

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2023 This Form is Open to Public Inspection

Part I	Annual Report Identification Information
For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) E
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan BRIDGEWATER PURE ALPHA FUNDS, LTD.
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan 12/18/1998
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) BRIDGEWATER PURE ALPHA FUNDS, LTD. ONE NYALA FARMS ROAD WESTPORT, CT 06880
2b	Employer Identification Number (EIN) 98-0501381
2c	Plan Sponsor's telephone number 203-226-3030
2d	Business code (see instructions) 523900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.		
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	09/24/2024	THOMAS OLKOSKI
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 0
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6a(1) 0 6a(2) 0 6b 6c 6d 0 6e 6f 0 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1)** ☐ **R** (Retirement Plan Information)
- (2)** ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3)** ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4)** ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5)** ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1)** ☒ **H** (Financial Information)
- (2)** ☐ **I** (Financial Information – Small Plan)
- (3)** ☐ **A** (Insurance Information) – Number Attached _____
- (4)** ☒ **C** (Service Provider Information)
- (5)** ☒ **D** (DFE/Participating Plan Information)
- (6)** ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection.

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
A Name of plan BRIDGEWATER PURE ALPHA FUNDS, LTD.	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 BRIDGEWATER PURE ALPHA FUNDS, LTD.	D Employer Identification Number (EIN) 98-0501381	

Part I	Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. ☒ Yes ☐ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
VANGUARD	P.O. BOX 1110 VALLEY FORGE, PA 19482-1110

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
ISHARES	525 WASHINGTON BOULEVARD SUITE 1405 JERSEY CITY, NJ 07310

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	
SPDR S&P 500 ETF TRUST	11 WALL STREET NEW YORK, NY 10005

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation	

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BANK OF AMERICA

100 NORTH TRYON STREET
CHARLOTTE, NC 28255

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	156025	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BANK OF NEW YORK MELLON CORPORATION

04-1107280

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19 13	NONE	3498698	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BARCLAYS CAPITAL INC.

745 SEVENTH AVENUE
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	231751	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BNP PARIBAS

16 BOULEVARD DES ITALIENS
PARIS 75009 FR

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	111548	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

BRIDGEWATER ASSOCIATES, LP

ONE NYALA FARMS ROAD
WESTPORT, CT 06880

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	59086070	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

CITIGROUP GLOBAL MARKETS INC.

390 GREENWICH STREET
NEW YORK, NY 10013

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	416620	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FLEMING FINANCIAL SERVICES, P.C.

52-2183982

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	NONE	9100	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

GOLDMAN SACHS & CO.

85 BROAD STREET
NEW YORK, NY 10004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	717136	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

JP MORGAN SECURITIES INC.

383 MADISON AVENUE
NEW YORK, NY 10179

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	79978	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JPMORGAN CHASE BANK, N.A.

1111 POLARIS PKWY
COLUMBUS, OH 43240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19	NONE	11361	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 16	NONE	29873	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MAPLES CORPORATE SERVICES LIMITED

P.O. BOX 309
UGLAND HOUSE, GRAND CAYMAN KY1-1104 KY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	29051	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

NEWEDGE

245 PARK AVENUE
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	11879	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

NORTHERN TRUST HEDGE FUND SERVICES

50 SOUTH LASALLE STREET
CHICAGO, IL 60603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	NONE	1915531	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSE COOPERS LLP

300 MADISON AVENUE
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	8122	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SIDLEY AUSTIN LLP

787 SEVENTH AVENUE
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	NONE	26497	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

SOCIETE GENERALE AMERICAS SECURITIE

245 PARK AVENUE
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
33 55	NONE	214206	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

STATE STREET BANK AND TRUST COMPANY

ONE LINCOLN STREET
BOSTON, MA 02111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
19	NONE	16315	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)		
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)		
a	Plan name	3M EMPLOYEE RETIREMENT INCOME PLAN
b	Name of plan sponsor	3M COMPANY
c	EIN-PN	41-0417775-002
a	Plan name	SBC MASTER PENSION TRUST
b	Name of plan sponsor	AT&T INC.
c	EIN-PN	43-1301883-020
a	Plan name	MOTION PICTURE INDUSTRY INDIVIDUAL ACCOUNT PLAN
b	Name of plan sponsor	BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION
c	EIN-PN	95-0030749-002
a	Plan name	MOTION PICTURE INDUSTRY PENSION PLAN
b	Name of plan sponsor	BOARD OF DIRECTORS, MOTION PICTURE INDUSTRY PENSION
c	EIN-PN	95-1810805-001
a	Plan name	DESERET MUTUAL MASTER RETIREMENT PLAN
b	Name of plan sponsor	DESERET MUTUAL BENEFIT ADMINISTRATORS
c	EIN-PN	87-0440163-001
a	Plan name	UFCW INTL UNION PENSION PLAN FOR EMPLOYEES
b	Name of plan sponsor	EXECUTIVE COMMITTEE OF THE U.F.C.W INTL UNION
c	EIN-PN	81-2741678-001
a	Plan name	PG&E CORPORATION RETIREMENT MASTER TRUST
b	Name of plan sponsor	PACIFIC GAS AND ELECTRIC COMPANY
c	EIN-PN	94-6222282-002
a	Plan name	THE PACIFIC GAS AND ELECTRIC COMPANY HEALTH CARE PLAN FOR RETIREES AND SURVIVING DEPENDENTS
b	Name of plan sponsor	PACIFIC GAS AND ELECTRIC COMPANY
c	EIN-PN	94-0742640-535
a	Plan name	COMMON/COLLECTIVE TRUST OF THE NATIONAL FOOTBALL LEAGUE RECIPROCAL TRUST
b	Name of plan sponsor	PNC BANK, N.A.
c	EIN-PN	52-6080365-001
a	Plan name	UNITED FOOD & COMMERCIAL WORKERS INTL UNION - INDUSTRY PENSION FUND
b	Name of plan sponsor	TRUSTEES OF UFCW INT'L UNION - INDUSTRY PENSION FUND
c	EIN-PN	51-6055922-001
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	
a	Plan name	
b	Name of plan sponsor	
c	EIN-PN	

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2023
		This Form is Open to Public Inspection

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023		
A Name of plan BRIDGEWATER PURE ALPHA FUNDS, LTD.	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 BRIDGEWATER PURE ALPHA FUNDS, LTD.	D Employer Identification Number (EIN) 98-0501381	

Part I	Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	140043522	531348754
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	558981199	530008403
(2) U.S. Government securities	1c(2)	623116962	718410142
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	-618999608	-302494780
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	3244664	27166730
(B) Common	1c(4)(B)	1363715702	1334594271
(5) Partnership/joint venture interests	1c(5)	360673905	
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)		
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	1299849908	1152835406
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	12702	7388389
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	1050901085	424272562

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	4781540041	4423529877
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	61641	127757
i Acquisition indebtedness	1i		
j Other liabilities	1j	30475242	416944371
k Total liabilities (add all amounts in lines 1g through 1j)	1k	30536883	417072128
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	4751003158	4006457749

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	104398035	
(B) U.S. Government securities	2b(1)(B)	31428135	
(C) Corporate debt instruments	2b(1)(C)		
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		135826170
(2) Dividends: (A) Preferred stock	2b(2)(A)		
(B) Common stock	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	27737487	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		27737487
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	24095324181	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	23944566802	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		150757379
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	-346338487	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts.....	2b(6)		
(7) Net investment gain (loss) from pooled separate accounts.....	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts.....	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities.....	2b(9)		80865999
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		-46722081
c Other income	2c		
d Total income. Add all income amounts in column (b) and enter total	2d		2126467

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits.....	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		35493478
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees.....	2i(2)	4872423	
(3) Recordkeeping fees.....	2i(3)		
(4) IQPA audit fees.....	2i(4)	24990	
(5) Investment advisory and investment management fees	2i(5)	59086070	
(6) Bank or trust company trustee/custodial fees	2i(6)	569482	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)	64885	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	22935504	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		87553354
j Total expenses. Add all expense amounts in column (b) and enter total	2j		123046832

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-120920365
l Transfers of assets:			
(1) To this plan	2l(1)		260612473
(2) From this plan	2l(2)		884237517

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☒ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: **KPMG LLP**

(2) EIN: **13-5565207**

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)		X	
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)			
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

Financial Statements of

**BRIDGEWATER PURE ALPHA
FUNDS LTD.**

**BRIDGEWATER PURE ALPHA TRADING
COMPANY LTD.**

December 31, 2023

**This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the
Regulations under the Commodity Futures Trading Commission.**

CONFIDENTIAL

Financial Statements of

**BRIDGEWATER PURE ALPHA
FUNDS LTD.**

December 31, 2023

(With Independent Auditors' Report Thereon)

**This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the
Regulations under the Commodity Futures Trading Commission.**

CONFIDENTIAL

BRIDGEWATER PURE ALPHA FUNDS LTD.

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BRIDGEWATER PURE ALPHA FUNDS LTD.

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.



Bridgewater Associates, LP, as Investment Manager
Bridgewater Pure Alpha Funds Ltd.
Joseph McGeehin, Authorized Signatory



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
Bridgewater Pure Alpha Funds Ltd.:

Opinion

We have audited the financial statements of Bridgewater Pure Alpha Funds Ltd. (the Fund), which comprise the statement of assets and liabilities as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Fund, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered



material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 15, 2024

BRIDGEWATER PURE ALPHA FUNDS LTD.

Statement of Assets and Liabilities

December 31, 2023

(stated in United States dollars)

Assets

Investment in Bridgewater Pure Alpha Trading Company Ltd. ("Master Fund")	\$	4,021,462,978
Redemption receivable from Master Fund		208,658,612

Total Assets	\$	4,230,121,590

Liabilities

Management fees payable	\$	14,550,263
Withholding tax payable		429,622
Accounts payable and accrued expenses		25,344
Redemptions payable		208,658,612

Total Liabilities	\$	223,663,841

Net Assets	\$	4,006,457,749

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Statement of Operations

For the Year Ended December 31, 2023

(stated in United States dollars)

Net investment income/(loss) allocated from the Master Fund	
Interest income (inclusive of accretion and amortization)	\$ 122,050,386
Dividend income (net of foreign withholding taxes of \$1,849,703)	27,589,359
Interest expense and stock loan fees	(29,984,331)
Dividend expense	(17,653,150)
Operating expenses	(6,500,325)
Net investment income allocated from the Master Fund	95,501,939
Expenses of the Fund	
Management fees	58,618,587
Withholding taxes	3,702,259
Performance fees	467,483
Professional fees	111,669
Other expenses	15,718
Total expenses of the Fund	62,915,716
Net investment income	32,586,223
Net realized and unrealized gain/(loss) from investments and foreign currency allocated from the Master Fund	
Net realized loss on transactions in affiliated funds and securities	(8,000,811)
Net realized gain on foreign currency transactions	59,240,396
Net realized gain on derivative contracts	118,103,764
Brokerage commissions	(1,957,596)
Net change in unrealized depreciation on affiliated funds and securities	(90,992,778)
Net change in unrealized depreciation on derivative contracts	(201,661,737)
Net change in unrealized depreciation on the translation of other assets and liabilities in foreign currencies	(28,237,826)
Net realized and unrealized loss from investments and foreign currency allocated from the Master Fund	(153,506,588)
Net decrease in net assets resulting from operations	\$ (120,920,365)

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Statement of Changes in Net Assets

For the Year Ended December 31, 2023
(stated in United States dollars)

	<u>Management Shareholders</u>		<u>Class B Shareholders</u>		<u>Total</u>
	<u>Shares</u>	<u>Value</u>	<u>Shares</u>	<u>Value</u>	
Balances at December 31, 2022	1,000	\$ 100	1,909,623.02	\$ 4,751,003,058	\$ 4,751,003,158
Subscription of shares	-	-	254,707.04	260,612,473	260,612,473
Redemption of shares	-	-	(288,510.88)	(884,237,517)	(884,237,517)
Net decrease in net assets resulting from operations	<u>-</u>	<u>-</u>	<u>-</u>	<u>(120,920,365)</u>	<u>(120,920,365)</u>
Balances at December 31, 2023	<u>1,000</u>	<u>\$ 100</u>	<u>1,875,819.18</u>	<u>\$ 4,006,457,649</u>	<u>\$ 4,006,457,749</u>

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Schedule of Financial Highlights

For the Year Ended December 31, 2023

(stated in United States dollars)

The following information presents the financial highlights of the Fund for the year ended December 31, 2023. This information has been derived from information presented in the financial statements.

Total return

Total return before performance fees	(2.80%)
Performance fees	(0.00%)
Total return after performance fees	(2.80%)

Ratios to average net asset value ⁽¹⁾

Interest expense, stock loan fees and dividend expense	1.05%
Operating expenses	0.15%
Withholding taxes	0.08%
Management fees	1.29%
Performance fees	0.01%
Total expenses	2.58%
Net investment income ⁽²⁾	0.73%

The total returns and the ratios to average net asset value are calculated for Class B shareholders' capital taken as a whole. An individual shareholder's total returns and ratios may vary from the above total returns and ratios based on different management fee and performance fee arrangements and the timing of subscriptions and redemptions.

All amounts reported above include the effects of the Fund's allocated share of such items from the Master Fund.

⁽¹⁾ *Average net asset value is determined using the weighted average net asset value during the year calculated as of each net asset value determination date.*

⁽²⁾ *Does not include performance fees.*

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements

December 31, 2023

(stated in United States dollars)

1. Incorporation and principal activity

Bridgewater Pure Alpha Funds Ltd. (the “Fund”) is an open-ended investment company with limited liability incorporated under the laws of the British Virgin Islands.

The Fund is part of a “master-feeder” structure whereby it invests substantially all of its assets in Bridgewater Pure Alpha Trading Company Ltd. (the “Master Fund”), an open-ended investment company with limited liability incorporated under the laws of the British Virgin Islands. The financial statements of the Master Fund, including the condensed schedule of investments, are included in this report and should be read in conjunction with the Fund’s financial statements.

The Fund and the Master Fund are managed by Bridgewater Associates, LP (the “Investment Manager”), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The investment objective of the Fund and the Master Fund is to seek to achieve substantial capital appreciation in a wide range of asset classes using proprietary investment systems developed by the Investment Manager. The strategy by which the Fund and the Master Fund intend to achieve this objective is described in the Fund’s Offering Memorandum.

Capitalized terms not defined herein are defined in the Fund’s Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 15, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles (“US GAAP”) as detailed in the Financial Accounting Standards Board’s Accounting Standards Codification (“Codification”). The Fund is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. The significant accounting policies adopted by the Fund are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Fund to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Investment in the Master Fund

The Fund's investment in the Master Fund is the Fund's proportionate share in the net assets of the Master Fund. The accounting policies of the Master Fund, including valuation policies and related fair value disclosures, are discussed in the notes to the Master Fund's financial statements included in this report.

(d) Investment income and expenses

The Fund records its proportionate share of the Master Fund's income, expenses and realized and unrealized gains and losses in the statement of operations. The ownership percentage used to determine such proportionate share is calculated based on the value of the respective capital accounts of the Master Fund at the beginning of the period. In addition, the Fund incurs its own expenses, primarily management fees, performance fees, operating expenses, and U.S. tax withholdings on certain dividend income allocated from the Master Fund.

(e) Taxation

Under current legislation in the British Virgin Islands, the Fund and the Master Fund are exempt from all British Virgin Islands income taxes. Its shareholders will also be exempt from all British Virgin Islands income taxes on dividends (if any) and other payments received from the Fund, provided that such shareholders are not residents in the British Virgin Islands. The Fund is subject to U.S. tax withholdings on certain types of income allocated from the Master Fund as more fully described in Note 2(d) above.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Fund is required to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Fund evaluates tax positions taken or expected to be taken in the course of preparing the Fund's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Fund level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Fund has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Fund for the year ended December 31, 2023. The Fund's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(f) Indemnifications

In the normal course of business, the Fund enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Fund that have not yet occurred. The Fund believes the risk of any future obligation under these indemnifications to be remote.

3. Share capital

	Shares	\$
Authorized as of December 31, 2023:		
Management ordinary voting non-participating Shares of \$0.10 par value each		
Series I	400	40
Series II	600	60
Total Management	1,000	100
Class B ordinary non-voting participating Shares of \$0.01 par value each	Unlimited	Unlimited
Class C ordinary non-voting participating Shares of \$0.01 par value each	500,000	5,000

The Board of Directors has the authority and power to issue more than one class and more than one series of shares, as well as to fix the designations, powers, preferences, rights, qualifications, limitations and restrictions, if any, pertaining to that class or series of shares.

Holders of ordinary non-voting participating shares are not entitled to notice of, attend or vote at meetings of members. Such shares are redeemable by the Fund at the election of the holders (subject to certain limitations as described in the Fund's offering documents) and the holders are entitled to participate in the profits of the Fund, and subject to the return of paid in capital to the holders of ordinary voting non-participating shares, in the surplus assets of the Fund on a winding up or otherwise. The participating shareholders generally bear the risk of loss of the entire amount of their respective investments in the Fund.

The ordinary voting non-participating shares (designated Management Series I and Management Series II) are voting, non-redeemable by the holder thereof and do not participate in any profits or surplus assets on a winding up or otherwise (other than return of paid in capital). The Investment Manager, a related party to the Fund, holds the Management Series I shares at December 31, 2023. As of December 31, 2023, the Management Series II shares are held equally by the independent directors of the Fund, namely Mr. Dermot S.L. Butler and Mr. Russell Burt.

The movements in Management Shares and Class B shares for the year ended December 31, 2023 are presented in the statement of changes in net assets. As of the date of the approval of the financial statements, none of the Class C shares were issued.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

3. Share capital (continued)

Subscriptions

Generally, on the first Business Day of every month, qualified investors may subscribe for Class B shares pursuant to procedures described in the Offering Memorandum of the Fund. A separate Series of Class B Shares is being issued to each investor, and in circumstances outlined in the Fund's Offering Memorandum, the Fund may issue a new Series of Class B Shares to an investor in respect of such investor's purchase of additional shares. Each new Series of Class B Shares will initially be issued at \$1,000 per Share and thereafter at a price equal to the Net Asset Value per Share of such Series on the preceding Valuation Day.

Redemptions

Redemptions may be made as of each Dealing Day, generally the first Business Day of each calendar month, and such other day as determined by the Directors, subject to restrictions as outlined in the Fund's Offering Memorandum. The price paid on redemption of shares is the net asset value per share of the relevant series of shares. Redemptions processed on January 2, 2024, have been recorded as redemptions and redemptions payable at December 31, 2023, in accordance with the provisions of the *Distinguishing Liabilities from Equity* Topic of the Codification.

4. Related party transactions

The Investment Manager receives a management fee (the "Management Fee"), payable quarterly in arrears, equal to 2% per annum of the Net Asset Value of each Class B Series of Shares of the Fund, as of the last business day of each month. The fee is subject to pro-rata for interim capital subscriptions and redemptions. Management Fees were \$58,618,587 for the year ended December 31, 2023, of which \$14,550,263 is payable at December 31, 2023.

The Fund also pays the Investment Manager a Profit Participation Fee (the "Performance Fee") of 20% of the New Net Profits (determined separately for each Series of Class B Shares), accrued monthly and paid quarterly in arrears at each quarterly Valuation Day. In the context of calculating the Performance Fee, "New Net Profits" is defined as the amount by which the Net Asset Value of a Series of Class B Shares at the end of each fiscal quarterly period, after deduction of the Management Fee, brokerage and exchange fees, and any other operating expenses and after adjustments for additions and redemptions during the quarter, exceeds the previous highest quarter-end Net Asset Value of the Series of Class B Shares after deduction of the Management Fee, the Performance Fee, brokerage and exchange fees, and any other operating expenses. Performance Fees were \$467,483 for the year ended December 31, 2023, all of which has been paid as of December 31, 2023.

At the discretion of the Investment Manager, the management fee and performance fee may be reduced or calculated differently with respect to certain Class B shareholders. These arrangements with certain shareholders are structured in a manner so as not to affect the fees charged to other shareholders.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

5. Investment in the Master Fund

During the year ended December 31, 2023, the Fund invested substantially all of its assets in the Master Fund. As of December 31, 2023, the Fund's investment in the Master Fund comprised 88.14% of the Master Fund's net assets.

Summarized information for the Fund's investment in the Master Fund is as follows:

Net Asset Value at December 31, 2022	\$ 4,770,763,615
Subscriptions	260,612,473
Redemptions	(951,908,461)
Net loss	<u>(58,004,649)</u>
Net Asset Value at December 31, 2023	<u>\$ 4,021,462,978</u>

As the Fund's sole investing activity during the year ended December 31, 2023 consisted of the investment in the Master Fund, all amounts reflected in the statement of operations, with the exception of the Fund's management fees, performance fees, withholding taxes, professional fees and other expenses, represent the Fund's allocated amount of each item of income and expense from the Master Fund. At a minimum, the Fund may make additional subscriptions to, or redemptions from, its investment in the Master Fund on a monthly basis, at a price equal to 100% of the Net Asset Value per Class B Share of the Master Fund, subject to the provisions of the relevant governing documents. The Investment Manager receives no compensation from the Master Fund for its services to the Fund.

As of December 31, 2023, \$208,658,612 is due from the Master Fund for a redemption effective December 31, 2023.

6. Custodian, Fund Administration, Middle and Back Office Services

The Fund has entered into a Custody Agreement with The Bank of New York Mellon to act as the Custodian of the Fund. The Custodian acts as a repository for certain of the Fund's assets. The Custodian has a security interest in the Fund's assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodian.

The Fund has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting ("FAMBO Service"), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

6. Custodian, Fund Administration, Middle and Back Office Services (continued)

The Fund does not pay any fees directly to The Bank of New York Mellon or The Northern Trust Company for FAMBO Service. However, as an investor in the Master Fund, the Fund does bear its pro rata portion of the fees for FAMBO Service assessed by The Bank of New York Mellon and The Northern Trust Company to the Master Fund pursuant to the agreements between the Master Fund and The Bank of New York Mellon and The Northern Trust Company.

7. Subsequent events

The Fund has evaluated subsequent events through March 15, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

8. Presentation of gross realized and unrealized gains and losses

The Investment Manager is subject to the reporting and disclosure requirements of the Alternative Investment Fund Managers Directive (2011/61/EU) (“AIFMD”) with respect to the Fund. The AIFMD is European Union (“EU”) legislation aimed at increasing investor protection and reducing systemic risk by creating a harmonized EU framework for alternative investment fund managers (“AIFMs”) managing or marketing an alternative investment fund (“AIF”) in the European Economic Area (“EEA”). The AIFMD requires AIFMs to include various transparency disclosures in the AIFMD annual reports of such AIFs. The AIFMD is supplemented by the Level 2 Regulation ((EU) No 231/2013) (“Level 2 Regulation”) issued by the European Commission.

The investment activities and year-end portfolio overview of the Fund, as required by Article 105(1)(a) of the Level 2 Regulation, are discussed in note 1, incorporation and principal activity, and note 8, trading and investing activities and related risks, of the Master Fund. Further, the condensed schedule of investments, included in the Master Fund’s financial statements, and the schedule of financial highlights, included in these financial statements, provide further information regarding the year-end portfolio and the performance of the Fund.

BRIDGEWATER PURE ALPHA FUNDS LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***8. Presentation of gross realized and unrealized gains and losses (continued)**

Article 104 of the Level 2 Regulation requires separate income and expenditure reporting for realized gains and unrealized gains under the “Income” heading and realized losses and unrealized losses under the “Expenses” heading. The following information is being presented to provide such information required by Article 104 of the Level 2 Regulation.

	Income	Expenses	As Reported in the Statement of Operations
	Realized Gains	Realized (Losses)	Net Realized Gains/(Losses)
Affiliated funds and securities	\$ 433,499,181	\$ (441,499,992)	\$ (8,000,811)
Derivative contracts	3,329,086,801	(3,210,983,037)	118,103,764
Total realized gains/(losses) from investments	<u>\$ 3,762,585,982</u>	<u>\$ (3,652,483,029)</u>	<u>\$ 110,102,953</u>
	Unrealized Gains	Unrealized (Losses)	Net Unrealized Gains/(Losses)
Affiliated funds and securities	\$ 294,288,780	\$ (385,281,558)	\$ (90,992,778)
Derivative contracts	768,670,507	(970,332,244)	(201,661,737)
Total unrealized gains/(losses) from investments	<u>\$ 1,062,959,287</u>	<u>\$ (1,355,613,802)</u>	<u>\$ (292,654,515)</u>

Financial Statements of

**BRIDGEWATER PURE ALPHA TRADING
COMPANY LTD.**

December 31, 2023

(With Independent Auditors' Report Thereon)

**This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the
Regulations under the Commodity Futures Trading Commission.**

CONFIDENTIAL

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

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BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.



Bridgewater Associates, LP, as Investment Manager
Bridgewater Pure Alpha Trading Company Ltd.
Joseph McGeehin, Authorized Signatory



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
Bridgewater Pure Alpha Trading Company Ltd.:

Opinion

We have audited the financial statements of Bridgewater Pure Alpha Trading Company Ltd. (the Company), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Company as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Company, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered



material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 15, 2024

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Statement of Assets and Liabilities

December 31, 2023

(stated in United States dollars)

Assets		
Cash and cash equivalents	\$	575,434,614
Futures contracts, at fair value		14,897,223
Centrally cleared swap contracts, at fair value		4,171,165
Investments in affiliated funds and securities, at fair value (cost - \$4,675,825,385)		4,578,989,085
Securities purchased under agreements to resell (cost - \$464,962,581)		480,652,600
Deposits with counterparties		190,092,260
OTC derivative contracts, at fair value		111,832,161
Receivable for pending investment transactions		298,722,777
Interest, dividends and other receivables		49,775,260
Total Assets	\$	6,304,567,145
Liabilities		
Futures contracts, at fair value	\$	3,360,188
Centrally cleared swap contracts, at fair value		2,880,851
Securities sold short, at fair value (proceeds - \$1,121,003,688)		1,223,579,431
Obligation to return deposits received from counterparties		49,403,603
OTC derivative contracts, at fair value		180,087,424
Payable for pending investment transactions		32,885,088
Management fees payable		2,388,579
Interest, dividends and other payables		34,729,701
Accounts payable and accrued expenses		2,198,576
Redemptions payable		210,292,798
Total Liabilities	\$	1,741,806,239
Net Assets	\$	4,562,760,906

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities			
<i>Investments in affiliated funds ⁽¹⁾</i>			
Bridgewater Short Term Investment Fund II, LLC	26.95%	90,671,902	\$ 1,229,598,677
Bridgewater Event Risk Fund I, Ltd.	1.21%	43,515	55,325,577
Bridgewater Implementation Fund IV, LLC	0.16%	7,152	7,453,492
Bridgewater Special Opportunities Fund Trading Company, Ltd.	4.56%	220,948	207,885,123
Total investments in affiliated funds (cost - \$1,487,690,669)	32.88%		1,500,262,869
<i>Debt securities ⁽²⁾</i>			
AUSTRALIA			
Government Bonds (cost - \$51,928,485)	1.03%		46,790,927
BRAZIL			
Government Bonds (cost - \$2,084,206)	0.04%		1,645,200
CHINA			
Government Bonds, 3.290%, due 05/23/2029	0.06%	CNH 20,000,000	2,947,555
Government Bonds, 3.130%, due 11/21/2029	0.03%	CNH 9,600,000	1,401,856
Government Bonds, 3.070%, due 03/10/2030	0.06%	CNH 20,000,000	2,885,025
Government Bonds, 2.680%, due 05/21/2030	0.09%	CNH 29,100,000	4,131,868
Government Bonds, 3.270%, due 11/19/2030	1.62%	CNH 500,780,000	74,058,844
Government Bonds, 3.660%, due 03/01/2031	0.82%	CNH 250,000,000	37,412,933
Government Bonds, 3.020%, due 05/27/2031	0.85%	CNH 265,940,000	38,674,399
Government Bonds, 3.410%, due 06/07/2031	0.36%	CNH 110,000,000	16,225,087
Government Bonds, 3.120%, due 09/13/2031	0.19%	CNH 60,000,000	8,669,025
Government Bonds, 2.890%, due 11/18/2031	0.47%	CNH 150,000,000	21,628,365
Government Bonds, 2.760%, due 05/15/2032	0.03%	CNH 10,000,000	1,427,166
Government Bonds, 2.880%, due 02/25/2033	0.03%	CNH 10,000,000	1,443,078
Government Bonds, 3.860%, due 07/22/2049	0.17%	CNH 46,880,000	7,725,338
Government Bonds, 3.390%, due 03/16/2050	0.13%	CNH 40,000,000	6,128,366
Government Bonds, 3.810%, due 09/14/2050	0.24%	CNH 66,780,000	10,981,196
Government Bonds, 3.720%, due 04/12/2051	0.14%	CNH 40,000,000	6,501,622
Total China (cost - \$251,705,489)	5.31%		242,241,723
FRANCE			
Government Bonds (cost - \$98,574,703)	2.11%		96,257,932
GERMANY			
Government Bonds (cost - \$27,618,615)	0.65%		29,518,296
JAPAN			
Government Bonds (cost - \$85,484)	0.00%		47,925
MEXICO			
Government Bonds (cost - \$9,596,484)	0.20%		9,056,641
SOUTH AFRICA			
Government Bonds (cost - \$17,722,634)	0.35%		16,179,199
SPAIN			
Government Bonds (cost - \$34,123)	0.00%		29,553
TURKEY			
Government Bonds (cost - \$16,361,297)	0.41%		18,658,475
UNITED KINGDOM			
Government Inflation-Linked Bonds, 0.125%, due 08/10/2028	0.51%	GBP 18,089,059	23,349,565
Government Inflation-Linked Bonds, 0.125%, due 08/10/2031	0.74%	GBP 26,143,441	33,823,908
Government Inflation-Linked Bonds, 1.250%, due 11/22/2032	0.16%	GBP 5,110,497	7,208,956
Government Bonds, 0.875%, due 07/31/2033	0.43%	GBP 19,560,000	19,519,232
Government Inflation-Linked Bonds, 0.750%, due 03/22/2034	0.00%	GBP 113,885	152,663
Government Inflation-Linked Bonds, 0.125%, due 11/22/2036	0.92%	GBP 34,126,097	42,011,329
Government Inflation-Linked Bonds, 1.125%, due 11/22/2037	0.87%	GBP 28,549,068	39,476,954
Government Inflation-Linked Bonds, 0.125%, due 03/22/2039	0.22%	GBP 8,413,900	9,888,765
Government Inflation-Linked Bonds, 0.625%, due 03/22/2040	0.49%	GBP 17,657,048	22,308,648
Government Inflation-Linked Bonds, 0.125%, due 08/10/2041	1.11%	GBP 44,085,563	50,549,338
Government Inflation-Linked Bonds, 0.625%, due 11/22/2042	0.06%	GBP 2,381,104	2,951,501
Government Inflation-Linked Bonds, 0.125%, due 03/22/2044	0.09%	GBP 3,650,054	4,011,474
Government Inflation-Linked Bonds, 0.125%, due 03/22/2046	0.21%	GBP 8,907,978	9,526,342
Government Inflation-Linked Bonds, 0.750%, due 11/22/2047	0.33%	GBP 12,469,317	15,211,250
Government Inflation-Linked Bonds, 0.125%, due 08/10/2048	0.74%	GBP 32,234,999	33,737,909
Government Inflation-Linked Bonds, 0.500%, due 03/22/2050	0.04%	GBP 1,504,900	1,709,623

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets		Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)				
<i>Debt securities (continued) ⁽²⁾</i>				
UNITED KINGDOM (continued)				
Government Inflation-Linked Bonds, 0.125%, due 03/22/2051	0.68%	GBP	30,575,241	\$ 31,087,139
Government Inflation-Linked Bonds, 0.250%, due 03/22/2052	0.08%	GBP	3,507,365	3,682,203
Government Bonds, 3.750%, due 10/22/2053	0.58%	GBP	22,406,000	26,668,003
Government Inflation-Linked Bonds, 1.250%, due 11/22/2055	0.07%	GBP	2,221,309	3,060,641
Total United Kingdom (cost - \$435,312,321)	8.33%			379,935,443
UNITED STATES				
Government Inflation-Linked Bonds, 0.875%, due 01/15/2029	0.03%	USD	1,395,182	1,338,482
Government Inflation-Linked Bonds, 0.250%, due 07/15/2029	1.15%	USD	56,496,455	52,356,395
Government Inflation-Linked Bonds, 0.125%, due 07/15/2030	2.73%	USD	137,464,691	124,555,382
Government Inflation-Linked Bonds, 0.125%, due 01/15/2031	1.93%	USD	98,372,034	88,096,091
Government Inflation-Linked Bonds, 0.125%, due 07/15/2031	0.17%	USD	8,796,741	7,847,836
Government Inflation-Linked Bonds, 0.125%, due 01/15/2032	1.41%	USD	72,752,582	64,136,494
Government Inflation-Linked Bonds, 0.625%, due 07/15/2032	1.97%	USD	98,016,412	89,900,653
Government Inflation-Linked Bonds, 1.125%, due 01/15/2033	2.02%	USD	97,157,673	92,288,130
Government Inflation-Linked Bonds, 1.375%, due 07/15/2033	0.01%	USD	405,224	394,360
Government Inflation-Linked Bonds, 1.000%, due 02/15/2048	0.68%	USD	38,125,663	31,022,852
Government Inflation-Linked Bonds, 1.000%, due 02/15/2049	1.00%	USD	56,121,930	45,547,997
Government Inflation-Linked Bonds, 0.250%, due 02/15/2050	0.27%	USD	18,507,584	12,182,432
Government Inflation-Linked Bonds, 0.125%, due 02/15/2051	0.02%	USD	1,394,489	872,322
Government Inflation-Linked Bonds, 0.125%, due 02/15/2052	0.37%	USD	27,310,728	16,934,290
Government Inflation-Linked Bonds, 1.500%, due 02/15/2053	0.65%	USD	32,304,223	29,527,029
Total United States (cost - \$722,579,852)	14.40%			657,000,745
Total debt securities (cost - \$1,633,603,693)	32.82%			1,497,362,059
<i>Common stocks</i>				
AUSTRALIA				
Basic Materials	0.10%			4,720,142
Consumer, Cyclical	0.00%			198,599
Consumer, Non-cyclical	0.02%			871,202
Technology	0.00%			24,652
Total Australia (cost - \$5,136,871)	0.13%			5,814,595
BELGIUM				
Basic Materials	0.00%			13,172
Communications	0.00%			461
Consumer, Non-cyclical	0.28%			12,798,703
Financial	0.02%			706,434
Industrial	0.00%			40,031
Total Belgium (cost - \$11,960,430)	0.30%			13,558,801
BERMUDA				
Basic Materials	0.00%			73,957
Communications	0.00%			142,885
Consumer, Cyclical	0.00%			217,261
Consumer, Non-cyclical	0.01%			462,478
Energy	0.01%			543,669
Financial	0.04%			1,828,170
Industrial	0.00%			139,591
Technology	0.01%			406,211
Utilities	0.01%			623,780
Total Bermuda (cost - \$4,405,491)	0.10%			4,438,002
BRAZIL				
Basic Materials	0.40%			18,413,659
Communications	0.04%			1,837,621
Consumer, Cyclical	0.12%			5,427,252
Consumer, Non-cyclical	0.28%			12,762,796
Energy	0.23%			10,359,042
Financial	0.30%			13,590,944
Industrial	0.12%			5,419,635
Technology	0.02%			797,585
Utilities	0.22%			9,842,752
Total Brazil (cost - \$74,422,258)	1.72%			78,451,286

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

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(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
<i>Common stocks (continued)</i>			
CANADA			
Basic Materials	0.05%		\$ 2,216,490
Communications	0.01%		554,028
Consumer, Cyclical	0.14%		6,315,469
Consumer, Non-cyclical	0.07%		3,068,970
Energy	0.11%		4,876,869
Financial	0.05%		2,060,212
Industrial	0.01%		281,325
Total Canada (cost - \$18,579,747)	0.42%		19,373,363
CAYMAN ISLANDS			
Basic Materials	0.02%		735,151
Communications	1.60%		72,889,224
Consumer, Cyclical	0.21%		9,787,273
Consumer, Non-cyclical	0.22%		9,867,327
Energy	0.01%		551,556
Financial	0.08%		3,656,025
Industrial	0.05%		2,249,706
Technology	0.09%		4,202,693
Utilities	0.01%		540,232
Total Cayman Islands (cost - \$108,330,983)	2.29%		104,479,187
CHINA			
Basic Materials	0.42%		19,065,407
Communications	0.10%		4,335,952
Consumer, Cyclical	0.63%		28,910,878
Consumer, Non-cyclical	1.03%		47,009,180
Diversified	0.01%		496,553
Energy	0.36%		16,514,090
Financial	1.26%		57,467,575
Industrial	0.59%		26,728,423
Technology	0.30%		13,800,242
Utilities	0.07%		3,348,829
Total China (cost - \$264,841,785)	4.77%		217,677,129
CURACAO			
Energy	0.08%		3,702,802
Total Curacao (cost - \$3,977,358)	0.08%		3,702,802
FINLAND			
Communications	0.00%		50,159
Financial	0.05%		2,323,455
Total Finland (cost - \$2,206,773)	0.05%		2,373,614
GERMANY			
Basic Materials	0.01%		258,749
Communications	0.01%		484,254
Consumer, Cyclical	0.01%		443,497
Consumer, Non-cyclical	0.15%		7,033,588
Energy	0.00%		7,318
Financial	0.04%		1,869,445
Industrial	0.04%		1,710,448
Technology	0.01%		275,720
Utilities	0.01%		240,048
Total Germany (cost - \$11,079,834)	0.27%		12,323,067
GUERNSEY			
Technology	0.03%		1,440,253
Total Guernsey (cost - \$1,437,732)	0.03%		1,440,253
HONG KONG			
Consumer, Cyclical	0.00%		183,824
Consumer, Non-cyclical	0.04%		1,794,306
Diversified	0.01%		616,231
Financial	0.02%		1,074,115
Industrial	0.01%		452,504
Technology	0.03%		1,177,041
Utilities	0.02%		839,691
Total Hong Kong (cost - \$6,630,314)	0.13%		6,137,712

See accompanying notes to the financial statements.

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	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
<i>Common stocks (continued)</i>			
IRELAND			
Consumer, Non-cyclical	0.10%		\$ 4,666,066
Energy	0.03%		1,219,647
Financial	0.05%		2,234,864
Industrial	0.02%		1,050,335
Total Ireland (cost - \$9,073,500)	0.20%		9,170,912
ITALY			
Consumer, Cyclical	0.01%		374,562
Consumer, Non-cyclical	0.01%		612,847
Financial	0.10%		4,374,036
Industrial	0.01%		555,504
Utilities	0.00%		162,281
Total Italy (cost - \$5,330,624)	0.13%		6,079,230
JAPAN			
Basic Materials	0.03%		1,512,352
Communications	0.11%		4,917,142
Consumer, Cyclical	0.14%		6,508,507
Consumer, Non-cyclical	0.71%		32,599,413
Energy	0.01%		326,918
Financial	0.06%		2,682,891
Industrial	0.17%		7,652,976
Technology	0.05%		2,328,736
Utilities	0.03%		1,243,083
Total Japan (cost - \$55,925,734)	1.31%		59,772,018
JERSEY, CHANNEL ISLANDS			
Basic Materials	0.10%		4,752,380
Consumer, Cyclical	0.03%		1,429,598
Consumer, Non-cyclical	0.01%		248,701
Total Jersey, Channel Islands (cost - \$5,881,157)	0.14%		6,430,679
LUXEMBOURG			
Communications	0.05%		2,334,091
Financial	0.01%		566,743
Industrial	0.00%		82,589
Total Luxembourg (cost - \$2,571,089)	0.07%		2,983,423
NETHERLANDS			
Basic Materials	0.01%		504,875
Communications	0.09%		3,995,578
Consumer, Cyclical	0.01%		475,948
Consumer, Non-cyclical	0.31%		13,965,377
Financial	0.09%		4,254,703
Technology	0.17%		7,836,066
Total Netherlands (cost - \$29,348,293)	0.68%		31,032,547
PUERTO RICO			
Consumer, Non-cyclical	0.00%		226,071
Total Puerto Rico (cost - \$208,345)	0.00%		226,071
SINGAPORE			
Communications	0.00%		72,091
Consumer, Cyclical	0.00%		68,820
Consumer, Non-cyclical	0.00%		24,899
Energy	0.00%		64,875
Financial	0.02%		725,676
Industrial	0.01%		662,583
Real Estate Investment Trust	0.00%		116,067
Total Singapore (cost - \$1,568,818)	0.04%		1,735,011
SOUTH AFRICA			
Basic Materials	0.13%		6,052,001
Communications	0.17%		7,797,924
Consumer, Cyclical	0.02%		1,071,897
Consumer, Non-cyclical	0.10%		4,477,967
Energy	0.01%		444,282
Financial	0.28%		12,807,168
Real Estate Investment Trust	0.01%		361,965
Total South Africa (cost - \$32,099,665)	0.72%		33,013,204

See accompanying notes to the financial statements.

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	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated funds and securities (continued)			
<i>Common stocks (continued)</i>			
SWEDEN			
Basic Materials	0.03%		\$ 1,212,581
Communications	0.10%		4,462,701
Consumer, Cyclical	0.26%		11,788,619
Consumer, Non-cyclical	0.07%		2,968,344
Financial	0.35%		15,881,449
Industrial	0.59%		26,708,572
Technology	0.00%		206,751
Total Sweden (cost - \$58,804,389)	1.39%		63,229,017
SWITZERLAND			
Consumer, Cyclical	0.13%		6,016,667
Consumer, Non-cyclical	0.01%		287,203
Energy	0.00%		127,356
Financial	0.03%		1,269,442
Industrial	0.06%		2,850,660
Total Switzerland (cost - \$9,854,212)	0.23%		10,551,328
UNITED KINGDOM			
Basic Materials	0.18%		8,046,411
Consumer, Non-cyclical	0.59%		26,706,077
Energy	0.04%		2,044,500
Financial	0.02%		690,946
Industrial	0.01%		272,157
Utilities	0.01%		441,746
Total United Kingdom (cost - \$39,149,619)	0.84%		38,201,837
UNITED STATES			
Basic Materials	0.15%		6,711,455
Communications	1.94%		88,432,777
Consumer, Cyclical	3.20%		145,972,191
Consumer, Non-cyclical	8.57%		390,826,676
Energy	0.63%		28,578,932
Financial	1.44%		65,639,721
Industrial	0.54%		24,503,417
Real Estate Investment Trust	0.13%		5,737,829
Technology	0.99%		45,266,035
Utilities	0.17%		7,593,558
Total United States (cost - \$754,394,649)	17.74%		809,262,591
Total common stocks (cost - \$1,517,219,670)	33.78%		1,541,457,679
<i>Preferred stocks</i>			
BRAZIL			
Basic Materials	0.04%		2,044,942
Consumer, Cyclical	0.01%		420,954
Energy	0.17%		7,832,697
Financial	0.31%		14,141,640
Utilities	0.05%		2,365,650
Total Brazil (cost - \$25,075,833)	0.59%		26,805,883
GERMANY			
Consumer, Non-cyclical	0.09%		3,989,712
Total Germany (cost - \$3,337,367)	0.09%		3,989,712
Total preferred stocks (cost - \$28,413,200)	0.67%		30,795,595
<i>Exchange traded funds</i>			
UNITED STATES			
Global Equity Index	0.18%		8,382,883
Total exchange traded funds (cost - \$8,241,153)	0.18%		8,382,883
<i>Other investments</i>			
Exchange memberships and related common stocks	0.02%		728,000
Total other investments (cost - \$657,000)	0.02%		728,000
Total investments in affiliated funds and securities (cost - \$4,675,825,385)	100.36%	\$	4,578,989,085

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

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(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Securities sold short			
<i>Debt securities</i> ⁽³⁾			
CANADA			
Government Bonds (proceeds - \$959,882)	0.02%		\$ 1,000,854
COLOMBIA			
Government Bonds (proceeds - \$1,265,113)	0.02%		936,134
FRANCE			
Government Inflation-Linked Bonds, 3.400%, due 07/25/2029	0.00%	EUR 117,749	151,988
Government Bonds, 0.000%, due 11/25/2030	1.01%	EUR 49,019,000	46,286,427
Government Bonds, 0.000%, due 11/25/2031	1.74%	EUR 86,535,000	79,409,645
Government Inflation-Linked Bonds, 0.100%, due 03/01/2032	0.67%	EUR 28,219,967	30,520,731
Government Bonds, 0.000%, due 05/25/2032	0.49%	EUR 24,689,000	22,321,072
Government Inflation-Linked Bonds, 0.100%, due 03/01/2036	0.68%	EUR 29,843,635	31,231,731
Government Bonds, 0.500%, due 05/25/2040	0.48%	EUR 28,809,000	22,038,343
Government Bonds, 0.500%, due 06/25/2044	0.23%	EUR 14,916,000	10,319,403
Government Bonds, 0.750%, due 05/25/2053	0.08%	EUR 6,139,000	3,809,016
Total France (proceeds - \$238,237,660)	5.39%		246,088,356
INDONESIA			
Government Bonds (proceeds - \$2,785,790)	0.06%		2,654,750
ITALY			
Government Bonds (proceeds - \$49,130,095)	1.16%		52,828,143
PERU			
Government Bonds (proceeds - \$16,246)	0.00%		16,919
SPAIN			
Government Bonds (proceeds - \$96,352,672)	2.33%		106,487,878
TURKEY			
Government Bonds (proceeds - \$513,580)	0.01%		591,000
UNITED KINGDOM			
Government Bonds (proceeds - \$32,180,487)	0.64%		29,217,122
Total debt securities sold short (proceeds - \$421,441,525)	9.64%		439,821,156
<i>Common stocks</i>			
AUSTRALIA			
Basic Materials	0.57%		26,196,197
Communications	0.11%		4,852,641
Consumer, Cyclical	0.18%		8,124,618
Consumer, Non-cyclical	0.33%		14,908,083
Diversified	0.00%		72,703
Energy	0.10%		4,544,175
Financial	0.74%		33,857,517
Industrial	0.09%		3,914,863
Real Estate Investment Trust	0.16%		7,282,587
Technology	0.03%		1,563,537
Utilities	0.03%		1,166,004
Total Australia (proceeds - \$99,233,841)	2.33%		106,482,925
BELGIUM			
Basic Materials	0.01%		247,332
Financial	0.01%		293,687
Industrial	0.00%		6,490
Real Estate Investment Trust	0.01%		366,558
Utilities	0.00%		8,636
Total Belgium (proceeds - \$940,513)	0.02%		922,703
BERMUDA			
Consumer, Cyclical	0.03%		1,557,990
Energy	0.00%		209,789
Financial	0.00%		90,301
Total Bermuda (proceeds - \$1,682,657)	0.04%		1,858,080

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	% of net assets	Shares/ nominal value	Fair value
Securities sold short (continued)			
<i>Common stocks (continued)</i>			
CANADA			
Basic Materials	0.01%		\$ 253,196
Communications	0.05%		2,382,188
Consumer, Cyclical	0.03%		1,523,163
Consumer, Non-cyclical	0.01%		243,027
Energy	0.07%		3,075,313
Financial	0.06%		2,807,945
Industrial	0.02%		877,572
Technology	0.00%		105,691
Total Canada (proceeds - \$10,001,828)	0.25%		11,268,095
FINLAND			
Basic Materials	0.00%		33,185
Consumer, Non-cyclical	0.00%		39,265
Industrial	0.00%		45,713
Total Finland (proceeds - \$119,025)	0.00%		118,163
GERMANY			
Basic Materials	0.05%		2,209,522
Communications	0.00%		30,506
Consumer, Cyclical	0.01%		637,788
Consumer, Non-cyclical	0.05%		2,324,072
Financial	0.14%		6,259,014
Industrial	0.05%		2,324,114
Technology	0.03%		1,448,634
Utilities	0.00%		217,133
Total Germany (proceeds - \$14,214,241)	0.34%		15,450,783
IRELAND			
Basic Materials	0.08%		3,580,570
Industrial	0.13%		6,069,927
Technology	0.22%		9,979,071
Total Ireland (proceeds - \$16,517,084)	0.43%		19,629,568
ITALY			
Consumer, Cyclical	0.00%		158,868
Consumer, Non-cyclical	0.00%		1,348
Energy	0.00%		176,725
Financial	0.00%		20,289
Industrial	0.01%		336,086
Utilities	0.01%		482,546
Total Italy (proceeds - \$1,120,115)	0.03%		1,175,862
JAPAN			
Basic Materials	0.01%		598,677
Communications	0.01%		281,671
Consumer, Cyclical	0.22%		9,864,445
Consumer, Non-cyclical	0.07%		3,131,604
Energy	0.01%		264,754
Financial	0.04%		1,661,710
Industrial	0.21%		9,671,045
Real Estate Investment Trust	0.01%		244,166
Technology	0.12%		5,393,206
Utilities	0.00%		17,600
Total Japan (proceeds - \$30,437,106)	0.68%		31,128,878
JERSEY, CHANNEL ISLANDS			
Basic Materials	0.01%		379,046
Industrial	0.01%		587,628
Total Jersey, Channel Islands (proceeds - \$947,700)	0.02%		966,674
LIBERIA			
Consumer, Cyclical	0.00%		80,284
Total Liberia (proceeds - \$74,481)	0.00%		80,284
LUXEMBOURG			
Basic Materials	0.00%		46,319
Financial	0.00%		13,107
Industrial	0.01%		437,862
Total Luxembourg (proceeds - \$474,738)	0.01%		497,288

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

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(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Securities sold short (continued)			
<i>Common stocks (continued)</i>			
NETHERLANDS			
Basic Materials	0.01%	\$	583,802
Communications	0.03%		1,313,767
Consumer, Cyclical	0.06%		2,793,177
Consumer, Non-cyclical	0.00%		159,561
Energy	0.00%		1,925
Financial	0.00%		52,585
Industrial	0.00%		79,911
Technology	0.01%		626,071
Total Netherlands (proceeds - \$4,776,711)	0.12%		5,610,799
NEW ZEALAND			
Communications	0.00%		40,767
Consumer, Non-cyclical	0.00%		159,371
Technology	0.02%		891,949
Total New Zealand (proceeds - \$807,012)	0.02%		1,092,087
PANAMA			
Consumer, Cyclical	0.11%		5,057,174
Total Panama (proceeds - \$3,164,344)	0.11%		5,057,174
PUERTO RICO			
Financial	0.00%		125,649
Total Puerto Rico (proceeds - \$117,365)	0.00%		125,649
SWITZERLAND			
Basic Materials	0.07%		3,052,742
Communications	0.02%		880,157
Consumer, Cyclical	0.09%		4,138,889
Consumer, Non-cyclical	0.88%		39,947,971
Financial	0.33%		15,146,399
Industrial	0.25%		11,291,671
Technology	0.02%		894,688
Total Switzerland (proceeds - \$67,051,398)	1.65%		75,352,517
UNITED KINGDOM			
Financial	0.01%		462,332
Utilities	0.01%		567,376
Total United Kingdom (proceeds - \$981,356)	0.02%		1,029,708
UNITED STATES			
Basic Materials	0.32%		14,657,237
Communications	0.54%		24,860,456
Consumer, Cyclical	0.97%		44,465,121
Consumer, Non-cyclical	1.04%		47,594,547
Energy	0.40%		18,359,585
Financial	1.33%		60,593,980
Industrial	1.83%		83,388,124
Real Estate Investment Trust	0.31%		14,167,631
Technology	2.45%		111,562,529
Utilities	0.18%		8,367,161
Total United States (proceeds - \$377,634,249)	9.38%		428,016,371
Total common stocks sold short (proceeds - \$630,295,764)	15.47%		705,863,608
<i>Preferred stocks</i>			
GERMANY			
Consumer, Cyclical	0.00%		54,340
Industrial	0.01%		656,636
Total Germany (proceeds - \$744,611)	0.02%		710,976
Total preferred stocks sold short (proceeds - \$744,611)	0.02%		710,976
<i>Exchange traded funds</i>			
UNITED STATES			
Global Equity Index	0.19%		8,476,408
United States Stock Index	1.51%		68,707,283
Total exchange traded funds sold short (proceeds - \$68,521,788)	1.69%		77,183,691
Total securities sold short (proceeds - \$1,121,003,688)	26.82%	\$	1,223,579,431

See accompanying notes to the financial statements.

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(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Derivative contracts			
Futures unrealized appreciation/(depreciation)			
<i>Long futures contracts</i>			
Agriculture	(0.00%)	\$	(762)
Currency	0.09%		3,912,840
Interest Rate ⁽⁴⁾	1.87%		85,527,103
Oil and Gas	(0.06%)		(2,589,780)
Stock Index	0.29%		13,357,855
Total long futures contracts	2.20%		100,207,256
<i>Short futures contracts</i>			
Agriculture	0.21%		9,524,179
Currency	(0.01%)		(659,369)
Interest Rate ⁽⁴⁾	(3.14%)		(143,132,803)
Metals	(0.24%)		(11,069,322)
Oil and Gas	0.01%		442,340
Stock Index	(0.93%)		(42,432,157)
Total short futures contracts	(4.11%)		(187,327,132)
Total futures contracts unrealized depreciation	(1.91%)		(87,119,876)
Cumulative variation margin paid, net	2.16%		98,656,911
Total futures contracts at fair value ⁽⁵⁾	0.25%	\$	11,537,035
Centrally cleared swap contracts unrealized appreciation/(depreciation)			
<i>Credit default swap contracts - purchased</i>			
Government bonds	(0.02%)	\$	(721,886)
Various indices	(0.20%)		(9,054,662)
Total credit default swaps purchased (net upfront premiums received - \$4,688,376)	(0.21%)		(9,776,548)
<i>Credit default swap contracts - sold</i>			
Government bonds	(0.05%)		(2,479,354)
Various indices	0.02%		787,566
Total credit default swaps sold (net upfront premiums received - \$3,345,820)	(0.04%)		(1,691,788)
Total credit default swap contracts	(0.25%)		(11,468,336)
<i>Interest rate swap contracts</i>			
Pay fixed rate/receive floating rate, mature 2024 to 2053 (net upfront premiums received - \$18,110,304)	(0.77%)		(35,215,232)
Receive fixed rate/pay floating rate, mature 2024 to 2054 (net upfront premiums paid - \$17,799,465)	3.55%		161,763,287
Total interest rate swap contracts	2.77%		126,548,055
Total centrally cleared swap contracts unrealized appreciation	2.52%		115,079,719
Cumulative variation margin received, net	(2.49%)		(113,789,405)
Total centrally cleared swap contracts at fair value ⁽⁵⁾	0.03%	\$	1,290,314
OTC derivative contracts, at fair value			
<i>Forward currency contracts</i>			
Unrealized appreciation on open forward currency contracts	2.28%	\$	104,074,868
Unrealized depreciation on open forward currency contracts	(3.64%)		(166,186,188)
Total forward currency contracts	(1.36%)		(62,111,320)
<i>Total return swaps</i>			
Short stock index total return swaps	(0.04%)		(1,965,151)
Long total return swaps on stock index futures contracts	0.17%		7,755,558
Short total return swaps on stock index futures contracts	(0.26%)		(11,934,350)
Total total return swaps	(0.13%)		(6,143,943)
Total OTC derivative contracts, at fair value	(1.50%)	\$	(68,255,263)

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Derivative contracts (continued)			
OTC derivative contracts per statement of assets and liabilities			
<i>Asset derivative contracts, at fair value</i>	2.45%		\$ 111,832,161
<i>Liability derivative contracts, at fair value</i>	(3.95%)		(180,087,424)
Total OTC net derivative contracts, at fair value	(1.50%)		\$ (68,255,263)
Securities purchased under agreements to resell ^{(6) (7)}			
CANADA			
Banking and Finance (cost - \$11,777,985)	0.27%		\$ 12,259,186
FRANCE			
Banking and Finance (cost - \$219,760,485)	4.96%		226,355,567
JAPAN			
Banking and Finance (cost - \$4,676,365)	0.10%		4,676,365
UNITED KINGDOM			
Banking and Finance (cost - \$130,601,193)	2.97%		135,657,428
UNITED STATES			
Banking and Finance (cost - \$98,146,553)	2.23%		101,704,054
Total securities purchased under agreements to resell (cost - \$464,962,581)	10.53%		\$ 480,652,600

CNH - Chinese Yuan

EUR - Euro

GBP - British Pound Sterling

USD - United States Dollar

⁽¹⁾ Bridgewater Associates, LP is the manager and/or investment manager of these funds (see note 5).

⁽²⁾ A portion of these investment securities are on deposit with the futures brokers, central clearing brokers and other derivative counterparties to meet margin and other broker/counterparty requirements (see note 3).

⁽³⁾ A portion of these investment securities sold short have been received as collateral from counterparties to securities purchased under agreements to resell (see note 2 (c)).

⁽⁴⁾ Includes futures contracts on government bonds.

⁽⁵⁾ The fair value of futures and centrally cleared swap contracts includes the cumulative effect of the variation margin paid/received and appreciation/depreciation on derivatives.

⁽⁶⁾ In connection with transactions in securities purchased under agreements to resell, it is the Company's policy that the counterparties provide or maintain collateral securities whose fair value approximates or exceeds the contract amount of the resell agreement. The Company takes possession from the counterparty of such securities. At December 31, 2023, a portion of the government bonds which collateralized these securities purchased under agreements to resell have been sold and are presented as securities sold short in the condensed schedule of investments (see note 2 (c)). Additionally, at December 31, 2023, a portion of the government bonds which collateralized these resell agreements may be on deposit with the futures brokers, central clearing brokers and other derivative counterparties to meet margin and other broker/counterparty requirements (see note 3).

⁽⁷⁾ Country and the issuer listed, if applicable, represent the domicile and the legal name of the parent company or guarantor to the agreement.

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Statement of Operations

For the Year Ended December 31, 2023

(stated in United States dollars)

Investment income		
Interest income (inclusive of accretion and amortization)	\$	137,571,166
Dividend income (net of foreign withholding taxes of \$2,084,783)		31,083,333
Total investment income		168,654,499
Expenses		
Interest expense and stock loan fees		33,792,062
Dividend expense		19,902,975
Management fees		9,576,841
Administration, middle & back office fees		5,799,169
Clearance and custody		625,819
Investment and research expenses		504,402
Professional fees		297,660
Other expenses		98,333
Total expenses		70,597,261
Net investment income		98,057,238
Net realized and unrealized gain/(loss) from investments and foreign currency		
Net realized loss on transactions in affiliated funds and securities		(8,695,270)
Net realized gain on foreign currency transactions		66,573,498
Net realized gain on derivative contracts		133,216,868
Brokerage commissions		(2,206,257)
Net change in unrealized depreciation on affiliated funds and securities		(102,992,615)
Net change in unrealized depreciation on derivative contracts		(227,403,026)
Net change in unrealized depreciation on the translation of other assets and liabilities in foreign currencies		(31,657,530)
Net realized and unrealized loss from investments and foreign currency		(173,164,332)
Net decrease in net assets resulting from operations	\$	(75,107,094)

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Statement of Changes in Net Assets

For the Year Ended December 31, 2023
(stated in United States dollars)

	Management Shareholders		Class B Shareholders		Total
	<u>Shares</u>	<u>Value</u>	<u>Shares</u>	<u>Value</u>	
Balances at December 31, 2022	1,000	\$ 100	1,273,085.95	\$ 5,354,573,634	\$ 5,354,573,734
Subscriptions	-	-	48,052.12	262,334,046	262,334,046
Redemptions	-	-	(190,570.51)	(979,039,780)	(979,039,780)
Net decrease in net assets resulting from operations		-		(75,107,094)	(75,107,094)
Balances at December 31, 2023	<u>1,000</u>	<u>\$ 100</u>	<u>1,130,567.56</u>	<u>\$ 4,562,760,806</u>	<u>\$ 4,562,760,906</u>

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Schedule of Financial Highlights

For the Year Ended December 31, 2023
(stated in United States dollars)

	Class B Shares Series 1	Class B Shares Series 2
Per share operating performance for a share outstanding throughout the year:		
Net asset value per share at beginning of year	\$ 5,571.72	\$ 2,435.00
Income (loss) from operations ⁽¹⁾		
Net realized and unrealized loss from investments and foreign currency	(197.79)	(85.33)
Net investment income ⁽⁴⁾	117.82	2.62
Total loss from operations	(79.97)	(82.71)
Net asset value per share at end of year	\$ 5,491.75	\$ 2,352.29
Total return ⁽²⁾		
Total return before performance fees	(1.44%)	(3.40%)
Performance fees	0.00%	0.00%
Total return after performance fees	(1.44%)	(3.40%)
Supplemental data for Class B Shareholders ^{(3) (4)}		
Ratio of expenses to average net assets		
Management fees	0.00%	2.00%
Performance fees	0.00%	0.00%
Interest expense, stock loan fees and dividend expense	1.05%	1.05%
Operating expenses	0.14%	0.14%
Total expenses	1.19%	3.19%
Ratio of net investment income to average net assets ⁽⁵⁾	2.10%	0.11%

*Series 1 is the investment Bridgewater Pure Alpha Funds Ltd. has in Bridgewater Pure Alpha Trading Company Ltd.
Series 2 is a representation of investors in the Bridgewater Pure Alpha Trading Company Ltd. by way of standard management and performance fees.*

The ratios presented above relate to Series 1 and Series 2 only; the ratios for other investors may differ to those above.

- ⁽¹⁾ Per share net investment income is calculated using the weighted average of the shares outstanding during the year calculated as of each net asset value determination date. Per share net realized and unrealized loss from investments and foreign currency is the amount necessary to reconcile the change in net asset value per share with the other per share information presented. This method is utilized given the disproportionate amount of subscriptions and redemptions during the year as well as the disproportionate amount of gain or loss recognized during the year.
- ⁽²⁾ Total return after performance fees is calculated by comparing the unrounded ending net asset value per share to the unrounded beginning net asset value per share. An individual investor's return may vary from the reported return based on the timing of capital transactions.
- ⁽³⁾ Average net assets is determined using the weighted average net assets during the year calculated as of each net asset value determination date.
- ⁽⁴⁾ Excludes the Company's proportional share of net investment income (loss) and expenses related to its investments in affiliated funds and brokerage commissions.
- ⁽⁵⁾ Does not include performance fees, if any.

See accompanying notes to the financial statements.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements

December 31, 2023

(stated in United States dollars)

1. Incorporation and principal activity

Bridgewater Pure Alpha Trading Company Ltd. (the “Master Fund” or the “Company”) is an open-ended investment company with limited liability incorporated under the laws of the British Virgin Islands.

The Company’s investment activities are managed by Bridgewater Associates, LP (the “Investment Manager”), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The Company has been formed to function as a master fund to invest the assets of shareholders of Bridgewater Pure Alpha Funds, Ltd., an open-ended investment company with limited liability incorporated under the laws of the British Virgin Islands. The Investment Manager of the Company is also the investment manager of Bridgewater Pure Alpha Funds, Ltd. The Company also accepts subscriptions directly from other investors.

The investment objective of the Company is to seek to achieve substantial capital appreciation in a wide range of asset classes using proprietary investment systems developed by the Investment Manager. The strategy by which the Company intends to achieve this objective is described in the Company’s Offering Memorandum.

