEALY MATTRESS COMPANY		35,693
82099D9F0	SHEA CAPITAL		401,000
8237819B7	SHERIDAN HEALTHCARE		404,252
8342609A1	SOLO CUP CO		138,982
83499B9F8	SOLO CUP COMPANY		86,561
83899W9E1	SOUTH EDGE		913,073
84299P9A8	SOUTHERN CARE		623,391
8469959B6	SPANISH BROADCASTING		566,964
8519909C7	SPRINGER SCIENCE + BUSINESS ME		221,541
85915R9C1	STERIGENICS INTERNATIONAL INC		276,390
86099A9G5	STEWART ENTERPRISES		609,979
86099A9M2	STEWART ENTERPRISES		578,202
86199T9A6	STONE CONTAINER		2,713,396
8668099C2	SUN MEDIA CORP		90,399
86799A9S2	SUNGUARD DATA		3,003,955
8719969H9	SYNAGRO TECHNOLOGIES INC		579,120

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
87299T9U9	TI GROUP AUTOMOTIVE		\$682,893
87599A9G8	TARGA RESOURCES		2,194,480
88199A9F2	TEXAS GENCO		1,939,020
8839989A6	THERMAL NORTH AMERICA		183,694
88399A9W3	TEXSTAR OPERATING		1,001,453
88499A9C6	THILMANY		680,784
8859969N0	THOMSON MEDIA		576,600
89099Q9Z2	TRANSDIGM INC		273,191
89099S9A3	TOUSA SENIOR, LLC		874,934
89599A9U3	TRANSPORT INDUSTRIES		240,049
89899D9E0	TUBE CITY IMS CORPORATION		55,879
89999N9C1	TUPPERWARE CORP		1,918,582
90299D9A2	UGS PLM SOLUTIONS		428,945
90399B9B3	US SHIPPING PARTNERS DELY DRAW		644,204
90399C9U9	US SHIPPING PARTNERS		142,183
90399G9B2	UNIVERSAL CITY DEVELOPMENT PN		1,126,747
90499A9W8	UNIFRAX CORP		241,324
90799A9J4	UNITED AIRLINES		938,445
90999S9R5	UNITED COMPONENTS INC		235,406
91199R9G7	UNITED RENTALS NORTH AMERICA		84,100
9159969M6	UPC FINANCING PARTNERSHIP		1,404,658
9234299E6	VERIFONE INC		199,400
92399X9J4	VENTIV HEALTH INC		294,853
9344359C4	WARNER CHILCOTT		2,577,632
93499W9L8	VOUGHT AIRCRAFT		3,132,988
9419999E6	WASTEQUIP		112,500
94199B9E1	WASTEQUIP		55,830
96099Q9P9	WESTLAKE CHEMICAL CORP		6,522
9699949N4	WILLIAM CARTER COMPANY		781,798
9739909G1	WINDSOR QUALITY FOODS		1,686,667
98399A9K8	WYNN LAS VEGAS		1,766,188
98399B9D2	XERIUM TECHNOLOGIES		767,620
98499A9J0	XSYS PRINTING		1,210,014
98499A9K7	XSYS PRINTING		1,237,588
98599A9H3	YELLOWSTONE CLUB		377,235
9874349G4	YOUNG BROADCASTING		680,743
00199D9C8	SHL COMPANY LLC		270,000
45399S9F1	IMPSAT ARGENTINE		3,383,051
45399S9G9	IMPSAT BRAZILIAN		7,427,120
0169969W2	CHARTER COMMUNICATIONS		991,218
42099S9A2	HAYES LEMMERZ INTERNATIONAL		487,500
02199N9A6	ARROW GROUP TERM LOAN A		150,000
05599F9Z7	BLB WEMBLEY		101,688
22099B9A1	COVANTA ENERGY CORP		90,114
2229919V5	COVANTA SECOND LIEN TERM LOAN		99,750
22299W9Q8	COVANTA ENERGY LOC		69,088
23499S9K6	DAVITA TERM LOAN B		304,599
24799B9E2	DELPHI CORPORATION		313,365
24869P9Z9	DENNYS CORP		280,500
25299S9Z0	DEX MEDIA WEST		150,000
28299A9P5	GOODYEAR TIRE + RUBBER		151,469
29699A9H7	EAGLE ROCK ENERGY		150,000

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
40399A9N4	GXS CORPORATION		\$147,750
4219249F0	HEALTH SOUTH CORP		50,000
42199C9A6	HEALTH SOUTH		125,000
49299A9K2	KERR MCGEE CORP		565
54999Z9B0	LSP KENDALL ENERGY LLC		317,604
55899A9E7	MADISON RIVER COM		101,500
68699A9G7	PENHALL INTERNATIONAL CORP 2N		260,312
70399N9B9	PATHEON INC		150,000
72099Q9B1	PIEDMONT HAWTHORNE 1ST LIEN		355,688
73099A9D0	QUALITY HOME BRANDS		190,000
75899Z9X8	REGENCYS GAS SERVICES		100,997
8464259H1	SPANISH BROADCASTING		66,018
8464259L2	SPANISH BROADCASTING SYS INC		65,689
'8673639E5	SUNGARD DATA SYSTEMS		321,884
89199B9C5	TOWER TERM LOAN		297,304
89299A9V4	TOYS R US TL B		479,040
42399T9L3	HELM FINANCIAL CORP		101,542
68999A9M1	OZBURN HESSEY HOLDING CO		523
99TUQNI19	ARGENTINA (REP OF)		17,597,888
040114GL8	ARGENTINA (REP)		358,620
B0S5STII6	ARGENTINA (REP)		19,385,148
653152II1	AUSTRALIA		2,612,564
653152II1	AUSTRALIA		4,169,031
653152II1	AUSTRALIA		21,918,706
B01GVVII2	AUSTRALIA (COMMONWEALTH OF)		5,635,369
B01GVVII2	AUSTRALIA (COMMONWEALTH OF)		5,771,776
B05MGLII4	AUSTRALIA (COMMONWEALTH)		8,495,658
606001II8	AUSTRALIA(CMNWLTH)		6,400,817
542359II7	BELGIUM (KINGDOM OF)		6,390,554
561387II4	BELGIUM (KINGDOM OF)		12,090,387
B05KYSII3	BELGIUM (KINGDOM)		29,482,850
713614II8	BELGIUM (KINGDOM)		41,903,510
776116II8	BELGIUM (KINGDOM)		63,353,626
513251II1	BELGIUM(KINGDOM)		12,283,833
587273II6	BRAZIL (FEDERATIVE REPUBLIC)		289,084
B05N9LII0	BRAZIL (FEDERATIVE REPUBLIC)		985,602
105756BG4	BRAZIL FEDERATIVE REP		533,000
105756AE0	BRAZIL FEDERATIVE REP		628,750
105756AE0	BRAZIL FEDERATIVE REP		817,375
105756BB5	BRAZIL FEDERATIVE REP		3,816,000
105756AP5	BRAZIL FERERATIVE REP		258,000
105756AP5	BRAZIL FERERATIVE REP		580,050
105756AP5	BRAZIL FERERATIVE REP		15,544,500
414737II9	BRAZIL(FEDERATIVE REPUBLIC)		159,906
110709EQ1	BRITISH COLUMBIA PROV CDA		10,187,238
110709ER9	BRITISH COLUMBIA PROV CDA		13,004,537
733467II7	BULGARIA (NAT REP)		-482,000
720980II4	BUNDESobligation		35,866
99WANAI10	BUNDESREPUBLIK DEUTSCHLAND		1,528,678
541948II8	CADES		3,275,605
135087VS0	CANADA GOVT		884,895
135087WV2	CANADA GOVT		1,378,254

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
135087XJ8	CANADA GOVT		\$5,190,258
135087XG4	CANADA GOVT		6,596,413
135087WL4	CANADA GOVT		6,948,765
135087WS9	CANADA GOVT		10,187,802
135087XQ2	CANADA GOVT		12,363,689
135087WX8	CANADA GOVT		18,460,378
135087VW1	CANADA GOVT		33,209,990
135087WV2	CANADA GOVT		39,140,894
135087WL4	CANADA GOVT		80,178,059
135087XV1	CANADA GOVT		85,144,031
135087XN9	CANADA GOVT		119,721,734
135087XY5	CANADA GOVT		193,182,382
135087XH2	CANADA GOVT		211,042,161
135087XJ8	CANADA GOVT		219,720,926
135087XU3	CANADA GOVT		263,629,981
135087XB5	CANADA GOVT		503,742,242
1350Z7GN8	CANADA GOVT TREAS BILLS CDS		83,156,752
417908II3	CENTRAL BK PHILIPPI		469,956
168863AT5	CHILE REP		402,497
779083II7	DENMARK (KINGDOM)		3,233,156
B06BWNII5	DENMARK (KINGDOM)		59,163,274
596448II3	DENMARK KINGDOM		3,646,712
733534II4	DENMARK KINGDOM OF		7,250,623
424655II1	DENMARK(KINGDOM)		2,329,108
753556II2	DUTCH (GOVT OF)		6,317,669
B03CQVII5	DUTCH GOVT		4,730,941
712665II1	FINLAND(REP OF)		30,417,643
775552II5	FRANCE (GOVT OF) OAT		2,223,411
713798II9	FRANCE (GOVT)		4,042,907
713798II9	FRANCE (GOVT)		10,990,710
711436II8	FRANCE (REP OF)		1,619,829
B047JNII1	FRANCE (REP)		251,297
579517II6	FRANCE (REPUBLIC OF)		554,439
721845II8	FRANCE (REPUBLIC OF)		2,268,327
741535II1	FRANCE (REPUBLIC OF)		3,553,618
767334II8	FRANCE (REPUBLIC OF)		9,951,627
721845II8	FRANCE (REPUBLIC OF)		16,457,340
554133II1	FRANCE (REPUBLIC OF)		34,924,694
721845II8	FRANCE (REPUBLIC OF)		44,863,048
767334II8	FRANCE (REPUBLIC OF)		83,344,873
762280II8	FRANCE (REPUBLIC)		23,652,335
724103II9	FRANCE (REPUBLIC)		25,035,277
754586II8	FRANCE(GOVT OF)		2,885,879
559549II3	FRANCE(GOVT OF)		12,808,850
436081II6	FRANCE(GOVT OF)		17,606,670
B046N1II6	FRANCE(GOVT OF)		87,764,986
543001II4	FRANCE(REPUBLIC)		14,304,638
737589II4	FRANCE(REPUBLIC)		72,790,025
728146II4	GERMANY (FED REP)		6,367,022
733815II7	GERMANY (FED REP)		11,010,581
754050II5	GERMANY (FEDERAL REPUBLIC OF)		177,920
754050II5	GERMANY (FEDERAL REPUBLIC OF)		569,345