Capitalized terms not defined herein are defined in the Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 15, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles (“US GAAP”) as detailed in the Financial Accounting Standards Board’s Accounting Standards Codification (“Codification”). The Company is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. Pursuant to the *Statement of Cash Flows* Topic of the Codification, the Company qualifies for an exemption from the requirement to provide a statement of cash flows and has elected not to provide a statement of cash flows.

The significant accounting policies adopted by the Company are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Company to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

(c) Fair value and related accounting policies

Investments and related transactions

Securities listed or quoted on a national securities exchange or market, or traded in the over the counter (“OTC”) market, are valued at the closing quotation posted by the primary exchange or trading system on which the security is traded.

Investments in affiliated funds are reported in the statement of assets and liabilities at the Company’s proportionate share of the affiliated funds’ net asset value as determined by the funds in accordance with their valuation policies. Generally, the fair value of the Company’s investment in an affiliated fund represents the amount that the Company could reasonably expect to receive from the affiliated fund if the Company’s investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Company believes to be reliable.

Domestic and international government bonds and emerging market government debt are valued based on mid-market (the average between bid and ask) prices at the local market close. U.S. Treasury bills are valued using quoted bid prices as provided by an external pricing source.

The Company records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology (“FIFO”). Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Brokerage commissions and other trading fees are reflected as an adjustment to cost or proceeds at the time of the transaction. Interest income and expense are recognized on an accrual basis. Discounts on debt securities are accreted over the life of the security on an effective yield basis. Premiums on debt securities are amortized over the life of the security, or the earliest call date, if applicable, on an effective yield basis. Inflation adjustments on inflation index-linked investment securities are included in interest income or interest expense in the statement of operations. Dividends are recorded on the ex-dividend date and are net of related withholding taxes, if any. Under the applicable foreign tax laws, taxes at various rates may be imposed and charged to the Company on capital gains, dividends, and interest.

Exchange traded funds

The Company may invest in exchange traded funds. Exchange traded funds are recorded on a trade date basis and are carried at fair value, which is the last trade price (or lacking any sales, the mean between the last available bid and ask prices).

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Other investments

Other investments represent one or more exchange memberships with exchanges controlled by The CME Group, Inc. and the Class B common stock associated with such membership. CME rules provide exchange members with certain trading rights, and each share of Class B common stock can only be bought, sold or transferred in connection with the transfer of the associated trading rights. Other investments are included in investments in affiliated funds and securities and are reported in the Company's statement of assets and liabilities at fair value. Fair value reflects the amount that the Company could reasonably expect to receive from such investments if the Company's investments were sold at the time of the valuation, based on information reasonably available at the time the valuation is made and that the Company believes to be reliable. Membership interests are valued based on the last traded price published on the CME website as of the relevant valuation date. Any change in net unrealized appreciation/ (depreciation) from the preceding period is reported in the statement of operations.

Derivatives

The Company may enter into stock index, interest rate, currency and commodity futures contracts as part of the overall investment strategy. Upon entering into a futures contract, the Company is typically required to deposit with the futures broker, for the benefit of a clearinghouse, an amount of cash or securities equal to a certain percentage of the contract amount ("initial margin"). Subsequent payments are made or received, depending on the daily fluctuations in the market value of the open contracts ("variation margin"). Gains or losses are realized when contracts are liquidated or reach maturity. Net unrealized appreciation or depreciation on open contracts (the difference between contract trade price and the daily settlement price) are included in the statement of assets and liabilities. Exchange traded futures contracts are valued at the closing settlement price on the instrument's principal active market which is typically the local exchange.

The Company may enter into both forward currency contracts and forward commodity contracts ("forward contracts") as part of its overall investment strategy. When entering into a forward contract, the Company agrees to receive or deliver a fixed quantity of foreign currency or a specified commodity for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Derivatives (continued)

The Company may enter into various types of swap contracts as part of its overall investment strategy. Swap contracts are traded on a principal-to-principal basis in the OTC market with registered swap dealers. Certain swap contracts may be given up for central clearing. Credit default swaps are valued at fair value using current market quotations. The prices are derived from various sources in the market and reflect the difference in spreads for each bond or component of the index between the initial deal spread and the current market spread. Total return swaps are an agreement to exchange the total return on an underlying asset against payments based on a designated financing rate. The total return may include coupons, interest, dividends and the gain or loss on the asset over the life of the swap. The two parties agree to exchange a series of cash flows at specified intervals, based upon or calculated by references to changes in specified rates or prices, for a specified notional amount of the underlying assets. Total return swaps and interest rate swap contracts are valued at fair value using current market data. Valuation using external pricing sources may involve the use of observable valuation inputs in accordance with the fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification. Swap contracts are valued using substantially all observable inputs, including deposit rates, futures prices, exchange rates, swap rates and volatility rates.

Swap contracts are recorded on the trade date. The Company records a realized gain or loss when a swap contract is terminated and when periodic payments are received or made at the end of each measurement period. Swap contracts entered into may include upfront premiums that are paid or received by the buyer or the seller of the swap contract at the date of the transaction. Such premiums are recorded as the cost basis of, or proceeds from, the swap contract (as appropriate) and are accounted for as a component of the fair value of the contract. Realized gains and losses are determined using the FIFO cost method. Amounts received or paid pursuant to the terms of swap contracts are included in net realized gain/(loss) on derivative contracts in the statement of operations. Amounts receivable or payable are included in interest, dividends and other receivables or interest, dividends and other payables, respectively, on the statement of assets and liabilities.

The Company accounts for the payment and receipt of variation margin for centrally cleared derivatives and futures contracts that are characterized as settled-to-market as settlements of those contracts and recognizes daily settlements of settled-to-market contracts as unrealized appreciation or depreciation. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Securities Purchased Under Agreements to Resell and Securities Sold Under Agreements to Repurchase

The Company may purchase securities under agreements to resell and sell securities under agreements to repurchase. A security purchased under an agreement to resell is the purchase of a security at a specified price with an agreement to sell the same or substantially the same security to the same counterparty at a fixed or determinable price, which includes an embedded interest rate component, at a future date. A security sold under an agreement to repurchase is the sale of a security at a specified price with an agreement to purchase the same or substantially the same security from the same counterparty at a fixed or determinable price, which includes an embedded interest rate component, at a future date.

Securities purchased under agreements to resell and securities sold under agreements to repurchase, if any, are presented in the statement of assets and liabilities at their contract amount, which approximates fair value due to their short term nature, adjusted for changes in currency exchange rates, if applicable. Interest earned or incurred under such agreements is included in interest income and interest receivable or interest expense and interest payable, respectively.

In connection with purchases of securities under agreements to resell, it is the Company's policy that the counterparties provide or maintain collateral securities with a fair value that approximates or exceeds the contract amount of the resell agreement. At December 31, 2023, the total fair value of collateral initially received from counterparties, including accrued interest, is \$517,261,029. Additionally, due to movements in the fair value of the securities initially received, the Company has pledged collateral to counterparties with a net fair value of \$37,210,710. If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the value of such collateral and such realization may be delayed.

In connection with sales of securities under agreements to repurchase, the counterparties require the Company to provide or maintain collateral securities with a fair value that approximates or exceeds the contract amount of the repurchase agreement. If the counterparty to a transaction in which securities are sold under an agreement to repurchase defaults, and the fair value of the underlying securities has increased, the underlying securities may not be recovered from the counterparty and realization may be limited to the amount of funds received by the Company. At December 31, 2023, the Company does not hold any securities sold under agreements to repurchase.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Securities Purchased Under Agreements to Resell and Securities Sold Under Agreements to Repurchase (continued)

The following table presents the gross and net amounts, determined on a counterparty by counterparty basis, relating to securities purchased under agreements to resell as of December 31, 2023:

	<u>Assets</u> Securities Purchased Under Agreements to Resell
Gross amount recognized on the statement of assets and liabilities	\$ 480,652,600
Amount offset relating to net collateral received from counterparties ⁽¹⁾	<u>(478,708,388)</u>
Net amount	<u>\$ 1,944,212</u>

⁽¹⁾ Represents the portion of the net collateral received from counterparties that offsets the Company's asset with counterparties under such agreements.

Securities sold short

The Company may sell a security it does not own in anticipation of a decline in the fair value of that security. When the Company sells a security short, it will generally borrow the security sold short and deliver such security to the broker through which it made the short sale. A gain, limited to the price at which the Company sold the security short, or a loss, potentially unlimited in size, will be recognized upon the termination of the short sale. Any change in net unrealized appreciation/(depreciation) on short sales from the preceding period is reported in the statement of operations.

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Company's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Company uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value (continued)

The following table summarizes the Company's assets and liabilities accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total Fair Value	Level 1	Level 2	Level 3
Assets				
Futures Contracts ⁽¹⁾	\$ 14,897,223	\$ 14,897,223	\$ -	\$ -
Centrally Cleared Swap Contracts ⁽¹⁾	4,171,165	-	4,171,165	-
Forward Currency Contracts ⁽¹⁾	104,074,868	-	104,074,868	-
Total Return Swap Contracts ⁽¹⁾	7,757,293	-	7,757,293	-
Debt Securities ⁽²⁾	1,497,362,059	-	1,497,362,059	-
Common Stocks ⁽²⁾	1,541,457,679	1,541,457,679	-	-
Preferred Stocks ⁽²⁾	30,795,595	30,795,595	-	-
Exchange Traded Funds ⁽²⁾	8,382,883	8,382,883	-	-
Other Investments ⁽²⁾	728,000	-	728,000	-
Securities Purchased Under Agreements to Resell ⁽²⁾	480,652,600	-	480,652,600	-
Investments in Affiliated Funds ⁽³⁾	1,500,262,869			
Total Assets	\$ 5,190,542,234	\$ 1,595,533,380	\$ 2,094,745,985	\$ -
Liabilities				
Futures Contracts ⁽¹⁾	\$ 3,360,188	\$ 3,360,188	\$ -	\$ -
Centrally Cleared Swap Contracts ⁽¹⁾	2,880,851	-	2,880,851	-
Forward Currency Contracts ⁽¹⁾	166,186,188	-	166,186,188	-
Total Return Swap Contracts ⁽¹⁾	13,901,236	-	13,901,236	-
Debt Securities Sold Short ⁽²⁾	439,821,156	-	439,821,156	-
Common Stocks Sold Short ⁽²⁾	705,863,608	705,863,608	-	-
Preferred Stocks Sold Short ⁽²⁾	710,976	710,976	-	-
Exchange Traded Funds Sold Short ⁽²⁾	77,183,691	77,183,691	-	-
Total Liabilities	\$ 1,409,907,894	\$ 787,118,463	\$ 622,789,431	\$ -

⁽¹⁾ See note 7 for additional information on the fair value of derivatives.

⁽²⁾ See the condensed schedule of investments for fair values by country and industry, if applicable, within this category.

⁽³⁾ See the condensed schedule of investments for the fair value by affiliated fund within this category. These investments are presented for reconciliation purposes, but are not required to be categorized in the fair value hierarchy as they are measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Company does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

(e) Taxation

Under current legislation in the British Virgin Islands, the Company is exempt from all British Virgin Islands income taxes. Its shareholders will also be exempt from all British Virgin Islands income taxes on dividends (if any) and other payments received from the Company, provided that such shareholders are not residents in the British Virgin Islands. Accordingly, no provision for income taxes is included in these financial statements. The Company has elected to be treated as a partnership for United States income tax purposes and, as such, its allowable share of United States taxable income is passed directly to shareholders, where each shareholder that is subject to U.S. tax will be required to take into account its distributive share of all items of the Company's income, gain, loss, deduction and credit, whether or not distributed.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Company is required to determine whether a tax position of the Company is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Company evaluates tax positions taken or expected to be taken in the course of preparing the Company's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Company level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Company has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Company for the year ended December 31, 2023. The Company's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof. The United States is the major tax jurisdiction for the Company.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(f) *Netting*

The Company presents on a net basis the fair value amounts recognized for exchange traded futures contracts and centrally cleared swap contracts executed with the same broker given the Company has the legal right to offset the recognized amounts, and it intends to settle on a net basis. Further, on the statement of assets and liabilities, the Company offsets fair value amounts recognized for cumulative variation margin paid or received against the amounts recognized for unrealized appreciation or depreciation on exchange traded futures contracts and centrally cleared derivative contracts executed with the same broker. Initial margin deposits are included in deposits with counterparties in the statement of assets and liabilities.

Futures receivables or payables pending settlement are offset, and the net amount is included with receivable or payable for pending investment transactions in the statement of assets and liabilities when, and only when, the Company has the legal right to offset the recognized amounts, and it intends to either settle on a net basis or realize the asset and settle the liability simultaneously.

The Company presents on a gross basis the fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement, even though such positions could qualify for net presentation.

The Company has elected not to offset fair value amounts recognized for OTC cash collateral receivables and payables against fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement.

See note 2(c) and note 7 for additional netting related disclosures for securities purchased under agreements to resell and derivatives.

(g) *Brokerage commissions*

Brokerage commissions on futures contracts and on centrally cleared swaps include other trading fees and are charged to expense as incurred. Such commissions are included in brokerage commissions in the statement of operations.

(h) *Indemnifications*

In the normal course of business, the Company enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Company's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Company that have not yet occurred. The Company believes the risk of any future obligation under these indemnifications to be remote.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

3. Brokers and other derivative counterparties

The Company maintains cash and securities with securities brokers, subject to Securities and Exchange Commission regulations and the securities brokers' requirements. Margin requirements are satisfied by deposit of cash and securities with such securities brokers. Accordingly, assets used to meet margin and other broker or regulatory requirements are partially restricted. The Company earns or pays interest on amounts on deposit with, or borrowed from, the securities brokers. At December 31, 2023, the Company has amounts on deposit with securities brokers of \$111,792,260 and amounts due to securities brokers of \$32,353,603, which are included in deposits with counterparties and obligation to return deposits received from counterparties in the statement of assets and liabilities, respectively.

The Company maintains assets with various brokers as Futures Commission Merchants ("FCM") to act as its broker for the trading of exchange traded futures contracts and centrally cleared swap contracts, subject to Commodity Futures Trading Commission regulations and various exchange, clearinghouse and FCM requirements. The Company is subject to credit risk to the extent any relevant central clearinghouse, FCM or broker with whom it conducts business is unable to fulfill contractual obligations on its behalf. Initial and variation margin requirements are satisfied by the deposit of cash and securities with such FCM and/or central clearinghouse.

Accordingly, assets used to meet margin requirements are partially restricted. The Company earns or pays interest on amounts on deposit with, or received from, the FCM, brokers and/or central clearinghouse. At December 31, 2023, the net amounts on deposit with the FCM, brokers and/or central clearinghouse are as follows:

	Futures Brokers	Central Clearing Brokers	Total
Cumulative variation margin paid (received), net	\$ 98,656,911	\$ (113,789,405)	\$ (15,132,494)
Net unrealized depreciation on futures contracts	(87,119,876)	-	(87,119,876)
Net unrealized appreciation on centrally cleared swap contracts	-	115,079,719	115,079,719
Fair value of derivatives in broker accounts	11,537,035	1,290,314	12,827,349
Government securities on deposit ⁽¹⁾	526,797,023	140,551,346	667,348,369
Net equity in broker accounts	<u>\$ 538,334,058</u>	<u>\$ 141,841,660</u>	<u>\$ 680,175,718</u>

⁽¹⁾ Includes \$13,374,068 received as collateral under securities purchased under agreements to resell.

The Company also maintains assets with counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Company had cash on deposit with counterparties to OTC derivative contracts of \$78,300,000, which is included in deposits with counterparties in the statement of assets and liabilities. Additionally, at December 31, 2023, the Company has received cash collateral from counterparties to OTC derivative contracts of \$17,050,000. A corresponding obligation to return such cash collateral is reported in the statement of assets and liabilities. Also at December 31, 2023, the Company has received government securities collateral from OTC derivative counterparties with a fair value of \$4,237,015.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

3. Brokers and other derivative counterparties (continued)

The Company has entered into tri-party collateral agreements with certain of its OTC derivative counterparties to comply with regulations that require both parties to certain types of uncleared swaps to post initial margin to each other and to help reduce the risk of loss in the event any such counterparty becomes insolvent. Where applicable, the collateral posted by the Company under such agreement may be held by one of JPMorgan Chase Bank, The Bank of New York Mellon or State Street Bank and Trust Company, and the collateral posted by the counterparty under such agreement is held by one of Clearstream, Euroclear, JPMorgan Chase Bank, or The Bank of New York Mellon, in each case, as a custodian for the Company or the counterparty (the “Tri-party Custodian”). Under these agreements, certain collateral that the Company is required to pledge to the counterparty will be transferred by the Company to the Tri-party Custodian. The Company has the right to direct the Tri-party Custodian to transfer the collateral back to the Company if certain contingent events, including the insolvency of the counterparty, occur. Counterparties participating in these arrangements will not be able to rehypothecate the collateral transferred by the Company to the Tri-party Custodian. The counterparty does not have the right to direct the Tri-party Custodian to transfer the collateral to the counterparty unless the Company is in default or certain adverse contingent events occur with respect to the Company or the Tri-party Custodian. At December 31, 2023, the Company has deposited government securities with the Tri-party Custodians with a fair value of \$49,239,742. Further under these tri-party collateral agreements, at December 31, 2023, OTC derivative counterparties are required to deposit securities collateral with a fair value of approximately \$23,180,000, which is being held by the Tri-party Custodians under such agreements.

4. Custodian, Fund Administration, Middle and Back Office Services

The Company has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company to act as the Custodians of the Company. The Custodians each act as repository for certain of the Company’s assets. The Custodians have a security interest in the Company’s assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodians.

The Company has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting (“FAMBO Service”), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements.

The Company pays the fees of the Custodian and FAMBO Service providers.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

5. Related party transactions

The Investment Manager of the Company is Bridgewater Associates, LP, which conducts and manages the investment activity of the Company. The Investment Manager utilizes various research products, services, and other resources in its management of the Company's investment activities. The Company's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Investment Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicative charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

Management and performance fees

The Investment Manager receives a management fee paid quarterly in arrears, in the amount of 2% per annum of the net asset value of each Series of shares within the Company as of the last day of each month in the relevant calendar quarter (before taking into account any redemptions as of such date). Management fees were \$9,576,841 for the year ended December 31, 2023, of which \$2,388,579 is payable at December 31, 2023.

The Company also pays the Investment Manager a Profit Participation Fee (the "Performance Fee") of 20% of the New Net Profits (determined separately for each Series of Class B Shares), accrued monthly and paid quarterly in arrears at each quarterly Valuation Day. In the context of calculating the Performance Fee, "New Net Profits" is defined as the amount by which the Net Asset Value of a Series of Class B Shares at the end of each fiscal quarterly period, after deduction of the Management Fee, brokerage and exchange fees, and any other operating expenses and after adjustments for additions and redemptions during the quarter, exceeds the previous highest quarter-end Net Asset Value of the Series of Class B Shares after deduction of the Management Fee, the Performance Fee, brokerage and exchange fees, and any other operating expenses. There were no performance fees for the year ended December 31, 2023.

At the discretion of the Investment Manager the management fee and performance fee may be reduced or calculated differently with respect to certain Class B shareholders. These arrangements, with certain shareholders, are structured in a manner so as not to affect the fees charged to other shareholders.

Investments in affiliated funds

During the year ended December 31, 2023, the Company held investments in Bridgewater Short Term Investment Fund II, LLC ("STIF II"), Bridgewater Equity Fund, LLC ("Equity Fund"), Bridgewater Event Risk Fund I, Ltd. ("Event Risk I"), Bridgewater Implementation Fund IV, LLC ("Implementation IV"), Bridgewater Options Fund I, LLC ("Options Fund") and Bridgewater Special Opportunities Fund Trading Company, Ltd. ("Special Opportunities Fund"). Bridgewater Associates, LP is the manager and/or investment manager of these funds and receives no compensation from the affiliated funds.

These investments are subject to the terms of their respective governing documents and offering memoranda. The Company may redeem any or all of its investment in the affiliated funds at the close of business on any business day, subject to restrictions in the affiliated fund's governing documents.

During the year ended December 31, 2023, Special Opportunities Fund closed certain centrally cleared interest rate swap contracts by transfer from its broker accounts directly to the Company's broker accounts. The associated gain/loss on these interest rate swap contracts was realized through the fair value of the Company's investment in Special Opportunities Fund.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***5. Related party transactions (continued)***Investments in affiliated funds (continued)*

The following presents summary information regarding these investments:

Description	Direct and Indirect Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investments in affiliated funds ⁽¹⁾					
		Cash			
STIF II ⁽²⁾	7.25%	Management	\$ 1,229,598,677	\$ 78,966,198	\$ 12,304,837
		Long/Short			
Equity Fund	0.00%	Global Equities	-	2,396,529	(2,988,808)
Event Risk I	7.06%	Event Driven	55,325,577	149,919	2,921,320
Implementation IV	7.12%	Global Equities	7,453,492	8,885	313,735
Options Fund	0.00%	Volatility Arbitrage	-	1,668	(5,881)
Special Opportunities Fund	7.06%	Global Macro	207,885,123	21,298,225	(52,128,383)
			<u>\$ 1,500,262,869</u>	<u>\$ 102,821,424</u>	<u>\$ (39,583,180)</u>

⁽¹⁾ As of December 31, 2023, receivable for pending investment transactions on the statement of assets and liabilities includes amounts relating to unsettled sales of affiliated funds in the amount of \$284,327,187.

⁽²⁾ As of December 31, 2023, directly and indirectly through the Company's investment in other affiliated funds, the Company's investment in STIF II represents 28.67% of the Company's net assets. As of December 31, 2023, STIF II invested a significant portion of its assets in short-term U.S. government securities. At December 31, 2023, the Company's proportional share of this investment, as a percentage of the Company's net assets, was approximately 26.48%.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

6. Share capital

	Shares	\$
Authorized as of December 31, 2023:		
Management ordinary voting non-participating Shares of \$0.10 par value each		
Series I	400	40
Series II	600	60
Total Management	1,000	100
Class B ordinary non-voting participating Shares of \$0.01 par value each	Unlimited	Unlimited

The Board of Directors has the authority and power to issue more than one class and more than one series of shares, as well as to fix the designations, powers, preferences, rights, qualifications, limitations and restrictions, if any, pertaining to that class or series of shares.

Qualified investors may subscribe for the non-voting ordinary shares pursuant to procedures described in the Offering Memorandum of the Company. The minimum initial investment is \$10,000,000 per investor and the minimum additional investment is \$750,000 per investor. Shares are issued at a price equal to the net asset value per share on the preceding Valuation Day.

Generally, redemptions may be made as of each Dealing Day, generally the first Business Day of each calendar month, subject to restrictions outlined in the Company's Offering Memorandum. The price paid on redemption of shares is the net asset value per share on the close of business on the immediately preceding Valuation Day. Redemptions processed on January 2, 2024, have been recorded as redemptions and redemptions payable at December 31, 2023, in accordance with the provisions of the *Distinguishing Liabilities from Equity* Topic of the Codification.

Holders of ordinary non-voting participating shares are not entitled to notice of, attend or vote at general meetings of members. Such shares are redeemable by the Company at the election of the holder (subject to certain limitations as described in the Company's articles of association) and the holders are entitled to participate in the profits of the Company and, subject to the return of capital to the holders of ordinary voting non-participating shares, in the surplus assets of the Company on a winding up or otherwise.

The ordinary voting non-participating shares (designated Management Series I and Management Series II) are voting, non-redeemable by the holder thereof and do not participate in any profits or surplus assets on a winding up or otherwise (other than return of paid-in capital).

The Investment Manager, a related party to the Company, holds the Management Series I shares at December 31, 2023. As of December 31, 2023, the Management Series II shares are held equally by the independent directors of the Company, namely Mr. Dermot S.L. Butler and Mr. Russell Burt.

The movements in Management Shares and Class B Shares for the year ended December 31, 2023 are presented in the statement of changes in net assets.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives

The Company engages in the speculative trading of futures contracts, forward currency contracts, forward commodity contracts, interest rate swap contracts, total return swap contracts and credit default swaps (collectively “derivatives”) for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Company’s derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Company actively assesses, manages, and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Company’s derivative trading activity, the Company is subject to the risk of losses in excess of the amount of its initial investment.

The Company’s derivative activities and exposure to derivative contracts are subject to commodity price, credit, equity price, foreign currency exchange rate and interest rate risk, which are the primary underlying risks. In addition to its primary underlying risks, the Company is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives (continued)

The following presents the fair value of derivative contracts at December 31, 2023:

<u>Primary Underlying Risk</u>	<u>Assets</u>	<u>Liabilities</u>	<u>Net</u>
Commodity price:			
Exchange traded futures contracts ⁽¹⁾			
Agriculture	\$ 10,538,567	\$ (1,015,150)	\$ 9,523,417
Metals	549,572	(11,618,894)	(11,069,322)
Oil and gas	465,730	(2,613,170)	(2,147,440)
Credit:			
Centrally cleared swap contracts ⁽¹⁾			
Credit default swaps - purchased	-	(9,776,548)	(9,776,548)
Credit default swaps - sold	873,304	(2,565,092)	(1,691,788)
Equity price:			
Exchange traded futures contracts ⁽¹⁾			
Stock index	19,858,832	(48,933,134)	(29,074,302)
OTC total return swap contracts			
Stock index and stock index futures	7,757,293	(13,901,236)	(6,143,943)
Foreign currency exchange rate:			
Exchange traded futures contracts ⁽¹⁾	3,912,840	(659,369)	3,253,471
OTC forward contracts	104,074,868	(166,186,188)	(62,111,320)
Interest rate:			
Exchange traded futures contracts ⁽¹⁾			
Interest rate - short term	39,021,339	(17,913,345)	21,107,994
Interest rate - long term	46,505,775	(125,219,469)	(78,713,694)
Centrally cleared swap contracts ⁽¹⁾			
Interest rate swap contracts	<u>285,028,776</u>	<u>(158,480,721)</u>	<u>126,548,055</u>
Total gross fair value of derivatives	<u>\$ 518,586,896</u>	<u>\$ (558,882,316)</u>	(40,295,420)
Cumulative variation margin received, net			<u>(15,132,494)</u>
Total net fair value of derivatives			<u>\$ (55,427,914)</u>

⁽¹⁾ These amounts represent the gross unrealized appreciation or depreciation on the open futures contracts and the centrally cleared swaps. See the statement of assets and liabilities for the fair value of the futures contracts and the centrally cleared swap contracts, which includes the cumulative variation margin paid or received.

In the previous table, the fair value of a derivative contract is presented as an asset if in a gain position and a liability if in a loss position. In the statement of assets and liabilities, certain derivative contracts qualify for net presentation, and therefore the above reported gross amounts do not match the amounts reported in the statement of assets and liabilities.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives (continued)

The following table presents the gross and net information on centrally cleared and OTC instruments and transactions, determined on a counterparty by counterparty basis, that are offset or are eligible for offset in the statement of assets and liabilities and are subject to an agreement similar to a master netting agreement:

	Gross amounts of recognized assets	Gross amounts offset in the statement of assets and liabilities ⁽¹⁾	Net amounts of assets presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts ⁽⁴⁾
				Netting related to derivative fair values ⁽²⁾	Netting related to cash and noncash collateral received ⁽³⁾	
Offsetting of Derivative Assets						
Centrally cleared derivatives	\$ 285,902,080	\$ (281,730,915)	\$ 4,171,165	\$ -	\$ -	\$ 4,171,165
OTC derivatives	111,832,161	-	111,832,161	(96,201,217)	(15,539,293)	91,651
Total	<u>\$ 397,734,241</u>	<u>\$ (281,730,915)</u>	<u>\$ 116,003,326</u>	<u>\$ (96,201,217)</u>	<u>\$ (15,539,293)</u>	<u>\$ 4,262,816</u>
	Gross amounts of recognized liabilities	Gross amounts offset in the statement of assets and liabilities ⁽¹⁾	Net amounts of liabilities presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts ⁽⁴⁾
				Netting related to derivative fair values ⁽²⁾	Netting related to cash and noncash collateral deposited/pledged ⁽³⁾	
Offsetting of Derivative Liabilities						
Centrally cleared derivatives	\$ 170,822,361	\$ (167,941,510)	\$ 2,880,851	\$ -	\$ (2,880,851)	\$ -
OTC derivatives	180,087,424	-	180,087,424	(96,201,217)	(77,199,196)	6,687,011
Total	<u>\$ 350,909,785</u>	<u>\$ (167,941,510)</u>	<u>\$ 182,968,275</u>	<u>\$ (96,201,217)</u>	<u>\$ (80,080,047)</u>	<u>\$ 6,687,011</u>

⁽¹⁾ Represents the netting of the gross unrealized appreciation or depreciation and includes the effect of cumulative variation margin paid or received on centrally cleared derivatives with the same broker.

⁽²⁾ Represents the netting of the gross fair value of OTC derivative contracts with the same counterparty under master netting agreements, or similar arrangements, with such counterparty.

⁽³⁾ Represents the netting of cash collateral and noncash collateral (government securities) received from or deposited with/pledged to derivative counterparties and the Tri-party Custodians, if any, against the fair value of the derivative contracts with each such counterparty. Excludes any cash and noncash collateral amounts in excess of the respective derivative asset or liability with each such counterparty.

⁽⁴⁾ The net amounts represent the uncollateralized derivative assets or liabilities as of December 31, 2023. This may occur due to market movements and minimum thresholds for collateral movements to and from counterparties.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***7. Derivatives (continued)**

The following presents the results of the Company's derivative trading for the year ended December 31, 2023. The below captions of "Realized" and "Change in Unrealized" correspond to the captions in the statement of operations.

<u>Primary Underlying Risk</u>	<u>Gain (loss) from trading</u>	
	<u>Realized</u>	<u>Change in Unrealized</u>
Commodity price:		
Exchange traded futures contracts		
Agriculture	\$ 1,885,000	\$ 11,873,874
Metals	(47,826,261)	22,080,980
Oil and gas	1,005,954	4,002,490
OTC forward contracts		
Metals	6,148,892	(4,052,305)
Credit:		
Centrally cleared swap contracts		
Credit default swaps - purchased	(41,232,175)	12,412,478
Credit default swaps - sold	1,966,652	1,654,032
Equity price:		
Exchange traded futures contracts		
Stock index	(142,747,073)	(86,245,711)
OTC total return swap contracts		
Stock index and stock index futures	(30,356,967)	(19,366,643)
Foreign currency exchange rate:		
Exchange traded futures contracts	(8,101,581)	6,674,556
OTC forward contracts	56,387,128	26,907,658
Interest rate:		
Exchange traded futures contracts		
Interest rate - short term	(9,296,315)	89,572,250
Interest rate - long term	175,792,196	(119,210,699)
Centrally cleared swap contracts		
Interest rate swap contracts	169,591,418	(173,705,986)
Net gains (losses) from derivative trading	<u>\$ 133,216,868</u>	<u>\$ (227,403,026)</u>

Net fixed rate amounts incurred pursuant to the terms of swap contracts during the year ended December 31, 2023, of \$18,229,269, are included in net realized gain/(loss) on derivative contracts in the statement of operations.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***7. Derivatives (continued)***Volume of derivative activities*

For the year ended December 31, 2023, the volume of the Company's derivative activities, based on their average notional amounts, categorized by primary underlying risk, were as follows:

(notional amounts in thousands)

<u>Primary Underlying Risk</u>	<u>Average month-end notional amounts outstanding</u>	
	<u>Long Exposure</u>	<u>Short Exposure</u>
Commodity price:		
Exchange traded futures contracts		
Agriculture	\$ 19	\$ 141,684
Metals	-	492,642
Oil and gas	23,768	35,087
OTC forward contracts		
Metals	27,587	13,452
Credit:		
Centrally cleared swap contracts		
Credit default swaps - purchased	436,578	-
Credit default swaps - sold	-	21,484
Equity price:		
Exchange traded futures contracts		
Stock index	1,089,540	2,029,021
OTC total return swap contracts		
Stock index and stock index futures	14,893	454,834
Foreign currency exchange rate:		
Exchange traded futures contracts	283,546	27,526
OTC forward contracts	9,278,246	11,658,258
Interest rate:		
Exchange traded futures contracts		
Interest rate - short term	5,453,068	5,675,395
Interest rate - long term	1,385,885	3,988,169
Centrally cleared swap contracts		
Interest rate swap contracts		
Pay fixed rate/receive floating rate	11,057,381	-
Receive fixed rate/pay floating rate	-	9,360,438

The above notional disclosure amounts are intended to provide an indication of the Company's volume of derivative activity. The notional exposures, which are presented on a gross basis for both long and short positions, are not intended to be, nor are they, indicative of the Company's level of exposure or risk of loss. There are alternative ways to present the volume of derivative activity in the financial statements of an entity. The Company has elected to utilize average month-end notional amounts outstanding to represent the volume of derivative activity, as the Company believes this is a meaningful representation of the volume of derivative activity during the year.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives (continued)

Credit-Risk-Related Contingent Features

The Company's OTC derivative contracts are subject to International Swaps and Derivatives Association ("ISDA") Master Agreements (the "Master Agreements") which contain certain covenants and other provisions that may require the Company to post collateral on derivatives if the Company is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Company's net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

Determined on a counterparty by counterparty basis, the aggregate fair value of OTC derivative instruments with credit-risk-related contingent features that are in a net liability position at December 31, 2023 is \$83,886,207. In connection with these OTC derivative positions, during the normal course of business, the Company has posted collateral in the amount of \$124,719,405 directly with OTC derivative counterparties and the Tri-party Custodians (including \$46,419,405 of government securities).

Credit default swap contracts are agreements by which the buyer of protection agrees to make a series of payments at specified intervals based upon, or calculated by reference to, a specified rate and a specified notional amount of an underlying asset or otherwise determined notional amount. Upon the occurrence of a "credit event" with respect to the underlying reference entity or issuer, the seller of protection generally will be required to pay the buyer an amount that represents the difference between the notional amount and the value of the defaulted asset, which may be determined through a market auction process.

Credit events typically include a default in payment, bankruptcy or some other financial failure of the underlying reference entity or issuer. The value of a credit default swap will fluctuate with the market's perception of the creditworthiness of the underlying issuer and its corresponding likelihood of default or other financial failure. If a credit default swap is held to expiration, it can expire worthless if there is no credit event during its term. If a credit default swap is sold or terminated early, the Company could experience a gain or loss upon such termination or sale depending on the value of the credit default swap at such time. In the case of expiration, termination or sale, the amount of such resulting realized gain or loss is included in the statement of operations. The Company buys or sells credit derivative contracts for speculative investment purposes.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***7. Derivatives (continued)***Credit-Risk-Related Contingent Features (continued)*

The following table summarizes the notional amounts and the related fair value of credit derivative contracts sold by the Company which are outstanding at December 31, 2023. Notional amounts denominated in a foreign currency have been translated to U.S. dollars using December 31, 2023 exchange rates. Notional amounts are disclosed as they represent the maximum potential payout; however, management believes that the fair value of these contracts is a more relevant measure of these obligations.

(amounts in thousands)

	Maximum Payout/ Notional Amounts by type with 2028 Expiration	Credit Derivatives Sold Fair Value
Credit default swaps - sold		
Europe		
Investment grade index ⁽¹⁾	\$ 17,674	\$ 345
Sub-investment grade index ⁽²⁾	5,523	443
Emerging market government bonds		
Investment grade ⁽³⁾	14,800	86
Non-investment grade ⁽⁴⁾	37,400	(2,566)
Total	<u>\$ 75,398</u>	<u>\$ (1,692)</u>

⁽¹⁾ Generally, the credit ratings for the underlying bonds included in this index are at or above BBB-.

⁽²⁾ Generally, the credit ratings for the underlying bonds included in this index are at or above CCC+.

⁽³⁾ Generally, the Company considers credit ratings of BBB- or higher as meeting the definition of investment grade.

⁽⁴⁾ Generally, the Company considers credit ratings of lower than BBB- as meeting the definition of non-investment grade. As of December 31, 2023, the lowest credit rating for an underlying government bond included in this category is B.

The Company does not monitor its exposure to derivatives based on the notional amounts because that measure does not take into consideration the probability of a credit default event, the legal right to offset assets, and liabilities by a counterparty or collateral posted. However, the notional value of these credit derivative contracts has been included to provide information about the magnitude of involvement with these types of contracts. Aggregate market risk parameters have been established and market risk measures are routinely monitored against these parameters.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Trading and investing activities and related risks

The Company invests a large portion of its assets in U.S., international and emerging market government bonds. Risks arise from such securities investments due to possible illiquidity, changes in fair value of the investments, and the potential for default by the issuer. Such securities investments are also sensitive to changes in interest rates, ratings, creditworthiness of the issuer, and economic conditions. The Company may sell securities not owned at the time of sale (a “short sale”). Risks arise from short sales due to the possible illiquidity of the securities markets and from potential adverse movements in security values. Theoretically, short sales expose the Company to potentially unlimited liability as the Company’s ultimate obligation to purchase a security sold short may exceed the amount recorded in the statement of assets and liabilities. The Company may also purchase securities under agreements to resell and sell securities under agreements to repurchase which expose the Company to both market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by the counterparty to perform according to the terms of a contract).

The Company also trades in certain derivative contracts, including futures contracts, swap contracts and forward currency and commodity contracts. Derivative contracts that are traded through a central clearinghouse require margin deposits with the clearing broker for the benefit of such broker and the central clearinghouse. Additional deposits may be necessary for any loss on contract value. The Commodity Exchange Act requires a clearing broker to segregate all customer transactions and assets from such broker’s proprietary activities. A customer’s cash and other property (for example, government securities) deposited with a clearing broker are considered commingled with all other customer funds subject to such broker’s segregation requirements. In the event of a clearing broker’s insolvency, recovery may be limited to a pro rata share of the aggregate amount of segregated funds available. Specifically, with respect to margin deposited in respect of futures or cleared swaps, all customers will share pro rata in any deficiency in the comingled account arising from fraud or operational error. In addition, with respect to margin deposits made with respect to futures positions, the Company is also exposed to a pro rata share of losses in the comingled account arising from defaults by other customers of the clearing broker that cause the insolvency of the clearing broker. In all such cases it is possible that the recovered amount could be less than total cash and other property deposited.

Bilateral derivative contracts typically require the Company to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer’s insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer’s estate or available account insurance (if any).

Risks arise from changes in the fair value of derivative contracts. Theoretically, the Company is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. Risks also include the inability of the counterparties to meet the terms of their respective contracts.

The Company also enters into swap contracts for speculative investment purposes. Generally, a swap contract is an agreement that obligates two parties to exchange a series of cash flows at specified intervals based upon, or calculated by, reference to changes in the specific prices or rates for a specified notional amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Swap contracts expose the Company to market risk related to the underlying subject referenced by the contract and credit risk due to counterparty non-performance as these swap contracts are traded in OTC markets between principals.

BRIDGEWATER PURE ALPHA TRADING COMPANY LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Trading and investing activities and related risks (continued)

A portion of the Company's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Company's trading of securities, futures, swaps and forward contracts could be partially restricted due to deposit or margin requirements. A portion of the Company's assets has been pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Company assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since certain derivative contracts are traded in OTC markets between principals, the Company also assumes the risk of loss from counterparty non-performance.

The Company invests in short-term government securities, money market instruments, stocks, options and other financial instruments through its investments in STIF II, Equity Fund, Event Risk I, Implementation IV, Options Fund and Special Opportunities Fund. The Company's investments in these funds are subject to the market and credit risks of short-term government securities, money market instruments, stocks, options and other financial instruments held or sold short by these funds. With respect to its investment in these funds, the Company bears the risk of loss only to the extent of the fair value of its investment in these funds.

Certain investments reported in the financial statements are denominated in currencies other than the base currency of the Company. This may lead to an exposure to exchange rate fluctuations that the Company manages in a variety of ways, including the use of derivative contracts to hedge.

The Investment Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The participating shareholders generally bear the risk of loss of the entire amount of their respective investments in the Company.

9. Subsequent events

The Company has evaluated subsequent events through March 15, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

Financial Statements of

**BRIDGEWATER SPECIAL OPPORTUNITIES
FUND TRADING COMPANY, LTD.**

December 31, 2023

(With Independent Auditors' Report Thereon)

**This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the
Regulations under the Commodity Futures Trading Commission.**

CONFIDENTIAL

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

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BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.



Bridgewater Associates, LP, as Investment Manager
Bridgewater Special Opportunities Fund Trading Company, Ltd.
Joseph McGeehin, Authorized Signatory



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
Bridgewater Special Opportunities Fund Trading Company, Ltd.:

Opinion

We have audited the financial statements of Bridgewater Special Opportunities Fund Trading Company, Ltd. (the Company), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Company as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Company, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered



material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 8, 2024

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Statement of Assets and Liabilities

December 31, 2023

*(stated in United States dollars)***Assets**

Cash and cash equivalents	\$	270,627,921
Investments in affiliated fund and securities, at fair value (cost - \$2,591,390,374)		2,584,139,671
Centrally cleared swap contracts, at fair value		14,027,227
Deposits with counterparties		1,200,000
OTC derivative contracts, at fair value		18,076,670
Receivable for pending investment transactions		50,957,660
Interest receivable		14,379,746
Subscriptions receivable		18,894,836

Total Assets	\$	2,972,303,731

Liabilities

Centrally cleared swap contracts, at fair value	\$	3,115,031
Obligation to return deposits received from counterparties		4,430,000
OTC derivative contracts, at fair value		15,027,600
Interest payable		29,913
Accounts payable and accrued expenses		1,547,045
Redemptions payable		5,419,364

Total Liabilities	\$	29,568,953

Net Assets	\$	2,942,734,778

Net asset value per Participating Share, based on

3,127,651.68 shares outstanding	\$	940.88

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets		Shares/ nominal value	Fair value
Investments in affiliated fund and securities				
<i>Investment in affiliated fund ⁽¹⁾</i>				
Bridgewater Short Term Investment Fund II, LLC	13.49%		29,262,706	\$ 396,830,590
Total investment in affiliated fund (cost - \$395,456,103)	13.49%			396,830,590
<i>Debt securities ⁽²⁾</i>				
UNITED STATES				
Treasury Bills, due 03/2024 to 09/2024, 5.00% to 5.32% ⁽³⁾	44.91%	USD	1,350,000,000	1,321,537,593
Government Notes, 3.00%, due 06/30/2024	29.42%	USD	875,000,000	865,771,488
Total United States debt securities (cost - \$2,195,934,271)	74.33%			2,187,309,081
Total debt securities (cost - \$2,195,934,271)	74.33%			2,187,309,081
Total investments in affiliated fund and securities (cost - \$2,591,390,374)	87.81%			\$ 2,584,139,671
<i>Derivative contracts</i>				
Centrally cleared swap contracts unrealized appreciation/(depreciation)				
<i>Interest rate swap contracts</i>				
Pay fixed rate/receive floating rate				
BRL-CDI DAILY, 5.60% to 12.81%, mature 2025 to 2027	40.13%	BRL	101,001,350,000	\$ 1,180,837,909
CZK-PRIBOR-PRBO 3M, 5.65% to 7.30%, mature 2024	(1.84%)	CZK	63,559,280,000	(54,117,067)
CZK-PRIBOR-PRBO 6M, 1.47% to 6.59%, mature 2024 to 2033	(10.21%)	CZK	228,949,500,000	(300,502,690)
HUF-BUBOR, 0.79% to 13.08%, mature 2024 to 2033	(14.00%)	HUF	2,388,305,950,000	(411,936,093)
HUF-BUBOR-REUTERS 3M, 8.92% to 15.48%, mature 2024	(5.54%)	HUF	820,204,830,000	(162,988,088)
PLN-WIBOR-WIBO 3M, 5.13% to 7.05%, mature 2024	(1.90%)	PLN	10,305,090,000	(55,994,540)
PLN-WIBOR-WIBO 6M, 0.59% to 8.26%, mature 2024 to 2033	(11.66%)	PLN	55,744,530,000	(343,039,813)
Other	(10.04%)			(295,334,356)
Total pay fixed rate/receive floating rate (net upfront premiums received - \$3,339,547)	(15.06%)			(443,074,738)
Receive fixed rate/pay floating rate				
BRL-CDI DAILY, 5.01% to 12.25%, mature 2025 to 2027	(50.18%)	BRL	100,830,090,000	(1,476,597,813)
Other	13.38%			393,728,672
Total receive fixed rate/pay floating rate (net upfront premiums paid - \$16,181,082)	(36.80%)			(1,082,869,141)
Total interest rate swaps contracts	(51.85%)			(1,525,943,879)
Total centrally cleared swap contracts unrealized depreciation	(51.85%)			(1,525,943,879)
Cumulative variation margin paid, net	52.23%			1,536,856,075
Total centrally cleared swap contracts at fair value ⁽⁴⁾	0.37%			\$ 10,912,196

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Derivative contracts (continued)			
OTC derivative contracts, at fair value			
<i>Forward currency contracts</i>			
Unrealized appreciation on open forward currency contracts	0.31%	\$	9,241,746
Unrealized depreciation on open forward currency contracts	(0.19%)		(5,557,161)
Total forward currency contracts	0.13%	\$	3,684,585
<i>Swap contracts</i>			
<i>Interest rate swap contracts</i>			
Pay fixed rate/receive floating rate, mature 2024 to 2033	(0.27%)	\$	(7,947,508)
Receive fixed rate/pay floating rate, mature 2024 to 2033 (net upfront premiums received - \$90,415)	0.25%		7,311,993
Total interest rate swaps contracts	(0.02%)		(635,515)
Total OTC swap contracts	(0.02%)		(635,515)
Total OTC derivative contracts, at fair value	0.10%	\$	3,049,070
OTC derivative contracts per statement of assets and liabilities			
<i>Asset derivative contracts, at fair value</i>	0.61%	\$	18,076,670
<i>Liability derivative contracts, at fair value</i>	(0.51%)		(15,027,600)
Total OTC net derivative contracts, at fair value	0.10%	\$	3,049,070

USD - United States Dollar

BRL - Brazilian Real

CZK - Czech Koruna

HUF - Hungarian Forint

PLN - Polish Zloty

⁽¹⁾ Bridgewater Associates, LP is the manager of this fund (see note 3).

⁽²⁾ A portion of these investment securities are on deposit with the central clearing brokers and other derivative counterparties to meet margin and other broker/counterparty requirements (see note 4).

⁽³⁾ Rates shown represent yield-to-maturity.

⁽⁴⁾ The fair value of centrally cleared swap contracts includes the cumulative effect of the variation margin paid/received and appreciation/depreciation on derivatives.

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Statement of Operations

For the Year Ended December 31, 2023

(stated in United States dollars)

Investment income	
Interest income	\$ 106,539,776
Total investment income	106,539,776
Expenses	
Administrative fees	5,943,452
Interest expense	1,151,133
Investment and research expenses	505,507
Clearance and custody	486,710
Professional fees	126,965
Other expenses	27,019
Total expenses	8,240,786
Net investment income	98,298,990
Net realized and unrealized gain/(loss) from investments and foreign currency	
Net realized gain on transactions in affiliated fund and securities	109,845,096
Net realized gain on foreign currency transactions	17,218,423
Net realized gain on derivative contracts	329,545,910
Brokerage commissions	(8,135,551)
Net change in unrealized appreciation on affiliated fund and securities	7,716,683
Net change in unrealized depreciation on derivative contracts	(994,071,403)
Net change in unrealized appreciation on the translation of other assets and liabilities in foreign currencies	25,158,007
Net realized and unrealized loss from investments and foreign currency	(512,722,835)
Net decrease in net assets resulting from operations	\$ (414,423,845)

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Statement of Changes in Net Assets

For the Year Ended December 31, 2023

(stated in United States dollars)

	Management Shareholders ⁽¹⁾		Participating Shareholders ⁽²⁾		Total
	Shares	Value	Shares	Value	
Balances at December 31, 2022	1,000.00	\$ 10	1,622,063.57	\$ 5,428,013,899	\$ 5,428,013,909
Share adjustment ⁽³⁾	-	-	4,030,076.82	-	-
Subscriptions	-	-	5,606,090.50	5,799,517,851	5,799,517,851
Redemptions	-	-	(8,130,579.21)	(7,870,373,137)	(7,870,373,137)
Net decrease in net assets resulting from operations		-		(414,423,845)	(414,423,845)
Balances at December 31, 2023	<u>1,000.00</u>	<u>\$ 10</u>	<u>3,127,651.68</u>	<u>\$ 2,942,734,768</u>	<u>\$ 2,942,734,778</u>

⁽¹⁾ Formerly Class A Shareholders (see note 6).⁽²⁾ Formerly Class B Shareholders (see note 6).⁽³⁾ Effective February 1, 2023, the Participating Shareholders were issued additional Participating Shares in an amount necessary for their net asset value per share to equal \$1,000.00.

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Schedule of Financial Highlights

For the Year Ended December 31, 2023

(stated in United States dollars)

The following information presents the financial highlights of the Company for the year ended December 31, 2023. This information has been derived from information presented in the financial statements.

Total return	(7.73%)

Ratios to average net asset value ^{(1) (2)}

Interest expense	0.02%
Operating expenses	0.15%
Total expenses	0.17%
Net investment income	2.11%

Total return and the ratios to average net asset value are calculated for shareholders' capital taken as a whole. An individual shareholder's total return and ratios may vary from the above total return and ratios based on the timing of subscriptions and redemptions.

(1) Average net asset value is determined using the weighted average net asset value during the year calculated on the dates of each Dealing Day.

(2) Excludes the Company's proportional share of the net investment income (loss) and expenses related to its investment in the affiliated fund and brokerage commissions.

See accompanying notes to the financial statements.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements

December 31, 2023

(stated in United States dollars)

1. Incorporation and principal activity

Bridgewater Special Opportunities Fund Trading Company, Ltd. (the “Company”) is an exempted company, with limited liability, incorporated under the laws of the Cayman Islands. The Company is registered as a mutual fund under the Mutual Funds Act of the Cayman Islands.

The Company’s investment activities are managed by Bridgewater Associates, LP (the “Investment Manager”), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The Company has been formed to function as a “master fund” to invest the assets of Bridgewater Special Opportunities Fund, Ltd., an exempted Company incorporated under the laws of the Cayman Islands and of Bridgewater Special Opportunities Fund, LLC, a Delaware limited liability company. The Investment Manager of the Company, Bridgewater Associates, LP, is also the investment manager of Bridgewater Special Opportunities Fund, Ltd. and the manager of Bridgewater Special Opportunities Fund, LLC. As of December 31, 2023, Bridgewater Special Opportunities Fund, LLC has not commenced operations. The Company also accepts direct subscriptions from other investors.

The Company’s investment objective is to seek to achieve substantial capital appreciation in a wide range of asset classes using proprietary systems developed by the Investment Manager. The strategy by which the Company intends to achieve this objective is described in the Company’s Offering Memorandum.

Capitalized terms not defined herein are defined in the Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 8, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles (“US GAAP”) as detailed in the Financial Accounting Standards Board’s Accounting Standards Codification (“Codification”). The Company is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. Pursuant to the *Statement of Cash Flows* Topic of the Codification, the Company qualifies for an exemption from the requirement to provide a statement of cash flows and has elected not to provide a statement of cash flows.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

The significant accounting policies adopted by the Company are as follows:

(a) *Use of estimates*

The preparation of financial statements in accordance with US GAAP requires the Company to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

(b) *Cash and cash equivalents*

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

(c) *Fair value and related accounting policies*

Investments and related transactions

Securities listed or quoted on a national securities exchange or market or traded in the over the counter (“OTC”) market, are valued at the closing quotation posted by the primary exchange or trading system on which the security is traded. Debt securities are valued based on mid-market (the average between bid and ask) prices at the local market close. U.S. Treasury bills are valued using quoted bid prices as provided by an external pricing source.

The investment in Bridgewater Short Term Investment Fund II, LLC (“STIF II”) is reported in the statement of assets and liabilities at the Company’s proportionate share of STIF II’s net asset value as determined by STIF II in accordance with its valuation policies. Generally, the fair value of the Company’s investment in an affiliated fund represents the amount that the Company could reasonably expect to receive from the affiliated fund if the Company’s investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Company believes to be reliable.

The Company records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology (“FIFO”). Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Interest income and expense are recognized on an accrual basis. Discounts on debt securities are accreted over the life of the security on an effective yield basis. Premiums on debt securities are amortized over the life of the security, or the earliest call date, if applicable, on an effective yield basis. Inflation adjustments on inflation index-linked investment securities, if any, are included in interest income in the statement of operations.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Derivatives

The Company may enter into futures contracts as part of the overall investment strategy. Upon entering into a futures contract, the Company is typically required to deposit with the futures broker, for the benefit of a clearinghouse, an amount of cash or securities equal to a certain percentage of the contract amount (“initial margin”). Subsequent payments are made or received, depending on the daily fluctuations in the market value of the open contracts (“variation margin”). Gains or losses are realized when contracts are liquidated or reach maturity. Net unrealized appreciation or depreciation on open contracts (the difference between contract trade price and the daily settlement price) are included in the statement of assets and liabilities. Exchange traded futures contracts are valued at the closing settlement price on the instrument’s principal active market which is typically the local exchange.

The Company may enter into forward currency contracts as part of its overall investment strategy. When entering into a forward currency contract, the Company agrees to receive or deliver a fixed quantity of foreign currency for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward currency contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity.

The Company may enter into various types of swap contracts as part of its overall investment strategy. Swap contracts are traded on a principal-to-principal basis in the OTC market with registered swap dealers. Certain swap contracts may be given up for central clearing. Credit default swaps are valued at fair value using current market quotations. The prices are derived from various sources in the market and reflect the difference in spreads for each bond or component of the index between the initial deal spread and the current market spread. Interest rate swap contracts are valued at fair value using current market data. Valuation using external pricing sources may involve the use of observable valuation inputs in accordance with the fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification. Swap contracts are valued using substantially all observable inputs, including deposit rates, futures prices, exchange rates, swap rates and volatility rates.

Swap contracts are recorded on the trade date. The Company records a realized gain or loss when a swap contract is terminated and when periodic payments are received or made at the end of each measurement period. Swap contracts entered into may include upfront premiums that are paid or received by the buyer or the seller of the swap contract at the date of the transaction. Such premiums are recorded as the cost basis of, or proceeds from, the swap contract (as appropriate) and are accounted for as a component of the fair value of the contract. Realized gains and losses are determined using the FIFO cost method. Amounts received or paid pursuant to the terms of swap contracts are included in net realized gain/(loss) on derivative contracts in the statement of operations.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Derivatives (continued)

The Company accounts for the payment and receipt of variation margin for centrally cleared derivatives and futures contracts that are characterized as settled-to-market as settlements of those contracts and recognizes daily settlements of settled-to-market contracts as unrealized appreciation or depreciation. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Company's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Company uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***2. Significant accounting policies (continued)***(c) Fair value and related accounting policies (continued)**Fair value (continued)*

The following table summarizes the Company's assets and liabilities accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total Fair Value	Level 1	Level 2	Level 3
<u>Assets</u>				
Debt securities ⁽¹⁾	\$ 2,187,309,081	\$ -	\$ 2,187,309,081	\$ -
Centrally cleared swap contracts ⁽²⁾	14,027,227	-	14,027,227	-
OTC forward currency contracts ⁽²⁾	9,241,746	-	9,241,746	-
OTC swap contracts ⁽²⁾	8,834,924	-	8,834,924	-
Investment in affiliated fund ⁽³⁾	396,830,590			
Total assets	\$ 2,616,243,568	\$ -	\$ 2,219,412,978	\$ -
<u>Liabilities</u>				
Centrally cleared swap contracts ⁽²⁾	\$ 3,115,031	\$ -	\$ 3,115,031	\$ -
OTC forward currency contracts ⁽²⁾	5,557,161	-	5,557,161	-
OTC swap contracts ⁽²⁾	9,470,439	-	9,470,439	-
Total liabilities	\$ 18,142,631	\$ -	\$ 18,142,631	\$ -

⁽¹⁾ See the condensed schedule of investments for fair values by country within this category.

⁽²⁾ See note 7 for additional information on the fair value of derivatives.

⁽³⁾ See the condensed schedule of investments for the fair value by affiliated fund within this category. This investment is presented for reconciliation purposes, but is not required to be categorized in the fair value hierarchy as it is measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Company does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(e) *Taxation*

The Company prepares and files a calendar year U.S. information tax return and reports to the Shareholders their allocable shares of the Company's income, expenses and trading and investing gains or losses. Under existing legislation, there are no taxes on income or capital gains in the Cayman Islands, and the Company has received an undertaking from the Cayman Islands government exempting it from all local income, profits and capital tax.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Company is required to determine whether a tax position of the Company is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Company evaluates tax positions taken or expected to be taken in the course of preparing the Company's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Company level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Company has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Company for the year ended December 31, 2023. The Company's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

(f) *Netting*

The Company presents on a net basis the fair value amounts recognized for exchange traded futures contracts and centrally cleared swap contracts executed with the same broker given the Company has the legal right to offset the recognized amounts, and it intends to settle on a net basis. Further, on the statement of assets and liabilities, the Company offsets fair value amounts recognized for cumulative variation margin paid or received against the amounts recognized for unrealized appreciation or depreciation on exchange traded futures contracts and centrally cleared derivative contracts executed with the same broker. Initial margin deposits are included in deposits with counterparties in the statement of assets and liabilities.

The Company presents on a gross basis the fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement, even though such positions could qualify for net presentation.

The Company has elected not to offset fair value amounts recognized for OTC cash collateral receivables and payables against fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement.

See note 7 for additional netting related disclosures for derivatives.

(g) *Brokerage commissions*

Brokerage commissions include other trading fees and are charged to expense as incurred. Such commissions are included in brokerage commissions in the statement of operations.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(h) Indemnifications

In the normal course of business, the Company enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Company's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Company that have not yet occurred. The Company believes the risk of any future obligation under these indemnifications to be remote.

3. Related party transactions

Investment Manager

The Investment Manager provides investment advisory services to the Company's Shareholders and is directly compensated by the Shareholders according to the terms of the investment management agreement between the Investment Manager and the respective Shareholder. Accordingly, the Investment Manager did not receive any management fee or performance compensation from the Company for the year ended December 31, 2023. The Investment Manager utilizes various research products, services, and other resources in its management of the Company's investment activities. The Company's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Investment Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicative charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

Investment in affiliated fund

During the year ended December 31, 2023, the Company held an investment in STIF II. The Investment Manager is also the manager of this fund and receives no compensation from such affiliated fund.

This investment is subject to the terms of the governing documents and offering memorandum of STIF II. The Company may redeem any or all of its investment in STIF II at the close of business on any business day, subject to restrictions in STIF II's governing documents.

The following presents summary information regarding this investment:

Description	Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investment in affiliated fund ⁽¹⁾					
STIF II ⁽²⁾	2.20%	Cash Management	<u>\$ 396,830,590</u>	<u>\$ 109,955,149</u>	<u>\$(12,570,140)</u>

⁽¹⁾ As of December 31, 2023, receivable for pending investment transactions on the statement of assets and liabilities includes amounts relating to unsettled sales of STIF II in the amount of \$50,957,660.

⁽²⁾ As of December 31, 2023, STIF II invested a significant portion of its assets in short-term U.S. government securities. At December 31, 2023, the Company's proportional share of this investment, as a percentage of the Company's net assets, was approximately 12.46%.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

3. Related party transactions (continued)

Investment transactions with shareholders

During the year ended December 31, 2023, the Company closed certain centrally cleared interest rate swap contracts by transfer from the Company's broker accounts directly to the Company's shareholders' broker accounts, including certain shareholders of Bridgewater Special Opportunities Fund, Ltd. The gains/losses associated with these contracts were recognized and included in net realized gain on derivative contracts in the statement of operations.

4. Brokers and other derivative counterparties

The Company maintains assets with BofA Securities, Inc., Citigroup Global Markets Inc. and various other brokers as Futures Commission Merchants ("FCM") to act as its broker for the trading of centrally cleared swap contracts, subject to Commodity Futures Trading Commission regulations and various exchange, clearinghouse and FCM requirements. The Company is subject to credit risk to the extent any relevant central clearinghouse, FCM or broker with whom it conducts business is unable to fulfill contractual obligations on its behalf. Initial and variation margin requirements are satisfied by the deposit of cash and securities with such FCM and/or central clearinghouse.

Accordingly, assets used to meet margin requirements are partially restricted. The Company earns or pays interest on amounts on deposit with, or received from, the FCM, brokers and/or central clearinghouse. At December 31, 2023, the net amounts on deposit with the FCM, brokers and/or central clearinghouse are as follows:

	Central Clearing Brokers
Cumulative variation margin paid, net	\$ 1,536,856,075
Net unrealized depreciation on centrally cleared swap contracts	<u>(1,525,943,879)</u>
Fair value of derivatives in broker accounts	10,912,196
Government securities on deposit	<u>1,342,583,150</u>
Net equity in broker accounts	<u>\$ 1,353,495,346</u>

The Company also maintains assets with counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Company had cash on deposit with counterparties to OTC derivative contracts of \$1,200,000, which is included in deposits with counterparties in the statement of assets and liabilities. Additionally, the Company may receive collateral from counterparties to OTC derivative contracts. At December 31, 2023, the Company has received cash collateral from counterparties to OTC derivative contracts of \$4,430,000. A corresponding obligation to return such cash collateral is reported in the statement of assets and liabilities.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

4. Brokers and other derivative counterparties (continued)

The Company has entered into tri-party collateral agreements with certain of its OTC derivative counterparties to comply with regulations that require both parties to certain types of uncleared swaps to post initial margin to each other and to help reduce the risk of loss in the event any such counterparty becomes insolvent. Where applicable, the collateral posted by the Company under such agreement may be held by one of JPMorgan Chase Bank, The Bank of New York Mellon or State Street Bank and Trust Company, and the collateral posted by the counterparty under such agreement is held by one of Clearstream, Euroclear, JPMorgan Chase Bank, or The Bank of New York Mellon, in each case, as a custodian for the Company or the counterparty (the “Tri-party Custodian”). Under these agreements, certain collateral that the Company is required to pledge to the counterparty will be transferred by the Company to the Tri-party Custodian. The Company has the right to direct the Tri-party Custodian to transfer the collateral back to the Company if certain contingent events, including the insolvency of the counterparty, occur. Counterparties participating in these arrangements will not be able to rehypothecate the collateral transferred by the Company to the Tri-party Custodian. The counterparty does not have the right to direct the Tri-party Custodian to transfer the collateral to the counterparty unless the Company is in default or certain adverse contingent events occur with respect to the Company or the Tri-party Custodian. At December 31, 2023, the Company has deposited government securities with the Tri-party Custodians with a fair value of \$58,986,062. Further under these tri-party collateral agreements, at December 31, 2023, OTC derivative counterparties are required to deposit securities collateral with a fair value of approximately \$21,700,000, which is being held by the Tri-party Custodians under such agreements.

5. Custodian, Fund Administration, Middle and Back Office Services

The Company has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company to act as the Custodians of the Company. The Custodians each act as repository for certain of the Company’s assets. The Custodians have a security interest in the Company’s assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodians.

The Company has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration services including, but not limited to, trade capture, pricing, reconciliation, valuation, and reporting (“Administration Services”), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the Administration Services. In addition, The Northern Trust Company performs certain primary middle and back-office services, which may include trade processing, trade confirmation and collateral management services, and may perform certain other primary services related to reporting, analytics and regulatory requirements.

During 2023, The Bank of New York Mellon replaced State Street Bank and Trust Company as the Custodian of the Company and International Fund Services (Ireland) Limited as the Administrator of the Company.

The Company pays the fees of the Custodians, the Administrator and the Administration Service providers.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

6. Share capital

On February 1, 2023, the Company amended and restated its Memorandum and Articles of Association to re-designate all Class A Series I and Series II Shares as Management Shares Series I and Series II, respectively. Further all Class B Shares were re-designated as Participating Shares. The rights and restrictions of the Management Shares and the Participating Shares are set out in the Amended and Restated Memorandum and Articles of Association.

	Shares	\$
Authorized as of December 31, 2023:		
Management Shares – voting, non-participating shares of \$0.01 par value each		
Series I	400	4
Series II	600	6
Total Management Shares	1,000	10
Participating Shares - non-voting, participating, redeemable shares of \$0.001 par value each	49,990,000	49,990

The Board of Directors has the authority and power to issue more than one class and more than one series of shares, as well as to fix the designations, powers, preferences, rights, qualifications, limitations and restrictions, if any, pertaining to that class or series of shares.

Holders of Participating Shares shall not be entitled to notice of, attend or vote at general meetings of members but such shares shall be redeemable by the Company at the election of the holder (subject to certain limitations as described in the Company's offering documents) and the holders shall be entitled to participate in the profits of the Company and, subject to the return of the par value of the Management Shares, in the surplus assets of the Company on a winding up or otherwise.

The Management Shares (designated as Series I and Series II) do not carry the right to participate in the assets of the Company on a winding-up (other than the return of the aggregate par value of the Management Shares before payment of all other amounts due to Shareholders) nor in any dividends or other distributions of the Company. The Management Shares do not participate in the appreciation or depreciation of the Company's net assets. The Investment Manager, a related party to the Company, holds the Management Series I Shares at December 31, 2023. As of December 31, 2023, the Management Series II Shares are held equally by the independent directors of the Company, Dermot S.L. Butler and Russell Burt.

Participating Shares ("Company Securities") generally will be offered in connection with each Dealing Day, generally each Business Day, subject to restrictions as outlined in the Company's Offering Memorandum. The Company currently issues Company Securities in a single class and series. Prior to February 1, 2023, the Company generally issued a separate series of shares to each investor but permitted multiple investors to invest in the same series of shares. In the future, the Company may issue additional classes or series of Company Securities in the discretion of the Directors. Company Securities will generally be issued at a price equal to the NAV per Company Security as of the close of business New York City time on the relevant Dealing Day. The NAV per Company Security means the NAV of the Company (as defined in the Company's Offering Memorandum) divided by the number of issued Company Securities.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

6. Share capital (continued)

A Participating Shareholder (“Company Investor”) may request to redeem any or all of such Company Investor’s Company Securities on any Dealing Day at the prevailing Redemption Price, which will generally be the NAV per Company Security as of the close of business New York City time on such Dealing Day.

On February 1, 2023, in connection with the redesignation of Class B Shares as Participating Shares, the Company issued 4,030,076.82 additional Participating Shares to the Participating Shareholders in an amount necessary for their net asset value per share to equal \$1,000 on such date.

On or prior to December 31, 2023, the Company accepted and recorded subscriptions of \$18,894,836, at the then net asset value per share, for which the Company did not receive the cash related to such subscriptions until January 2024. Accordingly, such amount is included in subscriptions receivable in the statement of assets and liabilities.

Also, on or prior to December 31, 2023, the Company accepted and recorded redemptions of \$5,419,364, at the then net asset value per share, for which the Company did not pay the cash related to such redemptions until January 2024. Accordingly, such amount is included in redemptions payable in the statement of assets and liabilities.

The movements in Management Shares and Participating Shares (Class A and Class B, respectively, prior to February 1, 2023) for the year ended December 31, 2023 are presented in the statement of changes in net assets.

7. Derivatives

The Company may engage in the speculative trading of futures contracts, forward currency contracts, interest rate swap contracts and credit default swap contracts (collectively “derivatives”) for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Company’s derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Company actively assesses, manages and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Company’s derivative trading activity, the Company is subject to the risk of losses in excess of the amount of its initial investment.

The Company’s derivative activities and exposure to derivative contracts are subject to foreign currency exchange rate and interest rate risk, which are the primary underlying risks. In addition to its primary underlying risks, the Company is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***7. Derivatives (continued)**

The following presents the fair value of derivative contracts at December 31, 2023.

<u>Primary Underlying Risk</u>	<u>Assets</u>	<u>Liabilities</u>	<u>Net</u>
Foreign currency exchange rate			
OTC forward currency contracts	\$ 9,241,746	\$ (5,557,161)	\$ 3,684,585
Interest rate			
Centrally cleared swap contracts ⁽¹⁾			
Interest rate swaps	1,870,891,081	(3,396,834,960)	(1,525,943,879)
OTC interest rate swaps	8,834,924	(9,470,439)	(635,515)
Total gross fair value of derivatives	<u>\$ 1,888,967,751</u>	<u>\$ (3,411,862,560)</u>	(1,522,894,809)
Cumulative variation margin paid, net			<u>1,536,856,075</u>
Total net fair value of derivatives			<u>\$ 13,961,266</u>

⁽¹⁾ These amounts represent the gross unrealized appreciation or depreciation on the open centrally cleared swaps. See the statement of assets and liabilities for the fair value of the centrally cleared swap contracts, which includes the cumulative variation margin paid or received.

In the previous table, the fair value of a derivative contract is presented as an asset if in a gain position and a liability if in a loss position. In the statement of assets and liabilities certain derivative contracts qualify for net presentation, and therefore the above reported gross amounts do not match the amounts reported in the statement of assets and liabilities.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives (continued)

The following table presents the gross and net information on centrally cleared and OTC instruments and transactions, determined on a counterparty by counterparty basis, that are offset or are eligible for offset in the statement of assets and liabilities and are subject to an agreement similar to a master netting agreement:

	Gross amounts of recognized assets	Gross amounts offset in the statement of assets and liabilities ⁽¹⁾	Net amounts of assets presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts ⁽⁴⁾
				Netting related to derivative fair values ⁽²⁾	Netting related to cash and noncash collateral received ⁽³⁾	
Offsetting of Derivative Assets						
Centrally cleared derivatives	\$ 1,870,891,081	\$ (1,856,863,854)	\$ 14,027,227	\$ -	\$ -	\$ 14,027,227
OTC derivatives	18,076,670	-	18,076,670	(13,531,690)	(3,647,947)	897,033
Total	<u>\$ 1,888,967,751</u>	<u>\$ (1,856,863,854)</u>	<u>\$ 32,103,897</u>	<u>\$ (13,531,690)</u>	<u>\$ (3,647,947)</u>	<u>\$ 14,924,260</u>
	Gross amounts of recognized liabilities	Gross amounts offset in the statement of assets and liabilities ⁽¹⁾	Net amounts of liabilities presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		Net amounts ⁽⁴⁾
				Netting related to derivative fair values ⁽²⁾	Netting related to cash and noncash collateral deposited/ pledged ⁽³⁾	
Offsetting of Derivative Liabilities						
Centrally cleared derivatives	\$ 3,396,834,960	\$ (3,393,719,929)	\$ 3,115,031	\$ -	\$ (3,115,031)	\$ -
OTC derivatives	15,027,600	-	15,027,600	(13,531,690)	(1,212,048)	283,862
Total	<u>\$ 3,411,862,560</u>	<u>\$ (3,393,719,929)</u>	<u>\$ 18,142,631</u>	<u>\$ (13,531,690)</u>	<u>\$ (4,327,079)</u>	<u>\$ 283,862</u>

⁽¹⁾ Represents the netting of the gross unrealized appreciation or depreciation and includes the effect of cumulative variation margin paid or received on centrally cleared derivatives with the same broker.

⁽²⁾ Represents the netting of the gross fair value of OTC derivative contracts with the same counterparty under master netting agreements, or similar arrangements, with such counterparty.

⁽³⁾ Represents the netting of cash collateral and noncash collateral (government securities) received from or deposited with/pledged to derivative counterparties and the Tri-party Custodians, if any, against the fair value of the derivative contracts with each such counterparty. Excludes any cash and noncash collateral amounts in excess of the respective derivative asset or liability with each such counterparty.

⁽⁴⁾ The net amounts represent the uncollateralized derivative assets or liabilities as of December 31, 2023. This may occur due to market movements and minimum thresholds for collateral movements to and from counterparties.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

*(stated in United States dollars)***7. Derivatives (continued)**

The following presents the results of the Company's derivative trading for the year ended December 31, 2023. The below captions of "Realized" and "Change in Unrealized" correspond to the captions in the statement of operations.

<u>Primary Underlying Risk</u>	<u>Gain (loss) from trading</u>	
	<u>Realized</u>	<u>Change in Unrealized</u>
Foreign currency exchange rate		
Forward currency contracts	\$ 37,633,889	\$ 14,216,083
Interest rate		
Interest rate swaps	291,912,021	(1,008,287,486)
Net gains/(losses) from derivative trading	<u>\$ 329,545,910</u>	<u>\$ (994,071,403)</u>

Volume of derivative activities

For the year ended December 31, 2023, the volume of the Company's derivative activities based on their average notional amounts, categorized by primary underlying risk, were as follows:

(notional amounts in thousands)

<u>Primary Underlying Risk</u>	<u>Average month-end notional amounts outstanding</u>	
	<u>Long Exposure</u>	<u>Short Exposure</u>
Foreign currency exchange rate		
Forward contracts	\$ 3,646,418	\$ 2,759,480
Interest rate		
Interest rate swap contracts		
Pay fixed rate/receive floating rate	98,924,843	-
Receive fixed rate/pay floating rate	-	123,762,670

The previous notional disclosure amounts are intended to provide an indication of the Company's volume of derivative activity. The notional exposures, which are presented on a gross basis for both long and short positions, are not intended to be, nor are they, indicative of the Company's level of exposure or risk of loss. There are alternative ways to present the volume of derivative activity in the financial statements of an entity. The Company has elected to utilize average month-end notional amounts outstanding to represent the volume of derivative activity, as the Company believes this is a meaningful representation of the volume of derivative activity during the year.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Derivatives (continued)

The Company's OTC derivative contracts are subject to International Swaps and Derivatives Association ("ISDA") Master Agreements (the "Master Agreements") which contain certain covenants and other provisions that may require the Company to post collateral on derivatives if the Company is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Company's net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

Determined on a counterparty by counterparty basis, the aggregate fair value of OTC derivative instruments with credit-risk-related contingent features that are in a net liability position at December 31, 2023, is \$1,495,910. In connection with these OTC derivative positions, during the normal course of business, the Company has posted collateral in the amount of \$12,590,000 directly with OTC derivative counterparties and the Tri-party Custodians (including \$12,040,000 of government securities).

8. Trading and investing activities and related risks

The Company may invest a portion of its assets in government debt securities. Risks arise from such securities investments due to possible illiquidity, changes in fair value of the investments, and the potential for default by the issuer. Such securities investments are also sensitive to changes in interest rates, ratings, creditworthiness of the issuer, and economic conditions.

The Company's investment in STIF II is subject to market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by the counterparty to perform according to the terms of a contract) of money market instruments and other financial instruments held by STIF II. Risks arise from investments in cash equivalents, commercial paper, securities purchased under agreements to resell and government securities due to, among other things, market risk, as well as the potential for default or the insolvency of the counterparty to such agreement. In the event of default by or insolvency of the issuer, recovery of STIF II assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such assets (if any). If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the fair value of such collateral and such realization may be delayed. The Company bears the risk of loss only to the extent of the fair value of its investment in STIF II.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Trading and investing activities and related risks (continued)

The Company also trades in certain derivative contracts, including futures contracts, swap contracts, and forward currency contracts. Derivative contracts that are traded through a central clearinghouse require margin deposits with the clearing broker for the benefit of such broker and the central clearinghouse. Additional deposits may be necessary for any loss on contract value. The Commodity Exchange Act requires a clearing broker to segregate all customer transactions and assets from such broker's proprietary activities. A customer's cash and other property (for example, government securities) deposited with a clearing broker are considered commingled with all other customer funds subject to such broker's segregation requirements. In the event of a clearing broker's insolvency, recovery may be limited to a pro rata share of the aggregate amount of segregated funds available. Specifically, with respect to margin deposited in respect of futures or cleared swaps, all customers will share pro rata in any deficiency in the comingled account arising from fraud or operational error. In addition, with respect to margin deposits made with respect to futures positions, the Company is also exposed to a pro rata share of losses in the comingled account arising from defaults by other customers of the clearing broker that cause the insolvency of the clearing broker. In all such cases it is possible that the recovered amount could be less than total cash and other property deposited.

Bilateral derivative contracts typically require the Company to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer's insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer's estate or available account insurance (if any).

Risks arise from changes in the fair value of derivative contracts. Theoretically, the Company is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. Risks also include the inability of the counterparties to meet the terms of their respective contracts.

The Company also enters into swap contracts for speculative investment purposes. Generally, a swap contract is an agreement that obligates two parties to exchange a series of cash flows at specified intervals based upon, or calculated by, reference to changes in the specific prices or rates for a specified notional amount. The payment flows are usually netted against each other, with the difference being paid by one party to the other. Swap contracts expose the Company to market risk related to the underlying subject referenced by the contract and credit risk due to counterparty non-performance as these swap contracts are traded in OTC markets between principals.

A portion of the Company's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Company's trading of securities, futures, swaps and forward currency contracts could be partially restricted due to deposit or margin requirements. A portion of the Company's assets may be pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Company assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since certain derivative contracts are traded in OTC markets between principals, the Company also assumes the risk of loss from counterparty non-performance.

BRIDGEWATER SPECIAL OPPORTUNITIES FUND TRADING COMPANY, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Trading and investing activities and related risks (continued)

Certain investments reported in the financial statements are denominated in currencies other than the base currency of the Company. This may lead to an exposure to exchange rate fluctuations that the Company manages in a variety of ways, including the use of derivative contracts to hedge.

The Investment Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The participating shareholders generally bear the risk of loss of the entire amount of their respective investments in the Company.

9. Subsequent events

The Company has evaluated subsequent events through March 8, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

Financial Statements of

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

December 31, 2023

(With Independent Auditors' Report Thereon)

This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the Regulations under the Commodity Futures Trading Commission.

CONFIDENTIAL

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

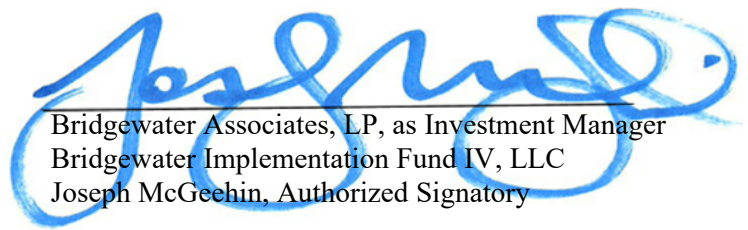
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BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.



Bridgewater Associates, LP, as Investment Manager
Bridgewater Implementation Fund IV, LLC
Joseph McGeehin, Authorized Signatory



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Manager and Members
Bridgewater Implementation Fund IV, LLC:

Opinion

We have audited the financial statements of Bridgewater Implementation Fund IV, LLC (the Company), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations and changes in equity capital (net assets) for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Company as of December 31, 2023, the results of its operations and changes in its equity capital (net assets) for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Company, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered



material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Company's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Company's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 8, 2024

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Statement of Assets and Liabilities

December 31, 2023

(stated in United States dollars)

Assets

Cash and cash equivalents	\$	9,024,278
Investments in affiliated fund and securities, at fair value (cost - \$104,143,325)		111,292,599
Deposits with counterparties		520,000
OTC derivative contracts, at fair value		714,046
Receivable for pending investment transactions		1,263,343
Interest, dividends and other receivables		179,086

Total Assets	\$	122,993,352

Liabilities

Due to securities broker	\$	16,184,963
Obligation to return deposits received from counterparties		250,000
OTC derivative contracts, at fair value		1,165,214
Payable for pending investment transactions		577,678
Interest and other payables		84,265
Accounts payable and accrued expenses		100,384

Total Liabilities	\$	18,362,504

Equity Capital (Net Assets)	\$	104,630,848

Net asset value per Company Security, based on 100,404.39 units outstanding	\$	1,042.09

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated fund and securities			
<i>Investment in affiliated fund ⁽¹⁾</i>			
Bridgewater Short Term Investment Fund II, LLC	5.29%	408,412	\$ 5,538,455
Total investment in affiliated fund (cost - \$5,521,692)	5.29%		5,538,455
Common stocks			
AUSTRALIA			
Basic Materials	0.00%		3,555
Communications	0.09%		90,821
Consumer, Non-cyclical	0.73%		767,135
Industrial	0.05%		52,215
Real Estate Investment Trust	0.25%		260,083
Total Australia (cost - \$1,052,183)	1.12%		1,173,809
AUSTRIA			
Industrial	0.04%		44,566
Utilities	0.22%		229,515
Total Austria (cost - \$237,760)	0.26%		274,081
BELGIUM			
Basic Materials	0.05%		53,718
Communications	0.03%		31,548
Consumer, Non-cyclical	0.39%		405,977
Industrial	0.01%		5,869
Real Estate Investment Trust	0.05%		47,718
Total Belgium (cost - \$466,584)	0.52%		544,830
BERMUDA			
Financial	0.03%		35,722
Total Bermuda (cost - \$31,625)	0.03%		35,722
BRAZIL			
Communications	0.37%		383,300
Industrial	0.06%		58,093
Utilities	0.13%		138,009
Total Brazil (cost - \$575,362)	0.55%		579,402
CANADA			
Communications	0.23%		244,766
Consumer, Non-cyclical	0.03%		33,403
Industrial	2.00%		2,088,085
Real Estate Investment Trust	0.04%		45,324
Utilities	0.06%		64,830
Total Canada (cost - \$2,309,366)	2.37%		2,476,408
CAYMAN ISLANDS			
Consumer, Cyclical	1.40%		1,466,785
Consumer, Non-cyclical	1.02%		1,067,557
Total Cayman Islands (cost - \$2,679,221)	2.42%		2,534,342
CHINA			
Consumer, Cyclical	3.26%		3,406,157
Consumer, Non-cyclical	0.88%		924,854
Energy	0.41%		424,534
Total China (cost - \$5,076,859)	4.55%		4,755,545
DENMARK			
Basic Materials	0.06%		60,655
Communications	0.07%		70,493
Consumer, Non-cyclical	2.28%		2,380,922
Energy	0.04%		43,696
Financial	0.23%		242,544
Industrial	0.09%		90,856
Utilities	0.10%		106,494
Total Denmark (cost - \$2,666,935)	2.86%		2,995,660

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated fund and securities (continued)			
<i>Common stocks (continued)</i>			
FINLAND			
Basic Materials	0.28%		\$ 289,061
Communications	0.29%		301,454
Consumer, Non-cyclical	0.04%		37,697
Financial	1.04%		1,084,590
Industrial	0.67%		697,320
Total Finland (cost - \$2,157,806)	2.30%		2,410,122
FRANCE			
Basic Materials	0.23%		239,412
Communications	0.65%		684,097
Consumer, Cyclical	0.61%		637,100
Consumer, Non-cyclical	2.96%		3,093,559
Financial	1.15%		1,204,598
Industrial	0.81%		850,671
Real Estate Investment Trust	0.25%		258,486
Technology	0.38%		393,645
Utilities	0.50%		527,673
Total France (cost - \$7,428,419)	7.54%		7,889,241
GERMANY			
Basic Materials	0.36%		374,861
Communications	0.58%		611,089
Consumer, Cyclical	1.10%		1,147,677
Consumer, Non-cyclical	0.90%		941,946
Energy	0.03%		27,193
Financial	0.94%		987,188
Industrial	1.58%		1,653,347
Technology	1.59%		1,664,892
Total Germany (cost - \$6,646,199)	7.08%		7,408,193
HONG KONG			
Consumer, Non-cyclical	0.26%		273,347
Financial	0.72%		748,856
Industrial	0.12%		122,231
Technology	0.07%		69,923
Total Hong Kong (cost - \$1,173,094)	1.16%		1,214,357
IRELAND			
Basic Materials	0.14%		145,301
Consumer, Non-cyclical	0.32%		337,915
Industrial	0.35%		369,783
Total Ireland (cost - \$766,324)	0.82%		852,999
ISRAEL			
Consumer, Non-cyclical	0.06%		60,061
Total Israel (cost - \$53,949)	0.06%		60,061
ITALY			
Communications	0.09%		91,651
Consumer, Non-cyclical	0.04%		43,513
Energy	0.00%		606
Financial	1.00%		1,050,414
Industrial	0.15%		160,826
Utilities	1.07%		1,118,177
Total Italy (cost - \$2,328,805)	2.36%		2,465,187
JAPAN			
Basic Materials	0.36%		380,796
Communications	3.81%		3,981,625
Consumer, Cyclical	0.51%		529,341
Consumer, Non-cyclical	5.03%		5,260,534
Financial	0.29%		308,311
Industrial	1.54%		1,608,011
Technology	1.56%		1,631,353
Total Japan (cost - \$13,028,648)	13.09%		13,699,971

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated fund and securities (continued)			
<i>Common stocks (continued)</i>			
JERSEY, CHANNEL ISLANDS			
Consumer, Cyclical	0.38%		\$ 393,781
Total Jersey, Channel Islands (cost - \$339,543)	0.38%		393,781
LUXEMBOURG			
Communications	0.02%		22,175
Industrial	0.00%		505
Total Luxembourg (cost - \$20,686)	0.02%		22,680
NETHERLANDS			
Basic Materials	0.06%		62,070
Communications	0.45%		475,049
Consumer, Cyclical	2.45%		2,568,496
Consumer, Non-cyclical	0.10%		103,263
Financial	0.32%		330,880
Industrial	0.11%		116,601
Technology	4.97%		5,201,789
Total Netherlands (cost - \$7,549,783)	8.47%		8,858,148
NORWAY			
Basic Materials	0.00%		1,381
Communications	0.06%		66,120
Total Norway (cost - \$56,767)	0.06%		67,501
SINGAPORE			
Communications	0.40%		420,186
Consumer, Cyclical	0.01%		10,083
Financial	0.21%		223,713
Industrial	0.31%		326,006
Total Singapore (cost - \$919,103)	0.94%		979,988
SOUTH AFRICA			
Communications	0.39%		408,474
Consumer, Non-cyclical	0.19%		198,943
Total South Africa (cost - \$543,991)	0.58%		607,417
SOUTH KOREA			
Basic Materials	1.19%		1,244,498
Communications	0.11%		112,022
Consumer, Cyclical	0.90%		945,191
Industrial	0.02%		15,887
Total South Korea (cost - \$2,252,409)	2.22%		2,317,598
SWEDEN			
Basic Materials	0.03%		26,522
Communications	0.11%		116,696
Consumer, Non-cyclical	0.87%		912,970
Financial	1.32%		1,378,221
Industrial	0.07%		78,144
Total Sweden (cost - \$2,170,663)	2.40%		2,512,553
SWITZERLAND			
Communications	0.08%		81,763
Consumer, Non-cyclical	2.42%		2,532,262
Energy	0.37%		388,375
Financial	0.20%		210,433
Industrial	0.76%		797,100
Technology	0.08%		80,551
Total Switzerland (cost - \$3,714,691)	3.91%		4,090,484
UNITED KINGDOM			
Basic Materials	0.01%		12,137
Consumer, Non-cyclical	5.84%		6,105,266
Total United Kingdom (cost - \$5,816,971)	5.85%		6,117,403

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated fund and securities (continued)			
<i>Common stocks (continued)</i>			
UNITED STATES			
Basic Materials	0.14%		\$ 146,729
Communications	1.19%		1,244,592
Consumer, Cyclical	0.69%		725,628
Consumer, Non-cyclical	12.75%		13,341,683
Energy	1.08%		1,132,483
Financial	0.02%		17,070
Industrial	0.55%		578,318
Real Estate Investment Trust	0.57%		595,928
Technology			
Microsoft Corporation	5.16%	14,356	5,398,430
Other	4.00%		4,187,517
Total Technology	9.16%		9,585,947
Utilities	0.63%		657,500
Total United States (cost - \$26,185,828)	26.79%		28,025,878
Total common stocks (cost - \$98,249,574)	100.70%		105,363,361
<i>Preferred stocks</i>			
BRAZIL			
Utilities	0.09%		97,841
Total Brazil (cost - \$93,716)	0.09%		97,841
GERMANY			
Consumer, Non-cyclical	0.28%		291,838
Industrial	0.00%		1,104
Total Germany (cost - \$278,343)	0.28%		292,942
Total preferred stocks (cost - \$372,059)	0.37%		390,783
Total investments in affiliated fund and securities (cost - \$104,143,325)	106.37%		\$ 111,292,599
<i>Derivative contracts</i>			
OTC derivative contracts, at fair value			
<i>Forward currency contracts</i>			
Unrealized appreciation on open forward currency contracts	0.68%		\$ 714,046
Unrealized depreciation on open forward currency contracts	(1.11%)		(1,165,214)
Total forward currency contracts	(0.43%)		(451,168)
Total OTC derivative contracts, at fair value	(0.43%)		\$ (451,168)
OTC derivative contracts per statement of assets and liabilities			
<i>Asset derivative contracts, at fair value</i>	0.68%		\$ 714,046
<i>Liability derivative contracts, at fair value</i>	(1.11%)		(1,165,214)
Total OTC net derivative contracts, at fair value	(0.43%)		\$ (451,168)

⁽¹⁾ Bridgewater Associates, LP is the manager of this fund (see note 6).

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Statement of Operations

For the Year Ended December 31, 2023

(stated in United States dollars)

Investment income		
Interest income	\$	343,926
Dividend income (net of foreign withholding taxes of \$352,817)		2,332,654
Total investment income		2,676,580
Expenses		
Interest expense		583,049
Professional fees		142,133
Clearance and custody		29,906
Other expenses		27,610
Investment and research expenses		17,118
Total expenses		799,816
Net investment income		1,876,764
Net realized and unrealized gain/(loss) from investments and foreign currency		
Net realized loss on transactions in affiliated fund and securities		(4,143,477)
Net realized loss on foreign currency transactions		(218,362)
Net realized gain on derivative contracts		542,991
Net change in unrealized appreciation on affiliated fund and securities		6,405,498
Net change in unrealized appreciation on derivative contracts		36,231
Net change in unrealized appreciation on the translation of other assets and liabilities in foreign currencies		5,054
Net realized and unrealized gain from investments and foreign currency		2,627,935
Net increase in net assets resulting from operations	\$	4,504,699

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Statement of Changes in Equity Capital (Net Assets)

For the Year Ended December 31, 2023

(stated in United States dollars)

	Total Number of <u>Units</u>	Equity Capital (Net Assets)		
		<u>Investment Manager</u>	<u>Other Company Investors</u>	<u>Total</u>
Balances at December 31, 2022	100,050.00	\$ 50,185	\$ 100,369,076	\$ 100,419,261
Subscriptions	26,594.37	-	25,980,947	25,980,947
Redemptions	(26,239.98)	-	(26,274,059)	(26,274,059)
Net increase in net assets resulting from operations		<u>1,920</u>	<u>4,502,779</u>	<u>4,504,699</u>
Balances at December 31, 2023	<u>100,404.39</u>	<u>\$ 52,105</u>	<u>\$ 104,578,743</u>	<u>\$ 104,630,848</u>

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Schedule of Financial Highlights

For the Year Ended December 31, 2023

(stated in United States dollars)

Per unit operating performance for a Company Investor unit outstanding throughout the year:

Net asset value per unit at beginning of year	\$ 1,003.69
Income from operations ⁽¹⁾	
Net realized and unrealized gain from investments and foreign currency	19.76
Net investment income ⁽⁴⁾	18.64
Total income from operations	38.40
Net asset value per unit at end of year	\$ 1,042.09

Total return ⁽²⁾	3.83%

Ratios to average net assets ^{(3) (4)}

Interest expense	0.58%
Operating expenses	0.21%
Total expenses	0.79%
Net investment income	1.86%

⁽¹⁾ Per unit net investment income is calculated using the daily average of the units outstanding during the year. Per unit net realized and unrealized gain from investments and foreign currency is the amount necessary to reconcile the change in net asset value per unit with the other per unit information presented. This method is utilized given the disproportionate amount of subscriptions and redemptions during the year as well as the disproportionate amount of gain or loss recognized during the year.

⁽²⁾ Total return is calculated by comparing the unrounded ending net asset value per unit to the unrounded beginning net asset value per unit. An individual investor's return may vary from the reported return based on the timing of capital transactions.

⁽³⁾ Average net assets is determined using the daily average net assets during the year.

⁽⁴⁾ Excludes the Company's proportional share of net investment income (loss) and expenses related to its investment in the affiliated fund.

See accompanying notes to the financial statements.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements

December 31, 2023

(stated in United States dollars)

1. Formation and principal activity

Bridgewater Implementation Fund IV, LLC (the “Company”) was formed as a limited liability company under the laws of the State of Delaware. The Company shall continue until it is dissolved in accordance with the provisions of the Limited Liability Company Agreement.

The Company’s investment activities are managed by Bridgewater Associates, LP (the “Investment Manager”), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The investment objective of the Company is to seek to achieve substantial capital appreciation in global equity markets using proprietary investment systems developed by the Investment Manager. The strategy by which the Company intends to achieve this objective is described in the Company’s Offering Memorandum.

Capitalized terms not defined herein are defined in the Company’s Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by management and available for issue on March 8, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles (“US GAAP”) as detailed in the Financial Accounting Standards Board’s Accounting Standards Codification (“Codification”). The Company is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. Pursuant to the *Statement of Cash Flows* Topic of the Codification, the Company qualifies for an exemption from the requirement to provide a statement of cash flows and has elected not to provide a statement of cash flows.

The significant accounting policies adopted by the Company are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Company to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies

Investments and related transactions

Securities listed or quoted on a national securities exchange or market, or traded in the over the counter (“OTC”) market, are valued at the closing quotation posted by the primary exchange or trading system on which the security is traded.

The investment in Bridgewater Short Term Investment Fund II, LLC (“STIF II”) is reported in the statement of assets and liabilities at the Company’s proportionate share of STIF II’s net asset value as determined by STIF II in accordance with its valuation policies. Generally, the fair value of the Company’s investment in an affiliated fund represents the amount that the Company could reasonably expect to receive from the affiliated fund if the Company’s investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Company believes to be reliable.

The Company records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Brokerage commissions and other trading fees are reflected as an adjustment to cost or proceeds at the time of the transaction. Dividends are recorded on the ex-dividend date and are net of related withholding taxes, if any. Interest income and expense are recognized on an accrual basis. Under the applicable foreign tax laws, taxes at various rates may be imposed and charged to the Company on capital gains, dividends, and interest.

Over the Counter (“OTC”) derivatives

The Company may enter into forward currency contracts as part of its overall investment strategy. When entering into a forward currency contract, the Company agrees to receive or deliver a fixed quantity of foreign currency for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward currency contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Company's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Company uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

The following table summarizes the Company's assets and liabilities accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total		Level 1		Level 2		Level 3	
	Fair Value							
<u>Assets</u>								
Forward Currency Contracts ⁽¹⁾	\$	714,046	\$	-	\$	714,046	\$	-
Common Stocks ⁽²⁾		105,363,361		105,363,361		-		-
Preferred Stocks ⁽²⁾		390,783		390,783		-		-
Investment in Affiliated Fund ⁽³⁾		5,538,455						
Total Assets	\$	112,006,645	\$	105,754,144	\$	714,046	\$	-
<u>Liabilities</u>								
Forward Currency Contracts ⁽¹⁾	\$	1,165,214	\$	-	\$	1,165,214	\$	-
Total Liabilities	\$	1,165,214	\$	-	\$	1,165,214	\$	-

⁽¹⁾ See note 8 for additional information on the fair value of derivatives.

⁽²⁾ See the condensed schedule of investments for fair value by country and industry, if applicable, within this category.

⁽³⁾ See the condensed schedule of investments for the fair value by affiliated fund within this category. This investment is presented for reconciliation purposes, but is not required to be categorized in the fair value hierarchy as it is measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Company does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and the net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

(e) Taxation

No provision for income taxes is made in these financial statements. Each investor is responsible for reporting income or loss based upon that investor's respective share of the Company's income, expenses, gains and losses. The Company files a U.S. federal tax return.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Company is required to determine whether a tax position of the Company is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Company evaluates tax positions taken or expected to be taken in the course of preparing the Company's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Company level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Company has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of the operations of the Company for the year ended December 31, 2023. The Company's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(f) Netting

The Company presents on a gross basis the fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement, even though such positions could qualify for net presentation.

The Company has elected not to offset fair value amounts recognized for OTC cash collateral receivables and payables against fair value amounts recognized for OTC derivative positions executed with the same counterparty under the same master netting agreement.

See note 8 for additional netting related disclosures for derivatives.

(g) Indemnifications

In the normal course of business, the Company enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Company's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Company that have not yet occurred. The Company believes the risk of any future obligation under these indemnifications to be remote.

3. Investment Manager

The Investment Manager of the Company is Bridgewater Associates, LP, which conducts and manages the business and investment activity of the Company. The Investment Manager will not receive any investment management fee or performance compensation from the Company for managing the investments of the Company. The Investment Manager shares in the Company's profits and losses pursuant to their membership interest in the Company. The Investment Manager utilizes various research products, services, and other resources in its management of the Company's investment activities. The Company's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Investment Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicative charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

4. Brokers and other derivative counterparties

The Company maintains cash and securities with securities brokers, subject to Securities and Exchange Commission regulations and the securities brokers' requirements. Margin requirements are satisfied by deposit of cash and securities with such securities brokers. Accordingly, assets used to meet margin and other broker or regulatory requirements are partially restricted. The Company earns or pays interest on amounts on deposit with, or borrowed from, the securities brokers.

The Company also maintains assets with counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Company had cash on deposit with counterparties to OTC derivative contracts of \$520,000, which is included in deposits with counterparties in the statement of assets and liabilities. Additionally, at December 31, 2023, the Company has received cash collateral from counterparties to OTC derivative contracts of \$250,000. A corresponding obligation to return such cash collateral is reported in the statement of assets and liabilities.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

5. Custodian, Fund Administration, Middle and Back Office Services

The Company has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company to act as the Custodians of the Company. The Custodians each act as repository for certain of the Company's assets. The Custodians have a security interest in the Company's assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodians. The Company pays the fees of the Custodians.

The Company has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting ("FAMBO Service"), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of the FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements. Since the Company's assets are contributed by other funds and accounts managed by the Investment Manager that are parties to or subject to other agreements for FAMBO Service, the Company does not pay any fees to The Bank of New York Mellon or The Northern Trust Company for their services in order to avoid any potential double charging of such assets with respect to those services. The fees of The Bank of New York Mellon and The Northern Trust Company with respect to such assets are generally assessed through agreements for FAMBO Service relating to the investing fund or account. The Company pays The Northern Trust Company for certain data and regulatory services.

6. Investment in affiliated fund

During the year ended December 31, 2023, the Company held an investment in STIF II. Bridgewater Associates, LP is the manager of STIF II and receives no compensation from such affiliated fund.

This investment is subject to the terms of the governing documents and offering memorandum of STIF II. The Company may redeem any or all of its investment in STIF II at the close of business on any business day, subject to restrictions in STIF II's governing documents.

The following presents summary information regarding this investment:

Description	Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investment in affiliated fund ⁽¹⁾					
STIF II	0.03%	Cash Management	<u>\$ 5,538,455</u>	<u>\$ 200,000</u>	<u>\$ (9,126)</u>

⁽¹⁾ As of December 31, 2023, receivable for pending investment transactions on the statement of assets and liabilities includes amounts relating to unsettled sales of STIF II in the amount of \$179,063.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Equity capital

Subscriptions may be made as of each Dealing Day, generally each business day, and such other day as determined by the Investment Manager, subject to restrictions as outlined in the Company's Offering Memorandum. The Company currently issues Company Securities in a single class and series, but may issue additional classes or series of Company Securities at the discretion of the Investment Manager. Company Securities will generally be issued at a price equal to the Net Asset Value ("NAV") per Company Security as of the close of business on the relevant Dealing Day.

Redemptions may be made as of each Dealing Day, generally each business day, and such other day as determined by the Investment Manager, subject to restrictions as outlined in the Company's Offering Memorandum. Each Dealing Day's redemption will be effective as of the close of business at the prevailing Redemption Price, which will generally be the NAV per Company Security as of the close of business on the relevant Dealing Day.

The movements in equity capital for the year ended December 31, 2023 are presented in the statement of changes in equity capital (net assets).

8. Derivatives

The Company engages in the speculative trading of forward currency contracts ("derivatives") for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Company's derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Company actively assesses, manages, and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Company's derivative trading activity, the Company is subject to the risk of losses in excess of the amount of its initial investment.

The Company's derivative activities and exposure to derivative contracts are subject to foreign currency exchange rate risk, which is the primary underlying risk. In addition to its primary underlying risk, the Company is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

The following presents the fair value of derivative contracts at December 31, 2023:

<u>Primary Underlying Risk</u>	<u>Assets</u>	<u>Liabilities</u>	<u>Net</u>
Foreign currency exchange rate:			
OTC forward contracts	\$ 714,046	\$ (1,165,214)	\$ (451,168)
Total gross fair value of derivatives	<u>\$ 714,046</u>	<u>\$ (1,165,214)</u>	<u>\$ (451,168)</u>

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Derivatives (continued)

The following table presents the gross and net information on OTC instruments and transactions, determined on a counterparty by counterparty basis, that are offset or are eligible for offset in the statement of assets and liabilities and are subject to an agreement similar to a master netting agreement:

	Gross amount of recognized assets	Gross amount offset in the statement of assets and liabilities	Net amount of assets presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		
				Netting related to derivative fair values ⁽¹⁾	Netting related to cash and noncash collateral received ⁽²⁾	Net amounts ⁽³⁾
Offsetting of Derivative Assets						
OTC derivatives	\$ 714,046	\$ -	\$ 714,046	\$ (424,514)	\$ (200,028)	\$ 89,504
Total	<u>\$ 714,046</u>	<u>\$ -</u>	<u>\$ 714,046</u>	<u>\$ (424,514)</u>	<u>\$ (200,028)</u>	<u>\$ 89,504</u>
	Gross amount of recognized liabilities	Gross amount offset in the statement of assets and liabilities	Net amount of liabilities presented in the statement of assets and liabilities	Amounts not offset in the statement of assets and liabilities		
				Netting related to derivative fair values ⁽¹⁾	Netting related to cash and noncash collateral deposited/pledged ⁽²⁾	Net amounts ⁽³⁾
Offsetting of Derivative Liabilities						
OTC derivatives	\$ 1,165,214	\$ -	\$ 1,165,214	\$ (424,514)	\$ (379,786)	\$ 360,914
Total	<u>\$ 1,165,214</u>	<u>\$ -</u>	<u>\$ 1,165,214</u>	<u>\$ (424,514)</u>	<u>\$ (379,786)</u>	<u>\$ 360,914</u>

⁽¹⁾ Represents the netting of the gross fair value of OTC derivative contracts with the same counterparty under master netting agreements, or similar arrangements, with such counterparty.

⁽²⁾ Represents the netting of cash collateral and noncash collateral (government securities) received from or deposited with/pledged to derivative counterparties against the fair value of the derivative contracts with each such counterparty. Excludes any cash and noncash collateral amounts in excess of the respective derivative asset or liability with each such counterparty.

⁽³⁾ The net amounts represent the uncollateralized derivative assets or liabilities as of December 31, 2023. This may occur due to market movements and minimum thresholds for collateral movements to and from counterparties.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Derivatives (continued)

The following presents the results of the Company's derivative trading for the year ended December 31, 2023. The below captions of "Realized" and "Change in Unrealized" correspond to the captions in the statement of operations.

<u>Primary Underlying Risk</u>	<u>Gain from trading</u>	
	<u>Realized</u>	<u>Change in Unrealized</u>
Foreign currency exchange rate:		
OTC forward contracts	\$ 542,991	\$ 36,231
Net gains from derivative trading	<u>\$ 542,991</u>	<u>\$ 36,231</u>

Volume of derivative activities

For the year ended December 31, 2023, the volume of the Company's derivative activities, based on their average notional amounts, categorized by primary underlying risk, were as follows:

(notional amounts in thousands)

<u>Primary Underlying Risk</u>	<u>Average month-end notional amounts outstanding</u>	
	<u>Long Exposure</u>	<u>Short Exposure</u>
Foreign currency exchange rate:		
OTC forward contracts	\$ 94,727	\$ 106,154

The above notional disclosure amounts are intended to provide an indication of the Company's volume of derivative activity. The notional exposures, which are presented on a gross basis for both long and short positions, are not intended to be, nor are they, indicative of the Company's level of exposure or risk of loss. There are alternative ways to present the volume of derivative activity in the financial statements of an entity. The Company has elected to utilize average month-end notional amounts outstanding to represent the volume of derivative activity, as the Company believes this is a meaningful representation of the volume of derivative activity during the year.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Derivatives (continued)

Credit-Risk-Related Contingent Features

The Company's OTC derivative contracts are subject to International Swaps and Derivatives Association ("ISDA") Master Agreements (the "Master Agreements") which contain certain covenants and other provisions that may require the Company to post collateral on derivatives if the Company is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Company's net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

Determined on a counterparty by counterparty basis, the aggregate fair value of OTC derivative instruments with credit-risk-related contingent features that are in a net liability position at December 31, 2023 is \$740,700. In connection with these OTC derivative positions, during the normal course of business, the Company has posted collateral in the amount of \$520,000 directly with OTC derivative counterparties.

9. Trading and investing activities and related risks

The Company engages in various trading activities, including investments in stocks that are typically traded on an exchange or in the over-the-counter market.

The Company invests its assets in short-term government securities and in money market instruments through its investment in STIF II. The Company may also engage in the speculative trading of forward currency contracts. The Company is exposed to both market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by another party to perform according to the terms of a contract).

The Company's investment in STIF II is subject to the market and credit risk of money market instruments and other financial instruments held by STIF II. Risks arise from investments in cash equivalents, commercial paper, securities purchased under agreements to resell and government securities due to, among other things, market risk (the risk arising from changes in fair value), as well as the potential for default or the insolvency of the counterparty to such agreement. In the event of default by or insolvency of the issuer, recovery of STIF II assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such assets (if any). If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the fair value of such collateral and such realization may be delayed. The Company bears the risk of loss only to the extent of the fair value of its investment in STIF II.

The Company may also trade in forward currency contracts. Bilateral derivative contracts typically require the Company to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer's insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer's estate or available account insurance (if any). Risks arise from changes in the fair value of derivative contracts. Theoretically, the Company is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. Risks also include the inability of the counterparties to meet the terms of their respective contracts.

BRIDGEWATER IMPLEMENTATION FUND IV, LLC

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

9. Trading and investing activities and related risks (continued)

A portion of the Company's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Company's trading of securities and forward currency contracts could be partially restricted due to deposit or margin requirements. A portion of the Company's assets has been pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Company assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since forward currency contracts are traded in OTC markets between principals, the Company also assumes the risk of loss from counterparty non-performance.

Certain investments reported in the financial statements are denominated in currencies other than the base currency of the Company. This may lead to an exposure to exchange rate fluctuations that the Company manages in a variety of ways, including the use of derivative contracts to hedge.

The Investment Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The Company Investors generally bear the risk of loss of the entire amount of their respective investment in the Company.

10. Subsequent events

The Company has evaluated subsequent events through March 8, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

Financial Statements of

BRIDGEWATER EVENT RISK FUND I, LTD.

December 31, 2023

(With Independent Auditors' Report Thereon)

**This report is submitted pursuant to an exemption claimed pursuant to Section 4.7 of the
Regulations under the Commodity Futures Trading Commission.**

CONFIDENTIAL

BRIDGEWATER EVENT RISK FUND I, LTD.

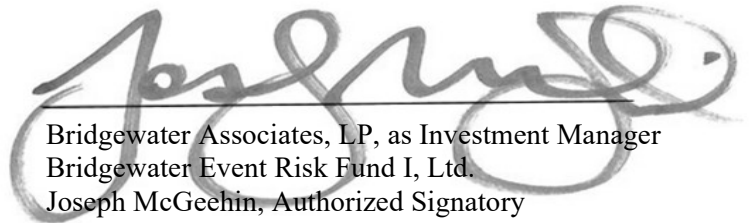
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BRIDGEWATER EVENT RISK FUND I, LTD.

Affirmation of the Commodity Pool Operator

To the best of the knowledge and belief of the undersigned, the information contained in the Annual Report for the year ended December 31, 2023 is accurate and complete.



Bridgewater Associates, LP, as Investment Manager
Bridgewater Event Risk Fund I, Ltd.
Joseph McGeehin, Authorized Signatory



KPMG LLP
345 Park Avenue
New York, NY 10154-0102

Independent Auditors' Report

To the Directors and Shareholders
Bridgewater Event Risk Fund I, Ltd.:

Opinion

We have audited the financial statements of Bridgewater Event Risk Fund I, Ltd. (the Fund), which comprise the statement of assets and liabilities, including the condensed schedule of investments, as of December 31, 2023, and the related statements of operations and changes in net assets for the year then ended, the related notes to the financial statements, and the schedule of financial highlights for the year then ended.

In our opinion, the accompanying financial statements and schedule of financial highlights present fairly, in all material respects, the financial position of the Fund as of December 31, 2023, the results of its operations and changes in its net assets for the year then ended, and the financial highlights for the year then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Fund, and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements and schedule of financial highlights in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements and financial highlights that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements and schedule of financial highlights, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for one year after the date that the financial statements and schedule of financial highlights are issued.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements and schedule of financial highlights as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered



material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements and schedule of financial highlights.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements and schedule of financial highlights, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements and schedule of financial highlights.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements and schedule of financial highlights.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Fund's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

KPMG LLP

New York, New York
March 8, 2024

BRIDGEWATER EVENT RISK FUND I, LTD.

Statement of Assets and Liabilities

December 31, 2023

(stated in United States dollars)

Assets		
Cash and cash equivalents	\$	87,098,955
Investments in affiliated fund and securities, at fair value (cost - \$722,551,714)		758,331,974
Interest receivable		375,505
Subscriptions receivable		143,584
Total Assets	\$	845,950,018
Liabilities		
Accounts payable and accrued expenses	\$	97,811
Redemptions payable		62,708,309
Total Liabilities	\$	62,806,120
Net Assets	\$	783,143,898
Net asset value per Participating Share, based on		
615,957.07 shares outstanding	\$	1,271.43

See accompanying notes to the financial statements.

BRIDGEWATER EVENT RISK FUND I, LTD.

Condensed Schedule of Investments

December 31, 2023

(stated in United States dollars)

	% of net assets	Shares/ nominal value	Fair value
Investments in affiliated fund and securities			
<i>Investment in affiliated fund ⁽¹⁾</i>			
Bridgewater Short Term Investment Fund II, LLC	90.34%	52,173,085	\$ 707,517,480
Total investment in affiliated fund (cost - \$671,746,496)	90.34%		707,517,480
<i>Debt securities</i>			
UNITED STATES			
U.S. Treasury Bills, due 01/2024 to 04/2024, 5.26% to 5.41% ⁽²⁾	6.49%	USD 51,200,000	50,814,494
Total debt securities (cost, including accrued interest, - \$50,805,218)	6.49%		50,814,494
Total investments in affiliated fund and securities (cost, including accrued interest, - \$722,551,714)	96.83%		\$ 758,331,974

USD - United States Dollar

⁽¹⁾ Bridgewater Associates, LP is the manager of this fund (see note 6).⁽²⁾ Rates shown represent yield-to-maturity.

See accompanying notes to the financial statements.

BRIDGEWATER EVENT RISK FUND I, LTD.

Statement of Operations

For the Year Ended December 31, 2023

(stated in United States dollars)

Investment income	
Interest income	\$ 7,347,928
Total investment income	7,347,928
Expenses	
Professional fees	132,164
Other expenses	49,871
Clearance and custody	28,623
Investment and research expenses	26,571
Total expenses	237,229
Net investment income	7,110,699
Net realized and unrealized gain from investments and foreign currency	
Net realized gain on transactions in affiliated fund and securities	8,880,393
Net change in unrealized appreciation on affiliated fund and securities	26,670,825
Net change in unrealized appreciation on the translation of other assets and liabilities in foreign currencies	63
Net realized and unrealized gain from investments and foreign currency	35,551,281
Net increase in net assets resulting from operations	\$ 42,661,980

See accompanying notes to the financial statements.

BRIDGEWATER EVENT RISK FUND I, LTD.

Statement of Changes in Net Assets

For the Year Ended December 31, 2023

(stated in United States dollars)

	Management Shareholders		Participating Shareholders		Total
	Shares	Value	Shares	Value	
Balances at December 31, 2022	1,000.00	\$ 10	736,691.20	\$ 891,553,957	\$ 891,553,967
Subscriptions	-	-	169,393.17	209,096,799	209,096,799
Redemptions	-	-	(290,127.30)	(360,168,848)	(360,168,848)
Net increase in net assets resulting from operations		-		42,661,980	42,661,980
Balances at December 31, 2023	<u>1,000.00</u>	<u>\$ 10</u>	<u>615,957.07</u>	<u>\$ 783,143,888</u>	<u>\$ 783,143,898</u>

See accompanying notes to the financial statements.

BRIDGEWATER EVENT RISK FUND I, LTD.

Schedule of Financial Highlights

For the Year Ended December 31, 2023

(stated in United States dollars)

Per share operating performance for a Participating Share outstanding throughout the year:

Net asset value per share at beginning of year	\$	1,210.21
Income from operations ⁽¹⁾		
Net realized and unrealized gain from investments and foreign currency		51.03
Net investment income ⁽⁴⁾		10.19
Total income from operations		61.22
Net asset value per share at end of year	\$	1,271.43

Total return ⁽²⁾	5.06%

Supplemental data for Participating Shareholders ^{(3) (4)}

Ratios to average net assets:	
Expenses	0.03%
Net investment income	0.82%

⁽¹⁾ Per share net investment income is calculated using the daily average of the shares outstanding during the year. Per share net realized and unrealized gain from investments and foreign currency is the amount necessary to reconcile the change in net asset value per share with the other per share information presented. This method is utilized given the disproportionate amount of share subscriptions and redemptions during the year as well as the disproportionate amount of gain or loss recognized during the year.

⁽²⁾ Total return is calculated by comparing the unrounded ending net asset value per share to the unrounded beginning net asset value per share. An individual shareholder's return may vary from the reported return based on the timing of capital transactions.

⁽³⁾ Average net assets is determined using the daily average net assets during the year.

⁽⁴⁾ Excludes the Fund's proportional share of net investment income (loss) and expenses related to its investment in the affiliated fund and brokerage commissions, if any.

See accompanying notes to the financial statements.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements

December 31, 2023

(stated in United States dollars)

1. Incorporation and principal activity

Bridgewater Event Risk Fund I, Ltd. (the “Fund”) is an exempted company, with limited liability, incorporated under the laws of the Cayman Islands. The Fund is registered as a mutual fund under the Mutual Funds Act of the Cayman Islands.

The Fund’s investment activities are managed by Bridgewater Associates, LP (the “Investment Manager”), an investment adviser registered with the United States Securities and Exchange Commission under the Investment Advisers Act of 1940, as amended. In addition, the Investment Manager is a registered Commodity Pool Operator under the Commodity Exchange Act and is a member of the National Futures Association.

The investment objective of the Fund is to seek to offset certain exposures that may exist in the trading strategies currently utilized by the Investment Manager on behalf of investors in the Fund. Primarily, these exposures are event risks that may not be fully hedged by the Investment Manager’s fundamental and systematic investment strategy. The strategy by which the Fund intends to achieve this objective is described in the Fund’s Offering Memorandum.

Capitalized terms not defined herein are defined in the Fund’s Offering Memorandum, which should be read in conjunction with these financial statements.

These financial statements were approved by the Board of Directors and available for issue on March 8, 2024.

2. Significant accounting policies

The accompanying financial statements are prepared in accordance with U.S. generally accepted accounting principles (“US GAAP”) as detailed in the Financial Accounting Standards Board’s Accounting Standards Codification (“Codification”). The Fund is an investment company and follows the accounting and reporting guidance in Topic 946 of the Codification, entitled *Financial Services – Investment Companies*. Pursuant to the *Statement of Cash Flows* Topic of the Codification, the Fund qualifies for an exemption from the requirement to provide a statement of cash flows and has elected not to provide a statement of cash flows. The significant accounting policies adopted by the Fund are as follows:

(a) Use of estimates

The preparation of financial statements in accordance with US GAAP requires the Fund to make estimates and assumptions that affect the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements and the reported amounts of income and expenses during the year then ended. Changes in the economic environment, financial markets and any other parameters used in determining these estimates could cause actual results to differ from those estimates materially.

(b) Cash and cash equivalents

Cash comprises current deposits with banks and other financial institutions. Cash equivalents are short term highly liquid investments that are readily convertible to known amounts of cash and are held for the purpose of meeting short-term cash commitments rather than for investment or other purposes. Interest equivalent dividends on money market funds are included in interest income.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies

Investments and related transactions

U.S. Treasury bills are valued using quoted bid prices as provided by an external pricing source.

The investment in Bridgewater Short Term Investment Fund II, LLC ("STIF II") is reported in the statement of assets and liabilities at the Fund's proportionate share of STIF II's net asset value as determined by STIF II in accordance with its valuation policies. Generally, the fair value of the Fund's investment in an affiliated fund represents the amount that the Fund could reasonably expect to receive from the affiliated fund if the Fund's investment was redeemed at the date of valuation, based on information available at the time the valuation is made and that the Fund believes to be reliable.

The Fund records all securities transactions on a trade date basis. Realized gains and losses are determined on a first-in, first-out disposition methodology. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations. Interest income and expense are recognized on an accrual basis.

Derivatives

The Fund may enter into stock index and interest rate futures contracts and options on futures contracts and stock indices as part of the overall investment strategy. Upon entering into a futures or option contract, the Fund is typically required to deposit with the futures broker or securities broker, for the benefit of a clearinghouse, an amount of cash or securities equal to a certain percentage of the contract amount ("initial margin"). Subsequent payments are made or received, depending on the daily fluctuations in the market value of the open contracts ("variation margin"). Gains or losses are realized when contracts are liquidated or reach maturity. Net unrealized appreciation or depreciation on open contracts (the difference between contract trade price and the daily settlement price) are included in the statement of assets and liabilities. Exchange traded futures contracts and options on futures contracts and stock indices are valued at the closing settlement price on the instrument's principal active market which is typically the local exchange.

The Fund may enter into forward currency contracts as part of its overall investment strategy. When entering into a forward currency contract, the Fund agrees to receive or deliver a fixed quantity of foreign currency for an agreed-upon price on an agreed future date. Unrealized appreciation or depreciation on open contracts at period end are measured by the difference between the trade price at the dates of entry and the forward rates at the reporting date and are included in the statement of assets and liabilities. Forward currency contracts are valued daily based on an interpolation of mid spot rate and forward points. Gains or losses are realized when contracts are liquidated or reach maturity.

The Fund accounts for the payment and receipt of variation margin for futures contracts and options on futures contracts and stock indices that are characterized as settled-to-market as settlements of those contracts and recognizes daily settlements of settled-to-market contracts as unrealized appreciation or depreciation. Any change in net unrealized appreciation/(depreciation) from the preceding period is reported in the statement of operations.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(c) Fair value and related accounting policies (continued)

Other receivables and payables

At December 31, 2023, the carrying value of receivables and payables approximates fair value given the immediate to short-term nature of these financial instruments.

Fair value

Fair value, as defined in the *Fair Value Measurement* Topic of the Codification, is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. The fair value hierarchy, as set forth in the *Fair Value Measurement* Topic of the Codification, prioritizes the inputs to valuation techniques used to measure fair value into three broad levels: quoted market prices in active markets for identical assets or liabilities (Level 1); inputs other than quoted market prices that are observable for the asset or liability, either directly or indirectly (Level 2); and unobservable inputs for an asset or liability (Level 3). If the inputs used to measure a financial instrument fall within different levels of the fair value hierarchy, the categorization is based on the lowest level input that is significant to the measurement of that financial instrument.

Fair value is a market-based measure considered from the perspective of a market participant rather than an entity-specific measure. Therefore, even when market assumptions are not readily available, the Fund's own assumptions are set to reflect those that market participants would use in pricing the asset or liability at the measurement date. The Fund uses prices and inputs that are current as of the measurement date, including periods of market dislocation. In periods of market dislocation, the observability of prices and inputs may be reduced for many investments. This condition could cause an investment to be reclassified to a lower level within the fair value hierarchy.

Pursuant to the *Fair Value Measurement* Topic of the Codification, an entity holding investments in certain entities that calculate net asset value per share or its equivalent for which fair value is not readily determinable is permitted, as a practical expedient, to measure the fair value of such investments on the basis of that net asset value per share or its equivalent without adjustment.

The following table summarizes the Fund's assets accounted for at fair value at December 31, 2023, using the fair value hierarchy:

	Total Fair Value	Level 1	Level 2	Level 3
Assets				
Debt Securities ⁽¹⁾	\$ 50,814,494	\$ -	\$ 50,814,494	\$ -
Investment in Affiliated Fund ⁽²⁾	707,517,480			
Total Assets	\$ 758,331,974	\$ -	\$ 50,814,494	\$ -

⁽¹⁾ See the condensed schedule of investments for fair values by country within this category.

⁽²⁾ See the condensed schedule of investments for the fair value by affiliated fund within this category. This investment is presented for reconciliation purposes, but is not required to be categorized in the fair value hierarchy as it is measured at fair value using the net asset value per share or its equivalent, without adjustment, as permitted by the practical expedient.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

2. Significant accounting policies (continued)

(d) Translation of foreign currencies

The fair value of foreign investments, currency holdings, and other assets and liabilities in currencies other than United States dollars are translated based on the exchange rates in effect on the date of valuation. The cost of each investment is determined using historical exchange rates. Foreign currency transactions are translated at prevailing exchange rates at the time of such transactions. The Fund does not isolate that portion of realized or unrealized gains or losses resulting from changes in the foreign exchange rate on investments from fluctuations arising from changes in the local currency market price of the investments. Such gains and losses, if any, are included with the net realized gain/(loss) and the net change in unrealized appreciation/(depreciation) on investments in the statement of operations. The realized and unrealized gains or losses resulting from changes in foreign exchange rates on currency holdings and other assets and liabilities are included in net realized gain/(loss) on foreign currency transactions and net change in unrealized appreciation/(depreciation) on the translation of other assets and liabilities in foreign currencies, respectively, in the statement of operations.

(e) Taxation

Under existing legislation, there are no taxes on income or capital gains in the Cayman Islands, and the Fund has received an undertaking from the Cayman Islands government exempting it from all local income, profits and capital tax. Accordingly, no provision for income taxes is made in these financial statements. The Fund prepares and files a calendar year U.S. information tax return and reports to Shareholders their allocable share of the Fund's income, expenses and trading and investing gains or losses. The Fund has elected to be treated as a partnership for United States income tax purposes, and as such, its distributable share of United States taxable income is allocated to each of the Fund's investors. Each investor that is subject to U.S. tax will be required to take into account its distributive share of all items of the Fund's income, gain, loss, deduction and credit, whether or not distributed.

The *Income Taxes* Topic of the Codification establishes financial accounting and disclosure requirements for recognition and measurement of tax positions taken or expected to be taken on a tax return. The Fund is required to determine whether a tax position of the Fund is more likely than not to be sustained upon examination by the applicable taxing authority, including resolution of any related appeals or litigation processes, based on the technical merits of the position.

The Fund evaluates tax positions taken or expected to be taken in the course of preparing the Fund's financial statements to determine whether the tax positions are "more-likely-than-not" of being sustained by the applicable tax authority. Tax positions with respect to tax at the Fund level not deemed to meet the "more-likely-than-not" threshold would be recorded as a tax benefit or expense in the current year. The Fund has concluded that there are no material tax positions requiring recognition, measurement or disclosure on the results of operations of the Fund for the year ended December 31, 2023. The Fund's conclusions regarding tax positions will be subject to review and may be adjusted at a later date based on factors including, but not limited to, on-going analyses of tax laws, regulations and interpretations thereof.

(f) Indemnifications

In the normal course of business, the Fund enters into contracts and agreements that contain a variety of representations and warranties and which may provide general indemnifications. The Fund's maximum exposure under these arrangements is unknown, as this would involve future claims that may be made against the Fund that have not yet occurred. The Fund believes the risk of any future obligation under these indemnifications to be remote.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

3. Investment Manager

The Investment Manager of the Fund conducts and manages the trading and investment activity of the Fund. Since, pursuant to a separate agreement, the Investment Manager acts as an investment adviser to the Shareholders of the Fund and is generally paid a fee directly by each Shareholder, the Investment Manager does not receive any payment from the Fund for its management activities or otherwise. The Investment Manager utilizes various research products, services and other resources in its management of the Fund's investment activities. The Fund's allocable share of such expenses and costs are included in investment and research expenses in the statement of operations. The Investment Manager allocates such expenses and costs amongst all investors by reference to their respective net asset values or similar metrics and uses commercially reasonable efforts to make appropriate adjustments of allocations of such costs and expenses as to avoid duplicative charges at multiple levels of a fund structure and across the relevant trading vehicles, as applicable.

4. Deposits with counterparties

The Fund may maintain assets with various brokers as Futures Commission Merchants ("FCM") to act as its broker for the trading of exchange traded futures contracts and options on futures contracts and stock indices, subject to Commodity Futures Trading Commission regulations and various exchange, clearinghouse and FCM requirements. The Fund is subject to credit risk to the extent any relevant central clearinghouse, FCM or broker with whom it conducts business is unable to fulfill contractual obligations on its behalf. Initial and variation margin requirements are satisfied by the deposit of cash and securities with such FCM and/or central clearinghouse.

Accordingly, assets used to meet margin requirements are partially restricted. The Fund earns or pays interest on amounts on deposit with, or received from, the FCM, broker and/or central clearinghouse. At December 31, 2023, there are no amounts on deposit with the FCM, broker and/or central clearinghouse.

The Fund may also maintain assets with or receive collateral from counterparties to OTC derivative contracts to meet deposit or margin requirements. At December 31, 2023, the Fund did not have any amounts on deposit with or received from counterparties to OTC derivative contracts.