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
719912II0	GERMANY (FEDERAL REPUBLIC OF)		\$2,005,328
754050II5	GERMANY (FEDERAL REPUBLIC OF)		2,879,463
464491II2	GERMANY (FEDERAL REPUBLIC OF)		4,950,339
754050II5	GERMANY (FEDERAL REPUBLIC OF)		21,265,041
B02Q1DII2	GERMANY (FEDERAL REPUBLIC OF)		64,229,205
B02Q1DII2	GERMANY (FEDERAL REPUBLIC OF)		74,298,521
464491II2	GERMANY (FEDERAL REPUBLIC OF)		86,875,266
759205II0	GERMANY (FEDERAL REPUBLIC)		1,012,045
464042II3	GERMANY (FEDERAL REPUBLIC)		1,375,054
464042II3	GERMANY (FEDERAL REPUBLIC)		3,604,932
B04FJBII9	GERMANY (FEDERAL REPUBLIC)		7,345,529
762464II8	GERMANY (FEDERAL REPUBLIC)		25,643,313
B0501DII6	GERMANY (FEDERAL REPUBLIC)		58,726,841
759205II0	GERMANY (FEDERAL REPUBLIC)		59,183,917
B04FJBII9	GERMANY (FEDERAL REPUBLIC)		61,212,742
464042II3	GERMANY (FEDERAL REPUBLIC)		72,617,339
B01NDNII5	GERMANY (FEDERAL REPUBLIC)		88,552,940
559875II2	GERMANY FED REP		331,610
572601II5	GERMANY FED REP		30,948,441
572601II5	GERMANY FED REP		282,249,779
556364II0	GERMANY FEDERAL REPUBLIC OF		1,067,691
556364II0	GERMANY FEDERAL REPUBLIC OF		5,751,994
B05Q87II5	GERMANY(FED REP)		733,450
777284II3	GERMANY(FED REP)		785,354
777284II3	GERMANY(FED REP)		1,007,871
753243II7	GERMANY(FED REP)		1,161,838
439074II8	GERMANY(FED REP)		1,719,005
B05Q87II5	GERMANY(FED REP)		2,137,757
753243II7	GERMANY(FED REP)		5,295,468
439074II8	GERMANY(FED REP)		9,060,925
580934II0	GERMANY(FED REP)		16,675,887
540158II5	GERMANY(FED REP)		17,367,693
B02ZZ6II0	GERMANY(FED REP)		23,568,587
580934II0	GERMANY(FED REP)		25,655,210
453980II7	GERMANY(FEDERAL REPUBLIC)		603,538
536217II5	ITALY (REP OF)		9,944,078
767702II6	ITALY (REP)		0
708220II1	ITALY (REPUBLIC OF)		295,805
593330II6	ITALY (REPUBLIC OF)		24,645,516
725917II1	ITALY (REPUBLIC)		12,715,548
571227II0	ITALY (REPUBLIC)		17,240,301
B0DMX1II0	JAPAN (GOVERNMENT OF)		702,021
B02WHXII8	JAPAN (GOVERNMENT OF)		5,928,381
B09YTLII0	JAPAN (GOVERNMENT OF)		16,733,036
616355II6	JAPAN (GOVT		18,878,472
639736II0	JAPAN (GOVT OF)		4,355,811
613926II7	JAPAN (GOVT OF)		8,317,270
637496II3	JAPAN (GOVT OF)		8,529,345
634471II9	JAPAN (GOVT OF)		20,764,036
658767II1	JAPAN (GOVT)		8,476,489
653230II5	JAPAN (GOVT)		34,048,971
751890II7	JAPAN FIN CORP ME		3,409,283

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
635555I18	JAPAN GOVT OF		\$5,148,774
B00GWR116	JAPAN(GOVERNMENT OF)		33,974,752
642484I12	JAPAN(GOVT OF)		31,186,071
B0K476I10	JAPAN(GOVT)		2,739,339
50064FAC8	KOREA REP		143,089
560904AF1	MALAYSIA		224,444
560904AF1	MALAYSIA		224,500
627737I12	MALAYSIA (GOVERNMENT OF)		2,227,028
B05NZBII3	MALAYSIA (GOVERNMENT)		1,384,064
B05M9CII2	MEXICO (UNITED MEXICAN STATES)		154,541
B014ZQII6	MEXICO (UNITED MEXICAN STATES)		520,627
B05QN1II1	MEXICO (UNITED MEXICAN STATES)		7,717,808
B06405II5	MEXICO (UTD MEX ST)		173,711
592327II3	MEXICO(UTD MEX ST)		406,396
592327II3	MEXICO(UTD MEX ST)		2,752,141
B00L4VII2	MEXICO(UTD MEX ST)		11,968,189
776001II2	MEXICO(UTD ST)		305,472
526994II1	MIN OF FIN RUSSIA		374,500
526994II1	MIN OF FIN RUSSIA		6,152,788
542856II2	NETHERLANDS (KINGDOM OF)		3,046,683
775536II8	NETHERLANDS (KINGDOM)		29,583,112
586824II7	NETHERLANDS KINGDOM OF		6,507,577
730959II6	NETHERLANDS KINGDOM OF		11,667,130
560036II8	NETHERLANDS KINGDOM OF		60,516,808
755634II5	NETHERLANDS(KINGDOM)		59,089,553
342566II9	NEW SOUTH WALES TREASURY		3,443,789
662784II0	NEW ZEALAND		1,956,793
662784II0	NEW ZEALAND		118,478,344
661072II1	NEW ZEALAND (GOVERNMENT OF)		2,863,803
653041II6	NEW ZEALAND (GOVERNMENT)		20,952,146
663533II0	NEW ZEALAND (GOVT)		4,063,341
637730II5	NEW ZEALAND GOVERNMENT OF		598,838
637730II5	NEW ZEALAND GOVERNMENT OF		5,609,839
637730II5	NEW ZEALAND GOVERNMENT OF		71,290,270
615830II9	NEW ZEALAND GOVT		444,109
615830II9	NEW ZEALAND GOVT		6,026,663
615830II9	NEW ZEALAND GOVT		68,854,154
B01C19II3	NORWAY (KINGDOM OF)		3,264,154
738107II4	NORWAY (KINGDOM OF)		4,205,385
B01C19II3	NORWAY (KINGDOM OF)		4,266,196
B01C19II3	NORWAY (KINGDOM OF)		5,906,486
738107II4	NORWAY (KINGDOM OF)		8,270,002
683234RY6	ONTARIO PROV CDA		4,217,670
523723II7	PERU (REP OF)		77,900
521502II7	PERU (REP)		187,110
718286AK3	PHILIPPINES REP		296,563
718286AK3	PHILIPPINES REP		1,008,092
718286AU1	PHILIPPINES REP		4,621,875
750663II9	POLAND (GOVT OF)		4,223,043
750663II9	POLAND (GOVT OF)		4,881,906
750663II9	POLAND (GOVT OF)		15,348,130
751636II4	POLAND (REPUBLIC OF)		6,684,203

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
754016II6	POLAND (REPUBLIC OF)		\$12,602,311
581077II7	POLAND (REPUBLIC0)		13,406,258
581077II7	POLAND (REPUBLIC0)		35,015,350
731011AM4	POLAND REP		-53,525
B0NWV9II2	QUEBEC		75,755
671144II6	QUEENSLAND GOVT DEV AUTH GLBL		1,251,537
512597II8	RUSSIA GOVT OF		664,640
512597II8	RUSSIA GOVT OF		764,225
512597II8	RUSSIA GOVT OF		1,141,375
492037II9	RUSSIAN FEDERATION		569,280
423081II1	RUSSIAN FEDERATION		587,600
423081II1	RUSSIAN FEDERATION		621,500
423081II1	RUSSIAN FEDERATION		1,242,725
423081II1	RUSSIAN FEDERATION		1,296,625
423081II1	RUSSIAN FEDERATION		20,900,375
618377II8	SINGAPORE (GOVT OF)		5,606,257
628237II2	SINGAPORE (GOVT)		5,150,038
654832II7	SINGAPORE (REPUBLIC OF)		8,142,794
708881II0	SLOVENIA(REP OF)		1,066,590
671195II8	SOUTH AFRICA (REPUBLIC OF)		1,540,916
836205AG9	SOUTH AFRICA REP		-555,000
652315II5	SOUTH KOREA (REPUBLIC OF)		712,381
653820II3	SOUTH KOREA (REPUBLIC)		510,386
704058II9	SPAIN (KINGDOM OF)		1,627,356
532374II8	SPAIN (KINGDOM OF)		2,799,426
569576II4	SPAIN (KINGDOM OF)		12,246,240
744170II4	SPAIN (KINGDOM OF)		30,078,523
542014II8	SPAIN KINGDOM OF		8,306,124
775541II8	SPAIN(GOVT OF)		18,024,077
568125II1	SWEDEN (KINGDOM		2,088,674
777407II0	SWEDEN (KINGDOM OF)		7,739,412
568121II0	SWEDEN (KINGDOM)		1,719,356
568121II0	SWEDEN (KINGDOM)		2,059,697
568121II0	SWEDEN (KINGDOM)		2,535,163
548104II1	SWEDEN KINGDOM OF		14,643
548104II1	SWEDEN KINGDOM OF		3,992,323
548104II1	SWEDEN KINGDOM OF		26,615,485
483888II6	SWEDEN KINGDOM OF		27,613,651
535733II2	SWEDEN(KINGDOM OF)		1,568,794
535736II5	SWEDEN(KINGDOM OF)		80,219,272
B00FJBII3	SWEDEN(KINGDOM)		204,738,522
667722II5	THAILAND (KINGDOM OF)		624,000
673963II7	THAILAND (KINGDOM)		848,211
B068ZTII6	THAILAND (KINGDOM)		2,750,869
672331II8	THAILAND(KINGDOM OF)		2,073,650
654885II5	THAILAND(KINGDOM)		735,220
324523II2	TREASURY		53,985
340407II8	TREASURY		1,999,932
324523II2	TREASURY		2,519,296
B06YGNII3	TREASURY		3,057,594
317341II8	TREASURY		4,730,920
324523II2	TREASURY		5,020,598