5. Custodian, Fund Administration, Middle and Back Office Services

The Fund has entered into Custody Agreements with The Bank of New York Mellon and The Northern Trust Company to act as the Custodians of the Fund. The Custodians each act as repository for certain of the Fund's assets. The Custodians have a security interest in the Fund's assets to the extent of any outstanding fees, expenses, and/or other liabilities related to the services of the Custodians. The Fund pays the fees of the Custodians.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

5. Custodian, Fund Administration, Middle and Back Office Services (continued)

The Fund has also entered into separate agreements for fund administration, middle and back office services with The Bank of New York Mellon and The Northern Trust Company. Pursuant to such agreements, The Bank of New York Mellon provides a range of primary fund administration, middle and back office services including, but not limited to, trade capture, collateral management, pricing, reconciliation, valuation, and reporting (“FAMBO Service”), and The Northern Trust Company provides secondary independent parallel processing and reconciliation of FAMBO Service. In addition, The Northern Trust Company may perform certain primary services related to certain reporting, analytics and regulatory requirements. Since the Fund’s assets are contributed by other funds and accounts managed by the Manager that are parties to or subject to other agreements for FAMBO Service, the Fund does not pay any fees to The Bank of New York Mellon or The Northern Trust Company for their services in order to avoid any potential double charging of such assets with respect to those services. The fees of The Bank of New York Mellon and The Northern Trust Company with respect to such assets are generally assessed through agreements for FAMBO Service relating to the investing fund or account. The Fund pays The Northern Trust Company for certain data and regulatory services.

6. Investment in affiliated fund

During the year ended December 31, 2023, the Fund held an investment in STIF II. Bridgewater Associates, LP is the manager of STIF II and receives no compensation from such affiliated fund.

This investment is subject to the terms of the governing documents and offering memorandum of STIF II. The Fund may redeem any or all of its investment in STIF II at the close of business on any business day, subject to restrictions in STIF II’s governing documents.

The following presents summary information regarding this investment:

Description	Fair Value as a % of Affiliated Fund's Net Assets	Investment Objective	Fair Value	Included in net realized gain/(loss)	Included in net change in unrealized appreciation/ (depreciation)
Investment in affiliated fund					
		Cash			
STIF II ⁽¹⁾	3.92%	Management	<u>\$ 707,517,480</u>	<u>\$ 8,880,845</u>	<u>\$ 26,669,941</u>

⁽¹⁾ As of December 31, 2023, STIF II invested a significant portion of its assets in short-term U.S. government securities. At December 31, 2023, the Fund’s proportional share of this investment, as a percentage of the Fund’s net assets, was approximately 83.44%.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

7. Share capital

	Shares	\$
Authorized as of December 31, 2023:		
Management Shares - ordinary voting non-participating shares of \$0.01 par value each		
Series I	400	4
Series II	600	6
Total Management Shares	1,000	10
Participating Shares - ordinary non-voting participating shares of \$0.001 par value each	49,990,000	49,990

Holders of ordinary non-voting participating shares shall not be entitled to notice of, attend or vote at general meetings of members but such shares shall be redeemable by the Fund at the election of the holder (subject to certain limitations as described in the Fund's offering documents) and the holders shall be entitled to participate in the profits of the Fund and, subject to the return of capital to the holders of ordinary voting non-participating shares, in the surplus assets of the Fund on a winding up or otherwise.

The ordinary voting non-participating shares shall be voting, non-redeemable by the holder thereof and shall not participate in any profits or surplus assets on a winding up or otherwise (other than return of paid-in capital). The Investment Manager, a related party to the Fund, holds the Management Shares Series I shares at December 31, 2023. As of December 31, 2023, the Management Shares Series II shares are held equally by the independent directors of the Fund, Dermot S.L. Butler and Russell Burt.

The movements in Management and Participating Shares for the year ended December 31, 2023 are presented in the statement of changes in net assets.

Participating Shares are offered on any Business Day (as defined in the Articles of Association) at a price equal to 100% of the net asset value per share, subject to acceptance by the Directors and the provisions of the Articles of Association and the Offering Memorandum. The net asset value per share of each Participating Share represents the net asset value of the Participating Shares divided by the number of Participating Shares outstanding.

A Shareholder may request and receive redemption of shares owned at the net asset value per share, subject to the terms and restrictions in the Articles of Association and the Offering Memorandum.

On or prior to December 31, 2023, the Fund accepted and recorded subscriptions of \$143,584, at the then net asset value per share, for which the Fund did not receive the cash related to such subscriptions until January 2024. Accordingly, such amount is included in subscriptions receivable in the statement of assets and liabilities.

On or prior to December 31, 2023, the Fund accepted and recorded redemptions of \$62,708,309, at the then net asset value per share, for which the Fund did not pay the cash related to such redemptions until January 2024. Accordingly, such amount is included in redemptions payable in the statement of assets and liabilities.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

8. Derivatives

The Fund may engage in the speculative trading of futures contracts, options on futures contracts and stock indices, and forward currency contracts (collectively “derivatives”) for the purpose of achieving capital appreciation and, in certain situations, economic hedging. None of the Fund’s derivative instruments are designated as hedging instruments, as defined in the *Derivatives and Hedging* Topic of the Codification, nor are they used for other risk management purposes. The Fund actively assesses, manages, and monitors risk exposure on derivatives on a contract basis, a sector basis, and on an overall basis in accordance with its established risk parameters. Due to the speculative nature of the Fund’s derivative trading activity, the Fund is subject to the risk of losses in excess of the amount of its initial investment.

The Fund’s derivative activities and exposure to derivative contracts are subject to equity price, foreign currency exchange rate and interest rate risk, which are the primary underlying risks. In addition to its primary underlying risks, the Fund is also subject to counterparty risk due to the potential inability of its counterparties to meet the terms of their contracts.

As of December 31, 2023, the Fund does not hold any open derivative contracts, nor did the Fund engage in any derivative trading during the year ended December 31, 2023. As a result, the Fund does not have any assets or liabilities that are eligible for offset in the statement of assets and liabilities, subject to an agreement similar to a master netting agreement.

Credit-Risk-Related Contingent Features

The Fund’s OTC derivative contracts are subject to International Swaps and Derivatives Association (“ISDA”) Master Agreements (the “Master Agreements”) which contain certain covenants and other provisions that may require the Fund to post collateral on derivatives if the Fund is in a net liability position with its counterparties exceeding certain amounts and/or may require posting of initial margin. The Master Agreements may provide for termination upon a decline in the Fund’s net assets below specified thresholds. Upon such decline, the counterparty would have the ability to terminate and settle all outstanding transactions under a Master Agreement prior to scheduled maturity. As of December 31, 2023, no such terminations have occurred.

The Fund does not have any OTC derivative instruments with credit-risk-related contingent features that are in a net liability position at December 31, 2023.

9. Trading and investing activities and related risks

The Fund invests its assets in short-term government securities and in money market instruments through its investment in STIF II. The Fund may also engage in the speculative trading of futures contracts, options on futures contracts and stock indices, and forward currency contracts. The Fund is exposed to both market risk (the risk arising from changes in fair value) and credit risk (the risk of failure by the counterparty to perform according to the terms of a contract).

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

9. Trading and investing activities and related risks (continued)

The Fund's investment in STIF II is subject to the market and credit risk of money market instruments and other financial instruments held by STIF II. Risks arise from investments in cash equivalents, commercial paper, securities purchased under agreements to resell and government securities due to, among other things, market risk (the risk arising from changes in fair value), as well as the potential for default or the insolvency of the counterparty to such agreement. In the event of default by or insolvency of the issuer, recovery of STIF II assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such assets (if any). If the counterparty to a transaction in which securities are purchased under an agreement to resell defaults, and the fair value of the underlying collateral securities declines, realization may be limited to the fair value of such collateral and such realization may be delayed. The Fund bears the risk of loss only to the extent of the fair value of its investment in STIF II.

The Fund may also trade in certain derivative contracts, including futures contracts, options on futures contracts and stock indices and forward currency contracts. Derivative contracts that are traded through a central clearinghouse require margin deposits with the clearing broker for the benefit of such broker and the central clearinghouse. Additional deposits may be necessary for any loss on contract value. The Commodity Exchange Act requires a clearing broker to segregate all customer transactions and assets from such broker's proprietary activities. A customer's cash and other property (for example, government securities) deposited with a clearing broker are considered commingled with all other customer funds subject to such broker's segregation requirements. In the event of a clearing broker's insolvency, recovery may be limited to a pro rata share of the aggregate amount of segregated funds available. Specifically, with respect to margin deposited in respect of futures and options, all customers will share pro rata in any deficiency in the comingled account arising from fraud or operational error. In addition, with respect to margin deposits made with respect to futures and options positions, the Fund is also exposed to a pro rata share of losses in the comingled account arising from defaults by other customers of the clearing broker that cause the insolvency of the clearing broker. In all such cases it is possible that the recovered amount could be less than total cash and other property deposited.

Bilateral derivative contracts typically require the Fund to deposit margin with the related derivatives dealer. These deposits with derivatives dealers are subject to credit risk. In the event of a derivatives dealer's insolvency, recovery may be limited to any pro rata distribution of the derivatives dealer's estate or available account insurance (if any).

Risks arise from changes in the fair value of derivative contracts. Theoretically, the Fund is exposed to a market risk equal to the notional value of derivative contracts purchased and unlimited liability on such contracts sold short. As a buyer of options, the Fund pays a premium at the outset and then bears the risk of unfavorable changes in the price of the contract or index underlying the option. Purchased options expose the Fund to a risk of loss limited to the premiums paid. Risks also include the inability of the counterparties to meet the terms of their respective contracts.

BRIDGEWATER EVENT RISK FUND I, LTD.

Notes to the Financial Statements (continued)

December 31, 2023

(stated in United States dollars)

9. Trading and investing activities and related risks (continued)

A portion of the Fund's assets are held by brokers and dealers in securities and other global financial institutions in connection with its investing, trading and cash management activities. Assets deposited with financial institutions in connection with the Fund's trading of securities, futures, options on futures contracts and stock indices and forward currency contracts could be partially restricted due to deposit or margin requirements. A portion of the Fund's assets has been pledged to counterparties where the counterparty has the right, by contract or custom, to sell or pledge the assets. In the event of a broker or dealer in securities or other financial institution's insolvency, recovery of Fund assets on deposit may be limited to any pro rata distribution of the insolvent entity's estate or account insurance or other protection afforded such deposits (if any). Additionally, since certain derivative contracts are traded in OTC markets between principals, the Fund also assumes the risk of loss from counterparty non-performance.

Certain investments reported in the financial statements may be denominated in currencies other than the base currency of the Fund. This may lead to an exposure to exchange rate fluctuations that the Fund manages in a variety of ways, including the use of derivative contracts to hedge.

The Investment Manager has established procedures to actively monitor market risk and minimize credit risk, although there can be no assurance that it will, in fact, succeed in doing so. The Participating Shareholders generally bear the risk of loss of the entire amount of their respective investments in the Fund.

10. Subsequent events

The Fund has evaluated subsequent events through March 8, 2024, the date the financial statements were available to be issued, and it has determined that no events have occurred that would require recognition or additional disclosures in these audited financial statements.

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023****(stated in United States Dollars)**

Investments in Affiliated Funds	Cost	Fair Value
BW IMPLEMENTATION IV	7,112,276	7,453,492
BW SPECIAL OPPORTUNITIES FUND	217,844,619	207,885,123
EVENT RISK FUND I LTD.	52,266,216	55,325,577
SHORT TERM INVESTMENT FUND II	1,210,467,558	1,229,598,677
Total Investments in Affiliated Funds	1,487,690,669	1,500,262,869

Investments in Centrally Cleared Swap Contracts	Premium	Fair Value
CCP_CDS. BP UL KOREA CME PAY 100BPS 2028 DEC 20		(602,766)
CCP_CDS. BP UL MALAYS CME PAY 100BPS 2028 DEC 20		(113,744)
CCP_CDS. BP UL PERU CME PAY 100BPS 2028 DEC 20		(5,376)
CCP_CDS. SP UL BRAZIL CME REC 100BPS 2028 DEC 20		(11,234)
CCP_CDS. SP UL IMEX CME REC 100BPS 2028 DEC 20		73,940
CCP_CDS. SP UL PHILIP CME REC 100BPS 2028 DEC 20	9,028	11,799
CCP_CDS. SP UL SOAF CME REC 100BPS 2028 DEC 20		(372,370)
CCP_CDS. SP UL TURKEY CME REC 100BPS 2028 DEC 20		(2,181,489)
CCP_CDS._BP UL KOREA CME PAY 100BPS 2028 DEC 20	(567,376)	
CCP_CDS._BP UL MALAYS CME PAY 100BPS 2028 DEC 20	(98,708)	
CCP_CDS._BP UL PERU CME PAY 100BPS 2028 DEC 20	(5,098)	
CCP_CDS._SP UL BRAZIL CME REC 100BPS 2028 DEC 20	(14,703)	
CCP_CDS._SP UL IMEX CME REC 100BPS 2028 DEC 20	(188,403)	
CCP_CDS._SP UL SOAF CME REC 100BPS 2028 DEC 20	(610,253)	
CCP_CDS._SP UL TURKEY CME REC 100BPS 2028 DEC 20	(3,309,101)	
CCP_CDX. BP UL CDX.NA.HY.41_V2 PAY 500BPS 2028 DEC 20		(8,199,610)
CCP_CDX. BP UL CDX.NA.IG.41_V1 PAY 100BPS 2028 DEC 20		(855,052)
CCP_CDX. SP UL ITRAX_EUR_40_1 REC 100BPS 2028 DEC 20	340,038	345,004
CCP_CDX. SP UL ITRAX_XOVR_40_1 REC 500BPS 2028 DEC 20	427,575	442,561
CCP_CDX._BP UL CDX.NA.HY.41_V2 PAY 500BPS 2028 DEC 20	(3,482,932)	
CCP_CDX._BP UL CDX.NA.IG.41_V1 PAY 100BPS 2028 DEC 20	(534,263)	
Total Investments in Centrally Cleared Swap Contracts	(8,034,196)	(11,468,336)

Investments in Common Stocks	Cost	Fair Value
37 INTERACTIVE ENTERTAINMENT N	429,457	331,492
3M CO	950,252	997,873
3PEAK INC	172,579	106,999
3R PETROLEUM OLEO E GAS SA	314,545	287,816
3SBIO INC HK/01530	138,925	153,876
A2A SPA	17,223	16,970
AAC TECHNOLOGIES HOLDINGS INC HK/02018	130,231	184,205

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
AAON INC	61,357	78,893
ABB LTD	2,477,420	2,850,661
ABBOTT LABORATORIES	9,861,193	10,526,655
ABBVIE INC	6,144,828	6,440,708
ABERCROMBIE & FITCH CO	258,941	310,887
ABN AMRO BANK NV	160,485	171,274
ABSA GROUP LTD	1,284,836	1,211,772
ACADIA HEALTHCARE CO INC	363,251	385,223
ACCOLADE INC	44,330	47,908
ACUITY BRANDS INC	631,078	790,439
ADAPTHEALTH CORP	80,691	37,638
ADDUS HOMECARE CORP	82,954	81,894
ADTALEM GLOBAL EDUCATION INC	642,254	746,955
ADVANCED DRAINAGE SYSTEMS INC	113,292	142,187
ADVANTAGE ENERGY LTD	598,562	568,028
AEON CO LTD	16,110	17,679
AFFILIATED MANAGERS GROUP INC	1,175,374	1,242,250
AFLAC INC	1,156,325	1,287,495
AGC INC	39,889	40,854
AGEAS SA/NV	322,820	335,536
AGILON HEALTH INC	286,912	208,581
AGREE REALTY CORP	299,194	333,824
AGRICULTURAL BANK OF CHINA LTD HK/01288	2,364,540	2,361,931
AIER EYE HOSPITAL GROUP CO LTD	1,174,194	851,465
AIMA TECHNOLOGY GROUP CO LTD	73,824	55,784
AIN HOLDINGS INC	131,254	88,858
AIR CHINA LTD HK/00753	429,096	323,912
AISIN CORP	198,502	195,948
AJINOMOTO CO INC	1,576,472	1,829,373
AKESO INC HK/09926	152,672	230,260
ALBEMARLE CORP	1,494,920	1,169,855
ALBERTSONS COS INC	1,037,125	1,100,596
ALEXANDRIA REAL ESTATE EQUITIE	6,803	6,719
ALFA LAVAL AB	1,958,181	2,091,043
ALFRESA HOLDINGS CORP	132,516	171,689
ALIBABA GROUP HOLDING LTD HK/09988	17,845,933	15,092,794
ALIBABA HEALTH INFORMATION TEC HK/00241	238,712	217,261
ALIGN TECHNOLOGY INC	418,973	428,536
ALIMENTATION COUCHE-TARD INC	3,379,056	4,025,770
ALLEGION PLC	171,386	184,081
ALLISON TRANSMISSION HOLDINGS	1,282,018	1,416,592
ALLOS SA	618,825	651,507
ALPHABET INC	16,805,754	20,267,203

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ALTRIA GROUP INC	6,318,097	5,802,707
ALUMINUM CORP OF CHINA LTD HK/02600	688,410	646,292
AMBEV SA	2,789,495	2,772,795
AMDOCS LTD	1,437,732	1,440,253
AMEDISYS INC	172,153	168,827
AMERICAN HOMES 4 RENT	1,496,619	1,540,742
AMERICAN INTERNATIONAL GROUP I	481,782	493,830
AMERICAN TOWER CORP	58,824	63,900
AMERIPRISE FINANCIAL INC	205,861	235,115
AMGEN INC	2,264,821	2,398,631
AMKOR TECHNOLOGY INC	167,063	218,650
AMLOGIC SHANGHAI CO LTD	240,542	216,867
AMN HEALTHCARE SERVICES INC	1,250,834	1,119,007
AMPLIFON SPA	313,424	331,484
ANGEL YEAST CO LTD	301,008	256,144
ANGLO AMERICAN PLATINUM LTD	481,788	502,940
ANGLO AMERICAN PLC	5,966,013	5,162,472
ANGLOGOLD ASHANTI PLC	1,374,840	1,348,611
ANHEUSER-BUSCH INBEV SA/NV	3,107,342	3,515,532
ANHEUSER-BUSCH INBEV SA/NV	7,324,378	8,209,520
ANHUI CONCH CEMENT CO LTD HK/00914	835,372	697,707
ANHUI KOUZI DISTILLERY CO LTD	287,003	214,569
ANHUI YINGJIA DISTILLERY CO LT	156,730	183,134
ANJOY FOODS GROUP CO LTD	387,199	281,268
ANTA SPORTS PRODUCTS LTD HK/02020	1,494,828	1,257,684
ANTERO RESOURCES CORP	462,188	433,891
AON PLC	1,173,733	1,084,341
APA CORP	1,653,827	1,430,571
APELOA PHARMACEUTICAL CO LTD	656	545
APOLLO GLOBAL MANAGEMENT INC	1,248,276	1,294,875
APOLLO MEDICAL HOLDINGS INC	83,876	89,201
APPFOLIO INC	195,805	198,880
APTIV PLC	1,298,199	1,429,598
ARC RESOURCES LTD	1,068,530	1,012,932
ARCH CAPITAL GROUP LTD	310,360	294,852
ARCS CO LTD	78,975	87,024
AREZZO INDUSTRIA E COMERCIO SA	177,767	184,652
ARMSTRONG WORLD INDUSTRIES INC	76,434	100,876
ARRAY TECHNOLOGIES INC	118,672	125,647
ARROW ELECTRONICS INC	725,040	709,295
ARTHUR J GALLAGHER & CO	248,943	251,641
ARTISAN PARTNERS ASSET MANAGEM	74,158	89,641
AS ONE CORP	78,146	71,500

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ASAHI INTECC CO LTD	67,431	73,249
ASBURY AUTOMOTIVE GROUP INC	187,357	201,348
ASIA - POTASH INTERNATIONAL IN	54,454	50,318
ASML HOLDING NV	6,608,989	7,218,641
ASPEN PHARMACARE HOLDINGS LTD	606,076	682,925
ASSA ABLOY AB	3,477,110	3,854,843
ASSICURAZIONI GENERALI SPA	340,118	345,921
ASSURANT INC	352,626	462,000
ASSURED GUARANTY LTD	356,772	461,102
ASTELLAS PHARMA INC	199,829	191,346
ASTRAZENECA PLC	3,447,097	3,598,822
ASYMCHEM LABORATORIES TIANJIN HK/06821	171,092	157,922
AT&T INC	2,888,529	3,113,109
ATACADAO SA	275,888	304,996
ATKORE INC	878,177	963,360
ATLAS COPCO AB	2,411,936	2,659,887
ATLAS COPCO AB	6,175,938	6,701,045
ATMOS ENERGY CORP	332,563	339,935
ATRION CORP	42,749	28,030
AUTOBIO DIAGNOSTICS CO LTD	132,590	143,542
AUTOHOME INC ADR	204,189	195,157
AUTOLIV INC	557,601	614,669
AUTONATION INC	1,039,956	1,033,389
AUTOZONE INC	2,154,415	2,228,796
AVANOS MEDICAL INC	38,477	35,507
AVARY HOLDING SHENZHEN CO LTD	225,281	181,063
AVERY DENNISON CORP	20,631	21,227
AVNET INC	277,759	293,882
AXONICS INC	172,654	172,502
B3 SA - BRASIL BOLSA BALCAO	3,521,718	3,814,523
BAIDU INC HK/09888	3,574,543	3,074,144
BAKER HUGHES CO	966,276	948,153
BANCO BPM SPA	244,748	237,723
BANCO BRADESCO SA	982,475	1,051,569
BANCO BTG PACTUAL SA	1,820,535	1,992,921
BANCO DO BRASIL SA	3,440,781	3,632,916
BANCO SANTANDER BRASIL SA	485,785	511,337
BANK OF BEIJING CO LTD	1,019,009	958,207
BANK OF CHENGDU CO LTD	480,519	356,152
BANK OF CHINA LTD HK/03988	3,597,190	3,586,135
BANK OF COMMUNICATIONS CO LTD HK/03328	645,226	641,778
BANK OF HANGZHOU CO LTD	511,374	353,270
BANK OF JIANGSU CO LTD	1,040,854	917,910

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
BANK OF NANJING CO LTD	584,651	398,962
BANK OF NEW YORK MELLON CORP/T	1,046,247	1,155,198
BANK OF NINGBO CO LTD	1,338,748	809,861
BANK OF SHANGHAI CO LTD	772,445	674,785
BAOSHAN IRON & STEEL CO LTD	618,680	535,620
BARRICK GOLD CORP	60,098	69,500
BAXTER INTERNATIONAL INC	1,412,409	1,205,960
BAYCURRENT CONSULTING INC	355,270	340,649
BAYERISCHE MOTOREN WERKE AG	65,194	65,460
BB SEGURIDADE PARTICIPACOES SA	971,749	1,041,172
BE SEMICONDUCTOR INDUSTRIES NV	50,263	50,947
BEACON ROOFING SUPPLY INC	509,205	544,832
BEAUTY HEALTH CO/THE	108,454	35,407
BECTON DICKINSON & CO	3,568,884	3,449,463
BEGA CHEESE LTD	518	510
BEIERSDORF AG	2,022,997	2,728,498
BEIGENE LTD HK/06160	1,894,606	1,436,783
BEIJING CAPITAL INTERNATIONAL HK/00694	109,241	50,442
BEIJING DABEINONG TECHNOLOGY G	853	772
BEIJING E-HUALU INFORMATION TE	51,970	47,404
BEIJING EASPRING MATERIAL TECH	334,438	193,074
BEIJING ENLIGHT MEDIA CO LTD	140,954	128,842
BEIJING ENTERPRISES HOLDINGS L HK/00392	170,210	163,417
BEIJING ENTERPRISES WATER GROU HK/00371	110,991	86,459
BEIJING KINGSOFT OFFICE SOFTWA	790,913	710,182
BEIJING NEW BUILDING MATERIALS	327,623	267,285
BEIJING ORIENTAL YUHONG WATERP	497,596	336,981
BEIJING SHIJI INFORMATION TECH	154,919	91,040
BEIJING UNITED INFORMATION TEC	295,427	133,831
BEIJING WANTAI BIOLOGICAL PHAR	259,504	217,894
BEIJING YANJING BREWERY CO LTD	187,637	129,316
BEIJING-SHANGHAI HIGH SPEED RA	433	468
BEKAERT SA	33,437	40,032
BELLRING BRANDS INC	385,417	693,263
BENESSE HOLDINGS INC	100,767	123,896
BENTLEY SYSTEMS INC	1,106,777	1,228,735
BERKSHIRE HATHAWAY INC	45,307	45,296
BERRY GLOBAL GROUP INC	1,162,423	1,249,680
BEST BUY CO INC	925,316	1,021,006
BETTA PHARMACEUTICALS CO LTD	168,611	154,500
BHP GROUP LTD	4,018,855	4,658,546
BID CORP LTD	1,190,387	1,253,692
BIDVEST GROUP LTD/THE	761,555	764,878

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
BILIBILI INC HK/09626	504,344	309,261
BILL HOLDINGS INC	122,800	124,017
BIOGEN INC	2,555,049	2,448,223
BIOMARIN PHARMACEUTICAL INC	1,312,421	1,253,942
BJ'S WHOLESALE CLUB HOLDINGS I	898,383	846,649
BLOOMAGE BIOTECHNOLOGY CORP LT	226,321	132,044
BLUE OWL CAPITAL CORP	99,327	105,047
BOC AVIATION LTD HK/02588	157,972	150,050
BOC INTERNATIONAL CHINA CO LTD	48,706	43,962
BOISE CASCADE CO	88,416	100,642
BOLIDEN AB	1,117,448	1,212,581
BOOKING HOLDINGS INC	6,286,216	9,034,769
BORGWARNER INC	249,162	240,052
BOSIDENG INTERNATIONAL HOLDING HK/03998	159,426	152,518
BOSTON BEER CO INC/THE	298,261	301,354
BOSTON SCIENTIFIC CORP	4,252,605	5,205,212
BOYD GAMING CORP	459,183	440,649
BP PLC ADR	219,545	221,144
BREVILLE GROUP LTD	12,934	15,998
BRF SA	1,080,630	1,072,083
BRINK'S CO/THE	147,119	176,692
BRISTOL-MYERS SQUIBB CO	2,739,943	2,230,651
BRITISH AMERICAN TOBACCO PLC	4,176,209	3,650,673
BROOKFIELD ASSET MGMT LTD CL A VTG	149,045	189,656
BROWN & BROWN INC	194,959	195,908
BROWN-FORMAN CORP	1,284,564	1,117,618
BRUNSWICK CORP/DE	757,454	895,131
BUILDERS FIRSTSOURCE INC	1,231,617	1,567,233
BUNGE GLOBAL SA	298,274	287,203
BY-HEALTH CO LTD	845	639
BYD CO LTD	1,409,272	1,073,949
BYD CO LTD HK/01211	3,897,297	3,697,343
BYD ELECTRONIC INTERNATIONAL C HK/00285	194,234	341,582
C&D INTERNATIONAL INVESTMENT G HK/01908	230,458	172,611
CAITONG SECURITIES CO LTD	290,959	299,573
CAL-MAINE FOODS INC	193,013	213,950
CALBEE INC	152,985	152,749
CAMECO CORP	711,622	781,259
CAMPBELL SOUP CO	881,723	810,649
CANADIAN NATURAL RESOURCES LTD	760,705	773,890
CANMAX TECHNOLOGIES CO LTD	287,680	168,670
CAPCOM CO LTD	39,593	35,548
CAPITALAND ASCENDAS REIT	35,040	40,887

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CAPITALAND INTEGRATED COMMERCI	39,441	39,966
CAPITALAND INVESTMENT LTD/SING	33,965	29,945
CAPITEC BANK HOLDINGS LTD	1,375,229	1,538,094
CARDINAL HEALTH INC	2,374,070	2,478,874
CARETRUST REIT INC	59,587	61,814
CARL ZEISS MEDITEC AG	428,989	391,096
CARLISLE COS INC	147,118	177,148
CARTER'S INC	161,002	163,485
CASEY'S GENERAL STORES INC	766,910	976,151
CATHAY BIOTECH INC CN/688065	136,398	131,741
CAVCO INDUSTRIES INC	145,729	181,976
CBOE GLOBAL MARKETS INC	97,721	99,279
CCR SA	622,864	650,968
CECEP SOLAR ENERGY CO LTD	7,042	6,657
CECEP WIND-POWER CORP	154,227	133,149
CELSIUS HOLDINGS INC	525,217	543,292
CENCORA INC	2,213,355	2,416,706
CENTENE CORP	1,387,464	1,460,082
CENTRAIS ELETRICAS BRASILEIRAS	3,702,931	3,879,983
CENTRAL GARDEN & PET CO	184,253	211,128
CENTURY ALUMINUM CO	78,213	87,080
CERTARA INC	184,326	196,691
CF INDUSTRIES HOLDINGS INC	551,724	558,965
CHANGCHUN HIGH & NEW TECHNOLOG	653,792	551,237
CHANGJIANG SECURITIES CO LTD	246,620	212,581
CHANGZHOU XINGYU AUTOMOTIVE LI	221,283	221,228
CHAOZHOU THREE-CIRCLE GROUP CO	469,889	451,600
CHARLES SCHWAB CORP/THE	906,030	948,270
CHEGG INC	109,043	122,268
CHEMED CORP	351,451	421,605
CHEMOURS CO/THE	390,533	358,137
CHENG TUN MINING GROUP CO LTD	524	469
CHENGXIN LITHIUM GROUP CO LTD	8,614	8,517
CHENIERE ENERGY INC	694,373	718,689
CHESAPEAKE ENERGY CORP	535,167	540,273
CHEVRON CORP	784,310	804,867
CHIBA BANK LTD/THE	62,276	62,130
CHINA AOYUAN GROUP LTD HK/03883	654	57
CHINA AVIONICS SYSTEMS CO LTD CN/600372	335,069	240,240
CHINA BAOAN GROUP CO LTD	813	788
CHINA CINDA ASSET MANAGEMENT C HK/01359	121,310	87,903
CHINA CITIC BANK CORP LTD HK/00998	646,711	557,993
CHINA COAL ENERGY CO LTD HK/01898	308,607	337,335

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CHINA CONCH VENTURE HOLDINGS L HK/00586	216,621	106,637
CHINA CONSTRUCTION BANK CORP HK/00939	6,313,406	5,926,998
CHINA EASTERN AIRLINES CORP LT HK/00670	89,973	72,634
CHINA ENERGY ENGINEERING CORP HK/03996	247,495	174,531
CHINA EVERBRIGHT BANK CO LTD HK/06818	387,669	354,943
CHINA EVERBRIGHT ENVIRONMENT G HK/00257	163,345	110,922
CHINA FEIHE LTD HK/06186	184,827	132,638
CHINA FILM CO LTD	30,162	26,923
CHINA GALAXY SECURITIES CO LTD HK/06881	466,875	442,167
CHINA GAS HOLDINGS LTD HK/00384	310,605	252,750
CHINA GREATWALL TECHNOLOGY GRO	191,952	162,536
CHINA HONGQIAO GROUP LTD HK/01378	310,250	256,354
CHINA INTERNATIONAL CAPITAL CO HK/03908	685,101	488,425
CHINA JINMAO HOLDINGS GROUP LT HK/00817	85,248	58,398
CHINA JUSHI CO LTD	460,662	289,411
CHINA LESSO GROUP HOLDINGS LTD HK/02128	791	810
CHINA LIFE INSURANCE CO LTD HK/02628	1,623,197	1,205,329
CHINA LITERATURE LTD HK/00772	137,517	129,864
CHINA LONGYUAN POWER GROUP COR HK/00916	426,925	278,997
CHINA MEDICAL SYSTEM HOLDINGS HK/00867	179,882	216,089
CHINA MEHECO CO LTD	98,121	81,719
CHINA MEIDONG AUTO HOLDINGS LT HK/01268	106,739	37,154
CHINA MENGNIU DAIRY CO LTD HK/02319	1,311,472	776,536
CHINA MERCHANTS BANK CO LTD	8,810,019	5,889,624
CHINA MERCHANTS BANK CO LTD HK/03968	47,065	40,059
CHINA MERCHANTS ENERGY SHIPPIN	230,190	192,834
CHINA MERCHANTS PORT HOLDINGS HK/00144	182,574	161,697
CHINA MERCHANTS SECURITIES CO HK/06099	66,257	57,821
CHINA MERCHANTS SHEKOU INDUSTR	457,709	297,069
CHINA MINSHENG BANKING CORP LT HK/01988	659,308	538,470
CHINA NATIONAL BUILDING MATERI HK/03323	364,707	170,805
CHINA NATIONAL SOFTWARE & SERV	219,970	177,327
CHINA NORTHERN RARE EARTH GROU	916,560	548,538
CHINA OVERSEAS LAND & INVESTME HK/00688	778,883	671,387
CHINA OVERSEAS PROPERTY HOLDIN HK/02669	123,377	82,551
CHINA PACIFIC INSURANCE GROUP HK/02601	1,549,326	1,304,987
CHINA PETROLEUM & CHEMICAL COR HK/00386	1,841,604	1,749,239
CHINA POWER INTERNATIONAL DEVE HK/02380	188,371	165,259
CHINA RAILWAY GROUP LTD HK/00390	1,038,056	645,927
CHINA RARE EARTH RESOURCES AND	234,416	215,201
CHINA RESOURCES BEER HOLDINGS HK/00291	880,138	609,815
CHINA RESOURCES BUILDING MATER HK/01313	111,201	43,542
CHINA RESOURCES GAS GROUP LTD HK/01193	314,189	284,570

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CHINA RESOURCES LAND LTD HK/01109	1,227,852	1,026,672
CHINA RESOURCES MICROELECTRONI	260,785	208,081
CHINA RESOURCES MIXC LIFESTYLE HK/01209	250,910	189,825
CHINA RESOURCES PHARMACEUTICAL HK/03320	145,414	109,057
CHINA RESOURCES POWER HOLDINGS HK/00836	375,643	349,239
CHINA RESOURCES SANJIU MEDICAL	247,406	248,636
CHINA RUYI HOLDINGS LTD HK/00136	147,718	142,885
CHINA SHENHUA ENERGY CO LTD HK/01088	1,877,826	1,928,687
CHINA SOUTHERN AIRLINES CO LTD HK/01055	357,023	233,477
CHINA STATE CONSTRUCTION ENGIN	789,161	671,268
CHINA TAIPING INSURANCE HOLDIN HK/00966	140,221	117,496
CHINA THREE GORGES RENEWABLES	748,596	536,071
CHINA TOURISM GROUP DUTY FREE	1,561,538	744,303
CHINA TOURISM GROUP DUTY FREE HK/01880	426,870	232,643
CHINA TOWER CORP LTD HK/00788	504,772	473,985
CHINA TRADITIONAL CHINESE MEDI HK/00570	155,482	160,752
CHINA VANKE CO LTD HK/02202	1,507,983	941,456
CHINA YANGTZE POWER CO LTD	1,394,612	1,512,456
CHINA ZHENHUA GROUP SCIENCE &	478,101	266,979
CHINA ZHESHANG BANK CO LTD HK/02016	32,312	29,963
CHINASOFT INTERNATIONAL LTD HK/00354	178,464	191,125
CHIPOTLE MEXICAN GRILL INC	4,911,299	6,526,984
CHOICE HOTELS INTERNATIONAL IN	113,317	105,482
CHONGQING BREWERY CO LTD	302,479	174,206
CHONGQING CHANGAN AUTOMOBILE C	681,533	950,223
CHONGQING FULING ZHACAI GROUP	200,489	126,662
CHONGQING RURAL COMMERCIAL BAN HK/03618	323,681	327,880
CHONGQING ZHIFEI BIOLOGICAL PR	836,618	799,241
CHOW TAI FOOK JEWELLERY GROUP HK/01929	328,342	252,681
CHUBB LTD	1,254,880	1,269,442
CHUGAI PHARMACEUTICAL CO LTD	104,812	121,254
CHURCH & DWIGHT CO INC	1,733,299	1,964,200
CIA DE SANEAMENTO BASICO DO ES	1,059,100	1,179,208
CIA SIDERURGICA NACIONAL SA	454,600	539,501
CIE FINANCIERE RICHEMONT SA	5,700,085	6,016,667
CIELO SA	209,192	236,257
CIFI EVER SUNSHINE SERVICES GR HK/01995	2,111	516
CIGNA GROUP/THE	7,124,213	7,710,538
CIRRUS LOGIC INC	182,250	188,176
CISCO SYSTEMS INC	6,410,858	6,327,377
CITIC LTD HK/00267	708,706	616,231
CITIC PACIFIC SPECIAL STEEL GR	131,189	104,250
CITIC SECURITIES CO LTD HK/06030	1,464,500	1,520,499

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
CITIGROUP INC	1,725,892	2,002,816
CITY DEVELOPMENTS LTD	14,056	12,099
CIVITAS RESOURCES INC	323,577	308,120
CLARIVATE PLC	147,951	188,145
CLEAN ENERGY FUELS CORP	57,616	56,695
CLEAN HARBORS INC	105,191	103,484
CLICKS GROUP LTD	648,410	722,537
CLOROX CO/THE	967,545	1,059,586
CME GROUP INC	1,480,508	1,481,782
CMOC GROUP LTD HK/03993	677,003	638,158
CNGR ADVANCED MATERIAL CO LTD	185,140	131,592
CNO FINANCIAL GROUP INC	391,716	506,971
COCA-COLA BOTTLERS JAPAN HOLDI	140,503	188,119
COCA-COLA CO/THE	24,712,334	24,190,176
COCA-COLA CONSOLIDATED INC	244,334	417,780
COGNA EDUCACAO SA	267,556	293,563
COGNIZANT TECHNOLOGY SOLUTIONS	808,629	935,439
COHEN & STEERS INC	590,305	761,920
COLES GROUP LTD	135,913	140,442
COLGATE-PALMOLIVE CO	5,925,413	6,287,923
COLLINS FOODS LTD	4,954	6,609
COLRUYT GROUP N.V	125,726	144,629
COMCAST CORP	11,387,463	12,401,789
COMFORT SYSTEMS USA INC	99,551	115,998
COMMERZBANK AG	647,193	697,104
COMPUGROUP MEDICAL SE & CO KGA	214,925	196,855
CONCENTRIX CORP	59,501	62,363
CONCORDIA FINANCIAL GROUP LTD	80,739	81,844
CONSTELLATION BRANDS INC	3,794,379	3,839,957
CONTEMPORARY AMPEREX TECHNOLOG	7,215,899	4,617,490
CONTINENTAL AG	81,505	85,140
COOPER COS INC/THE	944,989	1,014,976
COPART INC	360,133	356,328
CORVEL CORP	83,510	122,122
COSAN SA	949,427	1,039,819
COSCO SHIPPING ENERGY TRANSPOR HK/01138	319,918	313,354
COSCO SHIPPING HOLDINGS CO LTD HK/01919	630,636	661,996
COSCO SHIPPING PORTS LTD HK/01199	79,448	97,454
COSMOS PHARMACEUTICAL CORP	200,424	219,474
COSTAR GROUP INC	2,231,622	2,598,804
COSTCO WHOLESALE CORP	17,701,912	23,168,808
COTERRA ENERGY INC	2,351,093	2,255,585
COUNTRY GARDEN HOLDINGS CO LTD HK/02007	358,826	128,382

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
COUNTRY GARDEN SERVICES HOLDIN HK/06098	351,077	179,027
COURSERA INC	184,191	263,141
CPFL ENERGIA SA	319,198	334,552
CRACKER BARREL OLD COUNTRY STO	172,786	157,860
CRH PLC	293,906	350,088
CROCS INC	701,609	672,272
CROSS COUNTRY HEALTHCARE INC	47,908	41,114
CROWN CASTLE INC	21,231	23,499
CSC FINANCIAL CO LTD HK/06066	242,629	199,216
CSN MINERACAO SA	352,572	397,819
CSPC PHARMACEUTICAL GROUP LTD HK/01093	806,844	752,985
CSW INDUSTRIALS INC	81,601	95,201
CSX CORP	1,269,295	1,372,343
CUBESMART	36,896	46,443
CUMMINS INC	528,520	541,189
CVC BRASIL OPERADORA E AGENCIA	70,578	71,115
CVS HEALTH CORP	16,133,708	14,958,261
CYRELA BRAZIL REALTY SA EMPREE	269,159	295,944
DAI NIPPON PRINTING CO LTD	510,613	538,719
DAI-ICHI LIFE HOLDINGS INC	217,717	229,016
DAIICHI SANKYO CO LTD	2,368,951	2,109,304
DAIWA HOUSE INDUSTRY CO LTD	97,762	109,088
DAQIN RAILWAY CO LTD	519,068	503,399
DAQO NEW ENERGY CORP ADR	304,355	186,333
DARDEN RESTAURANTS INC	914,721	976,106
DASHENLIN PHARMACEUTICAL GROUP	126,048	126,003
DATANG INTERNATIONAL POWER GEN HK/00991	21,539	21,060
DAVIDE CAMPARI-MILANO NV	1,150,856	1,179,313
DAVITA INC	491,966	564,971
DBS GROUP HOLDINGS LTD	184,801	217,820
DE' LONGHI SPA	249,694	374,562
DECKERS OUTDOOR CORP	6,823	7,353
DELTA AIR LINES INC	1,766,081	1,743,850
DENTSPLY SIRONA INC	596,998	604,923
DENTSU GROUP INC	13,344	12,832
DEUTSCHE BANK AG	960,770	1,131,734
DEUTSCHE TELEKOM AG	295,401	303,594
DEXCO SA	103,030	111,806
DEXCOM INC	2,018,095	2,669,300
DHC SOFTWARE CO LTD	179,785	160,268
DIAMOND OFFSHORE DRILLING INC	170,189	170,846
DIAMONDBACK ENERGY INC	947,376	945,523
DIASORIN SPA	285,887	269,648

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
DICK'S SPORTING GOODS INC	205,110	246,729
DISCOVER FINANCIAL SERVICES	912,691	1,137,151
DISCOVERY LTD	667,479	685,060
DO-FLUORIDE NEW MATERIALS CO L	304,149	189,569
DOCUSIGN INC	396,041	565,488
DOLLAR GENERAL CORP	1,787,291	1,726,429
DOLLAR TREE INC	4,907,901	5,138,801
DOMINO'S PIZZA ENTERPRISES LTD	150,814	175,993
DONG-E-E-JIAO CO LTD	239,811	287,873
DONGFANG ELECTRIC CORP LTD HK/01072	201,268	131,998
DONGFENG MOTOR GROUP CO LTD HK/00489	138,897	123,395
DONGXING SECURITIES CO LTD	166,249	155,927
DONGYUE GROUP LTD HK/00189	120,296	85,683
DOORDASH INC	2,137,003	2,679,919
DOXIMITY INC	332,088	302,804
DR HORTON INC	3,701,923	5,076,892
DRAX GROUP PLC	362,034	441,746
DT MIDSTREAM INC	216,402	220,570
DTE ENERGY CO	67,450	68,692
DUOLINGO INC	357,507	754,730
DXC TECHNOLOGY CO	592,244	649,485
DYNATRACE INC	626,846	630,138
EAGLE MATERIALS INC	773,115	876,472
EAST BUY HOLDING LTD HK/01797	153,187	105,026
EAST MONEY INFORMATION CO LTD	2,250,050	1,630,281
EASTGROUP PROPERTIES INC	72,442	77,821
EASTMAN CHEMICAL CO	515,923	585,896
EASTROC BEVERAGE GROUP CO LTD	146,431	168,506
EBARA CORP	39,773	47,371
EBAY INC	2,108,998	2,093,498
ECKERT & ZIEGLER STRAHLEN- UND	80,833	69,802
ECOVACS ROBOTICS CO LTD	222,864	97,228
EDISON INTERNATIONAL	339,335	368,531
EDWARDS LIFESCIENCES CORP	3,872,497	3,784,745
ELECTROLUX AB	363,982	391,077
ELECTRONIC ARTS INC	594,368	649,711
ELEMENT SOLUTIONS INC	457,712	530,762
ELEVANCE HEALTH INC	3,907,654	4,028,537
ELF BEAUTY INC	301,870	725,164
ELI LILLY & CO	12,675,391	12,825,989
EMBRAER SA	743,702	764,678
EMCOR GROUP INC	358,486	364,292
EMERSON ELECTRIC CO	244,424	260,455

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
EMPIRE CO LTD CL A NON-VTG	382,404	379,686
ENCOMPASS HEALTH CORP	332,271	352,415
ENCORE WIRE CORP	422,455	542,117
ENEL SPA	134,027	145,311
ENERGISA S/A	689,405	721,412
ENERPLUS CORP	536,758	505,606
ENEVA SA	926,289	993,797
ENGIE BRASIL ENERGIA SA	510,922	534,710
ENN ENERGY HOLDINGS LTD HK/02688	960,414	540,232
ENN NATURAL GAS CO LTD	169,221	156,043
ENPHASE ENERGY INC	130,977	209,706
ENSIGN GROUP INC/THE	305,960	337,303
ENSTAR GROUP LTD	390,406	466,839
ENTERGY CORP	47,889	48,369
ENVIRI CORP	93,919	96,417
ENVISTA HOLDINGS CORP	329,545	225,923
EOG RESOURCES INC	934,433	925,630
EQT CORP	1,687,570	1,738,270
EQUATORIAL ENERGIA SA	1,722,760	1,811,149
EQUIFAX INC	81,838	97,432
ERIE INDEMNITY CO	314,729	377,790
ERO COPPER CORP	297,106	310,898
ESSENT GROUP LTD	132,485	142,187
ESSITY AB	2,211,918	2,243,509
ESTEE LAUDER COS INC/THE	2,116,303	2,094,593
ETSY INC	53,885	68,811
EURONET WORLDWIDE INC	193,021	209,678
EVE ENERGY CO LTD	1,208,042	687,736
EVERBRIGHT SECURITIES CO LTD HK/06178	76,164	68,818
EVERCORE INC	709,972	889,802
EVEREST GROUP LTD	459,151	463,190
EVERTEC INC	208,344	226,071
EVOLANT HEALTH INC	321,642	346,848
EVOLUTION AB	2,955,087	3,231,363
EVOTEC SE	73,830	94,051
EXELON CORP	55,541	55,717
EXLSERVICE HOLDINGS INC	584,364	643,500
EXPEDIA GROUP INC	1,074,860	1,579,375
EXXARO RESOURCES LTD	395,824	444,282
EXXON MOBIL CORP	1,569,595	1,555,989
EZ TEC EMPREENDIMENTOS E PARTI	76,052	79,303
EZAKI GLICO CO LTD	135,055	151,032
F5 INC	789,946	902,596

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
FAIR ISAAC CORP	902,929	1,056,921
FANCL CORP	157,476	134,544
FANGDA CARBON NEW MATERIAL CO	256,430	179,441
FANUC CORP	30,826	32,357
FAR EAST HORIZON LTD HK/03360	82,971	93,257
FAW JIEFANG GROUP CO LTD	88,888	85,675
FEDERATED HERMES INC	515,750	496,218
FEDEX CORP	219,874	214,013
FIRST CAPITAL SECURITIES CO LT	230,278	223,661
FIRST QUANTUM MINERALS LTD	230,416	213,231
FIRSTCASH HOLDINGS INC	186,267	180,036
FIRSTRAND LTD	3,020,591	3,284,537
FISERV INC	5,684,933	6,110,109
FLAT GLASS GROUP CO LTD HK/06865	304,410	185,668
FLEETCOR TECHNOLOGIES INC	2,069,687	2,441,468
FLEURY SA	275,301	287,446
FLEX LTD	521,430	603,778
FLOWERS FOODS INC	411,715	407,431
FLUENCE ENERGY INC	69,230	64,586
FOCUS MEDIA INFORMATION TECHNO	876,626	834,207
FORTINET INC	26,171	26,046
FOSHAN HAITIAN FLAVOURING & FO	1,092,331	621,256
FOSUN INTERNATIONAL LTD HK/00656	105,353	99,460
FOUNDER SECURITIES CO LTD	330	416
FOUR CORNERS PROPERTY TRUST IN	80,698	93,104
FOX CORP	863,417	782,398
FOXCONN INDUSTRIAL INTERNET CO	526,151	625,876
FRANCO-NEVADA CORP	177,092	167,295
FREENET AG	16,208	16,515
FRESENIUS MEDICAL CARE AG	46,050	57,699
FRESENIUS SE & CO KGAA	1,616,090	1,833,010
FRESHPET INC	313,898	386,950
FRONTIER COMMUNICATIONS PARENT	4,211	4,688
FUCHS PETROLUB SE PRF NPV (REG	76,081	81,467
FUJI ELECTRIC CO LTD	399,045	420,284
FUJITSU GENERAL LTD	120,847	93,720
FUKUDA DENSHI CO LTD	45,083	67,280
FULGENT GENETICS INC	40,326	32,148
FUYAO GLASS INDUSTRY GROUP CO	202,900	216,668
FUYAO GLASS INDUSTRY GROUP CO HK/03606	608,500	750,656
G8 EDUCATION LTD	35,502	38,427
GANFENG LITHIUM GROUP CO LTD HK/01772	671,565	444,312
GCL TECHNOLOGY HOLDINGS LTD HK/03800	480,102	313,313

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks (Continued)	Cost	Fair Value
GDS HOLDINGS LTD HK/09698	170,894	102,373
GE HEALTHCARE INC	13,002	12,990
GEELY AUTOMOBILE HOLDINGS LTD HK/00175	779,027	619,809
GEM CO LTD	1,345	1,066
GEMDALE CORP	321,574	155,660
GEN DIGITAL INC	637,113	760,750
GENERAL ELECTRIC CO	3,231,044	3,731,901
GENERAL MILLS INC	3,927,720	3,336,275
GENPACT LTD	427,276	406,211
GENSCRIPT BIOTECH CORP HK/01548	296,485	281,334
GENTEX CORP	473,615	515,799
GENTING SINGAPORE LTD	15,236	21,909
GERRESHEIMER AG	216,276	204,383
GETINGE AB	693,241	724,835
GF SECURITIES CO LTD HK/01776	320,257	261,235
GIANT NETWORK GROUP CO LTD	150,370	90,003
GIGADEVICE SEMICONDUCTOR INC	971,454	698,338
GILEAD SCIENCES INC	4,376,038	4,507,477
GINLONG TECHNOLOGIES CO LTD	388,113	176,894
GLANBIA PLC	425,185	552,118
GLAUKOS CORP	135,713	132,828
GLENORE PLC	4,380,516	4,752,380
GLOBAL PAYMENTS INC	2,126,065	2,409,063
GLOBE LIFE INC	774,478	823,436
GLOBUS MEDICAL INC	303,710	281,957
GLODON CO LTD	243,687	169,655
GMS INC	366,940	425,998
GODADDY INC	262,791	279,838
GOERTEK INC	851,940	625,021
GOLD FIELDS LTD	2,041,228	2,225,961
GOLDWIND SCIENCE & TECHNOLOGY HK/02208	146,409	103,840
GONGNIU GROUP CO LTD	125,274	115,688
GOODWE TECHNOLOGIES CO LTD	236,820	157,973
GOTION HIGH-TECH CO LTD	428,073	295,459
GRAHAM HOLDINGS CO	184,515	209,653
GRAND CANYON EDUCATION INC	694,117	966,137
GRAPHIC PACKAGING HOLDING CO	536,206	579,423
GREAT WALL MOTOR CO LTD HK/02333	517,402	572,672
GREE ELECTRIC APPLIANCES INC O	1,794,893	1,657,289
GREEN BRICK PARTNERS INC	69,934	83,156
GREEN PLAINS INC	138,050	144,990
GREENLAND HOLDINGS CORP LTD	98,337	78,543
GREENTOWN CHINA HOLDINGS LTD HK/03900	120,139	89,890

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
GREENTOWN SERVICE GROUP CO LTD HK/02869	1,652	1,247
GRIFFON CORP	77,358	94,655
GROUP 1 AUTOMOTIVE INC	501,316	635,078
GROWTHPOINT PROPERTIES LTD	371,733	361,965
GRUPO CASAS BAHIA SA	23,923	19,763
GRUPO DE MODA SOMA SA	149,832	169,472
GUANGDONG HAID GROUP CO LTD	582,523	443,350
GUANGDONG INVESTMENT LTD HK/00270	207,135	161,776
GUANGDONG KINLONG HARDWARE PRO	2,995	2,055
GUANGHUI ENERGY CO LTD	528,604	390,580
GUANGZHOU AUTOMOBILE GROUP CO HK/02238	404,008	311,466
GUANGZHOU BAIYUN INTERNATIONAL	145,434	103,965
GUANGZHOU BAIYUNSHAN PHARMACEU HK/00874	53,743	51,550
GUANGZHOU HAIGE COMMUNICATIONS	221,392	285,629
GUANGZHOU KINGMED DIAGNOSTICS	354,862	279,404
GUANGZHOU SHIYUAN ELECTRONIC T	247,395	160,736
GUANGZHOU TINCI MATERIALS TECH	669,088	377,303
GULFPORT ENERGY CORP	353,654	361,105
GUOSEN SECURITIES CO LTD	223,874	190,891
GUOTAI JUNAN SECURITIES CO LTD HK/02611	50,343	47,661
GUOYUAN SECURITIES CO LTD	193,662	185,583
H & M HENNES & MAURITZ AB	2,934,109	3,041,737
H WORLD GROUP LTD ADR	762,529	677,060
H&R BLOCK INC	921,930	1,172,102
H.U. GROUP HOLDINGS INC	65,146	60,457
HAEMONETICS CORP	219,905	239,856
HAIDILAO INTERNATIONAL HOLDING HK/06862	339,576	277,447
HAIER SMART HOME CO LTD	1,905,995	1,604,480
HAIER SMART HOME CO LTD HK/06690	135,535	128,202
HAIN CELESTIAL GROUP INC/THE	139,044	92,517
HAINAN AIRPORT INFRASTRUCTURE	192,073	167,295
HAITIAN INTERNATIONAL HOLDINGS HK/01882	131,607	148,453
HAITONG SECURITIES CO LTD HK/06837	551,716	426,742
HALLIBURTON CO	1,940,592	1,793,691
HAMILTON LANE INC	82,332	103,684
HAN'S LASER TECHNOLOGY INDUSTR	1,091	941
HANGZHOU BINJIANG REAL ESTATE	42,008	31,162
HANGZHOU CHANG CHUAN TECHNOLOG	215,597	175,637
HANGZHOU FIRST APPLIED MATERIA	431,775	220,693
HANGZHOU LION ELECTRONICS CO L	244,180	161,369
HANGZHOU OXYGEN PLANT GROUP CO	1,028	848
HANGZHOU SILAN MICROELECTRONIC	450,455	241,067
HANGZHOU TIGERMED CONSULTING C HK/03347	572,966	296,072

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
HANOVER INSURANCE GROUP INC/TH	11,915	12,142
HANSOH PHARMACEUTICAL GROUP CO HK/03692	176,163	212,164
HAPVIDA PARTICIPACOES E INVEST	876,463	891,356
HARLEY-DAVIDSON INC	948,757	964,913
HARMONY GOLD MINING CO LTD	543,408	598,189
HARTFORD FINANCIAL SERVICES GR	1,128,121	1,232,145
HCA HEALTHCARE INC	6,544,443	6,957,559
HEBEI HENGSHUI LAOBAIGAN LIQUO	177,060	155,480
HEIDELBERG MATERIALS AG	337,854	387,862
HEINEKEN HOLDING NV	447,645	468,181
HEINEKEN NV	4,659,916	4,991,139
HELEN OF TROY LTD	237,460	271,098
HELLOFRESH SE	342,113	278,007
HENAN SHENHUO COAL & POWER CO	306,045	325,220
HENAN SHUANGHUI INVESTMENT & D	329,889	299,865
HENGAN INTERNATIONAL GROUP CO HK/01044	267,428	215,732
HENGDIAN GROUP DMEGC MAGNETICS	189,296	135,543
HENGLI PETROCHEMICAL CO LTD	514,578	337,060
HENGTONG OPTIC-ELECTRIC CO LTD	338,786	270,198
HENGYI PETROCHEMICAL CO LTD	165,997	137,653
HENRY SCHEIN INC	1,058,878	1,112,710
HERBALIFE LTD	144,534	140,941
HERSHEY CO/THE	2,517,195	2,103,789
HESS CORP	347,887	349,156
HEWLETT PACKARD ENTERPRISE CO	584,593	583,535
HEXAGON AB	3,330,871	3,693,194
HF SINCLAIR CORP	520,611	511,133
HITACHI LTD	7,217	7,214
HITHINK ROYALFLUSH INFORMATION	298,355	377,566
HOLOGIC INC	1,762,021	1,663,999
HONGFA TECHNOLOGY CO LTD	266,869	180,699
HONGTA SECURITIES CO LTD	61,930	59,709
HORIZON CONSTRUCTION DEVELOPME HK/09930	2,502	2,582
HORMEL FOODS CORP	464,914	461,517
HOSHIZAKI CORP	86,992	98,842
HOULIHAN LOKEY INC	108,606	124,107
HOUSE FOODS GROUP INC	129,277	132,572
HOYA CORP	1,873,885	2,117,550
HOYUAN GREEN ENERGY CO LTD	314,263	122,380
HP INC	453,238	463,988
HUA HONG SEMICONDUCTOR LTD HK/01347	260,396	181,332
HUADIAN POWER INTERNATIONAL CO HK/01071	268,535	255,077
HUADONG MEDICINE CO LTD	369,754	394,052

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
HUAFON CHEMICAL CO LTD	169,338	148,132
HUALAN BIOLOGICAL ENGINEERING	262,188	271,756
HUALI INDUSTRIAL GROUP CO LTD	88,342	99,451
HUANENG LANCANG RIVER HYDROPOW	132,503	163,544
HUANENG POWER INTERNATIONAL IN HK/00902	552,213	477,169
HUATAI SECURITIES CO LTD HK/06886	371,031	366,885
HUAXI SECURITIES CO LTD	130,158	120,684
HUAXIA BANK CO LTD	264,454	268,321
HUAYU AUTOMOTIVE SYSTEMS CO LT	321,896	260,069
HUBEI XINGFA CHEMICALS GROUP C	1,145	934
HUDBAY MINERALS INC	145,167	148,045
HUIZHOU DESAY SV AUTOMOTIVE CO	380,582	403,822
HUMANA INC	3,876,927	3,785,173
HUMANWELL HEALTHCARE GROUP CO	279,013	329,053
HUNAN VALIN STEEL CO LTD	274,502	260,297
HUNDSUN TECHNOLOGIES INC	667,201	521,465
HYGEIA HEALTHCARE HOLDINGS CO HK/06078	198,980	154,400
HYPERA SA	649,537	675,611
IBIDEN CO LTD	23,291	27,717
ICU MEDICAL INC	97,364	112,207
IDACORP INC	171,688	175,698
IDEXX LABORATORIES INC	1,090,471	1,317,689
IDP EDUCATION LTD	100,201	92,816
IFLYTEK CO LTD	1,082,281	999,365
IMEIK TECHNOLOGY DEVELOPMENT C	537,144	309,552
IMPALA PLATINUM HOLDINGS LTD	879,306	666,946
IMPERIAL OIL LTD	628,335	633,331
INARI MEDICAL INC	184,925	185,606
INCYTE CORP	1,577,171	1,500,116
INDUSTRIAL & COMMERCIAL BANK O HK/01398	5,293,537	4,693,728
INDUSTRIAL BANK CO LTD	3,433,805	2,781,521
INDUSTRIAL SECURITIES CO LTD	444,292	432,297
ING GROEP NV	2,541,843	2,903,551
INGENIC SEMICONDUCTOR CO LTD	309,605	208,666
INGEVITY CORP	216,710	207,201
INGHAMS GROUP LTD	7,235	8,485
INGLES MARKETS INC	120,212	118,845
INNER MONGOLIA BAOTOU STEEL UN	537,818	379,619
INNER MONGOLIA JUNZHENG ENERGY	174,076	141,877
INNER MONGOLIA YILI INDUSTRIAL	2,541,416	1,858,281
INNER MONGOLIA YUAN XING ENERG	773	651
INNOVENT BIOLOGICS INC HK/01801	333,797	442,843
INPEX CORP	333,023	326,918

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
INPOST SA	69,199	82,589
INSIGHT ENTERPRISES INC	130,435	154,332
INSPERITY INC	86,066	86,977
INSTALLED BUILDING PRODUCTS IN	72,461	105,670
INSULET CORP	391,469	479,092
INTEGER HOLDINGS CORP	159,499	177,353
INTEGRA LIFESCIENCES HOLDINGS	178,517	162,180
INTER PARFUMS INC	232,409	248,849
INTERACTIVE BROKERS GROUP INC	1,105,813	1,116,580
INTERCONTINENTAL EXCHANGE INC	309,618	328,909
INTERPUBLIC GROUP OF COS INC/T	150,045	172,666
INTESA SANPAOLO SPA	911,160	930,933
INTUITIVE SURGICAL INC	6,127,346	7,352,424
INVESTEC LTD	274,974	304,692
INVESTEC PLC	625,057	690,946
INVESTOR AB	5,119,779	5,561,173
IQIYI INC ADR	228,959	246,015
IRB-BRASIL RESSEGUROS SA	184,362	168,715
ISUZU MOTORS LTD	121,337	126,236
ITO EN LTD	187,040	167,052
ITOCHU CORP	610,445	634,051
IVANHOE MINES LTD CL A	339,715	373,309
J & J SNACK FOODS CORP	237,943	238,342
J M SMUCKER CO/THE	2,245,337	2,072,000
JA SOLAR TECHNOLOGY CO LTD	814,464	390,148
JABIL INC	518,049	538,647
JACOBS SOLUTIONS INC	14,287	14,538
JAFRON BIOMEDICAL CO LTD	5,293	5,749
JAMIESON WELLNESS INC	93,475	94,136
JAPAN POST HOLDINGS CO LTD	53,364	58,070
JAPAN TOBACCO INC	1,471,076	1,776,220
JASON FURNITURE HANGZHOU CO LT	253,350	198,436
JAZZ PHARMACEUTICALS PLC	769,123	719,427
JBS S/A	1,210,742	1,308,165
JD HEALTH INTERNATIONAL INC HK/06618	436,231	353,493
JD LOGISTICS INC HK/02618	199,671	162,822
JD.COM INC HK/09618	4,746,400	3,309,137
JDE PEET'S NV	511,765	470,401
JEFFERIES FINANCIAL GROUP INC	52,664	56,291
JEOL LTD	86,361	109,767
JFE HOLDINGS INC	13,203	13,965
JIANGSU EASTERN SHENGHONG CO L	343,525	233,080
JIANGSU EXPRESSWAY CO LTD HK/00177	160,750	151,034