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
3404071I8	TREASURY		\$8,362,040
B033021I7	TREASURY		23,076,932
3328031I8	TREASURY UK		5,051,812
3328031I8	TREASURY UK		25,185,085
900123AL4	TURKEY REP		-384,375
900123AL4	TURKEY REP		537,688
3046871I9	U K TREASURY STOCK		19,458,927
3046871I9	U K TREASURY STOCK		19,954,697
0304261I3	U K TREASURY		1,167,500
0304261I3	U K TREASURY		15,195,352
0489301I4	U K TREASURY STOCK		357,496
0893261I5	U K TREASURY STOCK		804,201
0999711I6	U K TREASURY STOCK		6,346,911
0489301I4	U K TREASURY STOCK		11,082,377
0999831I1	U K TREASURY STOCK		189,733,492
0907531I7	U.K. TREASURY STOCK		4,928,921
0907531I7	U.K. TREASURY STOCK		35,756,469
B00NY11I1	UK TREASURY		3,120,535
3182951I5	UK TREASURY STOCK		285,007
3182951I5	UK TREASURY STOCK		5,715,928
0240411I8	UK TREASURY STOCK		5,948,872
0240411I8	UK TREASURY STOCK		10,221,941
0913901I7	UK TREASURY STRIP		1,484,693
B0CNHZ1I2	UNITED KINGDOM (GOV OF)		0
91086QAF5	UNITED MEXICAN STS		547,200
91086QAF5	UNITED MEXICAN STS		2,793,000
91086QAR9	UNITED MEXICAN STS MEDIUM TERM		5,069,970
91086QAL2	UNITED MEXICAN STS MTN		219,000
91086QAN8	UNITED MEXICAN STS MTN		296,000
91086QAG3	UNITED MEXICAN STS MTN		3,012,750
91086QAN8	UNITED MEXICAN STS MTN		4,609,650
91086QAN8	UNITED MEXICAN STS MTN		5,984,250
91086QAL2	UNITED MEXICAN STS MTN		6,734,250
91086QAN8	UNITED MEXICAN STS MTN		13,450,164
912833LD0	UNITED STATES TRES SC STRP INT		30,773,680
917288AY8	URUGUAY REP		307,125
922646BL7	VENEZUELA (REPUBLIC OF)		296,250
922646BL7	VENEZUELA (REPUBLIC OF)		2,671,875
922646AS3	VENEZUELA REP		237,000
922646AS3	VENEZUELA REP		1,306,250
99X351045	WHEAT FUTURES		0
99X351094	CORN FUTURES		0
99X352373	SUGAR FUTURES		0
99X393807	COPPER FUTURES		0
99X405619	SUGAR FUTURES		0
99X409512	CRUDE OIL FUTURES		0
99X410189	LIVE CATTLE FUTURES		0
99X439576	SOYBEAN FUTURES		0
99X444329	NATURAL GAS FUTURES		0
99X455242	GOLD 100 OZ FUTURES		0
99X457503	LIVE CATTLE FUTURES		0
99X465910	COPPER FUTURES		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X468674	CORN FUTURES		\$0
99X470407	WHEAT FUTURES		0
99X476594	ALUMINUM FUTURES		0
99X484978	SOYBEAN FUTURES		0
99X507000	CRUDE OIL FUTURES		0
99X507059	CRUDE OIL FUTURES		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X436614	AUSTRALIA TBONDS 3YR FUTURES		0
99X457677	U S TREAS BONDS FUTURES		0
99X479101	AUSTRALIA TBONDS 10YR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X457677	U S TREAS BONDS FUTURES		0
28099W987	EURODOLLAR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
28099X977	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
28099W987	EURODOLLAR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
28099X977	EURODOLLAR FUTURES		0
28099Y991	EURODOLLAR FUTURES		0
99X132981	LIBOR FUTURES		0
99X195913	EURIBOR FUTURES		0
99X203162	AUSTRALIA BBILL 90 DAY FUTURES		0
99X203592	AUSTRALIA BBILL 90 DAY FUTURES		0
99X209045	AUSTRALIA BBILL 90DAY FUTURES		0
99X209136	AUSTRALIA BBILL 90DAY FUTURES		0
99X212528	LIBOR FUTURES		0
99X223004	LIBOR FUTURES		0
99X262341	EURIBOR FUTURES		0
99X263588	EURIBOR FUTURES		0
99X313441	CANADA BANKERS ACCEP FUTURES		0
99X323515	EURIBOR FUTURES		0
99X349569	CANADA BANKERS ACCEP FUTURES		0
99X379475	LIBOR FUTURES		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411104	JAPAN GOVT BONDS 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X414959	CANADA BANKERS ACCEP FUTURES		0
99X436614	AUSTRALIA TBONDS 3YR FUTURES		0
99X455895	U K TREAS BONDS FUTURES		0
99X457677	U S TREAS BONDS FUTURES		0
99X472692	CANADA GOVT BONDS 10YR FUTURES		0
99X477170	FGBM GERMANY FED BDS 5YR FTRS		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X477568	FGBS GERMANY FED BDS 2YR FTR		\$0
99X479101	AUSTRALIA TBONDS 10YR FUTURES		0
99X504122	CANADA BANKERS ACCEP FUTURE		0
28099Y991	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411104	JAPAN GOVT BONDS 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X457677	U S TREAS BONDS FUTURES		0
99X477170	FGBM GERMANY FED BDS 5YR FTRS		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X477170	FGBM GERMANY FED BDS 5YR FTRS		0
99X477568	FGBS GERMANY FED BDS 2YR FTR		0
28099W995	EURODOLLAR FUTURES		0
28099W987	EURODOLLAR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
28099X977	EURODOLLAR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
28099W987	EURODOLLAR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
28099X977	EURODOLLAR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X132981	LIBOR FUTURES		0
99X212528	LIBOR FUTURES		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X455895	U K TREAS BONDS FUTURES		0
28099W987	EURODOLLAR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
03999A922	EURODOLLAR FUTURES		0
03999A955	EURODOLLAR FUTURES		0
28099W987	EURODOLLAR FUTURES		0
'298991928	EURODOLLAR FUTURES		0
99X303293	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
28099X977	EURODOLLAR FUTURES		0
28099X985	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
28099Y991	EURODOLLAR FUTURES		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411104	JAPAN GOVT BONDS 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X477170	FGBM GERMANY FED BDS 5YR FTRS		0
28099W987	EURODOLLAR FUTURES		0
28099W995	EURODOLLAR FUTURES		0
28099X977	EURODOLLAR FUTURES		0

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
28099Y991	EURODOLLAR FUTURES		\$0
99X132981	LIBOR FUTURES		0
99X195913	EURIBOR FUTURES		0
99X203162	AUSTRALIA BBILL 90 DAY FUTURES		0
99X203592	AUSTRALIA BBILL 90 DAY FUTURES		0
99X209045	AUSTRALIA BBILL 90DAY FUTURES		0
99X209136	AUSTRALIA BBILL 90DAY FUTURES		0
99X212528	LIBOR FUTURES		0
99X223004	LIBOR FUTURES		0
99X262341	EURIBOR FUTURES		0
99X263588	EURIBOR FUTURES		0
99X313441	CANADA BANKERS ACCEP FUTURES		0
99X323515	EURIBOR FUTURES		0
99X349569	CANADA BANKERS ACCEP FUTURES		0
99X379475	LIBOR FUTURES		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X409629	U S TREAS NOTES 10YR FUTURES		0
99X411104	JAPAN GOVT BONDS 10YR FUTURES		0
99X411211	U S TREAS NOTES 5YR FUTURES		0
99X411245	U S TREAS NOTES 2YR FUTURES		0
99X414959	CANADA BANKERS ACCEP FUTURES		0
99X455895	U K TREAS BONDS FUTURES		0
99X457677	U S TREAS BONDS FUTURES		0
99X472692	CANADA GOVT BONDS 10YR FUTURES		0
99X479101	AUSTRALIA TBONDS 10YR FUTURES		0
99X400768	FGBL GERMANY FED BDS 10 YRS		0
99X477568	FGBS GERMANY FED BDS 2YR FTR		0
99X288551	EURO YEN FUTURES		0
99X315644	EURO YEN FUTURES		0
99X333365	EURO YEN FUTURES		0
99X379368	EURO YEN FUTURES		0
99X288551	EURO YEN FUTURES		0
99X315644	EURO YEN FUTURES		0
99X333365	EURO YEN FUTURES		0
99X379368	EURO YEN FUTURES		0
99X408449	S + P 500 INDEX FUTURES		0
99X411062	TOPIX INDEX FUTURES		0
99X408449	S + P 500 INDEX FUTURES		0
99X411062	TOPIX INDEX FUTURES		0
99X411153	FTSE 100 INDEX FUTURES		0
99X455523	DAX INDEX FUTURES		0
99X455663	S + P / CANADA 60 INDEX FTR		0
99X475513	S + P / MIB 30 INDEX FUTURE		0
99X478541	HANG SENG INDEX FUTURE		0
99X478582	IBEX 35 INDEX FUTURES		0
99X479150	SHARE PRICE INDEX 200 FUTURES		0
99X487971	CAC 40 10 EURO INDEX FUTURE		0
99X470316	SWAPTION REC 4.96 9WP001028	-51,500,000	-561,350
99X470316	SWAPTION REC 4.96 9WP001028	-12,600,000	-137,340
99X470316	SWAPTION REC 4.96 9WP001028	-1,300,000	-14,147
99X278107	2X10Y RTP 5.15 BRS0WX0L6 DB	-4,300,000	-123,840
99X437083	SWAPTION	900,000	27,900