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
JIANGSU HENGLI HYDRAULIC CO LT	293,187	298,850
JIANGSU HENGRUI PHARMACEUTICAL	1,753,635	1,927,597
JIANGSU KING'S LUCK BREWERY JS	340,591	317,375
JIANGSU NHWA PHARMACEUTICAL CO	51,055	51,241
JIANGSU PACIFIC QUARTZ CO LTD	254,964	191,028
JIANGSU YANGHE BREWERY JOINT-S	1,033,319	738,798
JIANGSU YANGNONG CHEMICAL CO L	228,993	193,867
JIANGSU YUYUE MEDICAL EQUIPMEN	235,149	265,959
JIANGSU ZHONGTIAN TECHNOLOGY C	578,830	425,160
JIANGXI COPPER CO LTD HK/00358	388,118	328,010
JIANGXI SPECIAL ELECTRIC MOTOR	241,852	251,626
JINDUICHENG MOLYBDENUM CO LTD	96,528	83,145
JIUGUI LIQUOR CO LTD	418,273	222,724
JIUMAOJIU INTERNATIONAL HOLDIN HK/09922	131,598	51,237
JOHN B SANFILIPPO & SON INC	76,232	87,275
JOHNSON & JOHNSON	22,956,128	22,508,177
JOHNSON CONTROLS INTERNATIONAL	470,750	516,166
JOINCARE PHARMACEUTICAL GROUP	156,470	156,803
JOYY INC ADR	141,750	177,221
JUEWEI FOOD CO LTD	191,303	114,171
JUNIPER NETWORKS INC	494,798	536,123
JUST EAT TAKEAWAY.COM NV	316,666	354,543
K+S AG	110,343	113,419
KAGOME CO LTD	173,836	171,445
KAJIMA CORP	330,447	340,989
KANSAI ELECTRIC POWER CO INC/T	381,563	382,420
KANZHUN LTD ADR	641,668	590,203
KAO CORP	1,539,890	1,654,222
KB HOME	372,732	488,437
KBC GROUP NV	327,082	370,898
KDDI CORP	3,604,689	3,694,316
KE HOLDINGS INC ADR	1,198,246	1,127,876
KELLANOVA	2,087,246	2,026,067
KENVUE INC	1,028,487	1,067,091
KEPPEL LTD	32,572	36,982
KERRY GROUP PLC	2,582,167	2,351,552
KEWPIE CORP	164,369	170,944
KIKKOMAN CORP	550,618	610,161
KIMBERLY-CLARK CORP	4,288,491	4,091,971
KINGBOARD HOLDINGS LTD HK/00148	174,723	140,195
KINGBOARD LAMINATES HOLDINGS L HK/01888	91,145	66,586
KINGDEE INTERNATIONAL SOFTWARE HK/00268	457,838	393,030
KINGSOFT CORP LTD HK/03888	284,341	254,112

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Investments in Common Stocks (Continued)	Cost	Fair Value
KINNEVIK AB	334,162	357,707
KINSALE CAPITAL GROUP INC	207,472	189,224
KIRIN HOLDINGS CO LTD	1,292,931	1,256,673
KLA CORP	691,337	825,446
KLABIN SA	708,432	725,480
KOBAYASHI PHARMACEUTICAL CO LT	274,951	224,776
KOBE BUSSAN CO LTD	345,404	383,297
KOITO MANUFACTURING CO LTD	175,377	174,578
KOMEDA HOLDINGS CO LTD	77,060	85,672
KONINKLIJKE AHOLD DELHAIZE NV	4,838,437	4,805,307
KONINKLIJKE KPN NV	190,034	190,136
KONINKLIJKE PHILIPS NV	1,613,768	1,969,603
KORN FERRY	21,384	26,589
KOSE CORP	300,248	247,535
KOSMOS ENERGY LTD	581,705	535,921
KOTOBUKI SPIRITS CO LTD	112,760	147,153
KRAFT HEINZ CO/THE	3,525,021	3,559,880
KROGER CO/THE	5,411,633	5,312,873
KUAISHOU TECHNOLOGY HK/01024	1,169,489	1,164,981
KUANG-CHI TECHNOLOGIES CO LTD	797	742
KUNLUN ENERGY CO LTD HK/00135	297,329	326,370
KUNLUN TECH CO LTD	398,678	271,533
KWEICHOW MOUTAI CO LTD	11,699,828	11,011,336
KYOWA KIRIN CO LTD	98,128	95,822
LABORATORY CORP OF AMERICA HOL	693,259	780,514
LAM RESEARCH CORP	359,045	426,877
LAMAR ADVERTISING CO	123,875	139,864
LAMB WESTON HOLDINGS INC	2,507,824	2,704,628
LANCASTER COLONY CORP	318,643	280,700
LANTHEUS HOLDINGS INC	240,245	226,734
LAWSON INC	155,036	211,805
LB GROUP CO LTD	324,489	285,845
LEGEND BIOTECH CORP ADR	943,878	1,033,480
LEIDOS HOLDINGS INC	112,548	117,007
LEMAITRE VASCULAR INC	55,250	62,152
LENNAR CORP	3,157,829	3,829,136
LENNOX INTERNATIONAL INC	357,166	406,348
LENOVO GROUP LTD HK/00992	737,508	995,709
LENS TECHNOLOGY CO LTD	295,922	338,597
LEONARDO SPA	353,634	384,320
LEPU MEDICAL TECHNOLOGY BEIJIN	349,980	256,589
LI AUTO INC HK/02015	1,237,803	1,714,288
LI NING CO LTD HK/02331	1,557,137	598,290

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
LIBERTY BROADBAND CORP	260	242
LIBERTY BROADBAND CORP	1,380,275	1,361,971
LIBERTY ENERGY INC	317,568	309,541
LINGYI ITECH GUANGDONG CO	190,033	240,340
LION CORP	252,718	215,850
LOCALIZA RENT A CAR SA	2,379,731	2,503,360
LOCALIZA RENT A CAR SA RTS		2,730
LOCAWEB SERVICOS DE INTERNET S	118,082	118,156
LOJAS RENNER SA	694,374	764,922
LONGFOR GROUP HOLDINGS LTD HK/00960	776,881	366,388
LONGI GREEN ENERGY TECHNOLOGY	3,278,206	1,623,962
LOTUS BAKERIES NV	486,210	681,845
LOUISIANA-PACIFIC CORP	732,257	877,725
LPL FINANCIAL HOLDINGS INC	646,114	641,433
LUFAX HOLDING LTD ADR	146,794	62,134
LUXSHARE PRECISION INDUSTRY CO	1,768,042	1,972,566
LUZHOU LAOJIAO CO LTD	1,967,358	1,619,895
LYFT INC	119,284	136,664
LYONDELLBASELL INDUSTRIES NV	501,434	504,875
M/I HOMES INC	67,389	104,269
M3 INC	998,276	796,957
MACY'S INC	177,607	178,243
MAGAZINE LUIZA SA	277,809	286,091
MAGNOLIA OIL & GAS CORP	838,622	817,983
MAIN STREET CAPITAL CORP	79,060	81,964
MANGO EXCELLENT MEDIA CO LTD	256,478	204,824
MANI INC	52,305	60,548
MANPOWERGROUP INC	177,103	181,033
MAPLE LEAF FOODS INC	40,631	43,624
MAPLETREE LOGISTICS TRUST	19,440	21,765
MAPLETREE PAN ASIA COMMERCIAL	14,421	13,449
MARATHON OIL CORP	1,610,429	1,505,724
MARATHON PETROLEUM CORP	2,076,072	2,145,434
MARFRIG GLOBAL FOODS SA	124,876	131,793
MARKETAXESS HOLDINGS INC	1,090,932	1,407,730
MARRIOTT VACATIONS WORLDWIDE C	243,081	210,103
MARSH & MCLENNAN COS INC	689,504	680,008
MASCO CORP	661,413	750,578
MASIMO CORP	253,603	256,573
MASONITE INTERNATIONAL CORP	293,323	281,325
MASTERCARD INC	7,797,021	8,507,595
MATADOR RESOURCES CO	222,994	215,954
MATCH GROUP INC	22,314	23,178

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023****(stated in United States Dollars)**

Investments in Common Stocks (Continued)	Cost	Fair Value
MATSON INC	377,845	497,803
MATSUKIYOCOCOKARA & CO	860,178	863,748
MAXSCEND MICROELECTRONICS CO L	428,636	537,264
MAZDA MOTOR CORP	383,770	444,147
MCDONALD'S CORP	18,556,418	20,682,759
MCDONALD'S HOLDINGS CO JAPAN L	295,254	342,382
MCKESSON CORP	8,123,227	9,601,742
MEDIFAST INC	130,334	68,699
MEDIOBANCA BANCA DI CREDITO FI	115,821	120,706
MEDIPAL HOLDINGS CORP	155,070	175,084
MEG ENERGY CORP	566,776	544,557
MEGMILK SNOW BRAND CO LTD	73,794	78,784
MEIJI HOLDINGS CO LTD	630,357	627,373
MEINIAN ONEHEALTH HEALTHCARE H	216,106	205,760
MEITUAN HK/03690	8,745,021	4,962,960
MENICON CO LTD	69,357	56,651
MERCEDES-BENZ GROUP AG	262,477	292,897
MERCK & CO INC	14,116,252	14,625,469
MERIT MEDICAL SYSTEMS INC	222,092	234,640
MERITAGE HOMES CORP	46,808	62,538
META PLATFORMS INC	11,554,141	16,689,568
METALLURGICAL CORP OF CHINA LT HK/01618	65,791	54,359
METCASH LTD	237,609	213,228
METLIFE INC	2,458,271	2,687,854
METRO INC	1,133,809	1,113,430
MGIC INVESTMENT CORP	140,798	163,656
MGP INGREDIENTS INC	141,244	130,638
MICROPORT SCIENTIFIC CORP HK/00853	123,221	65,967
MICROSOFT CORP	3,267,770	3,434,373
MIDEA GROUP CO LTD	2,166,677	2,184,437
MILBON CO LTD	101,176	65,794
MINERVA SA/BRAZIL	86,940	89,807
MING YANG SMART ENERGY GROUP L	567,714	301,238
MINTH GROUP LTD HK/00425	175,519	141,460
MISUMI GROUP INC	3,043	3,390
MITSUBISHI ELECTRIC CORP	1,409,055	1,549,799
MITSUBISHI HEAVY INDUSTRIES LT	123,822	134,447
MITSUBISHI UFJ FINANCIAL GROUP	300,498	304,207
MITSUMI & CO LTD	7,465	7,516
MITSUMI CHEMICALS INC	141,118	157,218
MITSUMI OSK LINES LTD	185,543	214,668
MODIVCARE INC	17,909	16,012
MOHAWK INDUSTRIES INC	491,818	542,237

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
MOLINA HEALTHCARE INC	229,225	250,749
MOLSON COORS BEVERAGE CO	1,629,132	1,745,770
MONDELEZ INTERNATIONAL INC	8,918,793	9,617,690
MONDI PLC	1,347,998	1,535,329
MONOGATARI CORP/THE	86,772	87,190
MONOLITHIC POWER SYSTEMS INC	996,560	1,194,697
MONSTER BEVERAGE CORP	4,743,664	4,852,721
MONTAGE TECHNOLOGY CO LTD	648,951	587,824
MORINAGA & CO LTD/JAPAN	108,297	133,097
MORINAGA MILK INDUSTRY CO LTD	133,198	145,127
MR PRICE GROUP LTD	329,686	349,359
MRV ENGENHARIA E PARTICIPACOES	171,021	194,657
MS&AD INSURANCE GROUP HOLDINGS	63,421	66,876
MTN GROUP LTD	1,922,769	1,888,029
MTY FOOD GROUP INC	30,936	29,014
MUENCHENER RUECKVERSICHERUNGS-	40,943	40,607
MULTIPLAN EMPREENDIMENTOS IMOB	337,276	351,038
MURPHY OIL CORP	45,278	44,324
MURPHY USA INC	309,928	339,445
MUYUAN FOODS CO LTD	1,525,275	1,207,675
NAKANISHI INC	75,967	63,908
NANJING KING-FRIEND BIOCHEMICA	114,168	92,267
NARI TECHNOLOGY CO LTD	892,737	863,378
NASDAQ INC	10,020	10,058
NASPERS LTD	5,555,566	5,341,931
NATIONAL BEVERAGE CORP	107,516	111,870
NATIONAL HEALTHCARE CORP	43,841	63,030
NATIONAL SILICON INDUSTRY GROU	210,462	171,437
NATURA & CO HOLDING SA	627,142	655,072
NAURA TECHNOLOGY GROUP CO LTD	1,012,975	838,966
NAVINFO CO LTD	360,395	247,409
NEC CORP	686,907	793,659
NEDBANK GROUP LTD	868,481	887,433
NEPI ROCKCASTLE NV	499,166	555,720
NETAPP INC	879,149	1,014,193
NETEASE INC HK/09999	3,093,778	3,156,345
NETSCOUT SYSTEMS INC	587,599	516,045
NEUROCRINE BIOSCIENCES INC	171,037	205,019
NEVRO CORP	68,172	41,684
NEW CHINA LIFE INSURANCE CO LT HK/01336	577,258	402,109
NEW HOPE LIUHE CO LTD	323,102	208,819
NEW ORIENTAL EDUCATION & TECHN HK/09901	457,917	1,017,468
NEW YORK TIMES CO/THE	68,538	72,162

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks (Continued)	Cost	Fair Value
NEWMARKET CORP	418,501	575,851
NEXI SPA	11,459	11,715
NEXON CO LTD	268,801	244,228
NEXSTAR MEDIA GROUP INC	615,435	585,618
NEXTERA ENERGY INC	123,040	137,272
NEXTRACKER INC	66,178	87,000
NEXUS AG	47,904	51,561
NGK INSULATORS LTD	18,560	17,933
NIBE INDUSTRIER AB	1,686,021	1,745,410
NICHIREI CORP	223,957	285,845
NIHON KOHDEN CORP	111,128	148,788
NIKON CORP	75,367	73,276
NINE DRAGONS PAPER HOLDINGS LT HK/02689	111,234	73,957
NINESTAR CORP	485,724	256,431
NINGBO DEYE TECHNOLOGY CO LTD	355,690	167,464
NINGBO ORIENT WIRES & CABLES C	348,548	229,422
NINGBO RONBAY NEW ENERGY TECHN	317,410	144,807
NINGBO SHANSHAN CO LTD	288,500	195,497
NINGBO TUOPU GROUP CO LTD	309,118	391,149
NINGXIA BAOFENG ENERGY GROUP C	406,465	405,495
NIO INC ADR	1,612,604	1,227,307
NIPPON CORP	74,768	83,556
NIPPON PAINT HOLDINGS CO LTD	10,696	11,321
NIPPON SANZO HOLDINGS CORP	20,680	21,427
NIPPON STEEL CORP	228,074	233,693
NIPPON TELEGRAPH & TELEPHONE C	257,160	268,264
NIPPON YUSEN KK	759,181	942,534
NISOURCE INC	99,641	101,899
NISSHIN SEIFUN GROUP INC	273,623	314,401
NISSIN FOODS HOLDINGS CO LTD	559,570	691,132
NITTO DENKO CORP	657,820	755,816
NMI HOLDINGS INC	80,656	85,122
NN GROUP NV	583,955	624,159
NNN REIT INC	304,423	371,220
NOKIA OYJ	76,420	50,160
NONGFU SPRING CO LTD HK/09633	929,258	997,995
NORDEA BANK ABP	2,130,354	2,323,455
NORDEX SE	6,864	7,318
NORTH WEST CO INC (THE) VARIABLE VTG AND VTG	115,452	132,766
NORTHAM PLATINUM HOLDINGS LTD	429,414	461,732
NORTHERN OIL AND GAS INC	573,954	539,257
NOVOCURE LTD	54,492	60,556
NRG ENERGY INC	908,964	1,202,025

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Investments in Common Stocks (Continued)	Cost	Fair Value
NU SKIN ENTERPRISES INC	133,068	90,769
NUCOR CORP	623,348	686,066
NVIDIA CORP	7,928,629	8,537,098
NVR INC	316,746	399,026
NXP SEMICONDUCTORS NV	177,388	206,253
O'REILLY AUTOMOTIVE INC	1,952,217	1,964,765
OBIC CO LTD	33,624	34,466
ODP CORP/THE	414,923	487,220
OFFCN EDUCATION TECHNOLOGY CO	228,065	165,972
OLAPLEX HOLDINGS INC	61,022	35,131
OLD MUTUAL LTD	476,729	520,268
OLIN CORP	1,048,410	1,136,349
OLYMPUS CORP	884,431	955,307
OMNICELL INC	84,037	93,021
OMNICOM GROUP INC	549,026	579,184
ON SEMICONDUCTOR CORP	2,670,250	2,619,835
ONO PHARMACEUTICAL CO LTD	154,879	153,480
OPPEIN HOME GROUP INC	230,325	137,047
OPTION CARE HEALTH INC	349,532	368,468
ORIENT OVERSEAS INTERNATIONAL HK/00316	164,548	139,591
ORIENT SECURITIES CO LTD/CHINA HK/03958	50,768	40,346
ORIX CORP	335,367	351,056
ORTHOPEDIATRICS CORP	36,653	28,186
OSAKA GAS CO LTD	402,426	444,946
OTSUKA CORP	20,234	20,616
OTSUKA HOLDINGS CO LTD	56,509	56,274
OVCTEK CHINA INC	208,090	134,588
OVERSEA-CHINESE BANKING CORP L	131,516	157,319
OVINTIV INC	1,007,894	969,314
OWENS CORNING	819,019	937,999
PACCAR INC	513,567	568,616
PALANTIR TECHNOLOGIES INC	148,536	186,775
PAN PACIFIC INTERNATIONAL HOLD	23,409	28,634
PANASONIC HOLDINGS CORP	502,011	493,698
PANGANG GROUP VANADIUM TITANIUM	237,218	169,120
PAPA JOHN'S INTERNATIONAL INC	189,505	185,696
PAR PACIFIC HOLDINGS INC	268,195	285,941
PARAMOUNT BED HOLDINGS CO LTD	39,005	43,242
PATTERSON COS INC	127,624	129,561
PAYCOM SOFTWARE INC	404,440	414,474
PAYLOCITY HOLDING CORP	110,986	126,770
PAYPAL HOLDINGS INC	6,125,058	6,263,881
PBF ENERGY INC	610,061	581,635

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
PDD HOLDINGS INC ADR	7,975,594	18,613,412
PEDIATRIX MEDICAL GROUP INC	67,826	41,934
PENSKE AUTOMOTIVE GROUP INC	231,640	244,938
PENUMBRA INC	439,483	495,785
PEOPLE'S INSURANCE CO GROUP OF HK/01339	560,210	443,821
PEPSICO INC	21,441,296	20,857,541
PERDOCEO EDUCATION CORP	76,621	109,030
PERFECT WORLD CO LTD/CHINA	259,176	193,627
PERMIAN RESOURCES CORP	328,787	332,670
PERSOL HOLDINGS CO LTD	44,821	49,114
PET CENTER COMERCIO E PARTICIP	62,984	60,743
PETROCHINA CO LTD HK/00857	1,699,421	1,948,110
PETROLEO BRASILEIRO SA	4,413,312	4,646,208
PFIZER INC	2,357,908	2,422,563
PG&E CORP	1,742,629	1,827,467
PHARMARON BEIJING CO LTD HK/03759	395,658	277,839
PHILIP MORRIS INTERNATIONAL IN	6,995,268	6,987,510
PHREESIA INC	103,923	92,947
PICC PROPERTY & CASUALTY CO LT HK/02328	752,881	801,009
PIGEON CORP	162,356	126,713
PILBARA MINERALS LTD	61,870	61,595
PILGRIM'S PRIDE CORP	95,874	106,546
PING AN BANK CO LTD	1,840,732	1,184,121
PING AN HEALTHCARE AND TECHNOL HK/01833	120,070	111,538
PING AN INSURANCE GROUP CO OF	9,314,028	7,344,780
PING AN INSURANCE GROUP CO OF HK/02318	135,306	90,542
PINNACLE WEST CAPITAL CORP	216,501	210,922
PINTEREST INC	708,605	992,783
PIONEER NATURAL RESOURCES CO	572,202	549,382
PJT PARTNERS INC	91,678	92,294
PLANET FITNESS INC	166,058	224,986
POLA ORBIS HOLDINGS INC	100,289	89,885
POLARIS INC	461,057	367,992
POLY DEVELOPMENTS AND HOLDINGS	1,391,885	842,642
POP MART INTERNATIONAL GROUP L HK/09992	136,400	151,968
POST HOLDINGS INC	412,720	417,933
POSTAL SAVINGS BANK OF CHINA C HK/01658	637,837	511,119
POSTE ITALIANE SPA	161,623	171,185
POTLATCHDELTIC CORP	78,481	84,550
POWER CONSTRUCTION CORP OF CHI	568,524	372,859
PPL CORP	115,922	125,121
PREMIER INC	202,553	147,241
PREMIUM BRANDS HOLDINGS CORP	149,582	142,692

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
PRICESMART INC	182,992	201,044
PRIMERICA INC	397,369	412,137
PRIO SA/BRAZIL	1,657,094	1,693,240
PRIVIA HEALTH GROUP INC	153,055	136,222
PRO MEDICUS LTD	18,762	24,652
PROCORE TECHNOLOGIES INC	807,251	880,755
PROCTER & GAMBLE CO/THE	34,506,458	35,516,753
PROGRESSIVE CORP/THE	5,508,573	5,576,074
PROSUS NV	3,735,171	3,450,899
PROXIMUS SADP	370	461
PRUDENTIAL FINANCIAL INC	1,205,973	1,433,998
PUBLIC SERVICE ENTERPRISE GROU	265,706	265,941
PULTEGROUP INC	582,659	773,221
PVH CORP	447,705	708,907
PYLON TECHNOLOGIES CO LTD	394,858	134,813
QI AN XIN TECHNOLOGY GROUP INC CN/688561	298,768	197,844
QIAGEN NV	81,180	81,432
QIFU TECHNOLOGY INC ADR	286,829	216,829
QINGHAI SALT LAKE INDUSTRY CO	1,289,180	815,759
QORVO INC	199,838	231,639
QUALCOMM INC	596,432	643,170
QUALYS INC	159,034	219,441
QUEST DIAGNOSTICS INC	1,434,255	1,482,072
QUIDELORTHO CORP	231,864	200,317
R1 RCM INC	117,042	82,827
RADIAN GROUP INC	91,080	98,126
RAIA DROGASIL SA	1,647,415	1,715,242
RALPH LAUREN CORP	427,049	494,750
RANGE RESOURCES CORP	1,222,185	1,165,487
RAYTRON TECHNOLOGY CO LTD	182,484	172,966
REALTY INCOME CORP	722,319	780,453
RECRUIT HOLDINGS CO LTD	3,043,244	4,216,989
REDCARE PHARMACY NV	352,994	475,948
REDE D'OR SAO LUIZ SA	1,423,304	1,548,242
REDWOOD TRUST INC	111,738	112,173
REGAL REXNORD CORP	12,235	15,394
REGENERON PHARMACEUTICALS INC	6,106,335	6,739,119
REINET INVESTMENTS SCA	497,604	566,743
REMGRO LTD	675,854	742,526
RENESAS ELECTRONICS CORP	452,549	518,913
RESMED INC	1,278,709	1,309,072
RESONA HOLDINGS INC	37,812	37,609
RESTAURANT BRANDS INTL INC	1,877,948	2,260,685

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
REYNOLDS CONSUMER PRODUCTS INC	143,543	139,810
RHEINMETALL AG	652,294	712,377
RINNAI CORP	224,444	215,580
ROBERT HALF INC	237,731	278,355
ROHM CO LTD	96,384	107,349
ROHTO PHARMACEUTICAL CO LTD	335,400	391,220
RONGSHENG PETROCHEMICAL CO LTD	525,771	389,732
ROSS STORES INC	537,087	607,670
ROYALTY PHARMA PLC	45,433	43,399
RTL GROUP SA	8,426	9,268
RUMO SA	1,270,233	1,295,001
RWE AG	230,250	240,048
SAIC MOTOR CORP LTD	496,744	419,762
SAILUN GROUP CO LTD	271,681	313,830
SAIZERIYA CO LTD	87,319	99,901
SAMHALLSBYGGNADSBOLAGET I NORD	58,310	70,071
SANAN OPTOELECTRONICS CO LTD	442,293	321,755
SANDVIK AB	3,242,901	3,483,744
SANGFOR TECHNOLOGIES INC	319,803	209,250
SANLAM LTD	983,635	1,134,334
SANMINA CORP	539,596	518,323
SANY HEAVY EQUIPMENT INTERNATI HK/00631	126,510	103,643
SANY HEAVY INDUSTRY CO LTD	1,224,705	976,178
SAO MARTINHO S/A	207,358	194,290
SAPUTO INC	553,429	466,687
SAREPTA THERAPEUTICS INC	199,182	168,560
SASOL LTD	1,103,240	956,831
SATELLITE CHEMICAL CO LTD	340,326	348,772
SBA COMMUNICATIONS CORP	209,743	250,392
SBI HOLDINGS INC	155,979	164,247
SCHLUMBERGER LTD	3,977,358	3,702,802
SCHRODINGER INC/UNITED STATES	166,476	208,320
SCOUT24 SE	160,146	164,145
SCREEN HOLDINGS CO LTD	292,976	473,883
SDIC CAPITAL CO LTD	177,335	168,456
SDIC POWER HOLDINGS CO LTD	1,771	2,145
SEA LTD ADR	141,906	69,417
SEABOARD CORP	88,292	89,253
SEALAND SECURITIES CO LTD	508	525
SEALED AIR CORP	257,620	261,994
SEATRIUM LTD	71,872	64,875
SEAWORLD ENTERTAINMENT INC	429,833	442,451
SEAZEN HOLDINGS CO LTD	210,090	108,870

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
SECOM CO LTD	517,103	560,477
SEI INVESTMENTS CO	541,604	552,694
SEIKO EPSON CORP	13,008	13,473
SEKISUI CHEMICAL CO LTD	54,272	54,784
SEKISUI HOUSE LTD	242,850	269,923
SENDAS DISTRIBUIDORA S/A	791,928	842,840
SENSATA TECHNOLOGIES HOLDING P	263,456	272,157
SERES GROUP CO LTD	164,229	456,499
SEVEN & I HOLDINGS CO LTD	2,574,115	2,494,295
SF HOLDING CO LTD	1,290,508	1,012,034
SG HOLDINGS CO LTD	23,349	25,182
SG MICRO CORP	507,918	358,138
SHAANXI COAL INDUSTRY CO LTD	711,906	768,676
SHAN XI HUA YANG GROUP NEW ENE	203,514	207,938
SHANDONG GOLD MINING CO LTD HK/01787	325,320	312,842
SHANDONG HUALU HENGSHENG CHEMI	585,725	508,117
SHANDONG LINGLONG TYRE CO LTD	190,230	175,809
SHANDONG NANSHAN ALUMINUM CO L	276,736	225,322
SHANDONG WEIGAO GROUP MEDICAL HK/01066	326,150	227,660
SHANGHAI AIKO SOLAR ENERGY CO	298,958	225,968
SHANGHAI BAIRUN INVESTMENT HOL	213,739	163,399
SHANGHAI BAOSIGHT SOFTWARE CO	301,480	386,137
SHANGHAI ELECTRIC GROUP CO LTD HK/02727	71,488	56,558
SHANGHAI FOSUN PHARMACEUTICAL HK/02196	446,288	350,411
SHANGHAI FUDAN MICROELECTRONIC HK/01385	275,327	173,348
SHANGHAI INTERNATIONAL AIRPORT	618,043	376,100
SHANGHAI INTERNATIONAL PORT GR	173,613	145,690
SHANGHAI JINJIANG INTERNATIONAL	312,797	175,310
SHANGHAI JUNSHI BIOSCIENCES CO HK/01877	247,674	171,378
SHANGHAI LUJIAZUI FINANCE & TR	8,161	7,516
SHANGHAI M&G STATIONERY INC	217,614	168,160
SHANGHAI PHARMACEUTICALS HOLDI HK/02607	360,969	267,791
SHANGHAI PUDONG DEVELOPMENT BA	1,536,062	1,244,230
SHANGHAI PUTAILAI NEW ENERGY T	454,287	232,410
SHANGHAI RAAS BLOOD PRODUCTS C	326,671	399,004
SHANGHAI RURAL COMMERCIAL BANK CN/601825	326,535	333,557
SHANXI COKING COAL ENERGY GROU	265,770	229,366
SHANXI LU'AN ENVIRONMENTAL ENE	243,496	293,509
SHANXI MEIJIN ENERGY CO LTD	325,025	219,224
SHANXI SECURITIES CO LTD	145,143	133,867
SHANXI TAIGANG STAINLESS STEEL	36,800	34,461
SHANXI XINGHUACUN FEN WINE FAC	1,333,883	1,175,317
SHEDE SPIRITS CO LTD	293,828	207,193

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks (Continued)	Cost	Fair Value
SHELL PLC	1,045,005	1,050,827
SHENGHE RESOURCES HOLDING CO L	237,642	157,447
SHENGYI TECHNOLOGY CO LTD	245,631	274,351
SHENZHEN CAPCHEM TECHNOLOGY CO	288,073	295,243
SHENZHEN DYNANONIC CO LTD	335,886	136,376
SHENZHEN ENERGY GROUP CO LTD	109,486	108,397
SHENZHEN INOVANCE TECHNOLOGY C	1,233,910	1,296,381
SHENZHEN INTERNATIONAL HOLDING HK/00152	89,765	93,927
SHENZHEN KANGTAI BIOLOGICAL PR	297,270	212,328
SHENZHEN KEDALI INDUSTRY CO LT	1,726	1,131
SHENZHEN MINDRAY BIO-MEDICAL E	2,107,345	1,878,972
SHENZHEN NEW INDUSTRIES BIOMED	205,679	281,014
SHENZHEN OVERSEAS CHINESE TOWN	312,863	164,794
SHENZHEN SALUBRIS PHARMACEUTIC	172,406	190,880
SHENZHEN SC NEW ENERGY TECHNOL	255,845	199,170
SHENZHEN SENIOR TECHNOLOGY MAT	290,728	207,818
SHENZHEN TRANSSION HOLDINGS CO	383,229	447,407
SHENZHEN YUTO PACKAGING TECHNO	17,589	20,170
SHENZHOU INTERNATIONAL GROUP H HK/02313	809,217	789,961
SHIJIAZHUANG YILING PHARMACEUT	279,460	221,546
SHIMAO GROUP HOLDINGS LTD HK/00813	4,527	737
SHIN-ETSU CHEMICAL CO LTD	52,097	75,547
SHIONOGI & CO LTD	577,274	617,211
SHIP HEALTHCARE HOLDINGS INC	80,806	75,138
SHISEIDO CO LTD	950,666	703,157
SHIZUOKA FINANCIAL GROUP INC	1,639	1,695
SHOCKWAVE MEDICAL INC	495,104	383,978
SHOPRITE HOLDINGS LTD	1,065,762	1,186,020
SI-BONE INC	53,001	45,527
SIBANYE STILLWATER LTD	751,741	639,402
SICHUAN CHUANTOU ENERGY CO LTD	208,644	240,792
SICHUAN KELUN PHARMACEUTICAL C	307,183	372,482
SICHUAN ROAD AND BRIDGE GROUP	209,690	175,948
SICHUAN SWELLFUN CO LTD	156,797	110,899
SICHUAN YAHUA INDUSTRIAL GROUP	233,990	159,837
SIEMENS ENERGY AG	507,686	405,826
SIEMENS HEALTHINEERS AG	1,321,328	1,464,991
SIEYUAN ELECTRIC CO LTD	233,674	260,332
SIGMA HEALTHCARE LTD	14,965	26,922
SIGMA HEALTHCARE LTD RTS	3,783	4,416
SIMPLY GOOD FOODS CO/THE	309,145	343,847
SIMPSON MANUFACTURING CO INC	332,298	426,053
SINCH AB	421,470	206,751

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
SINGAPORE AIRLINES LTD	25,662	34,812
SINGAPORE EXCHANGE LTD	28,064	30,553
SINGAPORE TECHNOLOGIES ENGINEE	20,836	21,822
SINGAPORE TELECOMMUNICATIONS L	68,371	72,091
SINO BIOPHARMACEUTICAL LTD HK/01177	476,860	413,623
SINOMA SCIENCE & TECHNOLOGY CO	167,384	121,635
SINOMINE RESOURCE GROUP CO LTD	365,647	250,910
SINOPHARM GROUP CO LTD HK/01099	364,326	345,329
SINOTRUK HONG KONG LTD HK/03808	81,703	84,364
SIRIUS XM HOLDINGS INC	227,814	259,896
SKANDINAVISKA ENSKILDA BANKEN	3,541,108	3,813,696
SKF AB	1,054,258	1,112,979
SKSHU PAINT CO LTD	128,067	94,412
SKYLARK HOLDINGS CO LTD	244,857	302,705
SKYLINE CHAMPION CORP	88,846	104,261
SKYWORKS SOLUTIONS INC	489,889	546,923
SLC AGRICOLA SA	158,229	157,686
SLM CORP	333,924	414,636
SMOORE INTERNATIONAL HOLDINGS HK/06969	167,011	90,417
SNAP-ON INC	1,432,147	1,524,209
SOFTBANK CORP	130,871	144,774
SOLVAY SA	12,491	13,172
SOMPO HOLDINGS INC	414,645	430,450
SONGCHENG PERFORMANCE DEVELOPM	260,436	188,115
SOOCHOW SECURITIES CO LTD	306,542	303,145
SOUTHWEST AIRLINES CO	445,162	464,881
SOUTHWEST SECURITIES CO LTD	44,235	43,944
SOUTHWESTERN ENERGY CO	681,174	656,277
SPLUNK INC	223,751	231,115
SPOTIFY TECHNOLOGY SA	1,995,860	2,324,823
SPRING AIRLINES CO LTD	190,141	178,321
SPROTT INC NEW	2,054,719	1,870,556
SPROUTS FARMERS MARKET INC	672,343	963,691
SS&C TECHNOLOGIES HOLDINGS INC	233,425	272,489
STAAR SURGICAL CO	143,567	83,206
STANDARD BANK GROUP LTD	2,225,633	2,498,452
STARBUCKS CORP	12,780,019	12,624,259
STARPOWER SEMICONDUCTOR LTD	290,745	170,021
STEEL DYNAMICS INC	582,633	663,722
STEM INC	67,373	64,109
STERIS PLC	988,253	1,042,968
STEVEN MADDEN LTD	442,834	546,378
STIFEL FINANCIAL CORP	49,234	54,629

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks (Continued)	Cost	Fair Value
STMICROELECTRONICS NV	326,339	360,226
STRATEGIC EDUCATION INC	200,844	210,788
STRIDE INC	153,514	236,174
STRYKER CORP	5,463,087	6,222,779
SUBARU CORP	572,014	579,640
SUEDZUCKER AG	125,425	116,434
SUGI HOLDINGS CO LTD	140,908	151,728
SUMCO CORP	79,963	80,992
SUMITOMO METAL MINING CO LTD	21,437	21,082
SUMITOMO MITSUI FINANCIAL GROU	280,480	287,927
SUMITOMO MITSUI TRUST HOLDINGS	242,914	253,364
SUN COMMUNITIES INC	48,528	54,396
SUNAC CHINA HOLDINGS LTD HK/01918	42,523	11,285
SUNDRUG CO LTD	167,182	208,952
SUNGROW POWER SUPPLY CO LTD	1,362,503	1,125,893
SUNNY OPTICAL TECHNOLOGY GROUP HK/02382	757,304	589,271
SUNTORY BEVERAGE & FOOD LTD	548,062	527,734
SUNWODA ELECTRONIC CO LTD	415,433	264,055
SUPCON TECHNOLOGY CO LTD	440,353	293,513
SUZANO SA	1,640,575	1,752,180
SUZHOU DONGSHAN PRECISION MANU	347,333	292,548
SUZHOU MAXWELL TECHNOLOGIES CO	409,912	214,785
SUZUKEN CO LTD/AICHI JAPAN	93,424	119,225
SUZUKI MOTOR CORP	16,675	17,117
SVENSKA CELLULOSA AB SCA	1,355,824	1,366,427
SVENSKA HANDELSBANKEN AB	2,845,977	3,102,625
SWEDBANK AB	2,766,227	2,976,176
SWEETGREEN INC	112,088	98,649
SYNCHRONY FINANCIAL	153,878	202,903
SYNOPSIS INC	443,363	427,375
SYSCO CORP	2,717,825	2,733,965
SYSMEX CORP	439,440	440,333
T&D HOLDINGS INC	319,033	354,399
T-MOBILE US INC	2,814,097	3,176,779
TAISEI CORP	317,317	331,773
TAKARA HOLDINGS INC	128,818	143,736
TAL EDUCATION GROUP ADR	297,813	607,339
TANDEM DIABETES CARE INC	134,474	103,086
TAPESTRY INC	854,043	838,385
TARGA RESOURCES CORP	1,045,518	1,054,428
TARGET CORP	5,676,949	5,965,689
TAYLOR MORRISON HOME CORP	166,895	191,900
TBEA CO LTD	988,713	798,525

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
TC ENERGY CORP	110,336	110,342
TCL TECHNOLOGY GROUP CORP	783,133	794,253
TCL ZHONGHUAN RENEWABLE ENERGY	1,304,632	576,955
TEAMVIEWER SE	25,375	27,304
TECHNIPFMC PLC	782,495	772,530
TECK RESOURCES LTD CL B SUB-VTG	108,688	114,475
TEGNA INC	432,316	419,633
TELADOC HEALTH INC	428,708	335,189
TELE2 AB	722,599	766,807
TELEFLEX INC	595,600	673,717
TELEFONAKTIEBOLAGET LM ERICSSO	2,117,767	2,406,764
TELEFONICA BRASIL SA	1,020,100	1,049,526
TELIA CO AB	1,242,459	1,289,131
TEMPUR SEALY INTERNATIONAL INC	721,441	852,677
TENCENT HOLDINGS LTD HK/00700	19,503,493	18,642,212
TENCENT MUSIC ENTERTAINMENT GR ADR	506,638	759,408
TENET HEALTHCARE CORP	234,852	281,725
TEREX CORP	317,158	363,032
TERRENO REALTY CORP	48,359	53,646
TERUMO CORP	1,073,030	1,237,855
TEXAS ROADHOUSE INC	579,973	778,972
TEXTRON INC	359,190	372,666
THOMSON REUTERS CORP	498,873	554,028
THUNDER SOFTWARE TECHNOLOGY CO	374,765	307,689
THYSSENKRUPP AG	57,448	54,267
TIANMA MICROELECTRONICS CO LTD	124,441	136,713
TIANQI LITHIUM CORP HK/09696	286,639	236,513
TIANSAN ALUMINUM GROUP CO LTD	166,926	142,175
TIANSUI HUATIAN TECHNOLOGY CO	321,660	270,106
TIM SA/BRAZIL	645,637	669,939
TIMKEN CO/THE	52,997	59,471
TINGYI CAYMAN ISLANDS HOLDING HK/00322	319,493	219,452
TIS INC	137,446	138,843
TITAN WIND ENERGY SUZHOU CO LT	7,069	6,353
TJX COS INC/THE	516,360	536,030
TOHO HOLDINGS CO LTD	59,093	82,275
TOKYO GAS CO LTD	408,668	415,717
TOLL BROTHERS INC	380,203	492,878
TONGCHENG TRAVEL HOLDINGS LTD HK/00780	214,348	205,517
TONGFU MICROELECTRONICS CO LTD	213,229	269,077
TONGKUN GROUP CO LTD	290,400	280,136
TONGLING NONFERROUS METALS GRO	305,183	286,312
TONGWEI CO LTD	1,394,137	835,672

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
TOOTSIE ROLL INDUSTRIES INC	130,034	116,174
TOPBUILD CORP	103,386	148,207
TOPCHOICE MEDICAL CORP	320,738	190,387
TOPPAN HOLDINGS INC	184,913	198,174
TOPSPORTS INTERNATIONAL HOLDIN HK/06110	209,175	185,727
TOSOH CORP	227,507	222,283
TOTO LTD	23,657	23,703
TOTVS SA	781,439	797,585
TOURMALINE OIL CORP	687,619	613,706
TOYO SUISAN KAISHA LTD	606,303	722,939
TOYOTA MOTOR CORP	112,589	113,925
TOYOTA TSUSHO CORP	41,700	41,251
TRADEWEB MARKETS INC	326,181	393,692
TRANSMISSORA ALIANCA DE ENERGI	365,230	387,940
TRANSOCEAN LTD	123,552	127,356
TRANSUNION	1,242,944	1,493,962
TRAVEL + LEISURE CO	184,502	179,345
TRAVELERS COS INC/THE	576,684	622,521
TRAVELSKY TECHNOLOGY LTD HK/00696	154,175	157,585
TREACE MEDICAL CONCEPTS INC	35,058	20,948
TREASURY WINE ESTATES LTD	111,410	108,343
TREEHOUSE FOODS INC	210,135	214,006
TREX CO INC	97,207	132,381
TRI POINTE HOMES INC	147,119	173,566
TRINA SOLAR CO LTD	715,725	372,549
TRINET GROUP INC	548,865	586,087
TRIP.COM GROUP LTD ADR	1,560,773	1,933,485
TSINGTAO BREWERY CO LTD HK/00168	1,032,967	711,323
TSURUHA HOLDINGS INC	225,914	339,215
TYSON FOODS INC	136,121	152,596
UBER TECHNOLOGIES INC	2,600,124	2,876,858
UCB SA	220,574	247,177
UFP INDUSTRIES INC	101,236	123,792
UFP TECHNOLOGIES INC	51,983	67,956
ULTA BEAUTY INC	80,790	96,528
ULTRAPAR PARTICIPACOES SA	1,247,286	1,327,246
UNI-PRESIDENT CHINA HOLDINGS L HK/00220	103,817	83,870
UNICHARM CORP	1,251,602	1,258,264
UNICREDIT SPA	2,165,245	2,712,026
UNIGROUP GUOXIN MICROELECTRONI	993,860	524,216
UNILEVER PLC	19,494,438	19,413,183
UNIPOL GRUPPO SPA	26,562	26,726
UNISPLENDOR CORP LTD	475,857	393,829

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
UNITED AIRLINES HOLDINGS INC	552,534	584,572
UNITED NATURAL FOODS INC	4,425	4,934
UNITED OVERSEAS BANK LTD	116,140	129,406
UNITED THERAPEUTICS CORP	130,332	127,096
UNIVERSAL HEALTH SERVICES INC	1,196,856	1,377,143
UNUM GROUP	300,013	308,581
UOL GROUP LTD	11,389	10,583
URANIUM ENERGY CORP	152,315	149,690
US FOODS HOLDING CORP	74,958	76,289
US PHYSICAL THERAPY INC	76,884	75,723
VALARIS LTD	227,041	217,298
VALE SA	14,904,123	15,724,160
VALERO ENERGY CORP	236,679	248,560
VEEVA SYSTEMS INC	4,692,630	5,155,493
VENTAS INC	224,392	257,224
VERISK ANALYTICS INC	446,904	455,506
VERTEX PHARMACEUTICALS INC	3,163,811	3,631,086
VERTIV HOLDINGS CO	27,692	35,878
VIATRIS INC	22,857	24,996
VIBRA ENERGIA SA	1,120,368	1,170,423
VICI PROPERTIES INC	42,067	46,354
VINDA INTERNATIONAL HOLDINGS L HK/03331	62,870	75,750
VIPSHOP HOLDINGS LTD ADR	504,478	790,142
VISA INC	17,880,248	20,446,327
VISTRA CORP	2,157,734	2,665,969
VODACOM GROUP LTD	595,677	567,963
VOLVO AB	4,665,706	5,124,442
WACKER CHEMIE AG	9,042	9,596
WALMART INC	20,318,344	22,032,060
WALVAX BIOTECHNOLOGY CO LTD	806,198	433,345
WANHUA CHEMICAL GROUP CO LTD	1,780,286	1,570,346
WANT WANT CHINA HOLDINGS LTD HK/00151	261,530	240,050
WARNER BROS DISCOVERY INC	219,480	253,330
WARNER MUSIC GROUP CORP	1,566,091	1,869,169
WATSCO INC	156,503	169,246
WD-40 CO	239,358	307,444
WEATHERFORD INTERNATIONAL PLC	1,106,945	1,219,647
WEG SA	2,362,901	2,522,670
WEIBO CORP ADR	150,868	92,243
WEICHAI POWER CO LTD	590,147	696,282
WEICHAI POWER CO LTD HK/02338	420,273	483,974
WEIHAI GUANGWEI COMPOSITES CO	240,182	180,183
WEIS MARKETS INC	119,405	100,225

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Common Stocks (Continued)	Cost	Fair Value
WELCIA HOLDINGS CO LTD	172,328	145,182
WELL HEALTH TECHNOLOGIES CORP	30,139	29,017
WELLS FARGO & CO	1,782,924	1,871,886
WELLTOWER INC	911,100	933,710
WENS FOODSTUFFS GROUP CO LTD	1,311,861	1,288,844
WESCO INTERNATIONAL INC	18,760	21,039
WESTERN SECURITIES CO LTD	191,961	186,146
WESTERN SUPERCONDUCTING TECHNO	300,580	261,241
WESTERN UNION CO/THE	173,366	166,618
WESTON (GEORGE) LTD	631,660	666,932
WEX INC	26,482	29,183
WEYERHAEUSER CO	270,251	300,795
WHEATON PRECIOUS METALS CORP	137,742	152,954
WILL SEMICONDUCTOR CO LTD SHAN	989,397	970,384
WILLIAMS-SONOMA INC	332,234	361,590
WILLIS TOWERS WATSON PLC	1,092,052	1,150,524
WILMAR INTERNATIONAL LTD	26,593	24,899
WINGSTOP INC	246,107	333,554
WINGTECH TECHNOLOGY CO LTD	647,169	411,133
WISDOMTREE INC	593,458	588,101
WOOLWORTHS GROUP LTD	221,544	237,614
WOOLWORTHS HOLDINGS LTD/SOUTH	572,655	590,451
WORTHINGTON ENTERPRISES INC	193,644	250,860
WORTHINGTON STEEL INC	1,513	1,883
WP CAREY INC	87,658	105,187
WUCHAN ZHONGDA GROUP CO LTD	194,417	161,323
WUHAN GUIDE INFRARED CO LTD	175,025	142,519
WULIANGYE YIBIN CO LTD	3,801,446	3,036,344
WUS PRINTED CIRCUIT KUNSHAN CO	280,866	380,287
WUXI APPTTEC CO LTD	1,793,372	1,628,026
WUXI APPTTEC CO LTD HK/02359	378,058	441,584
WUXI AUTOWELL TECHNOLOGY CO LT	114,872	92,514
WUXI BIOLOGICS CAYMAN INC HK/02269	2,254,778	1,330,011
WUXI LEAD INTELLIGENT EQUIPMEN	600,374	329,784
WYNDHAM HOTELS & RESORTS INC	96,846	113,137
XCMG CONSTRUCTION MACHINERY CO	328,965	311,334
XEROX HOLDINGS CORP	50,554	61,167
XIAMEN C & D INC	239,480	194,166
XIAMEN FARATRONIC CO LTD	243,086	155,334
XIAOMI CORP HK/01810	1,724,335	2,324,252
XINJIANG TIANSHAN CEMENT CO LT	95,503	75,409
XINYI SOLAR HOLDINGS LTD HK/00968	510,651	238,243
XPENG INC HK/09868	510,264	757,351

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
XTEP INTERNATIONAL HOLDINGS LT HK/01368	137,168	75,114
YADEA GROUP HOLDINGS LTD HK/01585	199,541	193,275
YAKULT HONSHA CO LTD	722,471	588,562
YAMATO HOLDINGS CO LTD	392,343	426,919
YAMAZAKI BAKING CO LTD	168,258	297,534
YANGZHOU YANGJIE ELECTRONIC TE	172,853	143,225
YANKUANG ENERGY GROUP CO LTD HK/01171	823,736	714,581
YANTAI JEREH OILFIELD SERVICES	237,378	202,448
YAKO CO LTD	118,522	131,641
YDUQS PARTICIPACOES SA	277,366	298,619
YEALINK NETWORK TECHNOLOGY COR	262,035	150,675
YIFENG PHARMACY CHAIN CO LTD	300,730	354,574
YIHAI INTERNATIONAL HOLDING LT HK/01579	138,754	85,047
YIHAI KERRY ARAWANA HOLDINGS C	312,497	223,398
YINTAI GOLD CO LTD	265,686	328,013
YONGXING SPECIAL MATERIALS TEC	305,406	199,316
YONYOU NETWORK TECHNOLOGY CO L	475,144	389,064
YOUNGY CO LTD	4,429	4,586
YTO EXPRESS GROUP CO LTD	331,033	227,989
YUEXIU PROPERTY CO LTD HK/00123	179,937	133,577
YUM CHINA HOLDINGS INC	2,198,204	1,657,740
YUM! BRANDS INC	313,968	313,715
YUNDA HOLDING CO LTD	231,838	118,030
YUNNAN ALUMINIUM CO LTD	278,897	273,752
YUNNAN BAIYAO GROUP CO LTD	491,830	400,459
YUNNAN BOTANEE BIO-TECHNOLOGY	222,988	109,538
YUNNAN CHIHONG ZINC&GERMANIUM	61,667	58,388
YUNNAN ENERGY NEW MATERIAL CO	975,309	350,180
YUNNAN TIN CO LTD	597	579
YUNNAN YUNTIANHUA CO LTD	279,027	216,185
ZAI LAB LTD HK/09688	201,265	211,257
ZANGGE MINING CO LTD	191,141	185,064
ZHANGZHOU PIENZEHUANG PHARMAC	952,836	730,897
ZHAOJIN MINING INDUSTRY CO LTD HK/01818	147,232	155,851
ZHEJIANG CENTURY HUATONG GROUP	377,204	330,713
ZHEJIANG CHINA COMMODITIES CIT	210,700	167,501
ZHEJIANG CHINT ELECTRICS CO LT	386,330	251,070
ZHEJIANG DINGLI MACHINERY CO L	132,258	145,403
ZHEJIANG EXPRESSWAY CO LTD HK/00576	108,146	94,311
ZHEJIANG HUAHAI PHARMACEUTICAL	230,684	171,648
ZHEJIANG HUAYOU COBALT CO LTD	1,085,353	544,203
ZHEJIANG JINGSHENG MECHANICAL	490,617	335,048
ZHEJIANG JIUZHOU PHARMACEUTICA	215,572	149,509

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks (Continued)	Cost	Fair Value
ZHEJIANG JUHUA CO LTD	226,536	250,156
ZHEJIANG NHU CO LTD	441,728	336,175
ZHEJIANG SANHUA INTELLIGENT CO	704,545	744,642
ZHEJIANG SUPOR CO LTD	101,480	103,035
ZHEJIANG WEIMING ENVIRONMENT P	120,130	103,492
ZHEJIANG WEIXING NEW BUILDING	169,726	110,976
ZHEJIANG WOLWO BIO-PHARMACEUTI	4,716	4,494
ZHEJIANG YONGTAI TECHNOLOGY CO	552	387
ZHESHANG SECURITIES CO LTD	219,111	218,186
ZHONGAN ONLINE P&C INSURANCE C HK/06060	235,766	183,761
ZHONGJI INNOLIGHT CO LTD	457,754	826,885
ZHONGJIN GOLD CORP LTD	231,153	208,090
ZHONGSHENG GROUP HOLDINGS LTD HK/00881	319,877	161,912
ZHONGTAI SECURITIES CO LTD	225,906	198,606
ZHUZHOU KIBING GROUP CO LTD	444	361
ZIJIN MINING GROUP CO LTD	2,400,906	2,442,365
ZIJIN MINING GROUP CO LTD HK/02899	602,372	664,625
ZIMMER BIOMET HOLDINGS INC	2,076,303	2,121,474
ZOETIS INC	197,218	241,976
ZOOM VIDEO COMMUNICATIONS INC	897,607	978,264
ZOOMLION HEAVY INDUSTRY SCIENC HK/01157	303,073	312,041
ZTO EXPRESS CAYMAN INC ADR	1,106,173	907,741
Total Investments in Common Stocks	1,517,219,670	1,541,457,679

Investments in Common Stocks Sold Short	Cost	Fair Value
A O SMITH CORP	404,311	486,231
A2 MILK CO LTD/THE	133,696	99,430
AAR CORP	509,651	465,067
ABB LTD	2,903,513	4,124,428
ACCENTURE PLC	7,783,828	8,742,572
ACV AUCTIONS INC	19,403	20,649
ADIDAS AG	449,532	512,446
ADOBE INC	575,775	571,543
ADVANCE AUTO PARTS INC	103,309	113,577
ADVANCED MICRO DEVICES INC	2,774,666	3,399,864
ADVANTEST CORP	1,467,272	1,507,356
ADYEN NV	35,925	36,083
AECOM	473,589	512,802
AEDIFICA SA	52,409	56,811
AFFIRM HOLDINGS INC	492,641	1,239,999
AGCO CORP	81,902	79,888

Bridgewater Pure Alpha Trading Company LTD.

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
AGILENT TECHNOLOGIES INC	1,667,496	1,916,390
AGL ENERGY LTD	269,468	325,601
AGNC INVESTMENT CORP	5,829	5,778
AIR PRODUCTS AND CHEMICALS INC	293,929	290,776
AIRBNB INC	296,667	281,401
AIRBUS SE	25,463	25,786
AIXTRON SE	31,973	34,634
AKAMAI TECHNOLOGIES INC	60,189	62,015
AKZO NOBEL NV	460,483	495,569
ALASKA AIR GROUP INC	118,895	130,220
ALCOA CORP	759,461	1,013,438
ALCON INC	269,018	288,796
ALIGHT INC	126,029	152,354
ALLEGRO MICROSYSTEMS INC	43,737	37,898
ALLFUNDS GROUP PLC	67,605	82,479
ALLIANT ENERGY CORP	33,275	33,037
ALLIANZ SE	2,961,715	3,347,558
ALLSTATE CORP/THE	1,199,194	1,366,625
ALLY FINANCIAL INC	624,518	832,283
ALS LTD	330,653	351,596
ALTAIR ENGINEERING INC	262,223	304,791
ALTium LTD	257,174	330,230
ALUMINA LTD	204,316	120,335
AMAZON.COM INC	1,363,632	1,422,006
AMCOR PLC	607,138	587,628
AMEREN CORP	508,855	487,065
AMERESCO INC	52,876	57,386
AMERICAN AIRLINES GROUP INC	564,608	612,035
AMERICAN ELECTRIC POWER CO INC	499,765	516,640
AMERICAN EXPRESS CO	3,331,552	3,874,566
AMERICAN STATES WATER CO	11,530	10,937
AMERICAN WATER WORKS CO INC	382,390	376,963
AMERICOLD REALTY TRUST INC	156,753	165,910
AMETEK INC	876,213	948,942
AMP LTD	211,309	147,813
AMPHENOL CORP	2,213,642	2,722,407
AMPOL LTD	456,220	577,453
ANA HOLDINGS INC	284,108	296,558
ANALOG DEVICES INC	5,087,179	5,492,964
ANNALY CAPITAL MANAGEMENT INC	67,182	68,589
ANSELL LTD	69,488	71,304
ANSYS INC	764,486	876,718
ANZ GROUP HOLDINGS LTD	1,946,986	2,127,051

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
APA GROUP	728,116	578,863
APERAM SA	1,806	1,961
APOLLO COMMERCIAL REAL ESTATE	60,917	73,058
APPLE INC	6,293,095	6,452,643
APPLIED INDUSTRIAL TECHNOLOGIE	36,147	40,237
APPLIED MATERIALS INC	146,193	145,539
ARAMARK	13,136	13,825
ARB CORP LTD	119,949	158,364
ARCADIUM LITHIUM PLC	340,562	379,046
ARCELORMITTAL SA	45,161	44,358
ARCHER-DANIELS-MIDLAND CO	3,098,279	2,957,698
ARENA REIT	77,407	75,267
ARES COMMERCIAL REAL ESTATE CO	31,815	35,597
ARES MANAGEMENT CORP	712,801	802,115
ARISTA NETWORKS INC	223,998	223,263
ARISTOCRAT LEISURE LTD	1,178,139	1,446,127
AROUNDTOWN SA	11,457	13,107
ASAHI GROUP HOLDINGS LTD	52,534	52,215
ASM INTERNATIONAL NV	564,766	626,071
ASSOCIATED BANC-CORP	72,242	91,891
ASX LTD	738,449	693,455
ATI INC	1,520,444	1,575,399
ATLAS ARTERIA LTD	441,208	381,044
ATLASSIAN CORP	1,667,419	2,384,309
ATRICURE INC	624,514	532,887
AUB GROUP LTD	116,403	145,479
AURIZON HOLDINGS LTD	383,074	398,554
AUTODESK INC	781,979	897,224
AUTOMATIC DATA PROCESSING INC	1,906,956	1,857,703
AVALONBAY COMMUNITIES INC	1,102,519	1,186,413
AVANGRID INC	17,111	16,140
AVANTOR INC	206,039	204,648
AVIDXCHANGE HOLDINGS INC	113,580	156,374
AVIENT CORP	23,672	31,344
AVISTA CORP	8,149	8,899
AXCELIS TECHNOLOGIES INC	545,039	524,985
AXON ENTERPRISE INC	1,805,190	2,189,863
AXSOME THERAPEUTICS INC	606,953	774,968
AZBIL CORP	25,770	26,478
BALL CORP	946,601	1,046,634
BALLARD POWER SYSTEMS INC	328,346	347,907
BANDAI NAMCO HOLDINGS INC	7,922	8,020
BANK OF AMERICA CORP	961,580	1,111,817

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
BANK OF HAWAII CORP	62,341	84,416
BANK OF MONTREAL	83,377	97,443
BANK OF NOVA SCOTIA	42,851	45,051
BANK OF QUEENSLAND LTD	194,081	172,614
BANKUNITED INC	81,504	105,365
BAPCOR LTD	123,903	105,657
BARCO NV	5,905	6,490
BASF SE	480,935	542,997
BATH & BODY WORKS INC	21,653	24,515
BAYER AG	686,065	726,642
BAYTEX ENERGY CORP	648,475	558,684
BCE INC NEW	825,243	866,744
BEACH ENERGY LTD	142,245	143,410
BECHTLE AG	28,871	30,686
BENDIGO & ADELAIDE BANK LTD	304,483	315,459
BHP GROUP LTD	13,393,881	14,785,801
BIO-TECHNE CORP	572,793	593,901
BIONTECH SE ADR	1,838,922	1,505,106
BLACK HILLS CORP	13,865	13,649
BLACKROCK INC	4,544,176	5,480,462
BLACKSTONE INC	2,759,996	3,446,862
BLACKSTONE MORTGAGE TRUST INC	136,905	135,851
BLOCK INC	157,702	196,289
BLOCK INC	470,606	843,347
BLOOM ENERGY CORP	695,790	772,856
BLUE OWL CAPITAL INC	16,800	20,041
BLUESCOPE STEEL LTD	455,984	612,829
BOEING CO/THE	9,823,152	12,575,542
BOOZ ALLEN HAMILTON HOLDING CO	623,976	703,249
BORAL LTD	15,857	23,976
BRAMBLES LTD	1,058,419	1,175,001
BREAD FINANCIAL HOLDINGS INC	65,311	77,113
BRENNTAG SE	391,781	455,048
BRICKWORKS LTD	110,960	140,170
BRIDGESTONE CORP	113,106	120,131
BRIGHT HORIZONS FAMILY SOLUTIO	1,193,818	1,331,894
BRIGHTHOUSE FINANCIAL INC	135,187	151,827
BROADCOM INC	2,066,556	2,071,760
BROADRIDGE FINANCIAL SOLUTIONS	258,595	307,802
BROOKFIELD CORPORATION CL A LTD VTG	958,782	1,178,200
BURLINGTON STORES INC	363,520	395,767
BWP TRUST	109,992	97,689
CACI INTERNATIONAL INC	61,255	58,619

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
CACTUS INC	230,389	218,964
CADENCE BANK	131,274	172,362
CADENCE DESIGN SYSTEMS INC	52,299	52,295
CAESARS ENTERTAINMENT INC	887,660	804,039
CALIFORNIA WATER SERVICE GROUP	24,553	25,572
CALLON PETROLEUM CO	207,709	213,516
CANACCORD GENUITY GROUP INC	65,805	65,775
CANADIAN IMPERIAL BK OF COMM	92,253	117,575
CANADIAN NATIONAL RAILWAY CO	472,670	555,503
CANADIAN WESTERN BANK	29,246	32,729
CANFOR CORPORATION NEW	72,262	84,742
CANNAE HOLDINGS INC	41,393	45,888
CANON INC	131,374	138,940
CAPITAL ONE FINANCIAL CORP	1,744,463	2,039,965
CAPITAL SOUTHWEST CORP	33,007	35,526
CAPRICORN METALS LTD	53,830	56,490
CAR GROUP LTD	412,471	615,311
CARLYLE GROUP INC/THE	467,357	630,207
CARMAX INC	1,277,151	1,318,700
CARNIVAL CORP	3,164,344	5,057,174
CARPENTER TECHNOLOGY CORP	1,030,839	1,174,430
CARRIER GLOBAL CORP	888,836	958,955
CARVANA CO	605,193	784,094
CATALENT INC	2,931,814	3,056,588
CATERPILLAR INC	1,086,563	1,196,576
CBRE GROUP INC	833,152	991,967
CDW CORP/DE	378,630	396,901
CELANESE CORP	258,941	312,915
CENOVUS ENERGY INC	273,965	273,162
CENTERPOINT ENERGY INC	161,786	163,535
CENTRAL JAPAN RAILWAY CO	37,646	38,133
CENTURIA CAPITAL GROUP	69,031	69,288
CENTURIA INDUSTRIAL REIT	95,867	99,525
CERIDIAN HCM HOLDING INC	416,046	412,318
CH ROBINSON WORLDWIDE INC	672,803	624,772
CHALICE MINING LTD	97,926	26,682
CHALLENGER LTD	203,585	175,407
CHAMPION IRON LTD	157,071	182,991
CHAMPIONX CORP	476,643	446,300
CHARLES RIVER LABORATORIES INT	147,877	159,806
CHART INDUSTRIES INC	603,208	573,540
CHARTER COMMUNICATIONS INC	265,113	258,084
CHARTER HALL GROUP	346,964	327,379

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
CHARTER HALL LONG WALE REIT	166,314	141,587
CHARTER HALL RETAIL REIT	115,999	106,680
CHARTER HALL SOCIAL INFRASTRUC	13,989	13,437
CHARTWELL RETIREMENT RESIDENCE TRUST UNIT	121,509	145,402
CHESAPEAKE UTILITIES CORP	6,701	6,549
CHORD ENERGY CORP	361,638	368,532
CHUBU ELECTRIC POWER CO INC	15,250	15,504
CIE FINANCIERE RICHEMONT SA	4,024,285	4,138,889
CIENA CORP	78,794	73,591
CINTAS CORP	2,011,912	2,594,451
CITIZENS FINANCIAL GROUP INC	749,562	819,917
CLAROS MORTGAGE TRUST INC	35,599	45,183
CLEANAWAY WASTE MANAGEMENT LTD	330,083	335,904
CLOUDFLARE INC	768,157	1,169,720
CMS ENERGY CORP	294,400	295,867
CNX RESOURCES CORP	106,986	102,860
COCHLEAR LTD	340,300	406,576
COFINIMMO SA	16,837	17,746
COGNEX CORP	352,075	386,846
COHERENT CORP	279,702	291,695
COINBASE GLOBAL INC	509,544	1,140,220
COLUMBIA BANKING SYSTEM INC	99,002	129,345
COLUMBIA SPORTSWEAR CO	25,684	26,328
COMERICA INC	158,489	186,573
COMMONWEALTH BANK OF AUSTRALIA	9,840,949	10,628,878
COMPUTERSHARE LTD	842,646	790,486
COMSTOCK RESOURCES INC	475,675	380,683
CONAGRA BRANDS INC	114,403	114,525
CONFLUENT INC	789,523	642,236
CONOCOPHILLIPS	2,205,360	2,161,107
CONSOLIDATED EDISON INC	95,500	93,790
CORBION NV	31,352	36,950
CORE LABORATORIES INC	407,169	363,761
COREBRIDGE FINANCIAL INC	230,667	246,881
CORNING INC	236,456	244,514
CORPORATE TRAVEL MANAGEMENT LT	111,897	144,999
CORTEVA INC	187,958	194,939
COSTA GROUP HOLDINGS LTD	61,302	72,484
COTY INC	867,712	929,712
COVESTRO AG	172,537	189,825
CREDIT ACCEPTANCE CORP	125,155	152,894
CREDIT CORP GROUP LTD	75,332	62,782
CRESCENT POINT ENERGY CORP	53,172	52,230