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
99X439170	SWAPTION	1,800,000	\$15,480
99X432365	SWAPTION (317503HV5)	-20,000	-13,798
99X432373	SWAPTION (317503HW3)	50,000	14,815
99X433223	SWAPTION (317503H26)	-60,000	-14,904
99X436754	SWAPTION (317503G53 SWP 5)	-290,000	-116,261
99X436788	SWAPTION (317503G79)	670,000	95,810
99X441994	SWAPTION (317503K33)	-90,000	-67,716
99X442026	SWAPTION (317503K25)	200,000	55,440
99X457669	EURODOLLAR FUTURES	1,250,000	71,875
99X461877	SWAPTION (317503FR6)	130,000	7,501
99X479234	EURODOLLAR MIDCURVE 1YR FTR	-1,250,000	-78,125
99X470019	SWAPTION (9WR001067)	121,800,000	499,380
99X470019	SWAPTION (9WR001067)	29,900,000	124,085
99X470019	SWAPTION (9WR001067)	3,100,000	12,865
99X314829	EURODOLLAR FUTURES	1,250,000	28,125
99X333688	STERLING INTEREST RATE FUTURES	155,000	17,296
99X333704	STERLING INTEREST RATE FUTURES	297,500	17,876
99X355897	EURIBOR FUTURES	275,000	9,731
99X355970	STERLING LIBOR FUTURE	625,000	6,438
99X355988	STERLING LIBOR FUTURE	-625,000	-182,405
99X378121	STERLING INTEREST RT FUTURES	493,750	635,734
99X416962	STERLING INTEREST RATE FTRS	-155,000	-65,194
99X458394	STERLING INTEREST RATE FUTU	483,750	116,267
99X458444	STERLING INTEREST RATE FUTURE	21,250	43,595
99X458451	STERLING INTEREST RATE FUTU	125,000	36,481
99X461489	EURIBOR FUTURES	215,000	20,288
99X470845	STERLING INTEREST RATE FTR	533,750	233,660
99X402541	EURODOLLAR FUTURES	-255,000	-42,713
99X422200	EURODOLLAR FUTURES	2,202,500	1,590,205
99X423059	US TREAS NOTES 10YR FUTURES	-31,000	-16,953
99X454781	EURODOLLAR FUTURES	1,217,500	3,044
99X458469	U S TREAS NOTES 10YR FUTURE	-98,000	-102,594
99X460333	EURODOLLAR FUTURES	255,000	73,313
99X478129	EURODOLLAR FUTURES	2,212,500	2,566,500
99X378063	SWAPTION	-120,000	-32,400
99X418935	EURODOLLAR FUTURES	50,000	14,750
99X420519	U S TREAS NOTES 10YR FUTURE	-9,000	-1,406
99X432514	U S TREAS NOTES 10YR FUTURES	-9,000	-2,250
99X454799	SWAPTION	-114,000	-13,680
99X461570	EURODOLLAR FUTURES	-100,000	-9,750
99X488243	SWAPTION	-41,000	-63,140
99X488292	SWAPTION	43,000	131,580
99X488318	SWAPTION	-41,000	-91,020
03072SSV8	AMERIQUEST MTG SECS INC		1,267,398
05947UFP8	BANC AMER COML MTG INC		5,556,828
06050HXW3	BANK AMER MTG SECS INC		234,738
12669B2Z4	CWMBS INC PASS THRU CTFS		17,856
12669FY23	CWMBS INC		2,606,939
12669GPR6	CWMBS INC		3,890,220
16678RAS6	CHEVY CHASE FUNDING LLC		2,231,554
20846QDU9	CONSECO FIN SECURITIZATIONS CO		790,726
22540V7E6	CREDIT SUISSE FIRST BOSTON MTG		746,472

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
22540VK43	CREDIT SUISSE FIRST BOSTON MTG		\$616,126
22541NAD1	CREDIT SUISSE FIRST BOSTON MTG		9,242
22541NGH6	CREDIT SUISSE FIRST BOSTON MTG		833,748
268668BU3	EMC MTG LN TR		640,591
31846LBM7	FIRST ALLIANCE MTG TR		418,051
32027NFA4	FIRST FRANKLIN MTG LOAN TR		947,519
36228FNB8	GS MTG SECS CORP		175,628
441935AA1	HOUSEHOLD MTG LN TR		484,489
45660NU37	INDYMAC MBS INC		2,536,096
576434UD4	MASTR ALTERNATIVE LN TR		1,127,447
585525EN4	MELLON RESIDENTIAL FDG CORP		2,275,939
61746WUZ1	MORGAN STANLEY DEAN CAP I TR		156,072
74160MDL3	PRIME MTG TR		977,684
74160MDS8	PRIME MTG TR		1,490,525
760985ZM6	RESIDENTIAL ASSET MTG PRODS		562,754
784538AC4	SMHL GLOBAL FD NO 1		158,963
785778NF4	SACCO I TR		3,100,000
81743PBW5	SEQUOIA MTG TR		2,601,918
81743RAC6	SEQUOIA MTG TR 8		1,297,086
81743VAB9	SEQUOIA MTG TR 10		1,646,282
81743WAA9	SEQUOIA MTG TR 5		2,024,796
81743YAA5	SEQUOIA MTG TR 7		932,059
84751PAA7	SPECIALTY UNDERWRITING		223,294
86358HNX3	STRUCTURED ASSET MTG INVTS INC		1,827,234
86358R5A1	STRUCTURED ASSET SECS CORP		191,198
86358RL21	STRUCTURED ASSET SECS CORP		172,646
86358RMY0	STRUCTURED ASSET SECS CORP		85,470
86359LRW1	STRUCTURED ASSET MTG INVTS II		4,500,000
90263AAF7	UCFC FDG CORP		223,052
93934EAA3	WASHINGTON MUT MTG TR		3,670,146
0669969M3	BANKTRUST MTGE TRUST		649,644
02660TAE3	AMERICAN HOME MTG INVT TR		1,390,313
05946XYQ0	BANC AMER FDG CORP		2,119,115
07324QEG7	BAYVIEW FINL ASSET TR		2,609,604
12668ACQ6	CWALT INC		1,610,091
12668AP66	CWALT INC		753,868
12668AR98	CWALT INC		538,970
12668ARG2	CWALT INC		1,689,576
12668BCB7	CWALT INC		635,242
173067BL2	CITIGROUP COML MTG TR		161,588
32027NNN7	FIRST FRANKLIN MTG LN TR		1,100,859
32027NUG4	FIRST FRANKLIN MTG LN TR		1,589,475
32051GJL0	FIRST HORIZON MTG PASSTHRU TR		3,004,565
41161PLV3	HARBORVIEW MTG LN TR		532,288
41161PNQ2	HARBORVIEW MTG LN TR		1,834,490
41161PTP8	HARBORVIEW MTG LN TR		3,157,699
46625YAE3	J P MORGAN CHASE COML MTG SECS		752,049
542514JW5	LONG BEACH MTG LN TR		567,874
542514KN3	LONG BEACH MTG LN TR		819,688
59020UZG3	MERRILL LYNCH MTG INVS INC		1,950,475
760985XB2	RESIDENTIAL ASSET MTG PRODS IN		1,539,667
76112BJD3	RESIDENTIAL ASSET MTG PRODS		669,837

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
81375WCH7	SECURITIZED ASSET BACKED		\$1,662,306
863579MG0	STRUCTURED ADJ RATE MTG LN TR		1,001,512
881561UE2	TERWIN MTG TR		1,192,529
885220FF5	THORNBURG MTG SECS TR		177,394
92922F4Q8	WAMU MTG PASS THROUGH CTFS		2,057,912
92922F5V6	WAMU MTG PASS THROUGH CTFS		1,525,235
92922F7R3	WAMU MTG PASS THROUGH CTFS		1,450,000
92922FWY0	WAMU MTG PASS THROUGH CTFS		347,682
92925CBC5	WAMU MTG		1,800,000
92977YAT8	WACHOVIA MTG LN TR LLC		2,420,713
045424BF4	ASSET SECURITIZATION CORP		380,072
05535DCD4	BCF L L C		94,188
05946XRV7	BANC AMER FDG CORP		3,550,299
126671NS1	CWABS INC		1,036,634
126673AA0	CWABS INC		451,010
12669EE85	CWABS INC		1,067,990
12669F2H5	CWABS INC		2,701,967
17307GXX1	CITIGROUP MTG LN TR		2,603,809
20846QDV7	CONSECO FIN SECURITIATIONS CO		323,800
361849BV3	GMAC COML MTG SEC INC		611,453
361849JU7	GMAC COML MTG SEC INC		98,451
42332QAV5	HELLER FIN COML MTG ASSET CORP		6,107,384
45254NGH4	IMPAC CMB TR		2,098,277
576433UM6	MASTR ADJ RATE MTGS TR		7,013,110
59020USJ5	MERRILL LYNCH MTG INVS INC		2,192,988
59020UUK9	MERRILL LYNCH MTG INVS INC		1,243,644
59020UVJ1	MERRILL LYNCH MTG INVS INC		3,851,585
617059GE4	MORGAN J P COML MTG FIN CORP		3,184,229
655356HM8	NOMURA ASSET SECS CORP		44,112
655356HN6	NOMURA ASSET SECS CORP		3,526,428
76112BYB0	RESIDENTIAL ASSET MTG PRODS IN		2,281,702
81747XAA3	MEDALLION TR		644,332
86359BMF5	STRUCTURED ASSET SECS CORP		4,762,979
92922FYA0	WAMU MTG PASS THROUGH CTFS		757,145
939336P80	MASHINGTON MUT MTG SECS CORP		2,427,469
05948KHQ5	BANC AMER ALTERNATIVE LN TR		539,141
05948KNQ8	BANC AMER ALTERNATIVE LN TR		647,906
12667FED3	CWALT INC		437,537
361849GY2	GMAC COML MTG SEC INC		1,464,087
76110HMB2	RESIDENTIAL ACCREDIT LNS INC		2,546,346
017926II9	FIRST FLEXIBLE NO 3 PLC		1,205,542
306968II1	EUROPEAN LOAN CONDUIT PLC		1,086,540
007036TA4	ADJUSTABLE RATE MTG TR		2,641,133
03215PEX3	AMRESKO RESIDENTIAL SECURITES		1,816,920
05946XBV4	BANC AMER FDG CORP		2,025,246
05946XYP2	BANC AMER FDG CORP		1,617,985
05947ULT3	BANC AMER COML MTG INC		537,455
05948XZG9	BANC AMER MTG SECS INC		2,504,100
05949AHD5	BANC AMER MTG SECS INC		32,378
07386HLB5	BEAR STEARNS ALT A TR		1,962,335
12668AVL6	CWALT INC		1,923,456
126694JG4	CWABS INC		2,813,611

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
12669F2H5	CWMBS INC		\$4,579,264
12669GA50	CWMBS INC		1,686,665
12669GJB8	CWMBS INC		1,806,565
12669GTQ4	CWMBS INC		2,175,664
12669GUP4	CWMBS INC		5,926,966
12669GUX7	CWMBS INC		2,083,922
12669GY1	CWMBS INC		2,323,183
17307GGZ5	CITIGROUP MTG LN TR		816,998
31846LCE4	FIRST ALLIANCE MTG TR		1,013,421
31846LCG9	FIRST ALLIANCE MTG TR		1,143,009
32027NBT7	FIRST FRANKLIN MTG LN TR		557,109
32027NMG3	FIRST FRANKLIN MTG LN TR		2,646,576
362341LL1	GS MTG SECS CORP		2,532,550
36242DXG3	GS MTG SECS CORP		2,515,530
39538RAB5	GREENPOINT MTA TR 2005 AR1		2,147,106
41161PXH1	HARBORVIEW MTG LN TR		1,951,629
441935AD5	HOUSEHOLD MTG LN TR		707,723
45254TQN7	IMPAC SECD ASSETS CORP		2,007,947
576433TP1	MASTR ADJ RATE MTGS TR		1,212,401
59020UBW4	MERRILL LYNCH MTG INVS INC		2,741,839
68383NCB7	OPTEUM MTG ACCEP CORP		1,521,354
760985SD4	RESIDENTIAL ASSET MTG PRODS		3,457,283
81747PAA0	SER 2000 2G MEDALLION TR		1,635,568
92922FWW4	WAMU MTG PASS THROUGH CTFS		1,489,904
92925CBB7	WAMU MTG PASS THROUGH CTFS		6,998,597
92928SAR5	WMC MTG LN TR		1,482,045
96121RAC6	WESTPAC SECS ADMIN LTD		334,982
05946XXW8	BANC AMER FDG CORP		169,980
7142759A4	PERPETUAL SB		1,622,561
306968II1	EUROPEAN LOAN CONDUIT PLC		543,467
99QSGBI4	RMS PLC		343,693
99QWKTI1	MARBLE ARCH RESIDENTIAL SECUR		144,817
007036CW4	ADJUSTABLE RATE MTG TR		3,291,936
05947NGQ1	BANC AMER LARGE LN INC		4,999,982
05948XDY4	BANC AMER MTG SECS INC		295,025
06050HJH2	BANK AMER MTG SECS INC		660,229
07383UFM2	BEAR STEARNS STRUCTURED PRODS		5,004,936
07384MDA7	BEAR STEARNS ADJ RATE MTG		630,451
07384MW40	BEAR STEARNS ARM TR		3,252,116
07384MWH1	BEAR STEARNS ARM TR		3,185,687
07386HEM9	BEAR STEARNS ALT A TR		1,767,708
07386HEU1	BEAR STEARNS ALT A TR		2,263,697
07386HGL9	BEAR STERNS ALT A TR		660,573
12669EMC7	CWMBS INC		4,975,170
17307GR42	CITIGROUP MTG LN TR		4,831,059
362234AN6	GRMT II LLC		2,493,839
585525FX1	MELLON RESIDENTIAL FDG CORP		5,139,389
760985NW7	RESIDENTIAL ASSET MTG PRODS IN		2,147,625
78386NBG3	SACO I INC		2,554,954
86358HPE3	STRUCTURED ASSET MTG INVTS INC		2,544,676
929227ZG4	WAMU MTG PASS THROUGH CTFS		2,347,773
93933TAA1	WASHINGTON MUT MTG LN TR		1,754,447

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
07383FFN3	BEAR STEARNS COML MTG SECS INC		\$2,069,511
161505BL5	CHASE COML MTG SECS CORP		2,180,511
23322BCY2	DLJ COML MTG CORP		123,839
33736LAC9	FIRST UNION LEHMAN BROS COMML		730,902
33736LAR6	FIRST UNION LEHMAN BROS MTG TR		290,289
36161RAA7	GFCM LLC		774,548
361849CB6	GMAC COML MTG SEC INC		640,860
36228CKH5	GS MTG SECS CORP II		1,552,466
36228CKM4	GS MTG SECS CORP II		563,744
36228CKP7	GS MTG SECS CORP II		265,291
42332QAU7	HELLER FINL COML MTG ASSET CO		617,134
501773BA2	LB COML CONDUIT MTG TR		0
589929MW5	MERRILL LYNCH MTG INVS INC		144,674
589929NX2	MERRILL LYNCH MTG INVS INC		2,971,904
589929QB7	MERRILL LYNCH MTG INVS INC		411,655
617059EN6	MORGAN J P COML MTG FIN CORP		961,270
617059FB1	MORGAN J P COML MTG FIN CORP		1,154,279
617059GD6	MORGAN J P COML MTG FIN CORP		110,742
61745MAV5	MORGAN STANLEY CAP I INC		623,914
61745MES8	MORGAN STANLEY CAP I INC		885,852
61745MFG3	MORGAN STANLEY CAP I INC		1,303,161
61745MGX5	MORGAN STANLEY CAP I INC		355,923
61745MJR5	MORGAN STANLEY CAP I INC		644,844
61746WJH4	MORGAN STANLEY DEAN WITTER		218,124
68242BAG5	MORGAN STANLEY DEAN WITTER CAP		702,807
02660TAA1	AMERICAN HOME MTG INVT TR		182,681
042316AA7	ARMS II GLOBAL FD I		705,773
045424FE3	ASSET SECURITIZATION CORP		647,180
05946XRW5	BANC AMER FDG CORP		1,312,523
05949AH94	BANC AMER MTG SECS INC		1,776,686
05949AUW8	BANC AMER MTG SECS INC		386,224
07383FAA6	BEAR STEARNS COML MTG SECS INC		558,876
07383FBD9	BEAR STEARNS COML MTG SECS INC		447,157
07387BCH4	BEAR STEARNS COML MTG SECS INC		832,490
126694VM7	CWMBS INC		1,710,000
12669GNL1	CWMBS INC		788,727
140553BF4	CAPITALSOURCE COML LN TR		477,584
140553BU1	CAPITALSOURCE COMMERCIAL LN TR		527,801
140553CLO	CAPITALSOURCE COML LN TR		1,477,155
17307GJX7	CITIGROUP MTG LN TR		1,929,212
22541SN87	CREDIT SUISSE FIRST BOSTON MTG		497,632
22541SP28	CREDIT SUISSE FIRST BOSTON MTG		983,000
23321PF86	DLJ MTG ACCEP CORP		649,880
25532LAB3	DIVERSIFIED REIT TR		581,769
25532LAD9	DEVELOPERS DIVERSIFIED RLTY		817,440
36159GAW7	GE BUSINESS LN TR		265,607
36161RAB5	GFCM LLC		318,643
361849JV5	GMAC COML MTG SEC INC		919,326
36242DH55	GS MTG SECS CORP		1,231,028
38741PAA6	GRANITE MTGS 01 02 PLC		307,818
38741YAE9	GRANITE MASTER ISSUER PLC		484,947
45254NPA9	IMPAC CMB TR		695,510