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
CROMWELL PROPERTY GROUP	26,932	17,095
CROWDSTRIKE HOLDINGS INC	1,557,413	2,440,349
CSL LTD	7,849,418	7,913,408
CSR LTD	130,513	181,032
CUSHMAN & WAKEFIELD PLC	136,180	170,780
CUSTOMERS BANCORP INC	12,342	19,245
DAIFUKU CO LTD	40,650	44,513
DAIKIN INDUSTRIES LTD	1,456,662	1,287,995
DAITO TRUST CONSTRUCTION CO LT	56,261	57,987
DAIWA SECURITIES GROUP INC	22,127	22,216
DANAHER CORP	7,519,701	7,822,299
DARLING INGREDIENTS INC	210,302	238,933
DATADOG INC	2,287,924	2,807,034
DE GREY MINING LTD	99,984	97,565
DEERE & CO	4,923,214	5,170,319
DELEK US HOLDINGS INC	473,351	434,085
DELIVERY HERO SE	14,661	12,184
DELL TECHNOLOGIES INC	38,607	52,403
DENSO CORP	186,619	187,082
DETERRA ROYALTIES LTD	110,977	127,222
DEUTSCHE BOERSE AG	349,278	381,338
DEUTSCHE LUFTHANSA AG	31,672	36,690
DEUTSCHE POST AG	744,300	772,371
DEVON ENERGY CORP	151,709	149,128
DEXUS	485,748	474,449
DIGITAL REALTY TRUST INC	108,469	108,471
DIGITALBRIDGE GROUP INC	75,419	82,105
DILLARD'S INC	40,289	44,402
DISCO CORP	630,367	868,421
DOMAIN HOLDINGS AUSTRALIA LTD	41,315	49,766
DOMINION ENERGY INC	326,959	321,574
DOMINO'S PIZZA INC	157,186	168,190
DOUGLAS EMMETT INC	66,183	71,123
DOVER CORP	298,817	320,079
DOW INC	1,139,971	1,242,510
DOWNER EDI LTD	157,990	166,738
DRAFTKINGS INC	1,141,605	2,022,504
DSM-FIRMENICH AG	1,306,473	1,160,996
DUKE ENERGY CORP	399,882	430,275
DUN & BRADSTREET HOLDINGS INC	102,250	112,215
DUPONT DE NEMOURS INC	525,978	547,357
E.ON SE	203,348	217,133
EAGERS AUTOMOTIVE LTD	111,596	141,152

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
EAST JAPAN RAILWAY CO	729,597	761,121
EASTERN BANKSHARES INC	69,250	76,936
EATON CORP PLC	2,243,394	2,644,926
ECOLAB INC	953,425	1,143,686
EISAI CO LTD	923,581	778,431
ELDERS LTD	90,953	67,802
ELIA GROUP SA/NV	8,647	8,636
ENBRIDGE INC	391,097	428,526
ENCORE CAPITAL GROUP INC	54,471	60,900
ENDEAVOUR GROUP LTD/AUSTRALIA	510,484	405,424
ENEOS HOLDINGS INC	184,160	193,982
ENI SPA	159,096	161,455
ENOVIS CORP	634,897	685,517
ENTEGRIIS INC	1,297,766	1,644,889
ENVESTNET INC	596,751	578,493
EQB INC	130,971	154,733
EQUITY LIFESTYLE PROPERTIES IN	254,973	253,168
EQUITY RESIDENTIAL	884,750	885,903
ERG SPA	13,899	15,271
ESCO TECHNOLOGIES INC	57,386	57,579
ESSENTIAL UTILITIES INC	136,734	138,830
ESSEX PROPERTY TRUST INC	726,682	827,376
EVERGY INC	65,331	66,085
EVERSOURCE ENERGY	719,216	731,197
EVOLUTION MINING LTD	269,678	359,548
EVONIK INDUSTRIES AG	99,458	107,064
EVT LTD	77,355	72,703
EXOR NV	48,391	52,585
EXPEDITORS INTERNATIONAL OF WA	911,369	974,225
EXTRA SPACE STORAGE INC	1,551,606	1,819,906
F&G ANNUITIES & LIFE INC	94,818	150,604
FACTSET RESEARCH SYSTEMS INC	175,526	190,820
FAST RETAILING CO LTD	318,675	322,649
FASTENAL CO	1,146,419	1,386,855
FEDERAL REALTY INVESTMENT TRUS	79,027	83,058
FERRARI NV	11,377	11,168
FERRARI NV	1,738,762	2,201,182
FIDELITY NATIONAL FINANCIAL IN	329,313	374,436
FIDELITY NATIONAL INFORMATION	1,454,285	1,500,008
FIFTH THIRD BANCORP	492,010	667,692
FINECOBANK BANCA FINECO SPA	19,051	20,289
FIRST HORIZON CORP	163,497	200,109
FIRST INTERSTATE BANCSYSTEM IN	75,577	89,298

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
FIRST SOLAR INC	1,301,437	1,267,636
FIRSTENERGY CORP	213,528	216,991
FISHER & PAYKEL HEALTHCARE COR	58,594	59,940
FIVE BELOW INC	894,731	975,420
FLOOR & DECOR HOLDINGS INC	453,975	491,868
FLUOR CORP	1,614,435	1,817,488
FMC CORP	451,904	514,614
FORD MOTOR CO	1,670,741	1,797,732
FORMFACTOR INC	117,474	118,415
FORTESCUE LTD	1,949,803	2,760,826
FORTIVE CORP	402,079	397,381
FREEPORT-MCMORAN INC	302,641	303,013
FS KKR CAPITAL CORP	35,382	35,547
FTI CONSULTING INC	48,236	49,190
FUJIFILM HOLDINGS CORP	75,206	78,131
FUJITSU LTD	44,583	45,272
GARMIN LTD	11,460	14,139
GARTNER INC	1,543,264	2,066,986
GATX CORP	111,403	124,548
GEA GROUP AG	13,229	13,989
GEBERIT AG	993,702	1,300,030
GENERAC HOLDINGS INC	335,888	381,387
GENERAL DYNAMICS CORP	261,033	282,521
GENESIS MINERALS LTD	2	2
GENUINE PARTS CO	538,370	464,945
GENWORTH FINANCIAL INC	107,830	123,780
GINKGO BIOWORKS HOLDINGS INC	627,905	752,557
GITLAB INC	502,372	806,392
GIVAUDAN SA	1,491,652	1,891,746
GLACIER BANCORP INC	90,495	113,878
GLP J-REIT	271,623	244,166
GOLD ROAD RESOURCES LTD	103,258	120,928
GOLDMAN SACHS GROUP INC/THE	1,040,420	1,234,078
GOODMAN GROUP	1,705,037	2,460,508
GPT GROUP/THE	461,867	504,158
GRACO INC	81,274	90,838
GRAINCORP LTD	99,223	93,602
GROUPE BRUXELLES LAMBERT NV	304,793	293,687
GROWTHPOINT PROPERTIES AUSTRAL	16,289	12,757
GUARDANT HEALTH INC	272,048	289,165
GUD HOLDINGS LTD	60,963	94,549
GUIDEWIRE SOFTWARE INC	15,818	19,409
HAMAMATSU PHOTONICS KK	276,274	267,414

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
HANKYU HANSHIN HOLDINGS INC	43,219	44,578
HANNON ARMSTRONG SUSTAINABLE I	50,096	83,650
HANNOVER RUECK SE	667,200	755,276
HEALIUS LTD	28,208	16,648
HEALTH EQUITY INC	32,504	32,752
HEALTHPEAK PROPERTIES INC	4,121	4,138
HEICO CORP	1,165,410	1,273,018
HELMERICH & PAYNE INC	631,754	582,273
HERA SPA	10,914	11,947
HERTZ GLOBAL HOLDINGS INC	58,161	61,197
HEXCEL CORP	1,213,185	1,251,095
HIGHPEAK ENERGY INC	739,860	655,724
HILTON WORLDWIDE HOLDINGS INC	711,353	772,244
HOLCIM AG	1,645,809	2,436,225
HOME DEPOT INC/THE	6,206,685	6,487,069
HOME CO DAILY NEEDS REIT	113,979	107,833
HONDA MOTOR CO LTD	51,973	53,033
HONEYWELL INTERNATIONAL INC	725,044	770,055
HOWARD HUGHES HOLDINGS INC	90,309	110,017
HOWMET AEROSPACE INC	497,649	543,419
HUB24 LTD	121,862	164,562
HUBBELL INC	12,105	12,170
HUBSPOT INC	1,202,408	1,436,256
HUGO BOSS AG	30,780	33,459
HULIC CO LTD	35,548	36,656
HUNTINGTON BANCSHARES INC/OH	861,188	933,712
HUNTSMAN CORP	72,453	72,450
HYATT HOTELS CORP	781,381	888,744
IDEMITSU KOSAN CO LTD	63,388	70,772
IDEX CORP	590,841	599,658
IGO LTD	534,373	346,550
IHI CORP	39,074	41,127
ILLINOIS TOOL WORKS INC	3,334,846	3,720,072
ILLUMINA INC	1,417,217	1,340,463
ILUKA RESOURCES LTD	240,027	159,231
IMCD NV	490,610	565,622
IMPINJ INC	788,690	853,304
INCITEC PIVOT LTD	412,331	322,007
INDEPENDENT BANK GROUP INC	70,498	95,756
INFINEON TECHNOLOGIES AG	895,877	965,727
INGENIA COMMUNITIES GROUP	45,541	46,825
INGERSOLL RAND INC	724,889	838,288
INSIGNIA FINANCIAL LTD	128,450	88,816

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
INSPIRE MEDICAL SYSTEMS INC	726,873	949,611
INSURANCE AUSTRALIA GROUP LTD	647,705	780,990
INTEL CORP	61,688	61,205
INTERFOR CORP	56,559	72,990
INTERNATIONAL BUSINESS MACHINE	5,889,024	7,012,370
INTERNATIONAL FLAVORS & FRAGRA	1,489,969	1,578,267
INTERNATIONAL PAPER CO	143,140	141,093
INTRA-CELLULAR THERAPIES INC	24,727	36,741
INTUIT INC	4,775,054	5,864,656
INVITATION HOMES INC	365,617	375,722
IPH LTD	113,194	83,130
IQVIA HOLDINGS INC	611,548	691,595
IRESS LTD	100,870	86,887
IRHYTHM TECHNOLOGIES INC	782,634	934,780
IRIDIUM COMMUNICATIONS INC	258	288
ITRON INC	499,375	550,845
ITT INC	50,033	59,302
JACK HENRY & ASSOCIATES INC	489,840	509,839
JAMES HARDIE INDUSTRIES PLC	689,557	1,411,399
JAPAN AIRLINES CO LTD	218,766	218,488
JAPAN POST BANK CO LTD	25,430	26,483
JB HI-FI LTD	269,441	328,958
JB HUNT TRANSPORT SERVICES INC	360,974	380,904
JBG SMITH PROPERTIES	54,769	61,950
JETBLUE AIRWAYS CORP	436,997	483,688
JOBY AVIATION INC	1,029,743	1,194,014
JOHN BEAN TECHNOLOGIES CORP	121,903	119,937
JOHNS LYNG GROUP LTD	14,748	14,762
JONES LANG LASALLE INC	203,629	276,317
JPMORGAN CHASE & CO	6,493,633	7,267,182
KAROON ENERGY LTD	83,844	78,518
KAWASAKI HEAVY INDUSTRIES LTD	36,596	37,610
KEIO CORP	83,031	81,866
KELSIAN GROUP LTD	41,215	50,912
KEMPER CORP	420,730	429,610
KENNEDY-WILSON HOLDINGS INC	91,151	92,293
KESKO OYJ	39,301	39,265
KEURIG DR PEPPER INC	361,644	389,777
KEYCORP	566,731	659,621
KEYENCE CORP	3,280,894	3,128,472
KEYSIGHT TECHNOLOGIES INC	1,199,990	1,238,834
KIMCO REALTY CORP	76,822	88,074
KINDER MORGAN INC	1,379,194	1,461,915

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
KION GROUP AG	17,167	19,735
KIRBY CORP	439,795	420,103
KKR & CO INC	3,383,055	4,743,660
KKR REAL ESTATE FINANCE TRUST	29,304	36,383
KNIGHT-SWIFT TRANSPORTATION HO	90,904	97,890
KNORR-BREMSE AG	70,882	71,254
KOHL'S CORP	22,032	32,122
KOMATSU LTD	2,610	2,616
KONAMI GROUP CORP	5,221	5,237
KUBOTA CORP	110,444	120,985
KURITA WATER INDUSTRIES LTD	59,827	70,478
KYNDRYL HOLDINGS INC	52,021	69,301
KYOCERA CORP	393,300	437,934
KYUSHU RAILWAY CO	36,641	39,669
L3HARRIS TECHNOLOGIES INC	469,157	510,753
LANXESS AG	31,603	34,598
LAS VEGAS SANDS CORP	691,608	691,253
LASERTEC CORP	494,665	553,674
LAURENTIAN BANK OF CANADA	64,014	70,848
LEG IMMOBILIE SE	217,650	317,363
LEMONADE INC	144,231	152,364
LENDINGCLUB CORP	32,506	52,353
LENDLEASE CORP LTD	292,305	289,355
LIFESTYLE COMMUNITIES LTD	102,495	99,934
LIGHTSPEED COMMERCE INC SUB VTG	62,870	87,093
LINCOLN NATIONAL CORP	31,048	36,679
LINDE PLC	3,205,224	3,580,570
LINK ADMINISTRATION HOLDINGS L	34,091	27,536
LIONS GATE ENTERTAINMENT CORP	511,157	708,925
LITHIA MOTORS INC	80,530	96,150
LITTELFUSE INC	35,517	39,064
LIVE NATION ENTERTAINMENT INC	594,581	637,884
LIVE OAK BANCSHARES INC	13,266	20,111
LIXIL CORP	231,077	182,319
LKQ CORP	120,075	99,499
LOCKHEED MARTIN CORP	3,577,941	3,683,028
LOGITECH INTERNATIONAL SA	558,830	894,688
LONZA GROUP AG	2,245,679	1,807,058
LOTTERY CORP LTD/THE	586,930	608,575
LOVISA HOLDINGS LTD	20,630	21,255
LOWE'S COS INC	586,512	585,529
LUCID GROUP INC	217,764	185,291
LY CORP	158,803	179,946

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
LYNAS RARE EARTHS LTD	404,983	361,771
M&T BANK CORP	116,175	117,478
MACOM TECHNOLOGY SOLUTIONS HOL	134,952	153,275
MACQUARIE GROUP LTD	3,477,478	3,809,494
MAGELLAN FINANCIAL GROUP LTD	5,347	5,838
MAKITA CORP	277,454	313,562
MANHATTAN ASSOCIATES INC	217,433	212,521
MANULIFE FINANCIAL CORP	593,960	664,052
MARATHON DIGITAL HOLDINGS INC	173,529	421,833
MARQETA INC	330,206	555,629
MARRIOTT INTERNATIONAL INC/MD	98,483	100,577
MARTIN MARIETTA MATERIALS INC	950,060	1,113,068
MARUBENI CORP	65,578	66,390
MARVELL TECHNOLOGY INC	2,181,302	2,413,727
MASTEC INC	426,476	564,720
MATTERPORT INC	20,273	21,964
MCCORMICK & CO INC/MD	808,070	735,994
MDU RESOURCES GROUP INC	338,015	346,500
MEDIBANK PVT LTD	462,690	562,371
MEDICAL PROPERTIES TRUST INC	80,178	77,824
MEGAPORT LTD	54,772	78,816
MERCK KGAA	89,328	92,324
METHANEX CORP	48,873	47,868
METTLER-TOLEDO INTERNATIONAL I	1,545,279	1,522,265
MGE ENERGY INC	4,036	4,049
MGM RESORTS INTERNATIONAL	448,113	496,082
MICROCHIP TECHNOLOGY INC	258,816	265,400
MICRON TECHNOLOGY INC	415,778	411,595
MICROSTRATEGY INC	1,406,955	2,179,089
MID-AMERICA APARTMENT COMMUNIT	538,647	490,779
MIDDLEBY CORP/THE	70,943	70,642
MINEBEA MITSUMI INC	5,765	6,168
MINERAL RESOURCES LTD	793,203	693,063
MIRVAC GROUP	479,293	467,291
MITSUBISHI CORP	70,183	71,930
MITSUBISHI ESTATE CO LTD	370,040	405,194
MITSUMI FUDOSAN CO LTD	190,329	230,566
MIZUHO FINANCIAL GROUP INC	42,854	42,781
MKS INSTRUMENTS INC	164,717	193,396
MONADELPHOUS GROUP LTD	54,245	61,941
MONCLER SPA	151,858	158,868
MONGODB INC	1,755,045	2,868,083
MOODY'S CORP	515,298	537,801

Bridgewater Pure Alpha Trading Company LTD.

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Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
MORGAN STANLEY	3,887,359	4,307,870
MOSAIC CO/THE	193,213	192,620
MOTOROLA SOLUTIONS INC	1,083,790	1,072,333
MP MATERIALS CORP	1,184,604	1,279,710
MSCI INC	593,808	705,931
MTU AERO ENGINES AG	39,797	41,627
MURATA MANUFACTURING CO LTD	603,760	719,696
NABORS INDUSTRIES LTD	201,666	209,789
NANOSONICS LTD	25,330	24,649
NATIONAL AUSTRALIA BANK LTD	5,293,103	5,431,582
NATIONAL BANK OF CANADA	102,836	117,652
NATIONAL FUEL GAS CO	1,414,934	1,356,898
NATIONAL GRID PLC ADR	562,540	567,377
NATIONAL STORAGE REIT	151,131	145,832
NAVIENT CORP	31,494	35,322
NCINO INC	99,257	108,961
NEMETSCHEK SE	162,535	200,954
NEOGEN CORP	695,705	809,307
NEOGENOMICS INC	480,038	413,577
NESTLE SA	13,091,665	12,838,093
NETFLIX INC	593,891	604,218
NETWEALTH GROUP LTD	57,275	70,279
NEW FORTRESS ENERGY INC	326,196	326,365
NEW HOPE CORP LTD	72,604	64,215
NEW JERSEY RESOURCES CORP	12,782	13,419
NEWELL BRANDS INC	38,837	39,268
NEWMARK GROUP INC	85,204	131,662
NEWMONT CORP	382,732	438,155
NEWMONT CORP	1,129,790	1,234,260
NEWS CORP	139,464	167,505
NEXTDC LTD	316,557	415,959
NIB HOLDINGS LTD/AUSTRALIA	203,985	205,676
NICKEL INDUSTRIES LTD	101,265	71,449
NIDEC CORP	613,198	487,981
NIKE INC	34,659	34,634
NINE ENTERTAINMENT CO HOLDINGS	161,422	163,352
NINTENDO CO LTD	160,588	177,476
NIPPON EXPRESS HOLDINGS INC	33,086	34,107
NISSAN CHEMICAL CORP	237,401	218,709
NISSAN MOTOR CO LTD	318,973	341,609
NITORI HOLDINGS CO LTD	281,683	321,407
NOMURA HOLDINGS INC	99,488	106,751
NOMURA RESEARCH INSTITUTE LTD	36,363	37,816

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
NORDSON CORP	67,649	75,550
NORFOLK SOUTHERN CORP	726,054	758,071
NORTHERN STAR RESOURCES LTD	715,000	892,065
NORTHERN TRUST CORP	831,202	986,824
NORTHROP GRUMMAN CORP	1,572,142	1,592,144
NORTHWESTERN ENERGY GROUP INC	12,872	12,875
NORWEGIAN CRUISE LINE HOLDINGS	1,391,254	1,557,990
NOV INC	420,984	437,054
NOVANTA INC	237,824	249,078
NOVARTIS AG	10,421,400	12,344,443
NTT DATA GROUP CORP	353,825	375,752
NUFARM LTD	129,937	111,925
NUTANIX INC	623,719	981,413
NUTRIEN LTD	122,295	120,586
NUVEI CORPORATION SUB VTG	67,656	97,624
NVENT ELECTRIC PLC	63,104	68,013
OBAYASHI CORP	16,094	16,442
OCCIDENTAL PETROLEUM CORP	2,350,805	2,257,755
OCI NV	79,979	88,233
ODAKYU ELECTRIC RAILWAY CO LTD	174,604	189,574
OKTA INC	349,152	403,040
OLD DOMINION FREIGHT LINE INC	1,263,648	1,261,387
OMRON CORP	97,414	107,398
ONEMAIN HOLDINGS INC	253,779	308,386
ONEOK INC	735,740	774,175
OPENDOOR TECHNOLOGIES INC	133,900	204,655
ORACLE CORP	5,622,890	5,110,825
ORICA LTD	380,883	409,680
ORIENTAL LAND CO LTD/JAPAN	2,160,124	2,313,003
ORIGIN ENERGY LTD	769,217	840,404
ORMAT TECHNOLOGIES INC	1,108,869	1,205,895
ORORA LTD	145,068	126,753
OSHKOSH CORP	52,284	54,964
OTIS WORLDWIDE CORP	1,125,210	1,214,466
PACIFIC PREMIER BANCORP INC	64,460	84,623
PACKAGING CORP OF AMERICA	456,191	560,899
PALADIN ENERGY LTD	104,063	149,140
PALO ALTO NETWORKS INC	1,251,737	1,307,203
PARAMOUNT GLOBAL	947,579	993,503
PARK HOTELS & RESORTS INC	156,146	182,498
PARKER-HANNIFIN CORP	864,638	1,004,326
PARTNERS GROUP HOLDING AG	1,229,872	1,875,023
PATTERSON-UTI ENERGY INC	147,036	142,981

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
PAYCHEX INC	1,248,228	1,257,206
PEBBLEBROOK HOTEL TRUST	53,189	71,255
PELOTON INTERACTIVE INC	465,001	525,677
PEMBINA PIPELINE CORP	268,252	302,173
PENN ENTERTAINMENT INC	414,433	467,371
PERPETUAL LTD	92,970	86,688
PERSEUS MINING LTD	29,566	26,841
PEXA GROUP LTD	48,820	45,066
PEYTO EXPLORATION & DEV CORP NEW	441,638	419,930
PHILLIPS 66	889,804	1,002,677
PINNACLE INVESTMENT MANAGEMENT	82,316	93,611
PLANET LABS PBC	35,651	38,159
PLUG POWER INC	76,399	76,415
PNC FINANCIAL SERVICES GROUP I	1,632,520	1,846,122
POOL CORP	1,241,578	1,427,781
POPULAR INC	117,365	125,649
POWER INTEGRATIONS INC	243,118	259,632
PPG INDUSTRIES INC	38,238	40,079
PREMIER INVESTMENTS LTD	144,150	159,438
PRINCIPAL FINANCIAL GROUP INC	152,344	160,408
PROLOGIS INC	4,166,566	4,569,924
PROSPECT CAPITAL CORP	162,126	167,624
PROSUS NV	11,040	10,224
PRYSMIAN SPA	294,183	336,086
PTC INC	639,607	775,598
PUBLIC STORAGE	626,961	689,910
PUMA SE	63,222	55,193
Q2 HOLDINGS INC	452,119	486,756
QANTAS AIRWAYS LTD	369,732	322,895
QBE INSURANCE GROUP LTD	1,104,549	1,258,077
QUANTA SERVICES INC	1,333,524	1,530,454
QUANTUMSCAPE CORP	601,566	697,724
QUBE HOLDINGS LTD	284,694	327,344
RAMBUS INC	63,811	63,063
RAMSAY HEALTH CARE LTD	505,626	510,404
RANDSTAD NV	77,165	86,528
RAPID7 INC	497,277	494,315
RAYMOND JAMES FINANCIAL INC	146,011	156,881
RBC BEARINGS INC	616,819	769,203
REA GROUP LTD	330,374	525,704
RECORDATI INDUSTRIA CHIMICA E	1,217	1,349
REECE LTD	169,018	267,881
REGENCY CENTERS CORP	421,266	453,791

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
REGION RE LTD	178,793	150,086
REGIONS FINANCIAL CORP	616,334	664,773
REGIS RESOURCES LTD	88,271	94,412
RELIANCE STEEL & ALUMINUM CO	483,454	499,788
RELIANCE WORLDWIDE CORP LTD	134,666	199,563
REMITLY GLOBAL INC	106,245	89,060
REPUBLIC SERVICES INC	930,399	1,093,518
RESIDEO TECHNOLOGIES INC	70,109	82,243
RESMED INC	692,857	562,466
RESTAURANT BRANDS INTERNATIONAL	570,598	658,714
REVANCE THERAPEUTICS INC	20,972	25,974
REVVITY INC	199,464	199,163
RICOH CO LTD	17,388	16,900
RINGCENTRAL INC	242,491	285,282
RIO TINTO LTD	2,392,674	2,821,090
RIOT PLATFORMS INC	165,675	251,774
RIVIAN AUTOMOTIVE INC	1,389,883	1,911,263
ROBINHOOD MARKETS INC	1,052,483	1,338,452
ROBLOX CORP	3,553,006	4,087,505
ROCHE HOLDING AG	12,519,641	11,710,087
ROCKET LAB USA INC	443,238	563,667
ROCKWELL AUTOMATION INC	1,090,232	1,160,574
ROGERS COMMUNICATIONS INC CL B	153,795	192,826
ROGERS CORP	395	396
ROKU INC	2,383,805	2,820,928
ROPER TECHNOLOGIES INC	1,680,172	2,042,752
ROYAL BANK OF CANADA	67,457	78,351
ROYAL CARIBBEAN CRUISES LTD	74,481	80,284
RTX CORP	615,791	671,185
RYDER SYSTEM INC	67,981	75,940
S&P GLOBAL INC	559,218	582,808
SABRE CORP	144,894	151,347
SAFEHOLD INC	48,275	64,397
SAIA INC	54,035	64,418
SALESFORCE INC	6,228,735	7,249,507
SANDFIRE RESOURCES LTD	137,241	188,077
SANTOS LTD	1,314,072	1,419,588
SAP SE	222,952	216,632
SBM OFFSHORE NV	1,788	1,925
SCENTRE GROUP	842,020	885,589
SCIENCE APPLICATIONS INTERNATIONAL	38,767	43,761
SEACOAST BANKING CORP OF FLORIDA	61,898	76,899
SEAGATE TECHNOLOGY HOLDINGS PL	922,767	1,236,499

Bridgewater Pure Alpha Trading Company LTD.**Schedule H, Line 4i - Schedule of Assets (Held at End of Year)****December 31, 2023*****(stated in United States Dollars)***

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
SEEK LTD	425,013	543,565
SEIBU HOLDINGS INC	28,321	29,151
SEMPRA	293,960	296,379
SERVICENOW INC	5,732,725	6,732,850
SEVEN GROUP HOLDINGS LTD	174,277	312,040
SHAKE SHACK INC	523,529	608,080
SHERWIN-WILLIAMS CO/THE	377,627	465,667
SHIMADZU CORP	40,633	41,942
SHIMANO INC	613,133	604,033
SHOPIFY INC CL A SUB VTG	677,060	933,103
SIEMENS AG	1,312,331	1,405,138
SIGNIFY NV	50,675	54,125
SIKA AG	2,294,922	2,905,288
SILICON LABORATORIES INC	262,428	281,471
SILVER LAKE RESOURCES LTD	67,308	64,520
SILVERBOW RESOURCES INC	124,626	111,115
SIMMONS FIRST NATIONAL CORP	60,862	78,051
SIMON PROPERTY GROUP INC	709,194	811,194
SIMS LTD	121,398	142,995
SITEONE LANDSCAPE SUPPLY INC	340,396	357,825
SITIME CORP	449,943	486,733
SJW GROUP	13,584	13,723
SL GREEN REALTY CORPORATION	73,030	81,487
SM ENERGY CO	352,726	368,111
SMC CORP	50,160	53,738
SNAM SPA	208,078	207,496
SNAP INC	3,434,042	5,384,620
SNOWFLAKE INC	1,089,188	1,582,647
SOFI TECHNOLOGIES INC	1,122,975	1,646,904
SOLAREdge TECHNOLOGIES INC	435,970	479,326
SONIC AUTOMOTIVE INC	18,317	18,718
SONIC HEALTHCARE LTD	335,101	341,503
SONOVA HOLDING AG	779,775	959,495
SONY GROUP CORP	3,936,591	4,289,907
SOUTH32 LTD	1,094,854	910,088
SOUTHERN CO/THE	398,784	413,007
SOUTHWEST GAS HOLDINGS INC	13,923	14,317
SPARK NEW ZEALAND LTD	41,795	40,767
SPIRE INC	6,287	6,670
SPIRIT AEROSYSTEMS HOLDINGS IN	802,936	1,284,484
SPX TECHNOLOGIES INC	455,267	565,555
STANLEY BLACK & DECKER INC	684,438	850,821
STAR ENTERTAINMENT GRP LTD/THE	160,655	56,543

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
STARWOOD PROPERTY TRUST INC	132,844	136,420
STATE STREET CORP	554,047	598,843
STEADFAST GROUP LTD	317,482	344,882
STELLANTIS NV	15,317	15,205
STERICYCLE INC	43,324	49,312
STOCKLAND	511,166	610,161
STORA ENSO OYJ	46,235	45,713
STORAGEVAULT CANADA INC	14,339	17,995
SUMITOMO CHEMICAL CO LTD	330,639	287,927
SUMITOMO CORP	63,767	65,456
SUMITOMO ELECTRIC INDUSTRIES L	48,327	49,670
SUMITOMO REALTY & DEVELOPMENT	120,064	139,820
SUNCOR ENERGY INC NEW	697,226	692,702
SUNCORP GROUP LTD	847,227	1,000,473
SUNRUN INC	775,750	1,108,899
SUPER MICRO COMPUTER INC	249,186	264,930
SUPER RETAIL GROUP LTD	96,030	143,762
SWISS LIFE HOLDING AG	927,868	1,183,751
SWISS RE AG	1,534,872	1,871,988
SWISSCOM AG	822,368	880,157
SYMRISE AG	864,843	879,988
SYNOVUS FINANCIAL CORP	97,339	128,349
T ROWE PRICE GROUP INC	1,048,405	1,031,886
TABCORP HOLDINGS LTD	135,869	105,640
TAIYO YUDEN CO LTD	7,612	7,937
TAKE-TWO INTERACTIVE SOFTWARE	1,079,809	1,356,004
TAKEDA PHARMACEUTICAL CO LTD	2,389,339	2,222,827
TDK CORP	122,442	128,642
TE CONNECTIVITY LTD	480,311	511,561
TECHNOLOGY ONE LTD	213,523	243,441
TELEDYNE TECHNOLOGIES INC	933,050	1,009,954
TELEFONICA DEUTSCHLAND HOLDING	17,948	18,322
TELSTRA GROUP LTD	2,696,656	2,690,033
TELUS CORP	327,175	348,818
TELUS INTERNATIONAL CDA INC SUB VTG	14,310	18,598
TENARIS S.A. USD1	416,315	437,862
TERADYNE INC	139,297	141,727
TERNA - RETE ELETTRICA NAZIONA	261,818	263,103
TESLA INC	9,482,694	11,528,478
TEXAS CAPITAL BANCSHARES INC	73,777	83,760
TEXAS INSTRUMENTS INC	3,373,052	3,642,901
TEXAS PACIFIC LAND CORP	895,076	795,660
THERMO FISHER SCIENTIFIC INC	2,378,560	2,410,848

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
THOMSON REUTERS CORPORATION NO PAR	39,988	40,697
TKO GROUP HOLDINGS INC	63,333	66,325
TOAST INC	290,554	252,938
TOKIO MARINE HOLDINGS INC	594,509	593,257
TOKYO ELECTRIC POWER CO HOLDIN	2,037	2,095
TOKYO ELECTRON LTD	1,467,794	1,576,422
TOKYU CORP	362,914	349,388
TORAY INDUSTRIES INC	90,224	92,041
TORONTO DOMINION BANK NEW	35,031	37,921
TOYOTA INDUSTRIES CORP	269,282	287,459
TPG INC	114,741	137,324
TPG TELECOM LTD	118,263	127,407
TRACTOR SUPPLY CO	692,793	719,060
TRADE DESK INC/THE	2,658,214	2,652,446
TRANE TECHNOLOGIES PLC	1,609,210	1,945,590
TRANSDIGM GROUP INC	1,633,023	1,894,727
TRANSMEDICS GROUP INC	399,516	410,120
TRANSURBAN GROUP	2,633,287	2,719,953
TREND MICRO INC/JAPAN	93,173	101,725
TRICON RESIDENTIAL INC	58,548	76,168
TRIMBLE INC	704,458	742,778
TRINITY INDUSTRIES INC	594,684	635,102
TRISURA GROUP LTD NEW	46,028	53,452
TRUIST FINANCIAL CORP	2,241,608	2,519,827
TRUPANION INC	132,191	176,256
TRUSTMARK CORP	51,741	66,466
TWILIO INC	2,263,916	2,760,985
TYLER TECHNOLOGIES INC	932,987	1,114,708
U-HAUL HOLDING CO	44,742	63,326
UBS GROUP AG	3,382,496	5,693,500
UDR INC	86,119	84,123
UIPATH INC	827,938	1,183,850
UMICORE SA	284,466	247,332
UNION PACIFIC CORP	90,842	95,546
UNITED COMMUNITY BANKS INC/GA	81,519	93,749
UNITED PARCEL SERVICE INC	663,188	665,240
UNITED RENTALS INC	290,236	290,724
UNITED STATES STEEL CORP	194,111	238,044
UNITY SOFTWARE INC	994,400	1,224,369
UNIVERSAL DISPLAY CORP	14,515	14,536
UPM-KYMMENE OYJ	33,489	33,185
UPSTART HOLDINGS INC	140,838	226,569
UPWORK INC	70,292	73,428

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
US BANCORP	1,541,973	1,610,925
VAIL RESORTS INC	140,483	133,632
VALVOLINE INC	49,034	54,303
VERISIGN INC	743,838	738,161
VICINITY LTD	430,012	445,009
VIRGIN MONEY UK PLC	215,031	209,073
VIRTU FINANCIAL INC	59,899	67,101
VITAL ENERGY INC	148,519	149,025
VIVA ENERGY GROUP LTD	101,902	134,099
VONOVIA SE	1,011,849	1,457,480
VORNADO REALTY TRUST	115,428	122,379
VULCAN MATERIALS CO	1,349,881	1,623,122
W R BERKLEY CORP	508,140	582,026
WALGREENS BOOTS ALLIANCE INC	485,056	554,498
WALT DISNEY CO/THE	1,301,030	1,268,484
WAREHOUSES DE PAUW CVA	267,457	292,000
WASHINGTON H SOUL PATTINSON &	247,873	298,469
WASTE MANAGEMENT INC	1,714,530	1,919,952
WATERS CORP	411,453	428,657
WAYFAIR INC	2,010,340	2,052,327
WAYPOINT REIT LTD	105,699	93,428
WEBJET LTD	136,212	160,361
WEC ENERGY GROUP INC	637,056	645,752
WESFARMERS LTD	3,099,874	3,472,748
WEST AFRICAN RESOURCES LTD	67,768	54,754
WEST JAPAN RAILWAY CO	209,859	216,919
WEST PHARMACEUTICAL SERVICES I	59,998	61,621
WESTERN ALLIANCE BANCORP	134,927	189,607
WESTERN DIGITAL CORP	1,296,546	1,456,933
WESTINGHOUSE AIR BRAKE TECHNOL	579,472	673,205
WESTLAKE CORP	239,484	272,922
WESTPAC BANKING CORP	4,693,861	4,518,408
WESTROCK CO	93,143	127,093
WESTSHORE TERMINALS INVT CORP	132,312	155,524
WHIRLPOOL CORP	61,856	64,051
WHITE MOUNTAINS INSURANCE GROU	89,737	90,301
WHITEHAVEN COAL LTD	468,474	363,470
WILLIAMS COS INC/THE	1,715,359	1,742,510
WISETECH GLOBAL LTD	528,468	746,488
WOLFSPEED INC	1,499,555	1,309,303
WOLTERS KLUWER NV	1,133,620	1,303,543
WOODSIDE ENERGY GROUP LTD	1,421,180	1,318,656
WORKDAY INC	566,235	580,830

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Common Stocks Sold Short (Continued)	Cost	Fair Value
WORLEY LTD	310,660	371,580
WW GRAINGER INC	1,003,898	1,153,536
WYNN RESORTS LTD	1,054,872	943,808
XCEL ENERGY INC	369,463	373,193
XERO LTD	572,926	891,949
XPO INC	413,664	495,059
XYLEM INC/NY	1,817,087	2,005,188
YAMAHA CORP	13,436	13,862
YAMAHA MOTOR CO LTD	54,848	56,284
YASKAWA ELECTRIC CORP	579,939	622,507
ZEBRA TECHNOLOGIES CORP	986,923	985,081
ZILLOW GROUP INC	118,980	119,423
ZIONS BANCORP NA	128,469	174,515
ZSCALER INC	1,397,910	2,417,663
ZURICH INSURANCE GROUP AG	4,115,786	4,522,137
ZURN ELKAY WATER SOLUTIONS COR	1,162,837	1,188,311
Total Investments in Common Stocks Sold Short	630,295,764	705,863,608

Investments in Debt Securities	Cost	Fair Value
AUSTRALIA GOVERNMENT BOND REGS 0.250% 11/21/2032	11,724,042	12,633,899
AUSTRALIA GOVERNMENT BOND REGS 0.750% 11/21/2027	4,702,183	4,747,178
AUSTRALIA GOVERNMENT BOND REGS 1.000% 02/21/2050	3,099,237	2,072,918
AUSTRALIA GOVERNMENT BOND REGS 1.250% 08/21/2040	11,928,320	8,787,900
AUSTRALIA GOVERNMENT BOND REGS 1.500% 06/21/2031	1,736,752	1,309,033
AUSTRALIA GOVERNMENT BOND REGS 1.750% 06/21/2051	21,204	12,079
AUSTRALIA GOVERNMENT BOND REGS 2.000% 08/21/2035	11,482,340	9,446,815
AUSTRALIA GOVERNMENT BOND REGS 2.500% 09/20/2030	7,183,553	7,738,432
AUSTRALIA GOVERNMENT BOND REGS 4.500% 04/21/2033	50,854	42,674
BRAZILIAN GOVERNMENT INTERNATI 5.000% 01/27/2045	1,853,213	1,469,250
BRAZILIAN GOVERNMENT INTERNATI 5.625% 02/21/2047	230,993	175,950
CHINA DEVELOPMENT BANK 3.070% 03/10/2030	2,919,666	2,885,025
CHINA DEVELOPMENT BANK 3.120% 09/13/2031	9,138,782	8,669,025
CHINA DEVELOPMENT BANK 3.410% 06/07/2031	17,083,154	16,225,087
CHINA DEVELOPMENT BANK 3.660% 03/01/2031	39,399,301	37,412,933
CHINA GOVERNMENT BOND 2.680% 05/21/2030	4,322,885	4,131,868
CHINA GOVERNMENT BOND 2.760% 05/15/2032	1,388,769	1,427,166
CHINA GOVERNMENT BOND 2.880% 02/25/2033	1,389,649	1,443,078
CHINA GOVERNMENT BOND 2.890% 11/18/2031	22,740,720	21,628,365
CHINA GOVERNMENT BOND 3.020% 05/27/2031	41,442,778	38,674,399
CHINA GOVERNMENT BOND 3.130% 11/21/2029	1,462,499	1,401,856
CHINA GOVERNMENT BOND 3.270% 11/19/2030	78,323,258	74,058,844

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Debt Securities (Continued)	Cost	Fair Value
CHINA GOVERNMENT BOND 3.290% 05/23/2029	2,859,848	2,947,555
CHINA GOVERNMENT BOND 3.390% 03/16/2050	5,483,558	6,128,366
CHINA GOVERNMENT BOND 3.720% 04/12/2051	6,395,933	6,501,622
CHINA GOVERNMENT BOND 3.810% 09/14/2050	10,375,252	10,981,196
CHINA GOVERNMENT BOND 3.860% 07/22/2049	6,979,438	7,725,338
DEUTSCHE BUNDESREPUBLIK I REGS 0.100% 04/15/2033	12,581,171	13,383,505
DEUTSCHE BUNDESREPUBLIK I REGS 0.100% 04/15/2046	4,908,968	5,492,732
DEUTSCHE BUNDESREPUBLIK I REGS 0.500% 04/15/2030	10,128,476	10,642,060
FRENCH REPUBLIC GOVERNMENT 144A 0.100% 07/25/2031	16,901,567	17,958,724
FRENCH REPUBLIC GOVERNMENT 144A 0.100% 07/25/2036	5,429,352	5,881,319
FRENCH REPUBLIC GOVERNMENT 144A 0.100% 07/25/2038	4,521,500	4,943,279
FRENCH REPUBLIC GOVERNMENT 144A 0.100% 07/25/2047	9,586,280	10,354,843
FRENCH REPUBLIC GOVERNMENT 144A 0.100% 07/25/2053	2,330,704	2,726,643
FRENCH REPUBLIC GOVERNMENT 144A 0.700% 07/25/2030	3,130,759	3,339,138
FRENCH REPUBLIC GOVERNMENT 144A 1.800% 07/25/2040	3,532,962	3,893,910
FRENCH REPUBLIC GOVERNMENT REGS 0.000% 02/25/2027	9,757	10,298
FRENCH REPUBLIC GOVERNMENT REGS 0.100% 03/01/2029	48,188,503	42,494,870
FRENCH REPUBLIC GOVERNMENT REGS 0.600% 07/25/2034	1,716,161	1,814,247
FRENCH REPUBLIC GOVERNMENT REGS 3.150% 07/25/2032	3,227,159	2,840,662
JAPAN GOVERNMENT THIRTY YEAR B 0.400% 06/20/2049	47,588	26,672
JAPAN GOVERNMENT THIRTY YEAR B 0.400% 09/20/2049	37,895	21,253
MEXICO GOVERNMENT INTERNATIONAL 3.250% 04/16/2030	204,110	181,469
MEXICO GOVERNMENT INTERNATIONAL 3.500% 02/12/2034	330,108	339,688
MEXICO GOVERNMENT INTERNATIONAL 4.280% 08/14/2041 DD 04/14/21	161,234	165,813
MEXICO GOVERNMENT INTERNATIONAL 4.400% 02/12/2052 DD 01/12/22	2,512,379	2,545,000
MEXICO GOVERNMENT INTERNATIONAL 4.500% 01/31/2050 DD 07/31/19	652,703	491,438
MEXICO GOVERNMENT INTERNATIONAL 4.500% 04/22/2029	211,696	197,469
MEXICO GOVERNMENT INTERNATIONAL 4.600% 01/23/2046	193,059	167,313
MEXICO GOVERNMENT INTERNATIONAL 4.600% 02/10/2048	1,169,817	993,750
MEXICO GOVERNMENT INTERNATIONAL 4.750% 04/27/2032	1,331,088	1,158,000
MEXICO GOVERNMENT INTERNATIONAL 4.875% 05/19/2033	2,128,881	2,126,094
MEXICO GOVERNMENT INTERNATIONAL 6.050% 01/11/2040	66,107	60,797
MEXICO GOVERNMENT INTERNATIONAL 6.350% 02/09/2035 DD 01/09/23	635,302	629,813
REPUBLIC OF SOUTH AFRICA GOVERNMENT 1.875% 02/28/2033	12,254,049	10,805,528
REPUBLIC OF SOUTH AFRICA GOVERNMENT 1.875% 03/31/2029	5,063,846	4,991,479
REPUBLIC OF SOUTH AFRICA GOVERNMENT 2.500% 03/31/2046	74,384	53,943
REPUBLIC OF SOUTH AFRICA GOVERNMENT 2.500% 12/31/2050	330,356	328,249
SPAIN GOVERNMENT BOND 144A 0.600% 10/31/2029	34,123	29,553
TURKIYE GOVERNMENT INTERNATIONAL 4.875% 04/16/2043	1,779,450	2,052,890
TURKIYE GOVERNMENT INTERNATIONAL 5.125% 02/17/2028	261,054	264,535
TURKIYE GOVERNMENT INTERNATIONAL 5.750% 05/11/2047	929,098	1,097,250
TURKIYE GOVERNMENT INTERNATIONAL 5.875% 06/26/2031	1,023,480	1,123,500
TURKIYE GOVERNMENT INTERNATIONAL 6.000% 03/25/2027	393,371	395,500

Bridgewater Pure Alpha Trading Company LTD.

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Investments in Debt Securities (Continued)	Cost	Fair Value
TURKIYE GOVERNMENT INTERNATION 6.500% 09/20/2033	1,893,145	2,109,250
TURKIYE GOVERNMENT INTERNATION 6.875% 03/17/2036	75,171	76,800
TURKIYE GOVERNMENT INTERNATION 9.375% 01/19/2033 DD 01/19/23	10,006,529	11,538,750
UNITED KINGDOM GILT REGS 0.875% 07/31/2033	18,400,801	19,519,232
UNITED KINGDOM GILT REGS 3.750% 10/22/2053	24,438,079	26,668,003
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2039	9,876,476	9,888,765
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2044	3,943,230	4,011,474
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2046	10,620,174	9,526,342
UNITED KINGDOM INFLATION- REGS 0.125% 03/22/2051	30,108,397	31,087,139
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2028	24,719,737	23,349,565
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2031	32,728,339	33,823,908
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2041	65,402,677	50,549,338
UNITED KINGDOM INFLATION- REGS 0.125% 08/10/2048	54,102,693	33,737,909
UNITED KINGDOM INFLATION- REGS 0.125% 11/22/2036	57,092,135	42,011,329
UNITED KINGDOM INFLATION- REGS 0.250% 03/22/2052	3,703,826	3,682,203
UNITED KINGDOM INFLATION- REGS 0.625% 03/22/2040	24,943,800	22,308,648
UNITED KINGDOM INFLATION- REGS 0.625% 11/22/2042	3,292,651	2,951,501
UNITED KINGDOM INFLATION- REGS 0.750% 03/22/2034	144,456	152,663
UNITED KINGDOM INFLATION- REGS 1.125% 11/22/2037	44,777,306	39,476,954
UNITED KINGDOM INFLATION- REGS 1.250% 11/22/2032	7,141,435	7,208,956
UNITED KINGDOM INFLATION- REGS 1.250% 11/22/2055	2,607,754	3,060,641
UNITED KINGDOM INFLATION- REGS VAR RT 03/22/2050	1,459,856	1,709,623
UNITED KINGDOM INFLATION- REGS VAR RT 11/22/2047	15,808,501	15,211,250
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21	985,408	872,322
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22	14,770,117	16,934,290
US TREAS-CPI INFLAT 0.125% 07/15/2030 DD 07/15/20	144,260,458	124,555,382
US TREAS-CPI INFLAT 0.125%001/15/2031 DD 01/15/21	103,282,811	88,096,091
US TREAS-CPI INFLAT 0.125%001/15/2032 DD 01/15/22	66,575,052	64,136,493
US TREAS-CPI INFLAT 0.125%007/15/2031 DD 07/15/21	7,883,134	7,847,836
US TREAS-CPI INFLAT 0.250% 02/15/2050 DD 02/15/20	13,461,329	12,182,432
US TREAS-CPI INFLAT 0.250% 07/15/2029 DD 07/15/19	58,783,120	52,356,395
US TREAS-CPI INFLAT 0.625%007/15/2032 DD 07/15/22	87,827,948	89,900,653
US TREAS-CPI INFLAT 0.875% 01/15/2029 DD 01/15/19	1,514,332	1,338,482
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18	40,840,820	31,022,852
US TREAS-CPI INFLAT 1.000% 02/15/2049 DD 02/15/19	68,618,197	45,547,997
US TREAS-CPI INFLAT 1.125% 01/15/2033 DD 01/15/23	87,234,410	92,288,130
US TREAS-CPI INFLAT 1.375% 07/15/2033 DD 07/15/23	394,259	394,360
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23	26,148,458	29,527,029
Total Investments in Debt Securities	1,633,603,693	1,497,362,059

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Debt Securities Sold Short	Proceeds	Fair Value
COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045	1,265,113	936,134
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 03/01/2032	29,148,777	30,520,731
FRENCH REPUBLIC GOVERNMEN 144A 0.100% 03/01/2036	29,976,853	31,231,731
FRENCH REPUBLIC GOVERNMEN 144A 0.500% 05/25/2040	22,540,024	22,038,343
FRENCH REPUBLIC GOVERNMEN 144A 0.500% 06/25/2044	10,711,515	10,319,403
FRENCH REPUBLIC GOVERNMEN 144A 0.750% 05/25/2053	4,132,768	3,809,016
FRENCH REPUBLIC GOVERNMEN REGS 0.000% 05/25/2032	21,392,099	22,321,072
FRENCH REPUBLIC GOVERNMEN REGS 0.000% 11/25/2030	44,310,462	46,286,427
FRENCH REPUBLIC GOVERNMEN REGS 0.000% 11/25/2031	75,873,893	79,409,645
FRENCH REPUBLIC GOVERNMEN REGS 3.400% 07/25/2029	151,269	151,988
GOVERNMENT OF CANADA 1.500% 01-DEC-2031 SER N266	893,469	938,467
GOVERNMENT OF CANADA 1.750% 01-DEC-2053 BD SER M680	66,412	62,387
INDONESIA GOVERNMENT INTE REGS 5.125% 01/15/2045	596,020	623,625
INDONESIA GOVERNMENT INTE REGS 5.250% 01/08/2047	265,750	209,406
INDONESIA GOVERNMENT INTERNATI 4.200% 10/15/2050	1,201,670	1,263,719
INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048	722,350	558,000
ITALY BUONI POLIENNALI DE 144A 2.150% 09/01/2052	144,888	139,481
ITALY BUONI POLIENNALI DE 144A 3.450% 03/01/2048	718,000	731,037
ITALY BUONI POLIENNALI DE REGS 0.450% 02/15/2029	20,980,756	22,756,318
ITALY BUONI POLIENNALI DE REGS 0.950% 06/01/2032	15,196,421	16,409,406
ITALY BUONI POLIENNALI DE REGS 2.800% 06/15/2029	12,090,030	12,791,900
PERUVIAN GOVERNMENT INTERNATIO 3.000% 01/15/2034	16,246	16,919
SPAIN GOVERNMENT BOND 0.000% 01/31/2028	8,178,924	8,612,198
SPAIN GOVERNMENT BOND 0.800% 07/30/2029	2,338,231	2,496,348
SPAIN GOVERNMENT BOND 144A 0.100% 04/30/2031	28,523,019	32,543,630
SPAIN GOVERNMENT BOND 144A 0.500% 10/31/2031	17,300,339	18,741,780
SPAIN GOVERNMENT BOND 144A 0.700% 04/30/2032	19,595,210	21,278,337
SPAIN GOVERNMENT BOND 144A 0.800% 07/30/2027	95,078	83,158
SPAIN GOVERNMENT BOND 144A 0.850% 07/30/2037	3,795,965	4,169,693
SPAIN GOVERNMENT BOND 144A 1.000% 07/30/2042	2,074,758	2,278,564
SPAIN GOVERNMENT BOND 144A 1.200% 10/31/2040	12,407,941	14,103,515
SPAIN GOVERNMENT BOND 144A 1.250% 10/31/2030	959,248	1,014,980
SPAIN GOVERNMENT BOND 144A 1.900% 10/31/2052	191,185	210,662
SPAIN GOVERNMENT BOND 144A 2.550% 10/31/2032	446,706	474,128
SPAIN GOVERNMENT BOND 144A 2.700% 10/31/2048	13,903	15,183
SPAIN GOVERNMENT BOND 144A 3.450% 07/30/2043	109,130	118,223
SPAIN GOVERNMENT BOND 144A 3.900% 07/30/2039	323,035	347,478
TURKIYE GOVERNMENT INTERNATION 6.125% 10/24/2028	513,580	591,000
UNITED KINGDOM GILT REGS 0.625% 07/31/2035	2,888,675	3,234,880
UNITED KINGDOM GILT REGS 1.000% 01/31/2032	8,508,453	9,412,762
UNITED KINGDOM GILT REGS 1.125% 01/31/2039	13,532,070	10,374,073
UNITED KINGDOM GILT REGS 1.250% 07/31/2051	7,163,749	6,126,391
UNITED KINGDOM GILT REGS 4.750% 12/07/2030	87,540	69,016

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Debt Securities Sold Short (Continued)	Proceeds	Fair Value
Total Investments in Debt Securities Sold Short	421,441,525	439,821,156
Investments in ETFs - Sold Short	Cost	Fair Value
ARK FINTECH INNOVATION ETF	221,069	270,119
ENERGY SELECT SECTOR SPDR	515,992	496,584
FINANCIAL SELECT SECTOR SPDR	147,171	154,423
ISHARES CORE S&P 500 ETF	20,787,360	23,449,722
ISHARES EXPANDED TECH-SOFTWA	1,373,844	1,615,664
ISHARES GLOBAL CLEAN ENERGY	157,090	159,063
ISHARES MSCI MEXICO ETF	6,610,995	7,411,663
ISHARES RUSSELL 2000 ETF	40,946	45,762
ISHARES U.S. HOME CONSTRUCTI	332,255	390,440
SPDR S&P 500 ETF TRUST	19,846,339	22,412,292
SPDR S&P OIL & GAS EXP & PR	785,038	749,445
SPDR S&P REGIONAL BANKING	53,155	57,673
US GLOBAL JETS ETF	546,022	635,564
UTILITIES SELECT SECTOR SPDR	421,938	442,803
VANGUARD S&P 500 ETF	16,682,575	18,892,474
Total Investments in ETFs - Sold Short	68,521,788	77,183,692
Investments in Exchange Traded Funds	Cost	Fair Value
ISHARES MSCI BRAZIL ETF	8,241,153	8,382,884
Total Investments in Exchange Traded Funds	8,241,153	8,382,884
Investments in Interest Rate Swap Contracts	Premium	Fair Value
CCP IRS R STIB3M P 0.0327206 FL MD 26 JUN 2028	-	(25,013)
CCP IRS R STIB3M P 0.033123 FL MD 22 JUN 2028	-	(97,382)
CCP IRS R STIB3M P 0.032825 FL MD 19 JUN 2028	-	(37,254)
CCP IRS R STIB3M P 0.032895 FL MD 20 JUN 2028	-	(20,617)
CCP IRS R BBSW6M F 0.04485 FL MD 14 SEP 2033	-	(698)
CCP IRS R BBSW6M P 0.040975 FL MD 15 DEC 2028	-	(3,183)
CCP IRS R BBSW6M P 0.04139 FL MD 18 DEC 2028	-	(1,652)
CCP IRS R BBSW6M P 0.0416595 FL MD 01 SEP 2028	-	(2,205)
CCP IRS R BBSW6M P 0.0416625 FL MD 10 AUG 2028	-	(11,444)
CCP IRS R BBSW6M P 0.0417125 FL MD 04 AUG 2028	-	(70)
CCP IRS R BBSW6M P 0.04181 FL MD 11 AUG 2028	-	(9,060)
CCP IRS R BBSW6M P 0.04182 FL MD 11 SEP 2028	-	(1,069)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.041945 FL MD 18 SEP 2028	-	(804)
CCP IRS R BBSW6M P 0.04195 FL MD 07 SEP 2028	-	(4,401)
CCP IRS R BBSW6M P 0.0420362 FL MD 14 AUG 2028	-	(6,488)
CCP IRS R BBSW6M P 0.042215 FL MD 25 AUG 2028	-	(5,983)
CCP IRS R BBSW6M P 0.04236 FL MD 15 SEP 2028	-	(277)
CCP IRS R BBSW6M P 0.042367 FL MD 30 AUG 2028	-	(91)
CCP IRS R BBSW6M P 0.0424087 FL MD 18 DEC 2030	-	(936)
CCP IRS R BBSW6M P 0.04241 FL MD 14 SEP 2028	-	(1,126)
CCP IRS R BBSW6M P 0.04241 FL MD 16 DEC 2030	-	(2,314)
CCP IRS R BBSW6M P 0.04244 FL MD 12 SEP 2028	-	(1,228)
CCP IRS R BBSW6M P 0.0425 FL MD 12 AUG 2030	-	(1,859)
CCP IRS R BBSW6M P 0.04251 FL MD 08 SEP 2028	-	(2,699)
CCP IRS R BBSW6M P 0.04253 FL MD 08 DEC 2028	-	(2,442)
CCP IRS R BBSW6M P 0.042635 FL MD 28 AUG 2028	-	(6,630)
CCP IRS R BBSW6M P 0.04271 FL MD 02 SEP 2030	-	(714)
CCP IRS R BBSW6M P 0.042805 FL MD 20 SEP 2028	-	(1,792)
CCP IRS R BBSW6M P 0.04281 FL MD 18 SEP 2030	-	(212)
CCP IRS R BBSW6M P 0.0429 FL MD 12 AUG 2030	-	(1,633)
CCP IRS R BBSW6M P 0.04301 FL MD 15 AUG 2028	-	(8,000)
CCP IRS R BBSW6M P 0.04303 FL MD 17 AUG 2028	-	(7,861)
CCP IRS R BBSW6M P 0.04305 FL MD 09 SEP 2030	-	(1,042)
CCP IRS R BBSW6M P 0.04309 FL MD 13 DEC 2028	-	(30,770)
CCP IRS R BBSW6M P 0.043165 FL MD 16 SEP 2030	-	(120)
CCP IRS R BBSW6M P 0.0432486 FL MD 14 AUG 2030	-	(1,226)
CCP IRS R BBSW6M P 0.0432556 FL MD 21 AUG 2028	-	(5,568)
CCP IRS R BBSW6M P 0.04331 FL MD 24 AUG 2028	-	(5,328)
CCP IRS R BBSW6M P 0.0434 FL MD 22 AUG 2028	-	(7,468)
CCP IRS R BBSW6M P 0.04341 FL MD 26 AUG 2030	-	(2,208)
CCP IRS R BBSW6M P 0.04358 FL MD 16 SEP 2030	-	(411)
CCP IRS R BBSW6M P 0.04365 FL MD 19 DEC 2033	-	(2,676)
CCP IRS R BBSW6M P 0.04365 FL MD 23 AUG 2028	-	(7,032)
CCP IRS R BBSW6M P 0.04367 FL MD 16 AUG 2028	-	(8,914)
CCP IRS R BBSW6M P 0.043725 FL MD 15 DEC 2033	-	(6,794)
CCP IRS R BBSW6M P 0.0437416 FL MD 09 DEC 2030	-	(1,540)
CCP IRS R BBSW6M P 0.04379 FL MD 20 SEP 2030	-	(581)
CCP IRS R BBSW6M P 0.0438403 FL MD 28 AUG 2030	-	(2,500)
CCP IRS R BBSW6M P 0.04391 FL MD 10 AUG 2033	-	(11,363)
CCP IRS R BBSW6M P 0.04396 FL MD 18 AUG 2028	-	(13,075)
CCP IRS R BBSW6M P 0.044 FL MD 15 AUG 2030	-	(1,372)
CCP IRS R BBSW6M P 0.04401 FL MD 01 DEC 2028	-	(3,070)
CCP IRS R BBSW6M P 0.04402 FL MD 28 SEP 2028	-	(1,554)
CCP IRS R BBSW6M P 0.0440303 FL MD 01 SEP 2033	-	(1,681)
CCP IRS R BBSW6M P 0.0440954 FL MD 30 NOV 2028	-	(7,265)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.044156 FL MD 19 SEP 2033	-	(545)
CCP IRS R BBSW6M P 0.044205 FL MD 11 AUG 2033	-	(9,546)
CCP IRS R BBSW6M P 0.044325 FL MD 12 SEP 2033	-	(727)
CCP IRS R BBSW6M P 0.044325 FL MD 19 AUG 2030	-	(1,491)
CCP IRS R BBSW6M P 0.0444125 FL MD 22 AUG 2030	-	(1,187)
CCP IRS R BBSW6M P 0.04449 FL MD 19 AUG 2030	-	(1,897)
CCP IRS R BBSW6M P 0.044525 FL MD 04 AUG 2033	-	(156)
CCP IRS R BBSW6M P 0.044525 FL MD 13 DEC 2030	-	(19,718)
CCP IRS R BBSW6M P 0.0446233 FL MD 16 AUG 2030	-	(1,419)
CCP IRS R BBSW6M P 0.044625 FL MD 15 SEP 2033	-	(162)
CCP IRS R BBSW6M P 0.04472 FL MD 12 SEP 2033	-	(836)
CCP IRS R BBSW6M P 0.0448036 FL MD 21 AUG 2030	-	(1,110)
CCP IRS R BBSW6M P 0.0448284 FL MD 04 DEC 2028	-	(1,814)
CCP IRS R BBSW6M P 0.0448475 FL MD 23 AUG 2030	-	(1,309)
CCP IRS R BBSW6M P 0.044852 FL MD 19 SEP 2033	-	(1,046)
CCP IRS R BBSW6M P 0.044865 FL MD 25 AUG 2033	-	(5,601)
CCP IRS R BBSW6M P 0.04491 FL MD 20 NOV 2028	-	(176,461)
CCP IRS R BBSW6M P 0.0449324 FL MD 03 OCT 2028	-	(1,850)
CCP IRS R BBSW6M P 0.04495 FL MD 22 NOV 2028	-	(449,825)
CCP IRS R BBSW6M P 0.04498 FL MD 20 SEP 2033	-	(906)
CCP IRS R BBSW6M P 0.045 FL MD 15 AUG 2033	-	(8,351)
CCP IRS R BBSW6M P 0.0450245 FL MD 08 SEP 2033	-	(2,024)
CCP IRS R BBSW6M P 0.045035 FL MD 02 DEC 2030	-	(1,906)
CCP IRS R BBSW6M P 0.04505 FL MD 07 SEP 2033	-	(3,524)
CCP IRS R BBSW6M P 0.0450505 FL MD 04 OCT 2028	-	(687)
CCP IRS R BBSW6M P 0.045083 FL MD 13 SEP 2033	-	(1,123)
CCP IRS R BBSW6M P 0.04511 FL MD 08 DEC 2033	-	(4,616)
CCP IRS R BBSW6M P 0.0451475 FL MD 30 SEP 2030	-	(400)
CCP IRS R BBSW6M P 0.04515 FL MD 29 SEP 2028	-	(698)
CCP IRS R BBSW6M P 0.045195 FL MD 29 NOV 2030	-	(4,346)
CCP IRS R BBSW6M P 0.0453625 FL MD 29 AUG 2033	-	(6,068)
CCP IRS R BBSW6M P 0.045375 FL MD 10 NOV 2028	-	(237,901)
CCP IRS R BBSW6M P 0.0454625 FL MD 21 SEP 2033	-	(416)
CCP IRS R BBSW6M P 0.04547 FL MD 15 AUG 2033	-	(8,702)
CCP IRS R BBSW6M P 0.0455 FL MD 05 OCT 2028	-	(1,486)
CCP IRS R BBSW6M P 0.045655 FL MD 29 NOV 2028	-	(232,470)
CCP IRS R BBSW6M P 0.0456624 FL MD 30 SEP 2030	-	(220)
CCP IRS R BBSW6M P 0.045715 FL MD 16 AUG 2033	-	(8,610)
CCP IRS R BBSW6M P 0.04572 FL MD 21 NOV 2028	-	(221,772)
CCP IRS R BBSW6M P 0.04574 FL MD 24 AUG 2033	-	(5,352)
CCP IRS R BBSW6M P 0.04583 FL MD 17 AUG 2033	-	(9,089)
CCP IRS R BBSW6M P 0.045855 FL MD 17 NOV 2028	-	(77,518)
CCP IRS R BBSW6M P 0.04586 FL MD 16 NOV 2028	-	(189,996)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.0459125 FL MD 09 NOV 2028	-	(87,216)
CCP IRS R BBSW6M P 0.045975 FL MD 03 OCT 2030	-	(466)
CCP IRS R BBSW6M P 0.04598 FL MD 13 DEC 2033	-	(63,926)
CCP IRS R BBSW6M P 0.046 FL MD 20 NOV 2030	-	(105,303)
CCP IRS R BBSW6M P 0.04605 FL MD 22 AUG 2033	-	(6,463)
CCP IRS R BBSW6M P 0.04606 FL MD 09 NOV 2028	-	(60,667)
CCP IRS R BBSW6M P 0.046095 FL MD 28 NOV 2028	-	(107,101)
CCP IRS R BBSW6M P 0.04615 FL MD 22 NOV 2030	-	(272,933)
CCP IRS R BBSW6M P 0.04618 FL MD 22 AUG 2033	-	(8,636)
CCP IRS R BBSW6M P 0.046275 FL MD 04 DEC 2030	-	(1,211)
CCP IRS R BBSW6M P 0.0464 FL MD 23 AUG 2033	-	(7,766)
CCP IRS R BBSW6M P 0.04644 FL MD 21 NOV 2030	-	(124,224)
CCP IRS R BBSW6M P 0.0465517 FL MD 04 OCT 2030	-	(256)
CCP IRS R BBSW6M P 0.0466 FL MD 13 NOV 2028	-	(239,439)
CCP IRS R BBSW6M P 0.046625 FL MD 28 SEP 2033	-	(1,087)
CCP IRS R BBSW6M P 0.04671 FL MD 29 NOV 2030	-	(137,256)
CCP IRS R BBSW6M P 0.0469 FL MD 18 AUG 2033	-	(15,443)
CCP IRS R BBSW6M P 0.04692 FL MD 18 NOV 2030	-	(45,967)
CCP IRS R BBSW6M P 0.04697 FL MD 30 NOV 2033	-	(15,183)
CCP IRS R BBSW6M P 0.047 FL MD 14 NOV 2028	-	(257,550)
CCP IRS R BBSW6M P 0.047 FL MD 18 NOV 2030	-	(114,309)
CCP IRS R BBSW6M P 0.047 FL MD 23 OCT 2028	-	(459)
CCP IRS R BBSW6M P 0.0470125 FL MD 01 DEC 2033	-	(6,634)
CCP IRS R BBSW6M P 0.04705 FL MD 24 NOV 2053	-	(17,231)
CCP IRS R BBSW6M P 0.0471 FL MD 07 OCT 2030	-	(279)
CCP IRS R BBSW6M P 0.0471 FL MD 20 NOV 2053	-	(6,945)
CCP IRS R BBSW6M P 0.0471 FL MD 28 NOV 2053	-	(8,347)
CCP IRS R BBSW6M P 0.047175 FL MD 15 NOV 2028	-	(332,890)
CCP IRS R BBSW6M P 0.04725 FL MD 07 NOV 2028	-	(243,984)
CCP IRS R BBSW6M P 0.04725 FL MD 11 NOV 2030	-	(90,995)
CCP IRS R BBSW6M P 0.0473 FL MD 29 SEP 2033	-	(309)
CCP IRS R BBSW6M P 0.0474 FL MD 28 NOV 2030	-	(65,468)
CCP IRS R BBSW6M P 0.04741 FL MD 24 OCT 2028	-	(964)
CCP IRS R BBSW6M P 0.0475 FL MD 22 NOV 2033	-	(537,186)
CCP IRS R BBSW6M P 0.047612 FL MD 06 NOV 2028	-	(153,316)
CCP IRS R BBSW6M P 0.04762 FL MD 08 NOV 2028	-	(347,928)
CCP IRS R BBSW6M P 0.04762 FL MD 28 NOV 2053	-	(3,787)
CCP IRS R BBSW6M P 0.047625 FL MD 22 NOV 2033	-	(341,381)
CCP IRS R BBSW6M P 0.04771 FL MD 13 NOV 2030	-	(143,377)
CCP IRS R BBSW6M P 0.047755 FL MD 21 NOV 2053	-	(8,502)
CCP IRS R BBSW6M P 0.04779 FL MD 21 NOV 2033	-	(362,780)
CCP IRS R BBSW6M P 0.04783 FL MD 05 DEC 2033	-	(3,681)
CCP IRS R BBSW6M P 0.04801 FL MD 14 NOV 2030	-	(151,903)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.04805 FL MD 29 NOV 2033	-	(437,424)
CCP IRS R BBSW6M P 0.048075 FL MD 10 NOV 2033	-	(478,322)
CCP IRS R BBSW6M P 0.04808 FL MD 15 NOV 2030	-	(193,347)
CCP IRS R BBSW6M P 0.0482042 FL MD 04 OCT 2033	-	(1,076)
CCP IRS R BBSW6M P 0.048256 FL MD 08 NOV 2030	-	(196,335)
CCP IRS R BBSW6M P 0.04847 FL MD 07 NOV 2030	-	(148,424)
CCP IRS R BBSW6M P 0.04855 FL MD 16 NOV 2033	-	(377,679)
CCP IRS R BBSW6M P 0.0486352 FL MD 17 NOV 2053	-	(12,268)
CCP IRS R BBSW6M P 0.04867 FL MD 28 NOV 2033	-	(206,434)
CCP IRS R BBSW6M P 0.048725 FL MD 06 NOV 2030	-	(91,950)
CCP IRS R BBSW6M P 0.0488 FL MD 24 OCT 2030	-	(346)
CCP IRS R BBSW6M P 0.048945 FL MD 23 NOV 2043	-	(17,243)
CCP IRS R BBSW6M P 0.04899 FL MD 09 NOV 2033	-	(310,450)
CCP IRS R BBSW6M P 0.049045 FL MD 17 NOV 2033	-	(164,451)
CCP IRS R BBSW6M P 0.04908 FL MD 14 NOV 2033	-	(461,474)
CCP IRS R BBSW6M P 0.049125 FL MD 01 NOV 2028	-	(144,104)
CCP IRS R BBSW6M P 0.04913 FL MD 20 NOV 2043	-	(7,223)
CCP IRS R BBSW6M P 0.04923 FL MD 30 NOV 2043	-	(8,488)
CCP IRS R BBSW6M P 0.0493 FL MD 10 NOV 2043	-	(9,089)
CCP IRS R BBSW6M P 0.04934 FL MD 23 NOV 2043	-	(8,055)
CCP IRS R BBSW6M P 0.04936 FL MD 05 OCT 2033	-	(2,117)
CCP IRS R BBSW6M P 0.049575 FL MD 14 NOV 2033	-	(502,532)
CCP IRS R BBSW6M P 0.04975 FL MD 30 NOV 2043	-	(3,685)
CCP IRS R BBSW6M P 0.04985 FL MD 15 NOV 2033	-	(656,087)
CCP IRS R BBSW6M P 0.05005 FL MD 07 NOV 2033	-	(492,486)
CCP IRS R BBSW6M P 0.0502 FL MD 07 NOV 2033	-	(300,886)
CCP IRS R BBSW6M P 0.05051 FL MD 08 NOV 2033	-	(707,071)
CCP IRS R BBSW6M P 0.05065 FL MD 24 OCT 2033	-	(986)
CCP IRS R BBSW6M P 0.0506625 FL MD 09 NOV 2043	-	(11,818)
CCP IRS R BBSW6M P 0.0508125 FL MD 16 NOV 2043	-	(12,084)
CCP IRS R BBSW6M P 0.0508375 FL MD 01 NOV 2030	-	(89,491)
CCP IRS R BBSW6M P 0.05084 FL MD 24 OCT 2033	-	(2,012)
CCP IRS R BBSW6M P 0.0525375 FL MD 01 NOV 2033	-	(302,606)
CCP IRS R BBSW6M VAR RT 69 FL MD 29 AUG 2028	-	(101)
CCP IRS R BBSW6M P 0.033525% FL MD 30 MAY 2052	-	9,422
CCP IRS R BBSW6M P 0.03409% FL MD 03 JUN 2052	-	9,646
CCP IRS R BBSW6M P 0.03505% FL MD 22 AUG 2052	-	15,176
CCP IRS R BBSW6M P 0.0352% FL MD 22 AUG 2052	-	8,154
CCP IRS R BBSW6M P 0.03578% FL MD 07 JUN 2052	-	2,709
CCP IRS R BBSW6M P 0.0358% FL MD 03 JUN 2052	-	2,711
CCP IRS R BBSW6M P 0.035885% FL MD 30 MAY 2042	-	13,119
CCP IRS R BBSW6M P 0.03625% FL MD 02 JUN 2042	-	3,121
CCP IRS R BBSW6M P 0.03673% FL MD 22 AUG 2029	-	3,355

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.03676% FL MD 22 AUG 2029	-	16,695
CCP IRS R BBSW6M P 0.036905% FL MD 22 AUG 2029	-	16,303
CCP IRS R BBSW6M P 0.036973% FL MD 02 JUN 2042	-	11,200
CCP IRS R BBSW6M P 0.037% FL MD 04 JUL 2052	-	4,802
CCP IRS R BBSW6M P 0.0371% FL MD 08 JUL 2052	-	3,654
CCP IRS R BBSW6M P 0.03715% FL MD 23 AUG 2052	-	8,215
CCP IRS R BBSW6M P 0.03726% FL MD 22 AUG 2029	-	18,569
CCP IRS R BBSW6M P 0.037335% FL MD 22 AUG 2029	-	13,614
CCP IRS R BBSW6M P 0.037425% FL MD 22 AUG 2029	-	17,627
CCP IRS R BBSW6M P 0.03755% FL MD 26 AUG 2052	-	19,118
CCP IRS R BBSW6M P 0.037675% FL MD 02 JUN 2032	-	32,945
CCP IRS R BBSW6M P 0.037705% FL MD 02 JUN 2032	-	30,441
CCP IRS R BBSW6M P 0.037725% FL MD 27 JUN 2052	-	6,294
CCP IRS R BBSW6M P 0.0377321% FL MD 02 JUN 2032	-	36,145
CCP IRS R BBSW6M P 0.03797% FL MD 22 AUG 2042	-	19,742
CCP IRS R BBSW6M P 0.038145% FL MD 26 AUG 2052	-	3,572
CCP IRS R BBSW6M P 0.03825% FL MD 03 JUN 2032	-	13,725
CCP IRS R BBSW6M P 0.03843% FL MD 03 JUN 2042	-	7,317
CCP IRS R BBSW6M P 0.03843% FL MD 10 JUN 2042	-	8,132
CCP IRS R BBSW6M P 0.038502% FL MD 03 JUN 2032	-	12,024
CCP IRS R BBSW6M P 0.038515% FL MD 03 JUN 2032	-	5,917
CCP IRS R BBSW6M P 0.038575% FL MD 03 JUN 2032	-	11,827
CCP IRS R BBSW6M P 0.03861% FL MD 06 JUN 2042	-	4,955
CCP IRS R BBSW6M P 0.03862% FL MD 03 JUN 2032	-	5,812
CCP IRS R BBSW6M P 0.03863% FL MD 03 JUN 2032	-	4,531
CCP IRS R BBSW6M P 0.038715% FL MD 07 JUN 2032	-	5,613
CCP IRS R BBSW6M P 0.03872% FL MD 07 JUN 2032	-	7,695
CCP IRS R BBSW6M P 0.038745% FL MD 07 JUN 2032	-	5,544
CCP IRS R BBSW6M P 0.03875% FL MD 07 JUN 2032	-	6,474
CCP IRS R BBSW6M P 0.03875% FL MD 24 JUN 2052	-	3,966
CCP IRS R BBSW6M P 0.03878% FL MD 07 JUN 2032	-	10,695
CCP IRS R BBSW6M P 0.0388% FL MD 07 JUN 2032	-	17,405
CCP IRS R BBSW6M P 0.038825% FL MD 07 JUN 2032	-	4,105
CCP IRS R BBSW6M P 0.038985% FL MD 07 JUN 2032	-	7,614
CCP IRS R BBSW6M P 0.03942% FL MD 17 JUN 2052	-	3,027
CCP IRS R BBSW6M P 0.039525% FL MD 07 JUL 2042	-	661
CCP IRS R BBSW6M P 0.03959% FL MD 26 SEP 2052	-	1,807
CCP IRS R BBSW6M P 0.03963% FL MD 25 AUG 2042	-	11,897
CCP IRS R BBSW6M P 0.039675% FL MD 17 JUN 2052	-	3,792
CCP IRS R BBSW6M P 0.04024% FL MD 06 JUL 2032	-	8,474
CCP IRS R BBSW6M P 0.040495% FL MD 04 JUL 2042	-	2,929
CCP IRS R BBSW6M P 0.04054% FL MD 25 AUG 2042	-	7,674
CCP IRS R BBSW6M P 0.04058% FL MD 24 JUN 2052	-	1,879

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.04061% FL MD 25 AUG 2042	-	5,139
CCP IRS R BBSW6M P 0.04075% FL MD 06 JUL 2032	-	2,912
CCP IRS R BBSW6M P 0.04085% FL MD 24 JUN 2052	-	344
CCP IRS R BBSW6M P 0.040875% FL MD 05 JUL 2032	-	3,931
CCP IRS R BBSW6M P 0.0409% FL MD 07 JUL 2042	-	1,458
CCP IRS R BBSW6M P 0.041045% FL MD 05 JUL 2032	-	715
CCP IRS R BBSW6M P 0.041085% FL MD 06 JUL 2032	-	487
CCP IRS R BBSW6M P 0.04115% FL MD 05 JUL 2032	-	242
CCP IRS R BBSW6M P 0.041225% FL MD 27 JUN 2042	-	3,046
CCP IRS R BBSW6M P 0.04124% FL MD 05 JUL 2032	-	(753)
CCP IRS R BBSW6M P 0.04125% FL MD 27 JUN 2042	-	708
CCP IRS R BBSW6M P 0.041265% FL MD 26 AUG 2042	-	2,101
CCP IRS R BBSW6M P 0.04129% FL MD 05 JUL 2032	-	(1,301)
CCP IRS R BBSW6M P 0.0414% FL MD 06 JUL 2032	-	(2,522)
CCP IRS R BBSW6M P 0.04163% FL MD 24 JUN 2052	-	(68)
CCP IRS R BBSW6M P 0.041645% FL MD 28 JUN 2032	-	(2,601)
CCP IRS R BBSW6M P 0.0416704% FL MD 28 JUN 2032	-	(5,155)
CCP IRS R BBSW6M P 0.04169% FL MD 28 JUN 2032	-	(414)
CCP IRS R BBSW6M P 0.0417% FL MD 01 JUL 2032	-	(7,855)
CCP IRS R BBSW6M P 0.04171% FL MD 20 JUN 2052	-	(258)
CCP IRS R BBSW6M P 0.041725% FL MD 28 JUN 2032	-	(5,712)
CCP IRS R BBSW6M P 0.0417428% FL MD 28 JUN 2032	-	(3,872)
CCP IRS R BBSW6M P 0.041765% FL MD 28 JUN 2032	-	(7,332)
CCP IRS R BBSW6M P 0.041775% FL MD 17 JUN 2052	-	(361)
CCP IRS R BBSW6M P 0.041787% FL MD 28 JUN 2032	-	(9,502)
CCP IRS R BBSW6M P 0.0418133% FL MD 28 JUN 2032	-	(5,271)
CCP IRS R BBSW6M P 0.04199% FL MD 04 NOV 2052	-	(807)
CCP IRS R BBSW6M P 0.042075% FL MD 28 JUN 2032	-	(45)
CCP IRS R BBSW6M P 0.042085% FL MD 24 JUN 2042	-	2,260
CCP IRS R BBSW6M P 0.042087% FL MD 28 JUN 2032	-	(14,087)
CCP IRS R BBSW6M P 0.04211% FL MD 28 JUN 2032	-	(656)
CCP IRS R BBSW6M P 0.042145% FL MD 15 JUN 2032	-	(5,646)
CCP IRS R BBSW6M P 0.04235% FL MD 24 JUN 2032	-	(12,889)
CCP IRS R BBSW6M P 0.042365% FL MD 24 JUN 2032	-	(13,051)
CCP IRS R BBSW6M P 0.04254% FL MD 24 JUN 2032	-	(7,610)
CCP IRS R BBSW6M P 0.04259% FL MD 24 JUN 2032	-	(15,419)
CCP IRS R BBSW6M P 0.04262% FL MD 16 JUN 2042	-	819
CCP IRS R BBSW6M P 0.04263% FL MD 24 JUN 2032	-	(12,159)
CCP IRS R BBSW6M P 0.04277% FL MD 24 JUN 2032	-	(13,872)
CCP IRS R BBSW6M P 0.043345% FL MD 26 SEP 2042	-	(120)
CCP IRS R BBSW6M P 0.044% FL MD 24 OCT 2052	-	(5,501)
CCP IRS R BBSW6M P 0.0441% FL MD 23 JUN 2042	-	(2,295)
CCP IRS R BBSW6M P 0.0444% FL MD 23 JUN 2042	-	(3,099)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BBSW6M P 0.04464% FL MD 23 JUN 2042	-	(623)
CCP IRS R BBSW6M P 0.045225% FL MD 20 JUN 2042	-	(6,696)
CCP IRS R BBSW6M P 0.04529% FL MD 14 OCT 2042	-	(2,802)
CCP IRS R BBSW6M P 0.04535% FL MD 17 JUN 2042	-	(7,315)
CCP IRS R BBSW6M P 0.045425% FL MD 25 OCT 2027	-	(21,104)
CCP IRS R BBSW6M P 0.04545% FL MD 16 JUN 2042	-	(2,947)
CCP IRS R BBSW6M P 0.04545% FL MD 25 OCT 2027	-	(74,757)
CCP IRS R BBSW6M P 0.04584% FL MD 03 NOV 2042	-	(5,059)
CCP IRS R BBSW6M P 0.04786% FL MD 24 OCT 2042	-	(9,978)
CCP IRS R BBSW6M P 0.049575% FL MD 25 OCT 2032	-	(3,758)
CCP IRS R BUBOR06M P 0.0611 FL MD 12 DEC 2033	-	(148,822)
CCP IRS R BUBOR06M P 0.0627 FL MD 09 DEC 2030	-	(34,258)
CCP IRS R BUBOR06M P 0.063 FL MD 08 DEC 2028	-	(396,896)
CCP IRS R BUBOR06M P 0.063 FL MD 12 DEC 2033	-	(231,563)
CCP IRS R BUBOR06M P 0.0631 FL MD 07 DEC 2028	-	(412,293)
CCP IRS R BUBOR06M P 0.0649 FL MD 06 DEC 2028	-	(552,395)
CCP IRS R BZDIOVRA P 0.09892 FL MD 04 JAN 2027	-	593
CCP IRS R BZDIOVRA P 0.0993 FL MD 04 JAN 2027	-	6,842
CCP IRS R BZDIOVRA P 0.09953 FL MD 04 JAN 2027	-	(2,616)
CCP IRS R BZDIOVRA P 0.09988 FL MD 04 JAN 2027	-	(15,706)
CCP IRS R BZDIOVRA P 0.09995 FL MD 04 JAN 2027	-	2,857
CCP IRS R BZDIOVRA P 0.10048 FL MD 04 JAN 2027	-	(32,838)
CCP IRS R BZDIOVRA P 0.100525 FL MD 04 JAN 2027	-	(1,147)
CCP IRS R BZDIOVRA P 0.100975 FL MD 04 JAN 2027	-	(11,725)
CCP IRS R BZDIOVRA P 0.1013 FL MD 04 JAN 2027	-	(11,913)
CCP IRS R BZDIOVRA P 0.10255 FL MD 04 JAN 2027	-	(22,763)
CCP IRS R BZDIOVRA P 0.10297 FL MD 04 JAN 2027	-	(11,618)
CCP IRS R BZDIOVRA P 0.1032 FL MD 02 JAN 2025	-	(93,222)
CCP IRS R BZDIOVRA P 0.10327 FL MD 02 JAN 2025	-	55,378
CCP IRS R BZDIOVRA P 0.10331 FL MD 02 JAN 2025	-	153,670
CCP IRS R BZDIOVRA P 0.103725 FL MD 04 JAN 2027	-	(158,673)
CCP IRS R BZDIOVRA P 0.103765 FL MD 04 JAN 2027	-	(121,183)
CCP IRS R BZDIOVRA P 0.1038 FL MD 02 JAN 2025	-	252,874
CCP IRS R BZDIOVRA P 0.1039 FL MD 02 JAN 2025	-	37,345
CCP IRS R BZDIOVRA P 0.10404 FL MD 02 JAN 2025	-	106,839
CCP IRS R BZDIOVRA P 0.1041 FL MD 04 JAN 2027	-	(180,652)
CCP IRS R BZDIOVRA P 0.10415 FL MD 04 JAN 2027	-	(87,140)
CCP IRS R BZDIOVRA P 0.10416 FL MD 04 JAN 2027	-	(67,977)
CCP IRS R BZDIOVRA P 0.104245 FL MD 02 JAN 2025	-	225,532
CCP IRS R BZDIOVRA P 0.10427 FL MD 04 JAN 2027	-	(54,144)
CCP IRS R BZDIOVRA P 0.10436 FL MD 02 JAN 2025	-	38,686
CCP IRS R BZDIOVRA P 0.10438 FL MD 04 JAN 2027	-	(36,394)
CCP IRS R BZDIOVRA P 0.10443 FL MD 02 JAN 2025	-	280,674

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.104465 FL MD 02 JAN 2025	-	75,026
CCP IRS R BZDIOVRA P 0.10458 FL MD 02 JAN 2025	-	21,130
CCP IRS R BZDIOVRA P 0.104675 FL MD 02 JAN 2025	-	17,714
CCP IRS R BZDIOVRA P 0.10471 FL MD 02 JAN 2025	-	175,022
CCP IRS R BZDIOVRA P 0.10474 FL MD 02 JAN 2029	-	(13,212)
CCP IRS R BZDIOVRA P 0.10476 FL MD 02 JAN 2025	-	96,131
CCP IRS R BZDIOVRA P 0.10483 FL MD 02 JAN 2025	-	194,446
CCP IRS R BZDIOVRA P 0.1049 FL MD 04 JAN 2027	-	(212,776)
CCP IRS R BZDIOVRA P 0.10495 FL MD 02 JAN 2025	-	81,998
CCP IRS R BZDIOVRA P 0.10498 FL MD 02 JAN 2025	-	40,840
CCP IRS R BZDIOVRA P 0.105025 FL MD 02 JAN 2025	-	33,873
CCP IRS R BZDIOVRA P 0.10528 FL MD 02 JAN 2025	-	124,402
CCP IRS R BZDIOVRA P 0.105325 FL MD 04 JAN 2027	-	(79,500)
CCP IRS R BZDIOVRA P 0.105375 FL MD 04 JAN 2027	-	(121,127)
CCP IRS R BZDIOVRA P 0.105475 FL MD 04 JAN 2027	-	(155,079)
CCP IRS R BZDIOVRA P 0.105535 FL MD 02 JAN 2025	-	4,086
CCP IRS R BZDIOVRA P 0.10565 FL MD 02 JAN 2025	-	10,270
CCP IRS R BZDIOVRA P 0.105725 FL MD 02 JAN 2025	-	21,851
CCP IRS R BZDIOVRA P 0.105725 FL MD 04 JAN 2027	-	(254,675)
CCP IRS R BZDIOVRA P 0.1058 FL MD 02 JAN 2025	-	20,999
CCP IRS R BZDIOVRA P 0.105825 FL MD 02 JAN 2025	-	44,639
CCP IRS R BZDIOVRA P 0.10585 FL MD 02 JAN 2025	-	76,150
CCP IRS R BZDIOVRA P 0.1059 FL MD 02 JAN 2025	-	40,716
CCP IRS R BZDIOVRA P 0.105925 FL MD 02 JAN 2025	-	84,184
CCP IRS R BZDIOVRA P 0.1059685 FL MD 02 JAN 2025	-	17,992
CCP IRS R BZDIOVRA P 0.105975 FL MD 02 JAN 2025	-	18,998
CCP IRS R BZDIOVRA P 0.106 FL MD 02 JAN 2025	-	17,641
CCP IRS R BZDIOVRA P 0.1060185 FL MD 02 JAN 2025	-	34,856
CCP IRS R BZDIOVRA P 0.1060685 FL MD 02 JAN 2025	-	18,980
CCP IRS R BZDIOVRA P 0.1061185 FL MD 02 JAN 2025	-	16,303
CCP IRS R BZDIOVRA P 0.1061375 FL MD 02 JAN 2025	-	35,422
CCP IRS R BZDIOVRA P 0.10625 FL MD 02 JAN 2025	-	1,812
CCP IRS R BZDIOVRA P 0.10642 FL MD 02 JAN 2025	-	70,003
CCP IRS R BZDIOVRA P 0.10642 FL MD 02 JAN 2029	-	(109,548)
CCP IRS R BZDIOVRA P 0.106425 FL MD 02 JAN 2029	-	(254,219)
CCP IRS R BZDIOVRA P 0.10652 FL MD 02 JAN 2025	-	50,601
CCP IRS R BZDIOVRA P 0.106635 FL MD 02 JAN 2029	-	(192,635)
CCP IRS R BZDIOVRA P 0.106825 FL MD 02 JAN 2025	-	190,660
CCP IRS R BZDIOVRA P 0.106825 FL MD 02 JAN 2029	-	(116,382)
CCP IRS R BZDIOVRA P 0.106875 FL MD 02 JAN 2025	-	9,751
CCP IRS R BZDIOVRA P 0.1069 FL MD 02 JAN 2025	-	8,224
CCP IRS R BZDIOVRA P 0.106975 FL MD 02 JAN 2025	-	20,846
CCP IRS R BZDIOVRA P 0.107 FL MD 02 JAN 2025	-	23,665

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.10704 FL MD 02 JAN 2025	-	11,741
CCP IRS R BZDIOVRA P 0.1071 FL MD 02 JAN 2025	-	57,464
CCP IRS R BZDIOVRA P 0.10711 FL MD 02 JAN 2025	-	25,758
CCP IRS R BZDIOVRA P 0.10715 FL MD 02 JAN 2025	-	4,509
CCP IRS R BZDIOVRA P 0.107175 FL MD 02 JAN 2025	-	7,404
CCP IRS R BZDIOVRA P 0.1072 FL MD 02 JAN 2025	-	4,324
CCP IRS R BZDIOVRA P 0.1072 FL MD 02 JAN 2029	-	(91,291)
CCP IRS R BZDIOVRA P 0.107225 FL MD 02 JAN 2025	-	5,718
CCP IRS R BZDIOVRA P 0.10724 FL MD 02 JAN 2025	-	10,193
CCP IRS R BZDIOVRA P 0.10725 FL MD 02 JAN 2025	-	16,935
CCP IRS R BZDIOVRA P 0.1073 FL MD 02 JAN 2025	-	14,417
CCP IRS R BZDIOVRA P 0.107325 FL MD 02 JAN 2025	-	4,568
CCP IRS R BZDIOVRA P 0.10735 FL MD 02 JAN 2025	-	24,171
CCP IRS R BZDIOVRA P 0.1074 FL MD 02 JAN 2025	-	14,938
CCP IRS R BZDIOVRA P 0.10745 FL MD 02 JAN 2025	-	10,149
CCP IRS R BZDIOVRA P 0.10745 FL MD 02 JAN 2029	-	(399,575)
CCP IRS R BZDIOVRA P 0.10747 FL MD 02 JAN 2025	-	58,726
CCP IRS R BZDIOVRA P 0.10747 FL MD 02 JAN 2029	-	(184,732)
CCP IRS R BZDIOVRA P 0.1075 FL MD 02 JAN 2025	-	31,083
CCP IRS R BZDIOVRA P 0.10753 FL MD 02 JAN 2025	-	22,968
CCP IRS R BZDIOVRA P 0.10754 FL MD 02 JAN 2025	-	7,863
CCP IRS R BZDIOVRA P 0.10755 FL MD 02 JAN 2025	-	103,159
CCP IRS R BZDIOVRA P 0.10759 FL MD 02 JAN 2029	-	(127,229)
CCP IRS R BZDIOVRA P 0.1076 FL MD 02 JAN 2025	-	6,447
CCP IRS R BZDIOVRA P 0.10765 FL MD 02 JAN 2025	-	88,498
CCP IRS R BZDIOVRA P 0.10766 FL MD 02 JAN 2025	-	4,287
CCP IRS R BZDIOVRA P 0.1077 FL MD 02 JAN 2025	-	5,931
CCP IRS R BZDIOVRA P 0.10775 FL MD 02 JAN 2025	-	1,479
CCP IRS R BZDIOVRA P 0.1078 FL MD 02 JAN 2025	-	4,015
CCP IRS R BZDIOVRA P 0.1078 FL MD 02 JAN 2029	-	(33,436)
CCP IRS R BZDIOVRA P 0.107825 FL MD 02 JAN 2025	-	3,172
CCP IRS R BZDIOVRA P 0.1079 FL MD 02 JAN 2025	-	391
CCP IRS R BZDIOVRA P 0.107925 FL MD 04 JAN 2027	-	(501,854)
CCP IRS R BZDIOVRA P 0.108 FL MD 02 JAN 2025	-	3,124
CCP IRS R BZDIOVRA P 0.10805 FL MD 02 JAN 2025	-	5,979
CCP IRS R BZDIOVRA P 0.1081 FL MD 02 JAN 2025	-	2,605
CCP IRS R BZDIOVRA P 0.108125 FL MD 02 JAN 2029	-	(78,621)
CCP IRS R BZDIOVRA P 0.10815 FL MD 02 JAN 2025	-	(1,298)
CCP IRS R BZDIOVRA P 0.108162 FL MD 02 JAN 2025	-	(402)
CCP IRS R BZDIOVRA P 0.1082 FL MD 02 JAN 2025	-	(4,370)
CCP IRS R BZDIOVRA P 0.108212 FL MD 02 JAN 2025	-	(2,300)
CCP IRS R BZDIOVRA P 0.10825 FL MD 02 JAN 2025	-	(2,636)
CCP IRS R BZDIOVRA P 0.108262 FL MD 02 JAN 2025	-	(1,130)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.1083 FL MD 02 JAN 2025	-	(12,546)
CCP IRS R BZDIOVRA P 0.10835 FL MD 04 JAN 2027	-	(160,509)
CCP IRS R BZDIOVRA P 0.108362 FL MD 02 JAN 2025	-	(1,859)
CCP IRS R BZDIOVRA P 0.10842 FL MD 02 JAN 2025	-	(2,282)
CCP IRS R BZDIOVRA P 0.10845 FL MD 02 JAN 2025	-	(1,953)
CCP IRS R BZDIOVRA P 0.108462 FL MD 02 JAN 2025	-	(2,587)
CCP IRS R BZDIOVRA P 0.10847 FL MD 02 JAN 2029	-	(176,197)
CCP IRS R BZDIOVRA P 0.1085 FL MD 02 JAN 2025	-	(2,317)
CCP IRS R BZDIOVRA P 0.108565 FL MD 02 JAN 2025	-	491
CCP IRS R BZDIOVRA P 0.10858 FL MD 02 JAN 2025	-	612
CCP IRS R BZDIOVRA P 0.1086 FL MD 02 JAN 2025	-	(3,048)
CCP IRS R BZDIOVRA P 0.108612 FL MD 02 JAN 2025	-	(3,678)
CCP IRS R BZDIOVRA P 0.10865 FL MD 02 JAN 2025	-	(7,822)
CCP IRS R BZDIOVRA P 0.108675 FL MD 04 JAN 2027	-	(355,808)
CCP IRS R BZDIOVRA P 0.10875 FL MD 02 JAN 2025	-	(4,142)
CCP IRS R BZDIOVRA P 0.108775 FL MD 02 JAN 2029	-	(48,252)
CCP IRS R BZDIOVRA P 0.1088 FL MD 02 JAN 2025	-	(4,509)
CCP IRS R BZDIOVRA P 0.109 FL MD 04 JAN 2027	-	(167,420)
CCP IRS R BZDIOVRA P 0.10913 FL MD 02 JAN 2029	-	(36,321)
CCP IRS R BZDIOVRA P 0.1094 FL MD 02 JAN 2025	-	(6,460)
CCP IRS R BZDIOVRA P 0.1096 FL MD 02 JAN 2025	-	(16,031)
CCP IRS R BZDIOVRA P 0.10965 FL MD 02 JAN 2029	-	(133,072)
CCP IRS R BZDIOVRA P 0.10985 FL MD 02 JAN 2025	-	(27,417)
CCP IRS R BZDIOVRA P 0.10995 FL MD 04 JAN 2027	-	(104,744)
CCP IRS R BZDIOVRA P 0.110175 FL MD 02 JAN 2025	-	(6,836)
CCP IRS R BZDIOVRA P 0.1103 FL MD 02 JAN 2025	-	(14,723)
CCP IRS R BZDIOVRA P 0.110475 FL MD 04 JAN 2027	-	(461,262)
CCP IRS R BZDIOVRA P 0.110525 FL MD 02 JAN 2025	-	(33,948)
CCP IRS R BZDIOVRA P 0.11055 FL MD 02 JAN 2025	-	(30,676)
CCP IRS R BZDIOVRA P 0.11069 FL MD 02 JAN 2025	-	(31,159)
CCP IRS R BZDIOVRA P 0.1107 FL MD 02 JAN 2025	-	(43,738)
CCP IRS R BZDIOVRA P 0.11091 FL MD 04 JAN 2027	-	(354,827)
CCP IRS R BZDIOVRA P 0.110915 FL MD 02 JAN 2025	-	(12,713)
CCP IRS R BZDIOVRA P 0.11099 FL MD 02 JAN 2025	-	(53,715)
CCP IRS R BZDIOVRA P 0.111025 FL MD 02 JAN 2025	-	(28,790)
CCP IRS R BZDIOVRA P 0.11123 FL MD 02 JAN 2025	-	(47,003)
CCP IRS R BZDIOVRA P 0.111265 FL MD 02 JAN 2025	-	(80,085)
CCP IRS R BZDIOVRA P 0.11132 FL MD 02 JAN 2025	-	(2,998)
CCP IRS R BZDIOVRA P 0.1115 FL MD 02 JAN 2029	-	(288,098)
CCP IRS R BZDIOVRA P 0.11155 FL MD 04 JAN 2027	-	(567,848)
CCP IRS R BZDIOVRA P 0.111645 FL MD 04 JAN 2027	-	(375,763)
CCP IRS R BZDIOVRA P 0.11175 FL MD 04 JAN 2027	-	(563,067)
CCP IRS R BZDIOVRA P 0.11179 FL MD 04 JAN 2027	-	(696,091)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.11189 FL MD 02 JAN 2025	-	(52,638)
CCP IRS R BZDIOVRA P 0.11196 FL MD 02 JAN 2029	-	(165,107)
CCP IRS R BZDIOVRA P 0.112 FL MD 02 JAN 2029	-	(6,159)
CCP IRS R BZDIOVRA P 0.112075 FL MD 04 JAN 2027	-	(63,003)
CCP IRS R BZDIOVRA P 0.112125 FL MD 04 JAN 2027	-	(478,834)
CCP IRS R BZDIOVRA P 0.11235 FL MD 02 JAN 2025	-	(57,319)
CCP IRS R BZDIOVRA P 0.112895 FL MD 02 JAN 2029	-	(352,678)
CCP IRS R BZDIOVRA P 0.113875 FL MD 02 JAN 2025	-	(139,900)
CCP IRS R BZDIOVRA P 0.11406 FL MD 02 JAN 2029	-	(274,631)
CCP IRS R BZDIOVRA P 0.1141 FL MD 04 JAN 2027	-	(3,987)
CCP IRS R BZDIOVRA P 0.114175 FL MD 02 JAN 2025	-	(295,693)
CCP IRS R BZDIOVRA P 0.114375 FL MD 02 JAN 2025	-	(249,064)
CCP IRS R BZDIOVRA P 0.1146 FL MD 02 JAN 2025	-	(151,985)
CCP IRS R BZDIOVRA P 0.114825 FL MD 02 JAN 2025	-	(142,537)
CCP IRS R BZDIOVRA P 0.114825 FL MD 04 JAN 2027	-	(343,721)
CCP IRS R BZDIOVRA P 0.115 FL MD 02 JAN 2025	-	(61,047)
CCP IRS R BZDIOVRA P 0.115525 FL MD 02 JAN 2029	-	(368,888)
CCP IRS R BZDIOVRA P 0.11605 FL MD 04 JAN 2027	-	(396,323)
CCP IRS R BZDIOVRA P 0.116175 FL MD 02 JAN 2025	-	(135,010)
CCP IRS R BZDIOVRA P 0.1163 FL MD 04 JAN 2027	-	(195,793)
CCP IRS R BZDIOVRA P 0.11643 FL MD 04 JAN 2027	-	(344,659)
CCP IRS R BZDIOVRA P 0.11675 FL MD 04 JAN 2027	-	(114,469)
CCP IRS R BZDIOVRA P 0.116875 FL MD 04 JAN 2027	-	(994,805)
CCP IRS R BZDIOVRA P 0.116925 FL MD 02 JAN 2025	-	(79,944)
CCP IRS R BZDIOVRA P 0.1172 FL MD 02 JAN 2025	-	(160,588)
CCP IRS R BZDIOVRA P 0.1178 FL MD 04 JAN 2027	-	(389,901)
CCP IRS R BZDIOVRA P 0.1182 FL MD 04 JAN 2027	-	(163,644)
CCP IRS R BZDIOVRA P 0.119125 FL MD 04 JAN 2027	-	(1,383,314)
CCP IRS R BZDIOVRA P 0.11915 FL MD 04 JAN 2027	-	(641,048)
CCP IRS R BZDIOVRA P 0.1281 FL MD 04 JAN 2027	-	(712,883)
CCP IRS R BZDIOVRA P 0.12839 FL MD 02 JAN 2024	-	(3,686)
CCP IRS R BZDIOVRA P 0.129375 FL MD 02 JAN 2024	-	122,905
CCP IRS R BZDIOVRA P 0.129425 FL MD 02 JAN 2024	-	36,741
CCP IRS R BZDIOVRA P 0.12959 FL MD 02 JAN 2024	-	(10,888)
CCP IRS R BZDIOVRA P 0.1297 FL MD 02 JAN 2024	-	(54,293)
CCP IRS R BZDIOVRA P 0.129925 FL MD 02 JAN 2024	-	19,718
CCP IRS R BZDIOVRA P 0.12995 FL MD 02 JAN 2024	-	(13,765)
CCP IRS R BZDIOVRA P 0.129975 FL MD 02 JAN 2024	-	92,320
CCP IRS R BZDIOVRA P 0.13004 FL MD 02 JAN 2024	-	(240,684)
CCP IRS R BZDIOVRA P 0.13006 FL MD 02 JAN 2024	-	(88,954)
CCP IRS R BZDIOVRA P 0.1302 FL MD 02 JAN 2024	-	(86,176)
CCP IRS R BZDIOVRA P 0.130225 FL MD 02 JAN 2024	-	133,259
CCP IRS R BZDIOVRA P 0.13024 FL MD 02 JAN 2024	-	(124,688)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.130325 FL MD 02 JAN 2024	-	2,784
CCP IRS R BZDIOVRA P 0.13045 FL MD 02 JAN 2024	-	(42,954)
CCP IRS R BZDIOVRA P 0.130525 FL MD 02 JAN 2024	-	24,218
CCP IRS R BZDIOVRA P 0.130575 FL MD 02 JAN 2024	-	22,706
CCP IRS R BZDIOVRA P 0.13059 FL MD 02 JAN 2024	-	(251,405)
CCP IRS R BZDIOVRA P 0.130675 FL MD 02 JAN 2024	-	10,386
CCP IRS R BZDIOVRA P 0.1308 FL MD 02 JAN 2024	-	(190,539)
CCP IRS R BZDIOVRA P 0.130975 FL MD 02 JAN 2024	-	(44,313)
CCP IRS R BZDIOVRA P 0.131 FL MD 02 JAN 2024	-	672
CCP IRS R BZDIOVRA P 0.1314 FL MD 02 JAN 2024	-	(56,318)
CCP IRS R BZDIOVRA P 0.131475 FL MD 02 JAN 2024	-	(88,061)
CCP IRS R BZDIOVRA P 0.1317 FL MD 02 JAN 2024	-	(193,859)
CCP IRS R BZDIOVRA P 0.131725 FL MD 02 JAN 2024	-	(157,878)
CCP IRS R BZDIOVRA P 0.131825 FL MD 02 JAN 2024	-	(271)
CCP IRS R BZDIOVRA P 0.13194 FL MD 02 JAN 2024	-	(206,115)
CCP IRS R BZDIOVRA P 0.13195 FL MD 02 JAN 2024	-	(68,412)
CCP IRS R BZDIOVRA P 0.1319625 FL MD 02 JAN 2024	-	(364,470)
CCP IRS R BZDIOVRA P 0.132 FL MD 02 JAN 2024	-	(451,333)
CCP IRS R BZDIOVRA P 0.132025 FL MD 02 JAN 2024	-	(86,908)
CCP IRS R BZDIOVRA P 0.132125 FL MD 02 JAN 2024	-	(105,973)
CCP IRS R BZDIOVRA P 0.1321625 FL MD 02 JAN 2024	-	(229,031)
CCP IRS R BZDIOVRA P 0.132175 FL MD 02 JAN 2024	-	(87,082)
CCP IRS R BZDIOVRA P 0.1322 FL MD 02 JAN 2024	-	(133,389)
CCP IRS R BZDIOVRA P 0.132375 FL MD 02 JAN 2024	-	(142,760)
CCP IRS R BZDIOVRA P 0.1324 FL MD 02 JAN 2024	-	(264,476)
CCP IRS R BZDIOVRA P 0.13252 FL MD 02 JAN 2024	-	(105,740)
CCP IRS R BZDIOVRA P 0.1326 FL MD 02 JAN 2024	-	(65,377)
CCP IRS R BZDIOVRA P 0.132625 FL MD 02 JAN 2024	-	(158,196)
CCP IRS R BZDIOVRA P 0.132725 FL MD 02 JAN 2024	-	(98,232)
CCP IRS R BZDIOVRA P 0.13275 FL MD 02 JAN 2024	-	(334,650)
CCP IRS R BZDIOVRA P 0.13305 FL MD 02 JAN 2024	-	(321,342)
CCP IRS R BZDIOVRA P 0.133165 FL MD 02 JAN 2024	-	(233,507)
CCP IRS R BZDIOVRA P 0.1332 FL MD 02 JAN 2024	-	(444,647)
CCP IRS R BZDIOVRA P 0.1015% FL MD 04 JAN 2027	-	60,754
CCP IRS R BZDIOVRA P 0.10175% FL MD 04 JAN 2027	-	217,810
CCP IRS R BZDIOVRA P 0.10195% FL MD 04 JAN 2027	-	49,221
CCP IRS R BZDIOVRA P 0.1024% FL MD 04 JAN 2027	-	31,868
CCP IRS R BZDIOVRA P 0.1026% FL MD 04 JAN 2027	-	30,961
CCP IRS R BZDIOVRA P 0.1029% FL MD 04 JAN 2027	-	29,395
CCP IRS R BZDIOVRA P 0.10295% FL MD 04 JAN 2027	-	29,093
CCP IRS R BZDIOVRA P 0.10315% FL MD 04 JAN 2027	-	33,287
CCP IRS R BZDIOVRA P 0.10325% FL MD 04 JAN 2027	-	39,221
CCP IRS R BZDIOVRA P 0.10335% FL MD 04 JAN 2027	-	38,472

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.10345% FL MD 04 JAN 2027	-	31,419
CCP IRS R BZDIOVRA P 0.10375% FL MD 04 JAN 2027	-	25,276
CCP IRS R BZDIOVRA P 0.10405% FL MD 04 JAN 2027	-	27,189
CCP IRS R BZDIOVRA P 0.10425% FL MD 04 JAN 2027	-	24,113
CCP IRS R BZDIOVRA P 0.10445% FL MD 04 JAN 2027	-	30,889
CCP IRS R BZDIOVRA P 0.1045% FL MD 04 JAN 2027	-	45,357
CCP IRS R BZDIOVRA P 0.105% FL MD 04 JAN 2027	-	37,731
CCP IRS R BZDIOVRA P 0.1052% FL MD 04 JAN 2027	-	18,780
CCP IRS R BZDIOVRA P 0.105375% FL MD 04 JAN 2027	-	16,945
CCP IRS R BZDIOVRA P 0.10545% FL MD 04 JAN 2027	-	26,361
CCP IRS R BZDIOVRA P 0.1056% FL MD 04 JAN 2027	-	39,542
CCP IRS R BZDIOVRA P 0.10565% FL MD 04 JAN 2027	-	17,216
CCP IRS R BZDIOVRA P 0.10625% FL MD 04 JAN 2027	-	22,240
CCP IRS R BZDIOVRA P 0.1063% FL MD 04 JAN 2027	-	21,764
CCP IRS R BZDIOVRA P 0.1067% FL MD 04 JAN 2027	-	16,898
CCP IRS R BZDIOVRA P 0.10675% FL MD 04 JAN 2027	-	15,297
CCP IRS R BZDIOVRA P 0.1071% FL MD 04 JAN 2027	-	13,397
CCP IRS R BZDIOVRA P 0.10725% FL MD 04 JAN 2027	-	6,570
CCP IRS R BZDIOVRA P 0.10815% FL MD 04 JAN 2027	-	2,452
CCP IRS R BZDIOVRA P 0.10845% FL MD 04 JAN 2027	-	1,223
CCP IRS R BZDIOVRA P 0.10855% FL MD 04 JAN 2027	-	(553)
CCP IRS R BZDIOVRA P 0.10885% FL MD 04 JAN 2027	-	(410)
CCP IRS R BZDIOVRA P 0.109% FL MD 04 JAN 2027	-	(1,194)
CCP IRS R BZDIOVRA P 0.11025% FL MD 04 JAN 2027	-	(6,719)
CCP IRS R BZDIOVRA P 0.1103% FL MD 04 JAN 2027	-	(15,602)
CCP IRS R BZDIOVRA P 0.1104% FL MD 04 JAN 2027	-	(10,067)
CCP IRS R BZDIOVRA P 0.110475% FL MD 04 JAN 2027	-	(12,644)
CCP IRS R BZDIOVRA P 0.11065% FL MD 04 JAN 2027	-	(13,930)
CCP IRS R BZDIOVRA P 0.1107% FL MD 04 JAN 2027	-	(14,311)
CCP IRS R BZDIOVRA P 0.1108% FL MD 04 JAN 2027	-	(28,315)
CCP IRS R BZDIOVRA P 0.111% FL MD 04 JAN 2027	-	(31,314)
CCP IRS R BZDIOVRA P 0.1111% FL MD 04 JAN 2027	-	(15,308)
CCP IRS R BZDIOVRA P 0.1112% FL MD 04 JAN 2027	-	(17,048)
CCP IRS R BZDIOVRA P 0.11125% FL MD 04 JAN 2027	-	(12,151)
CCP IRS R BZDIOVRA P 0.1113% FL MD 04 JAN 2027	-	(12,410)
CCP IRS R BZDIOVRA P 0.11135% FL MD 04 JAN 2027	-	(52,397)
CCP IRS R BZDIOVRA P 0.111375% FL MD 04 JAN 2027	-	(57,456)
CCP IRS R BZDIOVRA P 0.111475% FL MD 04 JAN 2027	-	(49,701)
CCP IRS R BZDIOVRA P 0.11175% FL MD 04 JAN 2027	-	(34,536)
CCP IRS R BZDIOVRA P 0.1118% FL MD 04 JAN 2027	-	(93,110)
CCP IRS R BZDIOVRA P 0.11185% FL MD 04 JAN 2027	-	(105,242)
CCP IRS R BZDIOVRA P 0.1119% FL MD 04 JAN 2027	-	(68,384)
CCP IRS R BZDIOVRA P 0.112% FL MD 04 JAN 2027	-	(36,280)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.11205% FL MD 04 JAN 2027	-	(152,350)
CCP IRS R BZDIOVRA P 0.1121% FL MD 04 JAN 2027	-	(30,542)
CCP IRS R BZDIOVRA P 0.11215% FL MD 04 JAN 2027	-	(76,974)
CCP IRS R BZDIOVRA P 0.112175% FL MD 04 JAN 2027	-	(22,477)
CCP IRS R BZDIOVRA P 0.1122% FL MD 04 JAN 2027	-	(233,821)
CCP IRS R BZDIOVRA P 0.11225% FL MD 04 JAN 2027	-	(34,211)
CCP IRS R BZDIOVRA P 0.1123% FL MD 04 JAN 2027	-	(109,142)
CCP IRS R BZDIOVRA P 0.11235% FL MD 04 JAN 2027	-	(95,029)
CCP IRS R BZDIOVRA P 0.1124% FL MD 04 JAN 2027	-	(139,121)
CCP IRS R BZDIOVRA P 0.1125% FL MD 04 JAN 2027	-	(56,891)
CCP IRS R BZDIOVRA P 0.11255% FL MD 04 JAN 2027	-	(94,686)
CCP IRS R BZDIOVRA P 0.1127% FL MD 04 JAN 2027	-	(51,484)
CCP IRS R BZDIOVRA P 0.11275% FL MD 04 JAN 2027	-	(64,028)
CCP IRS R BZDIOVRA P 0.11285% FL MD 04 JAN 2027	-	(34,406)
CCP IRS R BZDIOVRA P 0.11295% FL MD 04 JAN 2027	-	(84,814)
CCP IRS R BZDIOVRA P 0.113% FL MD 04 JAN 2027	-	(37,192)
CCP IRS R BZDIOVRA P 0.11305% FL MD 04 JAN 2027	-	(37,631)
CCP IRS R BZDIOVRA P 0.11315% FL MD 04 JAN 2027	-	(87,643)
CCP IRS R BZDIOVRA P 0.1132% FL MD 04 JAN 2027	-	(59,793)
CCP IRS R BZDIOVRA P 0.11325% FL MD 04 JAN 2027	-	(3,911)
CCP IRS R BZDIOVRA P 0.113325% FL MD 04 JAN 2027	-	(67,778)
CCP IRS R BZDIOVRA P 0.11335% FL MD 04 JAN 2027	-	(40,225)
CCP IRS R BZDIOVRA P 0.11345% FL MD 04 JAN 2027	-	(41,686)
CCP IRS R BZDIOVRA P 0.1135% FL MD 04 JAN 2027	-	(62,702)
CCP IRS R BZDIOVRA P 0.113525% FL MD 04 JAN 2027	-	(76,065)
CCP IRS R BZDIOVRA P 0.11355% FL MD 04 JAN 2027	-	(276,802)
CCP IRS R BZDIOVRA P 0.1136% FL MD 04 JAN 2027	-	(188,392)
CCP IRS R BZDIOVRA P 0.11375% FL MD 04 JAN 2027	-	(103,341)
CCP IRS R BZDIOVRA P 0.113775% FL MD 04 JAN 2027	-	(52,013)
CCP IRS R BZDIOVRA P 0.1138% FL MD 04 JAN 2027	-	(45,147)
CCP IRS R BZDIOVRA P 0.11385% FL MD 04 JAN 2027	-	(78,050)
CCP IRS R BZDIOVRA P 0.11395% FL MD 04 JAN 2027	-	(74,237)
CCP IRS R BZDIOVRA P 0.114% FL MD 04 JAN 2027	-	(53,395)
CCP IRS R BZDIOVRA P 0.11405% FL MD 04 JAN 2027	-	(118,788)
CCP IRS R BZDIOVRA P 0.114175% FL MD 04 JAN 2027	-	(52,957)
CCP IRS R BZDIOVRA P 0.1142% FL MD 04 JAN 2027	-	(53,085)
CCP IRS R BZDIOVRA P 0.11425% FL MD 04 JAN 2027	-	(76,989)
CCP IRS R BZDIOVRA P 0.11435% FL MD 04 JAN 2027	-	(54,134)
CCP IRS R BZDIOVRA P 0.1144% FL MD 04 JAN 2027	-	(162,813)
CCP IRS R BZDIOVRA P 0.11445% FL MD 04 JAN 2027	-	(127,733)
CCP IRS R BZDIOVRA P 0.114475% FL MD 04 JAN 2027	-	(50,267)
CCP IRS R BZDIOVRA P 0.1146% FL MD 04 JAN 2027	-	(56,955)
CCP IRS R BZDIOVRA P 0.11465% FL MD 04 JAN 2027	-	(66,111)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.11469% FL MD 04 JAN 2027	-	(71,872)
CCP IRS R BZDIOVRA P 0.1147% FL MD 04 JAN 2027	-	(260,851)
CCP IRS R BZDIOVRA P 0.1148% FL MD 04 JAN 2027	-	(132,374)
CCP IRS R BZDIOVRA P 0.1149% FL MD 04 JAN 2027	-	(52,903)
CCP IRS R BZDIOVRA P 0.114925% FL MD 04 JAN 2027	-	(122,772)
CCP IRS R BZDIOVRA P 0.11495% FL MD 04 JAN 2027	-	(247,864)
CCP IRS R BZDIOVRA P 0.114975% FL MD 04 JAN 2027	-	(123,436)
CCP IRS R BZDIOVRA P 0.115% FL MD 04 JAN 2027	-	(30,561)
CCP IRS R BZDIOVRA P 0.115075% FL MD 04 JAN 2027	-	(125,057)
CCP IRS R BZDIOVRA P 0.1151% FL MD 04 JAN 2027	-	(124,499)
CCP IRS R BZDIOVRA P 0.11515% FL MD 04 JAN 2027	-	(133,235)
CCP IRS R BZDIOVRA P 0.1152% FL MD 04 JAN 2027	-	(130,310)
CCP IRS R BZDIOVRA P 0.115225% FL MD 04 JAN 2027	-	(153,508)
CCP IRS R BZDIOVRA P 0.1153% FL MD 04 JAN 2027	-	(37,972)
CCP IRS R BZDIOVRA P 0.11535% FL MD 04 JAN 2027	-	(89,199)
CCP IRS R BZDIOVRA P 0.115375% FL MD 04 JAN 2027	-	(62,379)
CCP IRS R BZDIOVRA P 0.1154% FL MD 04 JAN 2027	-	(178,489)
CCP IRS R BZDIOVRA P 0.115425% FL MD 04 JAN 2027	-	(117,069)
CCP IRS R BZDIOVRA P 0.11545% FL MD 04 JAN 2027	-	(139,803)
CCP IRS R BZDIOVRA P 0.115475% FL MD 04 JAN 2027	-	(124,075)
CCP IRS R BZDIOVRA P 0.1155% FL MD 04 JAN 2027	-	(101,564)
CCP IRS R BZDIOVRA P 0.115525% FL MD 04 JAN 2027	-	(164,514)
CCP IRS R BZDIOVRA P 0.115575% FL MD 04 JAN 2027	-	(63,962)
CCP IRS R BZDIOVRA P 0.1156% FL MD 04 JAN 2027	-	(33,171)
CCP IRS R BZDIOVRA P 0.115625% FL MD 04 JAN 2027	-	(64,294)
CCP IRS R BZDIOVRA P 0.11565% FL MD 04 JAN 2027	-	(195,096)
CCP IRS R BZDIOVRA P 0.1157% FL MD 04 JAN 2027	-	(82,087)
CCP IRS R BZDIOVRA P 0.11575% FL MD 04 JAN 2027	-	(91,057)
CCP IRS R BZDIOVRA P 0.1158% FL MD 04 JAN 2027	-	(32,994)
CCP IRS R BZDIOVRA P 0.115875% FL MD 04 JAN 2027	-	(130,056)
CCP IRS R BZDIOVRA P 0.1159% FL MD 04 JAN 2027	-	(147,211)
CCP IRS R BZDIOVRA P 0.11595% FL MD 04 JAN 2027	-	(62,163)
CCP IRS R BZDIOVRA P 0.116% FL MD 04 JAN 2027	-	(183,838)
CCP IRS R BZDIOVRA P 0.116125% FL MD 04 JAN 2027	-	(69,448)
CCP IRS R BZDIOVRA P 0.116175% FL MD 04 JAN 2027	-	(152,790)
CCP IRS R BZDIOVRA P 0.116225% FL MD 04 JAN 2027	-	(70,224)
CCP IRS R BZDIOVRA P 0.116275% FL MD 04 JAN 2027	-	(66,664)
CCP IRS R BZDIOVRA P 0.116325% FL MD 04 JAN 2027	-	(62,318)
CCP IRS R BZDIOVRA P 0.11635% FL MD 04 JAN 2027	-	(66,264)
CCP IRS R BZDIOVRA P 0.116375% FL MD 04 JAN 2027	-	(71,332)
CCP IRS R BZDIOVRA P 0.116425% FL MD 04 JAN 2027	-	(71,719)
CCP IRS R BZDIOVRA P 0.11645% FL MD 04 JAN 2027	-	(158,674)
CCP IRS R BZDIOVRA P 0.116475% FL MD 04 JAN 2027	-	(150,561)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.1165% FL MD 04 JAN 2027	-	(666)
CCP IRS R BZDIOVRA P 0.116525% FL MD 04 JAN 2027	-	(174,596)
CCP IRS R BZDIOVRA P 0.11655% FL MD 04 JAN 2027	-	(3,112)
CCP IRS R BZDIOVRA P 0.116625% FL MD 04 JAN 2027	-	(96,560)
CCP IRS R BZDIOVRA P 0.1167% FL MD 04 JAN 2027	-	(94,566)
CCP IRS R BZDIOVRA P 0.11675% FL MD 04 JAN 2027	-	(83,134)
CCP IRS R BZDIOVRA P 0.116775% FL MD 04 JAN 2027	-	(77,871)
CCP IRS R BZDIOVRA P 0.1168% FL MD 04 JAN 2027	-	(102,727)
CCP IRS R BZDIOVRA P 0.116825% FL MD 04 JAN 2027	-	(33,545)
CCP IRS R BZDIOVRA P 0.11685% FL MD 04 JAN 2027	-	(188,631)
CCP IRS R BZDIOVRA P 0.116875% FL MD 04 JAN 2027	-	(78,647)
CCP IRS R BZDIOVRA P 0.116925% FL MD 04 JAN 2027	-	(81,378)
CCP IRS R BZDIOVRA P 0.11695% FL MD 04 JAN 2027	-	(80,405)
CCP IRS R BZDIOVRA P 0.116975% FL MD 04 JAN 2027	-	(76,663)
CCP IRS R BZDIOVRA P 0.117% FL MD 04 JAN 2027	-	(287,338)
CCP IRS R BZDIOVRA P 0.1171% FL MD 04 JAN 2027	-	(56,847)
CCP IRS R BZDIOVRA P 0.117125% FL MD 04 JAN 2027	-	(68,052)
CCP IRS R BZDIOVRA P 0.117175% FL MD 04 JAN 2027	-	(78,273)
CCP IRS R BZDIOVRA P 0.1172% FL MD 04 JAN 2027	-	(78,129)
CCP IRS R BZDIOVRA P 0.11725% FL MD 04 JAN 2027	-	(155,661)
CCP IRS R BZDIOVRA P 0.1173% FL MD 04 JAN 2027	-	(108,096)
CCP IRS R BZDIOVRA P 0.11735% FL MD 04 JAN 2027	-	(155,588)
CCP IRS R BZDIOVRA P 0.117425% FL MD 04 JAN 2027	-	(289,175)
CCP IRS R BZDIOVRA P 0.117475% FL MD 04 JAN 2027	-	(86,197)
CCP IRS R BZDIOVRA P 0.1175% FL MD 04 JAN 2027	-	(36,074)
CCP IRS R BZDIOVRA P 0.117525% FL MD 04 JAN 2027	-	(80,426)
CCP IRS R BZDIOVRA P 0.11755% FL MD 04 JAN 2027	-	(121,205)
CCP IRS R BZDIOVRA P 0.117575% FL MD 04 JAN 2027	-	(211,319)
CCP IRS R BZDIOVRA P 0.1176% FL MD 04 JAN 2027	-	(112,924)
CCP IRS R BZDIOVRA P 0.117625% FL MD 04 JAN 2027	-	(167,739)
CCP IRS R BZDIOVRA P 0.11765% FL MD 04 JAN 2027	-	(91,634)
CCP IRS R BZDIOVRA P 0.1177% FL MD 04 JAN 2027	-	(325,913)
CCP IRS R BZDIOVRA P 0.117725% FL MD 04 JAN 2027	-	(2,038)
CCP IRS R BZDIOVRA P 0.11775% FL MD 04 JAN 2027	-	(43,916)
CCP IRS R BZDIOVRA P 0.117775% FL MD 04 JAN 2027	-	(291,539)
CCP IRS R BZDIOVRA P 0.117825% FL MD 04 JAN 2027	-	(89,100)
CCP IRS R BZDIOVRA P 0.11785% FL MD 04 JAN 2027	-	(67,798)
CCP IRS R BZDIOVRA P 0.1179% FL MD 04 JAN 2027	-	(44,512)
CCP IRS R BZDIOVRA P 0.117925% FL MD 04 JAN 2027	-	(83,554)
CCP IRS R BZDIOVRA P 0.11795% FL MD 04 JAN 2027	-	(83,295)
CCP IRS R BZDIOVRA P 0.117975% FL MD 04 JAN 2027	-	(228,065)
CCP IRS R BZDIOVRA P 0.118% FL MD 04 JAN 2027	-	(43,043)
CCP IRS R BZDIOVRA P 0.118025% FL MD 04 JAN 2027	-	(90,625)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.1182% FL MD 04 JAN 2027	-	(56,975)
CCP IRS R BZDIOVRA P 0.11825% FL MD 04 JAN 2027	-	(42,809)
CCP IRS R BZDIOVRA P 0.1183% FL MD 04 JAN 2027	-	(94,779)
CCP IRS R BZDIOVRA P 0.11835% FL MD 04 JAN 2027	-	(153,483)
CCP IRS R BZDIOVRA P 0.1184% FL MD 04 JAN 2027	-	(102,020)
CCP IRS R BZDIOVRA P 0.119025% FL MD 04 JAN 2027	-	(103,584)
CCP IRS R BZDIOVRA P 0.11935% FL MD 04 JAN 2027	-	(119,433)
CCP IRS R BZDIOVRA P 0.120825% FL MD 04 JAN 2027	-	(95,645)
CCP IRS R BZDIOVRA P 0.12095% FL MD 04 JAN 2027	-	(44,463)
CCP IRS R BZDIOVRA P 0.120975% FL MD 04 JAN 2027	-	(96,808)
CCP IRS R BZDIOVRA P 0.121% FL MD 04 JAN 2027	-	(130,228)
CCP IRS R BZDIOVRA P 0.121075% FL MD 04 JAN 2027	-	(107,708)
CCP IRS R BZDIOVRA P 0.12115% FL MD 04 JAN 2027	-	(45,148)
CCP IRS R BZDIOVRA P 0.1212% FL MD 04 JAN 2027	-	(46,950)
CCP IRS R BZDIOVRA P 0.121225% FL MD 04 JAN 2027	-	(43,403)
CCP IRS R BZDIOVRA P 0.12125% FL MD 04 JAN 2027	-	(45,491)
CCP IRS R BZDIOVRA P 0.121325% FL MD 04 JAN 2027	-	(97,161)
CCP IRS R BZDIOVRA P 0.12135% FL MD 04 JAN 2027	-	(138,829)
CCP IRS R BZDIOVRA P 0.12145% FL MD 04 JAN 2027	-	(46,092)
CCP IRS R BZDIOVRA P 0.12155% FL MD 04 JAN 2027	-	(39,547)
CCP IRS R BZDIOVRA P 0.1216% FL MD 04 JAN 2027	-	(62,937)
CCP IRS R BZDIOVRA P 0.12165% FL MD 04 JAN 2027	-	(130,397)
CCP IRS R BZDIOVRA P 0.1217% FL MD 04 JAN 2027	-	(126,882)
CCP IRS R BZDIOVRA P 0.121725% FL MD 04 JAN 2027	-	(96,431)
CCP IRS R BZDIOVRA P 0.12175% FL MD 04 JAN 2027	-	(462,318)
CCP IRS R BZDIOVRA P 0.1218% FL MD 04 JAN 2027	-	(69,823)
CCP IRS R BZDIOVRA P 0.12185% FL MD 04 JAN 2027	-	(255,433)
CCP IRS R BZDIOVRA P 0.12195% FL MD 04 JAN 2027	-	(68,674)
CCP IRS R BZDIOVRA P 0.122% FL MD 04 JAN 2027	-	(157,020)
CCP IRS R BZDIOVRA P 0.12205% FL MD 04 JAN 2027	-	(101,370)
CCP IRS R BZDIOVRA P 0.1221% FL MD 04 JAN 2027	-	(195,731)
CCP IRS R BZDIOVRA P 0.1223% FL MD 04 JAN 2027	-	(144,005)
CCP IRS R BZDIOVRA P 0.1226% FL MD 04 JAN 2027	-	(63,267)
CCP IRS R BZDIOVRA P 0.12275% FL MD 04 JAN 2027	-	(64,011)
CCP IRS R BZDIOVRA P 0.12285% FL MD 04 JAN 2027	-	(80,405)
CCP IRS R BZDIOVRA P 0.123% FL MD 04 JAN 2027	-	(151,161)
CCP IRS R BZDIOVRA P 0.12315% FL MD 04 JAN 2027	-	(82,057)
CCP IRS R BZDIOVRA P 0.1233% FL MD 04 JAN 2027	-	(232,914)
CCP IRS R BZDIOVRA P 0.12345% FL MD 04 JAN 2027	-	(105,792)
CCP IRS R BZDIOVRA P 0.12355% FL MD 04 JAN 2027	-	(81,388)
CCP IRS R BZDIOVRA P 0.1236% FL MD 04 JAN 2027	-	(81,550)
CCP IRS R BZDIOVRA P 0.12375% FL MD 04 JAN 2027	-	(111,936)
CCP IRS R BZDIOVRA P 0.1238% FL MD 04 JAN 2027	-	(82,480)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.12395% FL MD 04 JAN 2027	-	(83,250)
CCP IRS R BZDIOVRA P 0.124% FL MD 04 JAN 2027	-	(215,364)
CCP IRS R BZDIOVRA P 0.1241% FL MD 04 JAN 2027	-	(115,350)
CCP IRS R BZDIOVRA P 0.12415% FL MD 04 JAN 2027	-	(115,707)
CCP IRS R BZDIOVRA P 0.12425% FL MD 04 JAN 2027	-	(116,418)
CCP IRS R BZDIOVRA P 0.1243% FL MD 04 JAN 2027	-	(67,928)
CCP IRS R BZDIOVRA P 0.1245% FL MD 04 JAN 2027	-	(117,565)
CCP IRS R BZDIOVRA P 0.1249% FL MD 04 JAN 2027	-	(120,501)
CCP IRS R BZDIOVRA P 0.12505% FL MD 04 JAN 2027	-	(22,543)
CCP IRS R BZDIOVRA P 0.12525% FL MD 04 JAN 2027	-	(219,677)
CCP IRS R BZDIOVRA P 0.1253% FL MD 04 JAN 2027	-	(220,308)
CCP IRS R BZDIOVRA P 0.1254% FL MD 04 JAN 2027	-	(123,850)
CCP IRS R BZDIOVRA P 0.12555% FL MD 04 JAN 2027	-	(175,594)
CCP IRS R BZDIOVRA P 0.1256% FL MD 04 JAN 2027	-	(180,910)
CCP IRS R BZDIOVRA P 0.1258% FL MD 04 JAN 2027	-	(95,704)
CCP IRS R BZDIOVRA P 0.125925% FL MD 04 JAN 2027	-	(92,913)
CCP IRS R BZDIOVRA P 0.12635% FL MD 04 JAN 2027	-	(95,057)
CCP IRS R BZDIOVRA P 0.1268% FL MD 04 JAN 2027	-	(58,053)
CCP IRS R BZDIOVRA P 0.12685% FL MD 04 JAN 2027	-	(58,089)
CCP IRS R BZDIOVRA P 0.127% FL MD 04 JAN 2027	-	(95,859)
CCP IRS R BZDIOVRA P 0.127025% FL MD 02 JAN 2024	-	50,241
CCP IRS R BZDIOVRA P 0.12705% FL MD 04 JAN 2027	-	(186,332)
CCP IRS R BZDIOVRA P 0.1271% FL MD 02 JAN 2024	-	49,601
CCP IRS R BZDIOVRA P 0.12715% FL MD 02 JAN 2024	-	98,348
CCP IRS R BZDIOVRA P 0.127175% FL MD 02 JAN 2024	-	48,961
CCP IRS R BZDIOVRA P 0.12725% FL MD 02 JAN 2024	-	48,334
CCP IRS R BZDIOVRA P 0.12735% FL MD 02 JAN 2024	-	47,468
CCP IRS R BZDIOVRA P 0.12735% FL MD 04 JAN 2027	-	(342,814)
CCP IRS R BZDIOVRA P 0.12745% FL MD 04 JAN 2027	-	(205,572)
CCP IRS R BZDIOVRA P 0.1275% FL MD 04 JAN 2027	-	(79,908)
CCP IRS R BZDIOVRA P 0.12785% FL MD 04 JAN 2027	-	(202,996)
CCP IRS R BZDIOVRA P 0.1279% FL MD 04 JAN 2027	-	(140,724)
CCP IRS R BZDIOVRA P 0.128% FL MD 02 JAN 2024	-	65,196
CCP IRS R BZDIOVRA P 0.12805% FL MD 02 JAN 2024	-	64,577
CCP IRS R BZDIOVRA P 0.12805% FL MD 04 JAN 2027	-	(141,627)
CCP IRS R BZDIOVRA P 0.12815% FL MD 02 JAN 2024	-	63,340
CCP IRS R BZDIOVRA P 0.128225% FL MD 02 JAN 2024	-	39,685
CCP IRS R BZDIOVRA P 0.12825% FL MD 02 JAN 2024	-	55,231
CCP IRS R BZDIOVRA P 0.128275% FL MD 02 JAN 2024	-	62,977
CCP IRS R BZDIOVRA P 0.1283% FL MD 02 JAN 2024	-	44,396
CCP IRS R BZDIOVRA P 0.12835% FL MD 02 JAN 2024	-	54,058
CCP IRS R BZDIOVRA P 0.128525% FL MD 02 JAN 2024	-	61,946
CCP IRS R BZDIOVRA P 0.12855% FL MD 04 JAN 2027	-	(84,106)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.128775% FL MD 02 JAN 2024	-	104,710
CCP IRS R BZDIOVRA P 0.12915% FL MD 02 JAN 2024	-	26,841
CCP IRS R BZDIOVRA P 0.12925% FL MD 02 JAN 2024	-	36,373
CCP IRS R BZDIOVRA P 0.12935% FL MD 02 JAN 2024	-	25,533
CCP IRS R BZDIOVRA P 0.1294% FL MD 02 JAN 2024	-	50,402
CCP IRS R BZDIOVRA P 0.12945% FL MD 02 JAN 2024	-	81,569
CCP IRS R BZDIOVRA P 0.1295% FL MD 02 JAN 2024	-	30,836
CCP IRS R BZDIOVRA P 0.12955% FL MD 02 JAN 2024	-	81,201
CCP IRS R BZDIOVRA P 0.1296% FL MD 02 JAN 2024	-	32,330
CCP IRS R BZDIOVRA P 0.12964% FL MD 02 JAN 2024	-	31,976
CCP IRS R BZDIOVRA P 0.12965% FL MD 02 JAN 2024	-	30,312
CCP IRS R BZDIOVRA P 0.1297% FL MD 02 JAN 2024	-	54,693
CCP IRS R BZDIOVRA P 0.12975% FL MD 02 JAN 2024	-	61,919
CCP IRS R BZDIOVRA P 0.12975% FL MD 04 JAN 2027	-	(124,666)
CCP IRS R BZDIOVRA P 0.1298% FL MD 02 JAN 2024	-	27,640
CCP IRS R BZDIOVRA P 0.12985% FL MD 02 JAN 2024	-	22,255
CCP IRS R BZDIOVRA P 0.13% FL MD 02 JAN 2024	-	12,659
CCP IRS R BZDIOVRA P 0.13005% FL MD 02 JAN 2024	-	26,196
CCP IRS R BZDIOVRA P 0.1301% FL MD 02 JAN 2024	-	34,755
CCP IRS R BZDIOVRA P 0.13015% FL MD 02 JAN 2024	-	56,178
CCP IRS R BZDIOVRA P 0.1302% FL MD 02 JAN 2024	-	64,021
CCP IRS R BZDIOVRA P 0.13025% FL MD 02 JAN 2024	-	10,238
CCP IRS R BZDIOVRA P 0.1303% FL MD 02 JAN 2024	-	90,655
CCP IRS R BZDIOVRA P 0.13035% FL MD 02 JAN 2024	-	37,863
CCP IRS R BZDIOVRA P 0.1304% FL MD 02 JAN 2024	-	49,936
CCP IRS R BZDIOVRA P 0.130425% FL MD 02 JAN 2024	-	22,502
CCP IRS R BZDIOVRA P 0.13045% FL MD 02 JAN 2024	-	59,354
CCP IRS R BZDIOVRA P 0.130475% FL MD 02 JAN 2024	-	22,102
CCP IRS R BZDIOVRA P 0.1305% FL MD 02 JAN 2024	-	23,331
CCP IRS R BZDIOVRA P 0.130525% FL MD 02 JAN 2024	-	44,915
CCP IRS R BZDIOVRA P 0.13055% FL MD 02 JAN 2024	-	32,134
CCP IRS R BZDIOVRA P 0.130625% FL MD 02 JAN 2024	-	20,906
CCP IRS R BZDIOVRA P 0.13065% FL MD 02 JAN 2024	-	13,149
CCP IRS R BZDIOVRA P 0.1307% FL MD 02 JAN 2024	-	65,505
CCP IRS R BZDIOVRA P 0.130725% FL MD 02 JAN 2024	-	20,105
CCP IRS R BZDIOVRA P 0.13075% FL MD 02 JAN 2024	-	23,183
CCP IRS R BZDIOVRA P 0.130775% FL MD 02 JAN 2024	-	39,408
CCP IRS R BZDIOVRA P 0.130825% FL MD 02 JAN 2024	-	69,752
CCP IRS R BZDIOVRA P 0.13085% FL MD 02 JAN 2024	-	19,822
CCP IRS R BZDIOVRA P 0.130875% FL MD 02 JAN 2024	-	18,903
CCP IRS R BZDIOVRA P 0.130925% FL MD 02 JAN 2024	-	18,503
CCP IRS R BZDIOVRA P 0.1312% FL MD 02 JAN 2024	-	7,070
CCP IRS R BZDIOVRA P 0.1313% FL MD 02 JAN 2024	-	8,176