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
45254NPG6	IMPAC CMB TR		\$695,966
45254NPY7	IMPAC CMB TR		653,008
466247GT4	JP MORGAN MTG TR		1,169,199
52108HFS8	LB UBS COML MTG TR		1,758,587
52108HJE5	LB UBS COML MTG TR		638,747
52426PAA9	LEEK FIN NO ELEVEN PLC		354,568
54566RAA1	LOTHIAN MTGS PLC		887,143
576433UC8	MASTR ADJ RATE MTGS TR		633,184
58403AAB4	MEDALLION TR		844,969
589929NX2	MERRILL LYNCH MTG INVS INC		931,631
59020U2H7	MERRILL LYNCH MORTGAGE INVESTO		546,648
59020UNZ4	MERRILL LYNCH MTG INVS INC		612,410
59020UQC2	MERRILL LYNCH MTG INVS INC		880,193
59020USJ5	MERRILL LYNCH MTG INVS INC		1,522,595
61746WGA2	MORGAN STANLEY DEAN WITTER CAP		772,602
61913PAR3	MORTGAGE IT TR		501,296
61913PAZ5	MORTGAGE IT TR		849,717
61915RAA4	MORTGAGEIT TR		346,738
61915RAK2	MORTGAGEIT TR		1,577,684
61915RAU0	MORTGAGEIT TR		1,998,828
655356JE4	NOMURA ASSET SECS CORP		277,095
69912LAA3	PARAGON MTGS		551,069
69912LAB1	PARAGON MTGS PLC		671,316
71419NAF2	PERMANENT FING NO 5 PLC		636,715
74588VAA4	PUMA GLOBAL TR S 1		555,703
749628AB9	RMAC		900,000
76112SAH6	RESIDENTIAL MTG PLC		1,000,450
81744FEV5	SEQUOIA MTG TR		412,900
81744FFJ1	SEQUOIA MTG TR		517,903
885220FF5	THORNBURG MTG SECS TR		375,342
949779AG7	WELLS FARGO MTG BACKED SECS		1,010,692
949781AA6	WELLS FARGO MTG BACKED SECS		1,845,688
94980RAC1	WELLS FARGO MTG BACKED SECS		618,061
94981NAH8	WELLS FARGO MTG BACKED SECS		881,275
94981UAF6	WELLS FARGO MTG BACKED SECS		1,259,795
94981YAB7	WELLS FARGO MTG SECS 2004 BB T		1,361,929
05949AY87	BANC AMER MTG SECS INC		1,580,084
05947U2N7	BANC AMER COML MTG INC		2,491,832
05947U4A3	BANC AMER COML MTG INC		868,424
12476VAA9	CAPCO AMER SECURITIZATION CORP		963,078
126175AA6	COMM 2003 LNB 1		2,002,340
12669GE72	CWMBS INC		309,639
200466AA8	COMM 1999 1		132,495
20047CAA4	COMM		710,419
22540AJL3	CREDIT SUISSE FIRST BOSTON MTG		34,426
22541QDE9	CREDIT SUISSE FIRST BOSTON MTG		310,395
2254W0FJ9	CREDIT SUISSE FIRST BOSTON MTG		294,125
33735PAE7	FIRST UNION COML MTG TR		0
361849ES7	GMAC COML MTG SEC INC		50,492
361849XC1	GMAC COML MTG SEC INC		1,929,151
396789LG2	GREENWICH CAP COML FDG CORP		1,633,912
45660NYX7	INDYMAC MBS INC		323,080

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
501773BZ7	LB COML CONDUIT MTG TR		\$74,923
501773CR4	LB COML CONDUIT MTG TR		885,503
52108H6T6	LB UBS COML MTG TR		550,909
52108MAB9	LB UBS COML MTG TR		2,406,924
55265K7N3	MASTR ASSET SECURITIZATION TR		567,247
55265KY60	MASTR ASSET SECURITIZATION TR		347,616
61745MQL0	MORGAN STANLEY CAP I INC		1,402,759
629479AC0	NYC MTG LN TR		288,212
655356JE4	NOMURA ASSET SECS CORP		738,632
65535VFU7	NOMURA ASSET ACCEP CORP		165,928
65535VPB8	NOMURA ASSET ACCEP CORP		732,718
929766GR8	WACHOVIA BK COML MTG TR		722,427
576434SE5	MASTR ALTERNATIVE LOANS TRUST		785,527
065910AH4	BANKAMERICA MANUFACTURED HSG		305,708
06606FAL5	BANKAMERICA MANUFACTURED		947,888
201728CH3	COMMERCIAL MTG ACCEP CORP COML		2,031,583
20846QDV7	CONSECO FIN SECURITATIONS CO		647,601
225458RT7	CREDIT SUISSE FIRST BOSTON MTG		1,343,819
25532LAC1	DIVERSIFIED REIT TR		1,120,420
268617AM9	EMAC OWNER TRUST		181,530
30245AAF6	FEP RECEIVABLES TR		36,336
393505AP7	GREEN TREE FINL CORP		529,374
393505BC5	GREEN TREE FINL CORP		960,104
393505LQ3	GREEN TREE FINL CORP		112,318
393505PE6	GREEN TREE FINL CORP		925,804
46625YQR7	JP MORGAN CHASE COML MTG		8,615,464
46625YUA9	JP MORGAN CHASE COML MTG SECS		3,331,475
591738AK5	METROPOLITAN ASSET FDG INC		389,792
617059GE4	MORGAN J P COML MTG FIN CORP		1,698,255
67087TDR9	OAKWOOD MORTGAGE INVESTORS INC		170,839
675748CG0	OCWEN RESIDENTIAL MBS CORP		1,332,569
90263ABS8	UCFC FDG CORP		397,375
921796ER5	VANDERBLT MTG FIN INC		1,076,270
921796EW4	VANDERBILT MTG + FIN INC		403,427
929766R54	WACHOVIA BK COML MTG TR		2,219,984
007036DS2	ADJUSTABLE RATE MTG TR		527,904
007036GY6	ADJUSTABLE RATE MTG TR		611,512
007036SE7	ADJUSTABLE RATE MTG TR		829,246
02660VAE8	AMERICAN HOME MTG ASSETS TR		1,286,821
05946XMA8	BANC AMER FDG CORP		797,284
07384MY48	BEAR STEARNS ARM TR		736,549
07386HNQ0	BEAR STEARNS ALT A TR		591,006
126670JB5	CWABS INC		1,050,000
12668AGN9	CWALT INC		983,378
12669GHY0	CWMBS INC		423,895
12669GNL1	CWMBS INC		589,075
173067FP9	CITIGROUP COML MTG TR		531,564
17307GCE6	CITICORP MTG LN TR		339,012
201728DK5	COMMERCIAL MTG ACCEP CORP		555,341
22540ASM1	CREDIT SUISSE FIRST BOSTON MTG		606,586
23322BGB8	DLJ COML MTG CORP		708,906
251563EZ1	DEUTSCHE MTG SECS INC MTG LN		644,228

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
361849GY2	GMAC COML MTG SEC INC		\$489,448
36228CCL5	GS MTG SECS CORP II		751,917
36228FCU8	GS MTG SECS CORP		557,237
36228FYK6	GS MTG SECS CORP		902,310
362373AC6	GSAA HOME EQUITY TR		517,540
393505HJ4	GREEN TREE FINL CORP		576,726
393505V74	GREEN TREE FINL CORP		200,683
41161PTN3	HARBORVIEW MTG LN TR		1,086,566
45254TSP0	IMPAC SECD ASSETS CORP		1,125,000
52108HCA0	LU UBS COML MTG TR		629,896
52108HMW1	LB UBS COML MTG TR		593,744
52108HSH8	LB UBS COML MTG TR		281,310
550279AA1	LUMINENT MTG TR		1,213,200
59020UJQ9	MERRILL LYNCH MTG INVS INC		514,197
59022MAL5	MERRILL LYNCH MTG INVS NIM TR		279,404
61913PAA0	MORTGAGE IT TR		833,383
63859CBS1	NATIONSLINK FDG CORP		655,887
65535VGP7	NOMURA ASSET ACCEP CORP		722,079
71419QAD0	PERMANENT FING PLC		1,000,001
71419TAD4	PERMANENT FING NO 6 PLC		826,003
86359BKB6	STRUCTURED ASSET SECS CORP		742,257
86359BTD3	STRUCTURED ASSET SECS CORP		847,018
93934DBW6	WASHINGTON MUT ASSET SECS CORP		761,216
949779AB8	WELLS FARGO MTG BACKED SECS		852,869
94979TAA4	WELLS FARGO TR		1,093,232
863579BM9	STRUCTURED ADJ RATE MTG LN TR		353,383
757296II1	HIPOTEBANSA MORTGAGE SEC FUND		2,106,713
017926II9	FIRST FLEXIBLE NO 3 PLC		916,394
310402II5	HOLMES FINANCING NO 5 PLC		1,188,049
318281II5	HOTELOC PLC		333,106
326797II0	PERMANENT FINANCING NO 2		1,184,187
327046II1	RMAC 2003 NS1 PLC		1,506,054
329128II5	MARBLE ARCH RESIDE		421,704
579452II6	CELTIC RES IRISH 4		782,712
727131II7	SIENA MORTGAGES SPA		2,597,661
751823II8	SWAFE I BV		365,861
751824II6	ABSOLUTE FUNDING		1,439,299
756375II4	CONSUMO SANTANDER		1,884,060
757356II3	DUTCH MBS X BV		3,560,589
761681II8	UCI		2,171,619
774304II2	ATOMIUM MORTGAGE FINANCE		334,721
99PBKYII7	PERMANENT FINANCING		2,949,317
99PNKHII8	ACE FUNDING		1,885,231
99PYEKII4	RESIDENTIAL MORTGAGE SECURITIE		1,999,508
99QUPDII5	LA DEFENSE III PLC		1,125,766
99TAKYII5	NEREUS (ELOC20) PLC		1,048,778
99UCFVII1	RMAC		622,258
B06KVDII8	MARBLE ARCH RESIDENTAL SECS		2,019,688
B0BQ2DII1	DEUTSCHE HYPOTHEKENBANK AG		1,988,685
'957992928	WESTERN ASSET		13,621,178
95799A946	WESTERN ASSET HIGH INCOME FD		7,684,455
93699Y965	WTC CTF ELCD		3,335,853

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
'928997923	WA MBS PORTFOLIO, LLC		\$592,025,501
'957990922	WESTERN ASSET HIGH YIELD LLC		38,771,652
'691999981	SILCHESTER INTL INVESTORS		285,567,349
'957992928	WESTERN ASSET		33,546,217
95799A946	WESTERN ASSET HIGH INCOME FD		31,589,361
'975995952	WESTERN ASSET OPPORT NON DOLLA		63,102,688
'454089103	INDIA FD INC		23,106,968
00599V918	APS CHINA		22,704,556
99ULUG906	SHANGHAI SSE50 INDEX FUND		24,651,185
'277902813	EATON VANCE GROWTH TR		171,513,944
'316390475	FIDELITY SELECT PORTFOLIOS		51,975,053
'416645398	HARTFORD MUT FDS INC		176,015,901
'476294806	JENNISON SECTOR FDS INC		181,155,827
21038A604	CONSTELLATION FDS		15,105,344
52465G202	LEGG MASON INVT TR INC		55,548,303
'816221204	SELECTED AMERN SHS INC		26,756,311
'227093903	ORBIS INVEST MGT		37,386,630
'976998930	WINTERGREEN FUND		15,253,479
93499U916	WAMCO TIPS		274,940,897
13899B9J3	FEDERAL MOGUL DIP TL		240,000
00935P922	AIRCRAFT STATUTORY TR N610AU		0
00935P930	AIRCRAFT STATUTORY TR N619AU		0
'437296205	HOME OWNERSHIP	400	110,638
'437297203	HOME OWNERSHIP FDG CORP II	500	138,328
B0PB4M906	LINK REAL ESTATE I	157,000	297,657
99NHVC901	MEXICO (UTD MEX ST)	25,000,000	0
99NJRL902	MEXICO(UTD MEX ST)	25,000,000	0
'433064995	HINDALCO INDS LTD	1,825,000	346,750
99ZRTF902	HINDALCO	1,825,000	0
'433064995	HINDALCO INDS LTD	47,999	0
99ZSJA902	PANTALOON RETAIL	4,921	130,766
'240028118	DAYTON SUPERIOR CORP	4,880	0
00935T916	AIRCRAFT STATUTORY TR N612AU	1,701,108	0
81369Y803	SECTOR SPDR TR	37,800	790,020
99TURC901	ARGENTINA REPUBLIC	247,173,321	0
'002539112	AAVID THERMAL TECHNOLOGIES INC	11,840	331,520
'457659134	INSILCO CORP	2,975	0
57722R115	MATTRESS DISCOUNTERS HLDG CORP	9,920	0
58282P119	MDP ACQUISITIONS PLC	2,480	0
67104R112	O SULLIVAN INDS INC	9,920	0
67104R138	O SULLIVAN INDS INC	9,920	0
'228998977	MLP HOLDINGS CORP	2,496	292,082
29499A948	EQUINOX HLDGS	108,057	1,285,878
'768992976	RIVERDEEP ACQUISITIONS WTS	57,105	267,822
B02WXM903	KINGBOARD CHEMICAL WTS	77,000	26,814
B0SY00905	PANZHIHUA NEW STEE	326,240	88,531
12699P9E7	CSFB STRATEGIC PARTNERS II		38,121,547
35799G956	FREMONT PARTNERS III		12,919,625
37999H925	GLOBAL TIMBER INV LTD		20,328,129
37999H941	GLOBAL TIMBER INVESTORS 7		2,127,909
'393991963	GREENBRIAR EQUITY FUND LP		26,318,075
'976998922	WINTERGREEN FUND LP		40,000,000

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
36399K9W0	GALLATIN INVESTMENTS LLC		\$6,053,140
06699X936	BANNISTER HOLDINGS LLC		90,054,821
'392997995	GREENBRIAR CO		10,000,000
39899A927	GROUSE PEAK LLC		3,415,795
84499A950	SOUTHOLD PROPERTIES INC		175,801,467
99RRFS908	COVENTRY REAL ESTATE FUND LP		6,571,123
	Unrealized gain on forwards:		33,867,829
12599P9U2	CDS DJ CDX NA HY 5	-219,000,000	-944,170
12599R9G9	CDS DJ CDX NA HY 5 X	-149,490,000	-644,493
12799Y9F4	CDS IBOXX NA HY 100	-49,000,000	-4,900
22699A9G4	CDS DJ CDX NA HY 3	-44,550,000	-44,550
23199C9A6	CDS DJ CDX NA HY 4 X	-29,400,000	-2,940
23199P9F6	CDS DJ CDX NA HY 4	-326,700,000	-32,670
45999R9C4	CDS IBOXX NA HY 100	49,000,000	0
52499C9W4	LEHMAN MBS INDEX SWAP	-50,000,000	-5,000
52499Q9K9	LEHMAN SWAP	-100,000,000	-2,245,500
78499V9M9	SWAP USD	-100,000,000	0
78499V9N7	SWAP USD	-100,000,000	0
78499V9P2	SWAP USD	-200,000,000	-2,571,238
78499V9Q0	SWAP USD	-225,000,000	-2,839,615
78499V9S6	SWAP USD	-350,000,000	-864,007
78499V9T4	SWAP USD	-350,000,000	-791,844
78499V9V9	SWAP USD	-100,000,000	0
8709999G6	SWAP USD	-50,000,000	0
8709999H4	SWAP USD	-80,000,000	-1,785,592
87599A9N3	SWAP USD	-145,000,000	-1,084,745
87599A9T0	SWAP USD	-125,000,000	0
21499V9X5	IRS USD	-2,800,000	-8,170
21499V9Y3	IRS 3ML USD	2,800,000	0
21499V9Z0	IRS USD	-3,900,000	-11,379
21499W9A3	IRS 3ML USD	3,900,000	0
21499W9P0	IRS USD	-9,800,000	-28,594
21499W9Q8	IRS 3ML USD	9,800,000	0
21499W9Z8	IRS USD	-13,500,000	-39,390
21499X9A1	IRS 3ML USD	13,500,000	0
45699G9H0	IRS USD	-4,000,000	0
17299U9F6	CITIGROUP ZERO CP SWAP	594,997	587,798
17399Q9C1	CITICORP ZERO SWAP	-1,500,000	-694,650
17399Q9E7	CITICORP ZERO CPN SWAP	-2,000,000	-926,200
17399Q9U1	CITICORP ZERO SWAP	597,045	589,820
17399R9P0	CITICORP ZERO CP SWAP	787,973	778,360
17399U9B4	CITICORP ZERO COUPON	1,289,006	1,274,698
17399W9N4	CITICORP ZERO SWAP B	-3,000,000	-1,444,800
17399Z9Z0	CITIGROUP ZERO CP SWAP	-1,500,000	-694,650
63788A9A3	JPM ZERO SWAP	21,849,953	21,849,953
63788A9B1	JPM ZERO SWAP	-55,000,000	-25,514,500
9899919N6	ZERO CP SWAP	-870,000	-402,897
9899919P1	ZERO CP SWAP	-780,000	-361,218
9899919Q9	ZERO CP 3ML SWAP A	426,599	426,599
9899919R7	ZERO CP SWAP B	-1,000,000	-463,100
9899919S5	ZERO CP SWA9 B	-1,000,000	-495,100
9899919T3	ZERO CP 3ML SWAP	398,672	393,688

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
9899919X4	ZERO CP SWAP B	-3,000,000	-\$1,524,600
9899919Y2	ZERO CP SWAP	1,337,603	1,337,603
9899919Z9	ZERO CP SWAP	1,343,615	1,343,615
98999A9G1	ZERO COUPON SWAP	342,861	338,884
98999A9J5	ZERO CP SWAP B	-1,250,000	-626,250
98999A9K2	ZERO CP SWAP B	-3,000,000	-1,464,300
98999A9L0	ZERO CP SWAP A	1,693,849	1,693,849
98999A9M8	ZERO CP SWAP B	-3,875,000	-1,943,700
98999A9X4	ZERO CP SWAP B	10,495,175	10,495,175
98999A9Y2	ZERO CP SWAP A	-21,000,000	-10,951,500
98999E9N8	ZERO CP SWAP B	-3,000,000	-1,524,600
98999J9C1	ZERO CP SWAP A	1,842,376	1,842,376
98999J9D9	ZERO CP SWAP B	-3,875,000	-2,073,900
98999J9V9	ZERO CP SWAP	308,167	304,438
98999K9Q7	ZERO CP SWAP A	1,428,931	1,408,069
98999K9T1	ZERO CP SWAP	557,158	550,750
98999W9L2	ZERO CP SWAP A	3,536,643	3,536,643
98999W9M0	ZERO CP SWAP	-8,750,000	-4,111,625
98999W9Q1	ZERO CP SWAP A	8,458,091	8,458,091
98999W9R9	ZERO CP SWAP B	-20,000,000	-8,920,000
01999T9E9	CRED DEF SWAP A	1,970,000	1,963,302
02799L9H9	CRED DEF SWAP B	-1,970,000	-1,970,000
22699H9W4	CRED DEF SWAP B	-4,900,000	-4,900,000
22799S9P4	CRED DEF SWAP A	4,900,000	4,905,390
23699R9M2	CRED DEF SWAP A	1,700,000	1,718,020
23699R9N0	CRED DEF SWAP B	-1,700,000	-1,700,000
21399T9N3	IRS 3ML USD SWAP	11,500,000	231,150
21399Z9J8	IRS USD	24,000,000	0
21399Z9P4	IRS 3ML USD SWAP	-8,000,000	0
35499A9S2	IRS 3ML USD	-2,600,000	-65,000
45299N9X4	IRS 3ML USD	-24,000,000	-50,400
45399A9M5	IRS USD SWAP	-11,500,000	0
45499A9M4	IRS USD	7,800,000	190,320
45699F9G4	IRS 3ML USD	-7,800,000	0
4609959M7	INTEREST RATE SWAP	10,500,000	118,650
4609959Y1	INTEREST RATE SWAP	-10,500,000	0
4689979U7	INTERST RATE SWAP USD	57,400,000	0
4689979W3	INTEREST RATE SWAP 3ML USD	-57,400,000	-57,400
48699Z9Z2	IRS USD	2,600,000	0
48799A9W3	IRS USD SWAP	8,000,000	212,800
22499B9S8	CRED DEF SWAP B	-5,100,000	-5,100,000
22599J9W1	CRED DEF SWAP A	5,000,000	4,987,500
22599J9X9	CRED DEF SWAP B	-5,000,000	-5,000,000
42399S9C5	CRED DEF SWAP A	5,100,000	5,146,410
22499B9S8	CRED DEF SWAP B	-1,700,000	-1,700,000
22599J9W1	CRED DEF SWAP A	2,000,000	1,994,999
22599J9X9	CRED DEF SWAP B	-2,000,000	-2,000,000
42399S9C5	CRED DEF SWAP A	1,700,000	1,715,524
02299T9F1	CRED DEF SWAP A	-5,000,000	0
02299T9G9	CRED DEF SWAP B	5,000,000	28,122
45199R9Z1	IRS USD	700,000	700,000
45199S9K2	IRS 3ML USD	-700,000	-694,960

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
46299U9F5	IRS 3ML USD	8,300,000	\$8,300,000
46299U9K4	IRS USD	-8,300,000	-8,482,102
02299H9S9	CRED DEF SWAP B	-1,300,000	-1,300,000
02299H9T7	CRED DEF SWAP B	1,300,000	1,272,570
28299S9C5	8.5 AAA LEHM .15 DN	-9,000,000	-9,000,000
7559929B2	8.5 AAA LEHM 25 DN	-4,500,000	-4,500,000
7559929C0	8.5 AAA LEHM 25 DN	4,500,000	4,503,600
75599C9E4	8.5 AAA CMBS LEHM DN	9,000,000	9,020,700
01999T9E9	CRED DEF SWAP A	1,575,000	1,569,616
01999Y9H1	CRED DEF SWAP A	9,800,000	8,008,754
01999Y9J7	CRED DEF SWAP B	-9,800,000	-9,800,000
0229959J5	CRED DEF SWAP A	400,000	379,067
0229959K2	CRED DEF SWAP A	1,100,000	1,042,434
0229989J9	CRED DEF SWAP A	3,200,000	3,155,995
02299J9N6	CRED DEF SWAP B	-6,500,000	-6,500,000
02299S9E6	CRED DEF SWAP A	500,000	448,364
02299S9F3	CRED DEF SWAP B	-500,000	-500,000
02299S9G1	CRED DEF SWAP B	-500,000	-500,000
02799L9H9	CRED DEF SWAP B	-1,575,000	-1,575,000
21999D9K8	CRED DEF SWAP B	-3,200,000	-3,200,000
2249989N6	CRED DEF SWAP A	5,200,000	4,107,621
2249989P1	CRED DEF SWAP B	-5,200,000	-5,200,000
2249989S5	CRED DEF SWAP A	7,500,000	5,924,250
2249989T3	CRED DEF SWAP B	-7,500,000	-7,500,000
22599C9V8	CRED DEF SWAP A	1,080,000	1,085,747
22599J9Y7	CRED DEF SWAP A	-7,630,000	-6,774,228
22599K9D0	CRED DEF SWAP B	1,752,300	1,752,300
22599M9C8	CRED DEF SWAP B	5,950,000	5,950,000
22799B9J5	CRED DEF SWAP B	-4,800,000	-4,800,000
22799B9S5	CRED DEF SWAP A	-4,950,000	-5,164,156
22799B9T3	CRED DEF SWAP B	4,950,000	4,950,000
22799E9D2	CRED DEF SWAP B	7,630,000	7,630,000
22799E9E0	CRED DEF SWAP A	7,630,000	6,607,162
22799H9B9	CRED DEF SWAP A	-1,752,300	-1,828,111
22799Z9R4	CRED DEF SWAP A	10,710,000	10,762,791
23199A9P7	CRED DER SWAP A	500,000	448,364
23199A9R3	CRED DEF SWAP B	-400,000	-400,000
23199A9S1	CRED DEF SWAP B	-1,100,000	-1,100,000
23299D9N5	CRED DEF SWAP B	-7,630,000	-7,630,000
23299D9P0	CRED DEF SWAP A	-4,760,000	-4,776,813
23299D9Q8	CRED DEF SWAP B	4,760,000	4,760,000
23599E9J9	CRED DEF SWAP A	-5,950,000	-5,972,415
23599G9G0	CRED DEF SWAP A	4,800,000	4,826,083
25399A9B1	CRED DEF SWAP A	-4,950,000	-5,164,156
25399A9E5	CRED DEF SWAP B	4,950,000	4,950,000
42399G9T4	CRED DEF SWAP A	6,500,000	6,410,300
42399Q9Z8	CRED DEF SWAP B	-10,710,000	-10,710,000
45399V9G2	IRS USD	-29,690,000	-29,689,873
45699R9R4	IRS USD	-7,160,000	-7,159,655
45799G9W6	IRS USD	29,690,000	29,551,225
45999J9U2	CRE DEF SWAP B	-1,080,000	-1,080,000
48699T9U7	IRS USD	46,640,000	45,674,552

CUSIP Number	Security Name	Shares/Par Value	Base Market Value
48699T9V5	IRS 3ML USD	-46,640,000	-\$46,637,979
48799Q9Y4	IRS USD	7,160,000	7,111,430
04999W9R7	IRS USD	2,500,000	0
21399G9W1	IRS USD	900,000	360
21399J9L9	IRS USD	800,000	12,000
21399J9M7	IRS 3 ML USD	-800,000	0
21399N9D8	IRS 3ML USD	-800,000	0
21499Q9B4	IRS USD	800,000	0
45199G9R3	IRS 3ML USD	-2,500,000	-37,250
45299Z9E9	IRS 3ML USD	-1,300,000	-16,900
45399A9X1	IRS 3ML USD	-900,000	0
4559989J5	IRS USD	-1,000,000	0
4559989K2	IRS 3ML USD	1,000,000	1,500
4609959K1	INTEREST RATE SWAP	-3,800,000	-1,520
4609959Z8	INTEREST RATE SWAP	3,800,000	0
48799Q9G3	IRS USD	1,300,000	0
48799Q9H1	IRS 3ML USD	-1,300,000	-5,330
48799R9E6	IRS USD	1,300,000	0
12599P9T5	CDS DJ CDX NA HY 5	219,000,000	0
12599R9D6	CDS DJ CDX NA HY 5 X SWAP	149,490,000	0
22699A9F6	CDS DJ CDX NA HY 3	44,550,000	0
23199C9B4	CDS DJ CDX NA HY 4 X	29,400,000	0
23199P9E9	CDS DJ CDX NA HY 4	326,700,000	0
52499C9V6	LEHMAN MBS INDEX SWAP	50,000,000	0
52599R9H3	LEHMAN SWAP	100,000,000	0
78499V9R8	SWAP USD	350,000,000	0
78499V9W7	SWAP USD	350,000,000	0
8709999E1	SWAP USD	50,000,000	842,883
8709999F8	SWAP USD	80,000,000	0
87099C9Y0	SWAP USD	100,000,000	1,281,994
87599A9M5	SWAP USD	145,000,000	0
87599A9Q6	SWAP USD	100,000,000	1,793,461
87599A9R4	SWAP USD	100,000,000	3,110,041
87599A9S2	SWAP USD	125,000,000	3,771,836
87599A9U7	SWAP USD	200,000,000	0
87599A9V5	SWAP USD	225,000,000	0
4502959B8	ISP CHEMCO INC	380,428	384,232
		811,035,133	\$11,501,221,361

BILL & MELINDA GATES FOUNDATION
 EIN # 91-1663695
 2005 Form 990-PF
 Summary of Capital Gains/Losses, Part IV

Description	How Acquired	Date Acquired	Date Sold	Gross Sales Price	Cost	Capital Gain (Loss) Per Books Line 6a	Capital Gain (Loss) Taxable Line 7
Equities (Attachment M)	Purchased	Various	Various	\$ 2,926,065,049	\$ 2,303,610,672	622,454,377	\$ 622,454,377
Fixed Income (Attachment N)	Purchased	Various	Various	36,383,289,523	35,931,535,411	451,754,112	451,754,112
Cash Equivalents (Attachment O)	Purchased	Various	Various	15,375,101,866	15,380,130,109	(5,028,244)	(5,028,244)
Short-term capital gain distribution	Purchased	Various	Various	20,752,244	-	20,752,244	20,752,244
Options	Purchased	Various	Various	(2,128,265)	(7,116,969)	4,988,704	
Futures	Purchased	Various	Various	-	31,650,348	31,650,348	
Mark-to-market (margin variations)				5,343,824	-	5,343,824	-
Totals				<u>\$ 54,708,424,241</u>	<u>\$ 53,639,809,572</u>	<u>\$ 1,131,915,365</u>	<u>\$ 1,089,932,489</u>
				Part I - Line 6b		Part I - Line 6a column a	Part 1 - Line 7 column b Part IV - Line 2

State Street Composite

Interledger Margin out - 12/31/2005	\$ 571,879	
Margin Variation-fixed - 12/31/2005	\$ (24,731,331)	
Margin Variation - Equity - 12/31/2005	\$ (717)	
Margin Variation - Futures - 12/31/2005	\$ (124,104)	
BOY - Interledger Margin out	\$ 22,458,573	reverse (+/-)
BOY - Margin Variation - Fixed	\$ 7,169,524	reverse (+/-)
	<u>\$ 5,343,824</u>	