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.131325% FL MD 02 JAN 2024	-	15,597
CCP IRS R BZDIOVRA P 0.13135% FL MD 02 JAN 2024	-	7,961
CCP IRS R BZDIOVRA P 0.131375% FL MD 02 JAN 2024	-	30,605
CCP IRS R BZDIOVRA P 0.131425% FL MD 02 JAN 2024	-	30,010
CCP IRS R BZDIOVRA P 0.131475% FL MD 02 JAN 2024	-	69,786
CCP IRS R BZDIOVRA P 0.131525% FL MD 02 JAN 2024	-	13,982
CCP IRS R BZDIOVRA P 0.131575% FL MD 02 JAN 2024	-	38,701
CCP IRS R BZDIOVRA P 0.131625% FL MD 02 JAN 2024	-	67,450
CCP IRS R BZDIOVRA P 0.131675% FL MD 02 JAN 2024	-	12,943
CCP IRS R BZDIOVRA P 0.131725% FL MD 02 JAN 2024	-	37,430
CCP IRS R BZDIOVRA P 0.13175% FL MD 02 JAN 2024	-	9,953
CCP IRS R BZDIOVRA P 0.131775% FL MD 02 JAN 2024	-	12,120
CCP IRS R BZDIOVRA P 0.1318% FL MD 02 JAN 2024	-	11,914
CCP IRS R BZDIOVRA P 0.13185% FL MD 02 JAN 2024	-	37,808
CCP IRS R BZDIOVRA P 0.131875% FL MD 02 JAN 2024	-	22,314
CCP IRS R BZDIOVRA P 0.131925% FL MD 02 JAN 2024	-	21,504
CCP IRS R BZDIOVRA P 0.132% FL MD 02 JAN 2024	-	8,721
CCP IRS R BZDIOVRA P 0.13205% FL MD 02 JAN 2024	-	24,919
CCP IRS R BZDIOVRA P 0.132075% FL MD 02 JAN 2024	-	9,544
CCP IRS R BZDIOVRA P 0.1321% FL MD 02 JAN 2024	-	15,402
CCP IRS R BZDIOVRA P 0.13215% FL MD 02 JAN 2024	-	7,474
CCP IRS R BZDIOVRA P 0.1322% FL MD 02 JAN 2024	-	16,677
CCP IRS R BZDIOVRA P 0.13225% FL MD 02 JAN 2024	-	11,670
CCP IRS R BZDIOVRA P 0.1323% FL MD 02 JAN 2024	-	6,222
CCP IRS R BZDIOVRA P 0.13235% FL MD 02 JAN 2024	-	14,235
CCP IRS R BZDIOVRA P 0.13245% FL MD 02 JAN 2024	-	4,973
CCP IRS R BZDIOVRA P 0.13255% FL MD 02 JAN 2024	-	12,106
CCP IRS R BZDIOVRA P 0.1326% FL MD 02 JAN 2024	-	15,422
CCP IRS R BZDIOVRA P 0.13265% FL MD 02 JAN 2024	-	3,104
CCP IRS R BZDIOVRA P 0.13275% FL MD 02 JAN 2024	-	5,223
CCP IRS R BZDIOVRA P 0.1329% FL MD 02 JAN 2024	-	4,234
CCP IRS R BZDIOVRA P 0.13295% FL MD 02 JAN 2024	-	2,809
CCP IRS R BZDIOVRA P 0.133% FL MD 02 JAN 2024	-	1,899
CCP IRS R BZDIOVRA P 0.13305% FL MD 02 JAN 2024	-	517
CCP IRS R BZDIOVRA P 0.13345% FL MD 02 JAN 2024	-	(1,522)
CCP IRS R BZDIOVRA P 0.13365% FL MD 02 JAN 2024	-	(2,581)
CCP IRS R BZDIOVRA P 0.1337% FL MD 02 JAN 2024	-	(2,898)
CCP IRS R BZDIOVRA P 0.1338% FL MD 02 JAN 2024	-	(3,375)
CCP IRS R BZDIOVRA P 0.134% FL MD 02 JAN 2024	-	(4,431)
CCP IRS R BZDIOVRA P 0.1343% FL MD 02 JAN 2024	-	(7,758)
CCP IRS R BZDIOVRA P 0.1344% FL MD 02 JAN 2024	-	(6,544)
CCP IRS R BZDIOVRA P 0.1347% FL MD 02 JAN 2024	-	(6,448)
CCP IRS R BZDIOVRA P 0.13475% FL MD 02 JAN 2024	-	(5,851)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.1348% FL MD 02 JAN 2024	-	(22,207)
CCP IRS R BZDIOVRA P 0.134825% FL MD 02 JAN 2024	-	(42,545)
CCP IRS R BZDIOVRA P 0.1349% FL MD 02 JAN 2024	-	(32,550)
CCP IRS R BZDIOVRA P 0.13495% FL MD 02 JAN 2024	-	(7,507)
CCP IRS R BZDIOVRA P 0.135% FL MD 02 JAN 2024	-	(46,180)
CCP IRS R BZDIOVRA P 0.135025% FL MD 02 JAN 2024	-	(11,261)
CCP IRS R BZDIOVRA P 0.13505% FL MD 02 JAN 2024	-	(13,181)
CCP IRS R BZDIOVRA P 0.13515% FL MD 02 JAN 2024	-	(18,790)
CCP IRS R BZDIOVRA P 0.135175% FL MD 02 JAN 2024	-	(23,866)
CCP IRS R BZDIOVRA P 0.135225% FL MD 02 JAN 2024	-	(24,494)
CCP IRS R BZDIOVRA P 0.13535% FL MD 02 JAN 2024	-	(18,225)
CCP IRS R BZDIOVRA P 0.135375% FL MD 02 JAN 2024	-	(35,752)
CCP IRS R BZDIOVRA P 0.1355% FL MD 02 JAN 2024	-	(38,421)
CCP IRS R BZDIOVRA P 0.1356% FL MD 02 JAN 2024	-	(77,428)
CCP IRS R BZDIOVRA P 0.135625% FL MD 02 JAN 2024	-	(39,129)
CCP IRS R BZDIOVRA P 0.13565% FL MD 02 JAN 2024	-	(13,134)
CCP IRS R BZDIOVRA P 0.1358% FL MD 02 JAN 2024	-	(62,105)
CCP IRS R BZDIOVRA P 0.13585% FL MD 02 JAN 2024	-	(42,828)
CCP IRS R BZDIOVRA P 0.135875% FL MD 02 JAN 2024	-	(37,996)
CCP IRS R BZDIOVRA P 0.13615% FL MD 02 JAN 2024	-	(20,091)
CCP IRS R BZDIOVRA P 0.1366% FL MD 02 JAN 2024	-	(77,464)
CCP IRS R BZDIOVRA P 0.13665% FL MD 02 JAN 2024	-	(52,911)
CCP IRS R BZDIOVRA P 0.1368% FL MD 02 JAN 2024	-	(19,181)
CCP IRS R BZDIOVRA P 0.1369% FL MD 02 JAN 2024	-	(21,122)
CCP IRS R BZDIOVRA P 0.137% FL MD 02 JAN 2024	-	(25,511)
CCP IRS R BZDIOVRA P 0.13705% FL MD 02 JAN 2024	-	(131,711)
CCP IRS R BZDIOVRA P 0.137125% FL MD 02 JAN 2024	-	(36,764)
CCP IRS R BZDIOVRA P 0.13715% FL MD 02 JAN 2024	-	(33,801)
CCP IRS R BZDIOVRA P 0.1372% FL MD 02 JAN 2024	-	(34,251)
CCP IRS R BZDIOVRA P 0.13735% FL MD 02 JAN 2024	-	(35,571)
CCP IRS R BZDIOVRA P 0.137425% FL MD 02 JAN 2024	-	(97,251)
CCP IRS R BZDIOVRA P 0.13745% FL MD 02 JAN 2024	-	(36,451)
CCP IRS R BZDIOVRA P 0.137475% FL MD 02 JAN 2024	-	(39,593)
CCP IRS R BZDIOVRA P 0.1375% FL MD 02 JAN 2024	-	(66,420)
CCP IRS R BZDIOVRA P 0.137525% FL MD 02 JAN 2024	-	(39,997)
CCP IRS R BZDIOVRA P 0.13755% FL MD 02 JAN 2024	-	(37,409)
CCP IRS R BZDIOVRA P 0.1376% FL MD 02 JAN 2024	-	(34,006)
CCP IRS R BZDIOVRA P 0.137625% FL MD 02 JAN 2024	-	(109,201)
CCP IRS R BZDIOVRA P 0.13765% FL MD 02 JAN 2024	-	(125,873)
CCP IRS R BZDIOVRA P 0.137725% FL MD 02 JAN 2024	-	(76,595)
CCP IRS R BZDIOVRA P 0.137825% FL MD 02 JAN 2024	-	(13,500)
CCP IRS R BZDIOVRA P 0.13785% FL MD 02 JAN 2024	-	(35,983)
CCP IRS R BZDIOVRA P 0.137875% FL MD 02 JAN 2024	-	(62,686)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R BZDIOVRA P 0.138075% FL MD 02 JAN 2024	-	(95,397)
CCP IRS R BZDIOVRA P 0.138125% FL MD 02 JAN 2024	-	(35,757)
CCP IRS R BZDIOVRA P 0.1382% FL MD 02 JAN 2024	-	(59,911)
CCP IRS R BZDIOVRA P 0.138225% FL MD 02 JAN 2024	-	(45,648)
CCP IRS R BZDIOVRA P 0.13825% FL MD 02 JAN 2024	-	(80,512)
CCP IRS R BZDIOVRA P 0.1383% FL MD 02 JAN 2024	-	(44,240)
CCP IRS R BZDIOVRA P 0.138475% FL MD 02 JAN 2024	-	(48,097)
CCP IRS R BZDIOVRA P 0.138525% FL MD 02 JAN 2024	-	(97,030)
CCP IRS R BZDIOVRA P 0.138625% FL MD 02 JAN 2024	-	(43,290)
CCP IRS R BZDIOVRA P 0.138675% FL MD 02 JAN 2024	-	(45,048)
CCP IRS R BZDIOVRA P 0.1387% FL MD 02 JAN 2024	-	(87,811)
CCP IRS R BZDIOVRA P 0.138825% FL MD 02 JAN 2024	-	(56,418)
CCP IRS R BZDIOVRA P 0.13885% FL MD 02 JAN 2024	-	(48,894)
CCP IRS R BZDIOVRA P 0.138875% FL MD 02 JAN 2024	-	(46,724)
CCP IRS R BZDIOVRA P 0.138925% FL MD 02 JAN 2024	-	(98,914)
CCP IRS R BZDIOVRA P 0.139275% FL MD 02 JAN 2024	-	(54,614)
CCP IRS R BZDIOVRA P 0.139325% FL MD 02 JAN 2024	-	(165,005)
CCP IRS R BZDIOVRA P 0.142175% FL MD 02 JAN 2024	-	(59,059)
CCP IRS R BZDIOVRA P 0.142275% FL MD 02 JAN 2024	-	(59,668)
CCP IRS R BZDIOVRA P 0.142775% FL MD 02 JAN 2024	-	(62,733)
CCP IRS R BZDIOVRA P 0.142875% FL MD 02 JAN 2024	-	(63,342)
CCP IRS R BZDIOVRA P 0.143025% FL MD 02 JAN 2024	-	(128,510)
CCP IRS R BZDIOVRA P 0.143225% FL MD 02 JAN 2024	-	(65,451)
CCP IRS R BZDIOVRA P 0.143275% FL MD 02 JAN 2024	-	(131,209)
CCP IRS R BZDIOVRA P 0.143725% FL MD 02 JAN 2024	-	(68,513)
CCP IRS R CAONREPO P 0.030125 FL MD 28 MAR 2033	-	139
CCP IRS R CAONREPO P 0.030155 FL MD 29 MAR 2028	-	5,638
CCP IRS R CAONREPO P 0.03059 FL MD 31 MAR 2028	-	2,665
CCP IRS R CAONREPO P 0.03088 FL MD 30 MAR 2028	-	4,008
CCP IRS R CAONREPO P 0.031295 FL MD 10 MAY 2033	688	(3,954)
CCP IRS R CAONREPO P 0.031407 FL MD 10 MAY 2028	961	13,008
CCP IRS R CAONREPO P 0.032105 FL MD 18 MAY 2033	-	(11,389)
CCP IRS R CAONREPO P 0.032985 FL MD 18 MAY 2028	-	(4,868)
CCP IRS R CAONREPO P 0.03316 FL MD 24 MAY 2033	-	(3,102)
CCP IRS R CAONREPO P 0.0336 FL MD 24 MAY 2033	-	(19,735)
CCP IRS R CAONREPO P 0.03415 FL MD 23 MAY 2028	-	(2,105)
CCP IRS R CAONREPO P 0.034385 FL MD 24 MAY 2028	-	(13,089)
CCP IRS R CAONREPO P 0.036669 FL MD 28 NOV 2033	-	(192,721)
CCP IRS R CAONREPO P 0.03707 FL MD 10 AUG 2033	-	(13,298)
CCP IRS R CAONREPO P 0.037175 FL MD 17 NOV 2033	-	(338,606)
CCP IRS R CAONREPO P 0.0373 FL MD 21 NOV 2033	-	(77,299)
CCP IRS R CAONREPO P 0.03745 FL MD 01 SEP 2033	-	(9,803)
CCP IRS R CAONREPO P 0.03772 FL MD 17 NOV 2028	-	(317,855)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R CAONREPO P 0.037827 FL MD 15 NOV 2028	-	(660,045)
CCP IRS R CAONREPO P 0.037875 FL MD 15 NOV 2033	-	(773,094)
CCP IRS R CAONREPO P 0.03795 FL MD 28 NOV 2028	-	(208,030)
CCP IRS R CAONREPO P 0.03801 FL MD 21 NOV 2028	-	(74,972)
CCP IRS R CAONREPO P 0.038065 FL MD 15 SEP 2033	-	(77,820)
CCP IRS R CAONREPO P 0.03841 FL MD 12 SEP 2033	-	(66,922)
CCP IRS R CAONREPO P 0.03842 FL MD 15 AUG 2033	-	(13,476)
CCP IRS R CAONREPO P 0.03854 FL MD 08 SEP 2033	-	(8,383)
CCP IRS R CAONREPO P 0.038645 FL MD 13 SEP 2033	-	(141,345)
CCP IRS R CAONREPO P 0.038686 FL MD 07 NOV 2033	-	(7,439)
CCP IRS R CAONREPO P 0.03873 FL MD 15 AUG 2033	-	(16,910)
CCP IRS R CAONREPO P 0.038765 FL MD 29 AUG 2033	-	(4,292)
CCP IRS R CAONREPO P 0.03877 FL MD 12 SEP 2033	-	(64,120)
CCP IRS R CAONREPO P 0.038794 FL MD 06 NOV 2028	-	(6,664)
CCP IRS R CAONREPO P 0.0388 FL MD 10 NOV 2028	-	(791,437)
CCP IRS R CAONREPO P 0.03887 FL MD 14 SEP 2033	-	(108,629)
CCP IRS R CAONREPO P 0.03889 FL MD 16 AUG 2033	-	(17,300)
CCP IRS R CAONREPO P 0.038905 FL MD 19 SEP 2033	-	(123,272)
CCP IRS R CAONREPO P 0.038914 FL MD 10 NOV 2033	-	(924,169)
CCP IRS R CAONREPO P 0.03905 FL MD 14 NOV 2028	-	(333,949)
CCP IRS R CAONREPO P 0.039055 FL MD 17 AUG 2033	-	(11,800)
CCP IRS R CAONREPO P 0.039062 FL MD 14 NOV 2033	-	(382,320)
CCP IRS R CAONREPO P 0.039075 FL MD 10 AUG 2028	-	(12,737)
CCP IRS R CAONREPO P 0.03924 FL MD 19 SEP 2033	-	(110,245)
CCP IRS R CAONREPO P 0.03925 FL MD 22 AUG 2033	-	(8,094)
CCP IRS R CAONREPO P 0.039545 FL MD 18 AUG 2033	-	(9,957)
CCP IRS R CAONREPO P 0.039905 FL MD 01 SEP 2028	-	(11,274)
CCP IRS R CAONREPO P 0.03998 FL MD 21 SEP 2033	-	(186,711)
CCP IRS R CAONREPO P 0.04018 FL MD 31 AUG 2028	-	(16,269)
CCP IRS R CAONREPO P 0.04019 FL MD 20 SEP 2033	-	(2,887)
CCP IRS R CAONREPO P 0.040385 FL MD 14 AUG 2028	-	(12,913)
CCP IRS R CAONREPO P 0.040565 FL MD 26 SEP 2033	-	(1,811)
CCP IRS R CAONREPO P 0.040655 FL MD 08 SEP 2028	-	(8,239)
CCP IRS R CAONREPO P 0.0407 FL MD 11 SEP 2028	-	(73,848)
CCP IRS R CAONREPO P 0.040775 FL MD 15 SEP 2028	-	(92,263)
CCP IRS R CAONREPO P 0.0408 FL MD 12 SEP 2028	-	(68,989)
CCP IRS R CAONREPO P 0.040835 FL MD 07 SEP 2028	-	(7,852)
CCP IRS R CAONREPO P 0.04084 FL MD 18 SEP 2028	-	(131,198)
CCP IRS R CAONREPO P 0.04086 FL MD 13 SEP 2028	-	(155,722)
CCP IRS R CAONREPO P 0.04093 FL MD 17 OCT 2033	-	(355,961)
CCP IRS R CAONREPO P 0.041025 FL MD 02 NOV 2028	-	(38,574)
CCP IRS R CAONREPO P 0.04103 FL MD 15 AUG 2028	-	(16,851)
CCP IRS R CAONREPO P 0.04115 FL MD 14 SEP 2028	-	(120,260)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R CAONREPO P 0.041325 FL MD 01 NOV 2028	-	(558,792)
CCP IRS R CAONREPO P 0.041362 FL MD 31 OCT 2033	-	(664,630)
CCP IRS R CAONREPO P 0.041385 FL MD 19 SEP 2028	-	(119,987)
CCP IRS R CAONREPO P 0.04139 FL MD 03 OCT 2033	-	(2,640)
CCP IRS R CAONREPO P 0.04142 FL MD 26 SEP 2033	-	(70,577)
CCP IRS R CAONREPO P 0.04144 FL MD 27 SEP 2033	-	(2,645)
CCP IRS R CAONREPO P 0.04145 FL MD 01 NOV 2033	-	(678,308)
CCP IRS R CAONREPO P 0.04145 FL MD 30 OCT 2028	-	(375,319)
CCP IRS R CAONREPO P 0.041475 FL MD 02 NOV 2033	-	(45,937)
CCP IRS R CAONREPO P 0.041495 FL MD 21 AUG 2028	-	(7,975)
CCP IRS R CAONREPO P 0.0415 FL MD 31 OCT 2033	-	(708,930)
CCP IRS R CAONREPO P 0.04152 FL MD 01 NOV 2028	-	(32,704)
CCP IRS R CAONREPO P 0.04153 FL MD 16 AUG 2028	-	(17,948)
CCP IRS R CAONREPO P 0.04155 FL MD 30 OCT 2028	-	(218,400)
CCP IRS R CAONREPO P 0.04157 FL MD 17 AUG 2028	-	(11,843)
CCP IRS R CAONREPO P 0.041575 FL MD 17 OCT 2033	-	(603,580)
CCP IRS R CAONREPO P 0.041578 FL MD 31 OCT 2028	-	(631,182)
CCP IRS R CAONREPO P 0.041593 FL MD 24 OCT 2033	-	(832,547)
CCP IRS R CAONREPO P 0.041645 FL MD 13 OCT 2033	-	(49,630)
CCP IRS R CAONREPO P 0.0418 FL MD 25 OCT 2033	-	(354,623)
CCP IRS R CAONREPO P 0.041823 FL MD 27 OCT 2033	-	(924,468)
CCP IRS R CAONREPO P 0.04193 FL MD 18 AUG 2028	-	(9,892)
CCP IRS R CAONREPO P 0.041931 FL MD 27 OCT 2028	-	(823,800)
CCP IRS R CAONREPO P 0.04201 FL MD 18 OCT 2033	-	(709,512)
CCP IRS R CAONREPO P 0.04217 FL MD 19 OCT 2033	-	(31,506)
CCP IRS R CAONREPO P 0.0422 FL MD 11 OCT 2033	-	(612,327)
CCP IRS R CAONREPO P 0.0423 FL MD 30 SEP 2033	-	(5,743)
CCP IRS R CAONREPO P 0.04237 FL MD 24 OCT 2033	-	(949,652)
CCP IRS R CAONREPO P 0.0425 FL MD 21 SEP 2028	-	(209,502)
CCP IRS R CAONREPO P 0.04252 FL MD 25 OCT 2028	-	(335,750)
CCP IRS R CAONREPO P 0.042535 FL MD 20 SEP 2028	-	(3,113)
CCP IRS R CAONREPO P 0.04256 FL MD 16 OCT 2028	-	(366,484)
CCP IRS R CAONREPO P 0.04258 FL MD 26 OCT 2033	-	(732,338)
CCP IRS R CAONREPO P 0.042605 FL MD 11 OCT 2028	-	(556,602)
CCP IRS R CAONREPO P 0.04268 FL MD 12 OCT 2028	-	(507,925)
CCP IRS R CAONREPO P 0.04278 FL MD 06 OCT 2033	-	(94,681)
CCP IRS R CAONREPO P 0.04278 FL MD 11 OCT 2033	-	(3,764)
CCP IRS R CAONREPO P 0.04279 FL MD 20 OCT 2033	-	(591,711)
CCP IRS R CAONREPO P 0.042825 FL MD 05 OCT 2033	-	(298,606)
CCP IRS R CAONREPO P 0.042938 FL MD 26 OCT 2028	-	(673,358)
CCP IRS R CAONREPO P 0.04312 FL MD 13 OCT 2028	-	(50,520)
CCP IRS R CAONREPO P 0.04324 FL MD 17 OCT 2028	-	(623,633)
CCP IRS R CAONREPO P 0.04326 FL MD 25 SEP 2028	-	(2,241)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R CAONREPO P 0.043285 FL MD 18 OCT 2028	-	(706,307)
CCP IRS R CAONREPO P 0.04334 FL MD 19 OCT 2028	-	(31,000)
CCP IRS R CAONREPO P 0.04334 FL MD 24 OCT 2028	-	(865,042)
CCP IRS R CAONREPO P 0.04342 FL MD 26 SEP 2028	-	(74,014)
CCP IRS R CAONREPO P 0.043505 FL MD 03 OCT 2028	-	(2,315)
CCP IRS R CAONREPO P 0.04361 FL MD 23 OCT 2028	-	(939,468)
CCP IRS R CAONREPO P 0.04369 FL MD 06 OCT 2028	-	(90,138)
CCP IRS R CAONREPO P 0.043965 FL MD 10 OCT 2028	-	(4,050)
CCP IRS R CAONREPO P 0.044165 FL MD 29 SEP 2028	-	(6,104)
CCP IRS R CAONREPO P 0.04417 FL MD 05 OCT 2028	-	(294,301)
CCP IRS R CAONREPO P 0.044475 FL MD 20 OCT 2028	-	(608,253)
CCP IRS R CAONREPO P 0.044945 FL MD 04 OCT 2028	-	(200,317)
CCP IRS R CAONREPO VAR RT 23 FL MD 31 AUG 2033	-	(15,936)
CCP IRS R CNRR007 P 0.02296 FL MD 19 AUG 2027	-	(2,348)
CCP IRS R CNRR007 P 0.022975 FL MD 22 AUG 2027	-	(2,249)
CCP IRS R CNRR007 P 0.02299 FL MD 17 AUG 2027	-	(9,228)
CCP IRS R CNRR007 P 0.02299 FL MD 19 AUG 2027	-	(3,278)
CCP IRS R CNRR007 P 0.0232 FL MD 18 AUG 2027	-	(44)
CCP IRS R CNRR007 P 0.02325 FL MD 18 AUG 2027	-	(549)
CCP IRS R CNRR007 P 0.0235 FL MD 08 AUG 2027	-	(844)
CCP IRS R CNRR007 P 0.02374 FL MD 09 AUG 2027	-	(2,482)
CCP IRS R CNRR007 P 0.023775 FL MD 03 AUG 2027	-	(577)
CCP IRS R CNRR007 P 0.023775 FL MD 04 AUG 2027	-	(215)
CCP IRS R CNRR007 P 0.0239 FL MD 03 AUG 2027	-	(1,675)
CCP IRS R CNRR007 P 0.02406 FL MD 04 AUG 2027	-	(937)
CCP IRS R CNRR007 P 0.02409 FL MD 02 AUG 2027	-	(4,702)
CCP IRS R CNRR007 P 0.024095 FL MD 11 AUG 2027	-	(161)
CCP IRS R CNRR007 P 0.02415 FL MD 11 AUG 2027	-	(683)
CCP IRS R CNRR007 P 0.02418 FL MD 28 JUL 2027	-	(798)
CCP IRS R CNRR007 P 0.0242 FL MD 11 AUG 2027	-	(807)
CCP IRS R CNRR007 P 0.0243 FL MD 12 AUG 2027	-	(58)
CCP IRS R CNRR007 P 0.0243 FL MD 22 JUL 2027	-	(828)
CCP IRS R CNRR007 P 0.024321 FL MD 28 JUL 2027	-	(15)
CCP IRS R CNRR007 P 0.02436 FL MD 28 JUL 2027	-	(581)
CCP IRS R CNRR007 P 0.02438 FL MD 29 JUL 2027	-	(2,550)
CCP IRS R CNRR007 P 0.02439 FL MD 12 AUG 2027	-	(45)
CCP IRS R CNRR007 P 0.024401 FL MD 02 AUG 2027	-	(7,396)
CCP IRS R CNRR007 P 0.02445 FL MD 26 JUL 2027	-	(203)
CCP IRS R CNRR007 P 0.02445 FL MD 27 JUL 2027	-	(2,415)
CCP IRS R CNRR007 P 0.02445 FL MD 28 JUL 2027	-	(829)
CCP IRS R CNRR007 P 0.0245 FL MD 27 JUL 2027	-	(355)
CCP IRS R CNRR007 P 0.02455 FL MD 26 JUL 2027	-	(45)
CCP IRS R CNRR007 P 0.0245505 FL MD 26 JUL 2027	-	(316)

Bridgewater Pure Alpha Trading Company LTD.

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R CNRR007 P 0.02459 FL MD 29 JUL 2027	-	(1,654)
CCP IRS R CNRR007 P 0.0246 FL MD 11 AUG 2027	-	(748)
CCP IRS R CNRR007 P 0.0246 FL MD 26 JUL 2027	-	(183)
CCP IRS R CNRR007 P 0.02464 FL MD 14 JUN 2027	-	(797)
CCP IRS R CNRR007 P 0.02469 FL MD 14 JUN 2027	-	(1,761)
CCP IRS R CNRR007 P 0.0247 FL MD 10 JUN 2027	-	(1,246)
CCP IRS R CNRR007 P 0.02472 FL MD 14 JUN 2027	-	(16)
CCP IRS R CNRR007 P 0.024725 FL MD 10 JUN 2027	-	(6,621)
CCP IRS R CNRR007 P 0.0248 FL MD 14 JUN 2027	-	(1,786)
CCP IRS R CNRR007 P 0.02484 FL MD 14 JUN 2027	-	(1,226)
CCP IRS R CNRR007 P 0.0249 FL MD 14 JUN 2027	-	(674)
CCP IRS R CNRR007 P 0.0249 FL MD 15 JUN 2027	-	(941)
CCP IRS R CNRR007 P 0.02498 FL MD 15 JUN 2027	-	(1,102)
CCP IRS R CNRR007 P 0.02499 FL MD 15 JUN 2027	-	(2,386)
CCP IRS R CNRR007 P 0.02518 FL MD 15 JUN 2027	-	(3,024)
CCP IRS R CNRR007 P 0.02519 FL MD 15 JUN 2027	-	(555)
CCP IRS R CNRR007 P 0.0252 FL MD 15 JUN 2027	-	(1,279)
CCP IRS R CNRR007 P 0.0252 FL MD 24 JUN 2027	-	(840)
CCP IRS R CNRR007 P 0.02529 FL MD 16 JUN 2027	-	(191)
CCP IRS R CNRR007 P 0.0253 FL MD 16 JUN 2027	-	(153)
CCP IRS R CNRR007 P 0.02532 FL MD 28 JUN 2027	-	(47,429)
CCP IRS R CNRR007 P 0.02535 FL MD 04 MAR 2027	-	(11,780)
CCP IRS R CNRR007 P 0.02537 FL MD 16 JUN 2027	-	(253)
CCP IRS R CNRR007 P 0.02539 FL MD 04 MAR 2027	-	(23,794)
CCP IRS R CNRR007 P 0.02539 FL MD 23 JUN 2027	-	(48,812)
CCP IRS R CNRR007 P 0.025395 FL MD 04 MAR 2027	-	(11,920)
CCP IRS R CNRR007 P 0.0254 FL MD 04 MAR 2027	-	(11,934)
CCP IRS R CNRR007 P 0.025425 FL MD 04 MAR 2027	-	(11,981)
CCP IRS R CNRR007 P 0.02543 FL MD 04 MAR 2027	-	(11,994)
CCP IRS R CNRR007 P 0.02545 FL MD 04 MAR 2027	-	(36,203)
CCP IRS R CNRR007 P 0.02595 FL MD 29 JUN 2027	-	(547)
CCP IRS R CNRR007 P 0.0261 FL MD 29 JUN 2027	-	(9,753)
CCP IRS R CNRR007 P 0.026125 FL MD 01 JUL 2027	-	(48)
CCP IRS R CNRR007 P 0.02614 FL MD 01 JUL 2027	-	(2,976)
CCP IRS R CNRR007 P 0.02617 FL MD 01 JUL 2027	-	(3,309)
CCP IRS R CNRR007 P 0.02622 FL MD 01 JUL 2027	-	(3,343)
CCP IRS R CNRR007 P 0.026425 FL MD 30 JUN 2027	-	(4,388)
CCP IRS R CNRR007 P 0.02687 FL MD 15 NOV 2027	-	(3,648)
CCP IRS R CNRR007 P 0.026945 FL MD 06 JUL 2027	-	(4,719)
CCP IRS R CNRR007 P 0.02732 FL MD 06 JAN 2028	-	(1,402)
CCP IRS R CNRR007 P 0.02735 FL MD 23 NOV 2027	-	(1,532)
CCP IRS R CNRR007 P 0.0276 FL MD 16 NOV 2027	-	(496)
CCP IRS R CNRR007 P 0.02764 FL MD 16 NOV 2027	-	(781)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R CNRR007 P 0.02765 FL MD 16 NOV 2027	-	(94)
CCP IRS R CNRR007 P 0.02767 FL MD 16 NOV 2027	-	(816)
CCP IRS R CNRR007 P 0.0278 FL MD 04 JAN 2028	-	(2,714)
CCP IRS R CNRR007 P 0.02783 FL MD 10 JAN 2028	-	(9,575)
CCP IRS R CNRR007 P 0.028075 FL MD 06 DEC 2027	-	(8,679)
CCP IRS R CNRR007 P 0.028075 FL MD 11 JAN 2028	-	(24,461)
CCP IRS R CNRR007 P 0.02815 FL MD 13 DEC 2027	-	(9,412)
CCP IRS R CNRR007 P 0.02819 FL MD 13 JAN 2028	-	(23,611)
CCP IRS R CNRR007 P 0.0282 FL MD 05 APR 2028	-	(5,210)
CCP IRS R CNRR007 P 0.02845 FL MD 12 JAN 2028	-	(28,346)
CCP IRS R CNRR007 P 0.0285 FL MD 18 JAN 2028	-	(22,647)
CCP IRS R CNRR007 P 0.02855 FL MD 07 DEC 2027	-	(5,500)
CCP IRS R CNRR007 P 0.02857 FL MD 07 DEC 2027	-	(10,416)
CCP IRS R CNRR007 P 0.02884 FL MD 03 FEB 2028	-	(203,410)
CCP IRS R EUR006M P 0.02309 FL MD 21 MAR 2053	-	10,446
CCP IRS R EUR006M P 0.02325 FL MD 24 MAR 2053	-	11,676
CCP IRS R EUR006M P 0.0233 FL MD 28 MAR 2053	413	1,351
CCP IRS R EUR006M P 0.026095 FL MD 28 JUL 2053	-	(7,343)
CCP IRS R EUR006M P 0.026095 FX MD 28 JUL 2053	(8,956)	-
CCP IRS R EUR006M P 0.0263 FL MD 28 JUL 2053	-	(5,277)
CCP IRS R EUR006M P 0.02631 FL MD 28 JUL 2053	-	(76,778)
CCP IRS R EUR006M P 0.02634 FL MD 28 JUL 2053	-	(2,007)
CCP IRS R EUR006M P 0.02634 FX MD 28 JUL 2053	(2,409)	-
CCP IRS R EUR006M P 0.02648 FL MD 31 JUL 2053	-	(13,358)
CCP IRS R EUR006M P 0.02649 FL MD 28 JUL 2053	-	(143,565)
CCP IRS R EUR006M P 0.02653 FL MD 28 JUL 2053	-	(16,400)
CCP IRS R EUR006M P 0.02653 FX MD 28 JUL 2053	(19,481)	-
CCP IRS R EUR006M P 0.026685 FL MD 17 JUL 2053	-	(6,726)
CCP IRS R EUR006M P 0.026685 FX MD 17 JUL 2053	(6,274)	-
CCP IRS R EUR006M P 0.026735 FL MD 18 JUL 2053	-	(18,982)
CCP IRS R EUR006M P 0.026735 FX MD 18 JUL 2053	(22,314)	-
CCP IRS R EUR006M P 0.02689 FL MD 17 JUL 2053	-	(66,771)
CCP IRS R EUR006M P 0.02689 FX MD 17 JUL 2053	(77,947)	-
CCP IRS R EUR006M P 0.027015 FL MD 04 AUG 2053	-	(14,866)
CCP IRS R EUR006M P 0.027015 FX MD 04 AUG 2053	(17,269)	-
CCP IRS R EUR006M P 0.02709 FL MD 04 AUG 2053	-	(14,337)
CCP IRS R EUR006M P 0.02709 FX MD 04 AUG 2053	(16,606)	-
CCP IRS R EUR006M P 0.027165 FL MD 04 AUG 2053	-	(55,945)
CCP IRS R EUR006M P 0.027165 FX MD 04 AUG 2053	(64,611)	-
CCP IRS R EUR006M P 0.027175 FL MD 28 AUG 2053	-	(307,796)
CCP IRS R EUR006M P 0.027225 FL MD 04 AUG 2053	-	(28,863)
CCP IRS R EUR006M P 0.027225 FX MD 04 AUG 2053	(33,259)	-
CCP IRS R EUR006M P 0.02723 FL MD 26 MAY 2053	-	(137,205)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.02742 FL MD 01 AUG 2053	-	(12,870)
CCP IRS R EUR006M P 0.02742 FX MD 01 AUG 2053	(14,729)	-
CCP IRS R EUR006M P 0.02748 FL MD 04 SEP 2053	-	(1,874)
CCP IRS R EUR006M P 0.02748 FX MD 04 SEP 2053	(2,142)	-
CCP IRS R EUR006M P 0.02749 FL MD 23 MAY 2053	-	(934,749)
CCP IRS R EUR006M P 0.027515 FL MD 04 AUG 2053	-	(50,865)
CCP IRS R EUR006M P 0.027515 FX MD 04 AUG 2053	(58,037)	-
CCP IRS R EUR006M P 0.02752 FL MD 26 MAY 2053	-	(42,527)
CCP IRS R EUR006M P 0.02755 FL MD 28 AUG 2053	-	(62,978)
CCP IRS R EUR006M P 0.02755 FX MD 28 AUG 2053	(71,793)	-
CCP IRS R EUR006M P 0.027565 FL MD 14 JUL 2053	-	(3,803)
CCP IRS R EUR006M P 0.027565 FX MD 14 JUL 2053	(3,581)	-
CCP IRS R EUR006M P 0.027615 FL MD 25 AUG 2053	-	(416,433)
CCP IRS R EUR006M P 0.027645 FL MD 25 AUG 2053	-	(3,902)
CCP IRS R EUR006M P 0.027645 FX MD 25 AUG 2053	(4,435)	-
CCP IRS R EUR006M P 0.02765 FL MD 01 SEP 2053	-	(16,605)
CCP IRS R EUR006M P 0.02765 FX MD 01 SEP 2053	(18,874)	-
CCP IRS R EUR006M P 0.027725 FL MD 25 AUG 2053	-	(84,491)
CCP IRS R EUR006M P 0.027725 FX MD 25 AUG 2053	(95,811)	-
CCP IRS R EUR006M P 0.02804 FL MD 29 AUG 2053	-	(150,856)
CCP IRS R EUR006M P 0.028095 FL MD 07 AUG 2053	-	(46,314)
CCP IRS R EUR006M P 0.028115 FL MD 07 AUG 2053	-	(209,853)
CCP IRS R EUR006M P 0.02824 FL MD 12 SEP 2053	-	(189,691)
CCP IRS R EUR006M P 0.0283 FL MD 12 SEP 2053	-	(351,365)
CCP IRS R EUR006M P 0.028365 FL MD 08 SEP 2053	-	(1,145)
CCP IRS R EUR006M P 0.02841 FL MD 15 SEP 2053	-	(278,480)
CCP IRS R EUR006M P 0.028445 FL MD 15 SEP 2053	-	(4,656)
CCP IRS R EUR006M P 0.02845 FL MD 18 SEP 2053	-	(292,072)
CCP IRS R EUR006M P 0.02848 FL MD 22 AUG 2053	-	(31,565)
CCP IRS R EUR006M P 0.02851 FL MD 15 SEP 2053	-	(268,865)
CCP IRS R EUR006M P 0.0296 FL MD 17 JUL 2043	-	(7,440)
CCP IRS R EUR006M P 0.0296 FX MD 17 JUL 2043	(8,073)	-
CCP IRS R EUR006M P 0.029845 FL MD 03 AUG 2043	-	(10,241)
CCP IRS R EUR006M P 0.029845 FX MD 03 AUG 2043	(11,066)	-
CCP IRS R EUR006M P 0.029945 FL MD 03 AUG 2043	-	(1,610)
CCP IRS R EUR006M P 0.029945 FX MD 03 AUG 2043	(1,737)	-
CCP IRS R EUR006M P 0.03012 FL MD 04 AUG 2043	-	(5,009)
CCP IRS R EUR006M P 0.03012 FX MD 04 AUG 2043	(5,387)	-
CCP IRS R EUR006M P 0.03034 FX MD 31 AUG 2043	(2,827)	-
CCP IRS R EUR006M P 0.030355 FL MD 28 AUG 2043	-	(6,156)
CCP IRS R EUR006M P 0.030355 FX MD 28 AUG 2043	(6,601)	-
CCP IRS R EUR006M P 0.03037 FL MD 30 NOV 2028	-	(298,905)
CCP IRS R EUR006M P 0.03037 FX MD 30 NOV 2028	(255,580)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.03043 FL MD 25 AUG 2043	-	(3,566)
CCP IRS R EUR006M P 0.03043 FX MD 25 AUG 2043	(3,818)	-
CCP IRS R EUR006M P 0.03066 FL MD 29 AUG 2033	-	(88,361)
CCP IRS R EUR006M P 0.030735 FL MD 01 AUG 2033	-	(138,274)
CCP IRS R EUR006M P 0.030825 FL MD 29 JUL 2033	-	(29,435)
CCP IRS R EUR006M P 0.030995 FL MD 14 SEP 2043	-	(991)
CCP IRS R EUR006M P 0.030995 FX MD 14 SEP 2043	(1,053)	-
CCP IRS R EUR006M P 0.031095 FL MD 18 SEP 2043	-	(5,033)
CCP IRS R EUR006M P 0.031095 FX MD 18 SEP 2043	(5,345)	-
CCP IRS R EUR006M P 0.0312 FL MD 25 AUG 2033	-	(776,149)
CCP IRS R EUR006M P 0.0312 FX MD 25 AUG 2033	(94,510)	-
CCP IRS R EUR006M P 0.031205 FL MD 01 SEP 2033	-	(26,662)
CCP IRS R EUR006M P 0.031205 FX MD 01 SEP 2033	(27,101)	-
CCP IRS R EUR006M P 0.03122 FL MD 03 AUG 2033	-	(11,256)
CCP IRS R EUR006M P 0.03122 FX MD 03 AUG 2033	(11,422)	-
CCP IRS R EUR006M P 0.03123 FL MD 21 SEP 2043	-	(5,150)
CCP IRS R EUR006M P 0.03123 FX MD 21 SEP 2043	(5,461)	-
CCP IRS R EUR006M P 0.03124 FL MD 29 AUG 2033	-	(72,836)
CCP IRS R EUR006M P 0.03124 FX MD 29 AUG 2033	(63,697)	-
CCP IRS R EUR006M P 0.03131 FL MD 27 OCT 2053	-	(34,864)
CCP IRS R EUR006M P 0.031335 FL MD 27 OCT 2053	-	(18,408)
CCP IRS R EUR006M P 0.031335 FX MD 27 OCT 2053	(19,706)	-
CCP IRS R EUR006M P 0.031415 FX MD 31 AUG 2033	(3,125)	-
CCP IRS R EUR006M P 0.031425 FL MD 03 NOV 2053	-	(135,911)
CCP IRS R EUR006M P 0.031425 FX MD 03 NOV 2053	(127,453)	-
CCP IRS R EUR006M P 0.03145 FX MD 29 AUG 2033	(38,886)	-
CCP IRS R EUR006M P 0.031465 FL MD 03 NOV 2053	-	(130,979)
CCP IRS R EUR006M P 0.031465 FX MD 03 NOV 2053	(140,052)	-
CCP IRS R EUR006M P 0.03148 FL MD 30 OCT 2053	-	(499,167)
CCP IRS R EUR006M P 0.03149 FL MD 25 AUG 2033	-	(43,394)
CCP IRS R EUR006M P 0.03149 FX MD 25 AUG 2033	(44,039)	-
CCP IRS R EUR006M P 0.0315 FL MD 31 OCT 2053	-	(3,763)
CCP IRS R EUR006M P 0.0315 FX MD 31 OCT 2053	(4,024)	-
CCP IRS R EUR006M P 0.03161 FL MD 12 SEP 2033	-	(640,830)
CCP IRS R EUR006M P 0.03163 FL MD 03 NOV 2053	-	(127,947)
CCP IRS R EUR006M P 0.03163 FX MD 03 NOV 2053	(136,615)	-
CCP IRS R EUR006M P 0.03173 FL MD 13 SEP 2033	-	(313,826)
CCP IRS R EUR006M P 0.031796 FL MD 23 MAY 2028	-	(286,484)
CCP IRS R EUR006M P 0.0318 FL MD 24 OCT 2053	-	(672,139)
CCP IRS R EUR006M P 0.031805 FL MD 14 SEP 2033	-	(17,570)
CCP IRS R EUR006M P 0.031805 FX MD 14 SEP 2033	(17,828)	-
CCP IRS R EUR006M P 0.03186 FL MD 19 SEP 2033	-	(209,274)
CCP IRS R EUR006M P 0.03186 FX MD 19 SEP 2033	(176,980)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.03197 FL MD 19 SEP 2033	-	(15,947)
CCP IRS R EUR006M P 0.03197 FX MD 19 SEP 2033	(16,171)	-
CCP IRS R EUR006M P 0.032 FL MD 19 SEP 2033	-	(66,102)
CCP IRS R EUR006M P 0.032 FX MD 19 SEP 2033	(67,028)	-
CCP IRS R EUR006M P 0.03219 FL MD 27 OCT 2053	-	(432,539)
CCP IRS R EUR006M P 0.032405 FL MD 22 AUG 2033	-	(67,792)
CCP IRS R EUR006M P 0.032405 FX MD 22 AUG 2033	(68,589)	-
CCP IRS R EUR006M P 0.032495 FL MD 17 JUL 2028	-	(25,874)
CCP IRS R EUR006M P 0.032495 FX MD 17 JUL 2028	(24,189)	-
CCP IRS R EUR006M P 0.032565 FL MD 13 SEP 2028	-	(205,100)
CCP IRS R EUR006M P 0.032616 FL MD 24 AUG 2033	-	(139,468)
CCP IRS R EUR006M P 0.032616 FX MD 24 AUG 2033	(141,031)	-
CCP IRS R EUR006M P 0.03267 FL MD 17 JUL 2028	-	(6,898)
CCP IRS R EUR006M P 0.03267 FX MD 17 JUL 2028	(6,456)	-
CCP IRS R EUR006M P 0.03271 FL MD 01 NOV 2028	-	(133,693)
CCP IRS R EUR006M P 0.03271 FX MD 01 NOV 2028	(126,161)	-
CCP IRS R EUR006M P 0.03273 FL MD 18 SEP 2028	-	(197,146)
CCP IRS R EUR006M P 0.03273 FX MD 18 SEP 2028	(6,373)	-
CCP IRS R EUR006M P 0.03281 FL MD 19 SEP 2028	-	(317,588)
CCP IRS R EUR006M P 0.03283 FL MD 01 NOV 2028	-	(40,579)
CCP IRS R EUR006M P 0.03283 FX MD 01 NOV 2028	(38,322)	-
CCP IRS R EUR006M P 0.03305 FL MD 31 OCT 2028	-	(29,504)
CCP IRS R EUR006M P 0.03305 FX MD 31 OCT 2028	(27,984)	-
CCP IRS R EUR006M P 0.033155 FL MD 28 SEP 2033	-	(108,871)
CCP IRS R EUR006M P 0.033155 FX MD 28 SEP 2033	(110,035)	-
CCP IRS R EUR006M P 0.03331 FL MD 27 SEP 2033	-	(75,151)
CCP IRS R EUR006M P 0.03331 FX MD 27 SEP 2033	(75,926)	-
CCP IRS R EUR006M P 0.03337 FL MD 24 AUG 2028	-	(51,956)
CCP IRS R EUR006M P 0.03337 FX MD 24 AUG 2028	(49,047)	-
CCP IRS R EUR006M P 0.033435 FL MD 02 NOV 2033	-	(807)
CCP IRS R EUR006M P 0.033435 FX MD 02 NOV 2033	(816)	-
CCP IRS R EUR006M P 0.033535 FL MD 23 AUG 2028	-	(57,217)
CCP IRS R EUR006M P 0.033535 FX MD 23 AUG 2028	(35,656)	-
CCP IRS R EUR006M P 0.033565 FL MD 26 SEP 2028	-	(6,597)
CCP IRS R EUR006M P 0.033565 FX MD 26 SEP 2028	(6,242)	-
CCP IRS R EUR006M P 0.033585 FL MD 23 AUG 2028	-	(6,102)
CCP IRS R EUR006M P 0.033585 FX MD 23 AUG 2028	(5,768)	-
CCP IRS R EUR006M P 0.033685 FL MD 14 JUL 2028	-	(21,501)
CCP IRS R EUR006M P 0.033685 FL MD 21 AUG 2028	-	(62,049)
CCP IRS R EUR006M P 0.033685 FX MD 14 JUL 2028	(10,871)	-
CCP IRS R EUR006M P 0.033685 FX MD 21 AUG 2028	(38,668)	-
CCP IRS R EUR006M P 0.033705 FL MD 21 AUG 2028	-	(62,184)
CCP IRS R EUR006M P 0.033705 FX MD 21 AUG 2028	(38,802)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.03372 FL MD 28 SEP 2028	-	(16,131)
CCP IRS R EUR006M P 0.03372 FX MD 28 SEP 2028	(15,274)	-
CCP IRS R EUR006M P 0.03373 FL MD 21 AUG 2028	-	(106,574)
CCP IRS R EUR006M P 0.03373 FX MD 21 AUG 2028	(100,789)	-
CCP IRS R EUR006M P 0.03374 FL MD 27 OCT 2028	-	(18,673)
CCP IRS R EUR006M P 0.03374 FX MD 27 OCT 2028	(17,728)	-
CCP IRS R EUR006M P 0.033825 FL MD 29 SEP 2028	-	(21,238)
CCP IRS R EUR006M P 0.033825 FX MD 29 SEP 2028	(15,413)	-
CCP IRS R EUR006M P 0.03384 FL MD 01 NOV 2033	-	(234,005)
CCP IRS R EUR006M P 0.03384 FX MD 01 NOV 2033	(236,449)	-
CCP IRS R EUR006M P 0.033855 FL MD 30 OCT 2028	-	(28,145)
CCP IRS R EUR006M P 0.03386 FL MD 31 OCT 2033	-	(84,841)
CCP IRS R EUR006M P 0.03386 FX MD 31 OCT 2033	(74,678)	-
CCP IRS R EUR006M P 0.03387 FL MD 01 NOV 2033	-	(287,360)
CCP IRS R EUR006M P 0.03387 FL MD 17 AUG 2028	-	(20,157)
CCP IRS R EUR006M P 0.03387 FX MD 01 NOV 2033	(290,342)	-
CCP IRS R EUR006M P 0.03387 FX MD 17 AUG 2028	(12,472)	-
CCP IRS R EUR006M P 0.0339 FL MD 14 JUL 2028	-	(11,883)
CCP IRS R EUR006M P 0.0339 FX MD 14 JUL 2028	(11,209)	-
CCP IRS R EUR006M P 0.03397 FL MD 02 NOV 2043	-	(43,684)
CCP IRS R EUR006M P 0.03397 FX MD 02 NOV 2043	(45,394)	-
CCP IRS R EUR006M P 0.034 FL MD 27 SEP 2028	-	(132,553)
CCP IRS R EUR006M P 0.034 FX MD 27 SEP 2028	(125,669)	-
CCP IRS R EUR006M P 0.034155 FL MD 27 OCT 2033	-	(508,034)
CCP IRS R EUR006M P 0.03424 FL MD 27 OCT 2033	-	(44,205)
CCP IRS R EUR006M P 0.03424 FX MD 27 OCT 2033	(44,627)	-
CCP IRS R EUR006M P 0.03434 FL MD 03 OCT 2028	-	(67,429)
CCP IRS R EUR006M P 0.03434 FX MD 03 OCT 2028	(50,692)	-
CCP IRS R EUR006M P 0.03438 FL MD 31 OCT 2033	-	(768,355)
CCP IRS R EUR006M P 0.03457 FL MD 25 OCT 2028	-	(221,238)
CCP IRS R EUR006M P 0.0346 FL MD 02 OCT 2028	-	(44,658)
CCP IRS R EUR006M P 0.0346 FX MD 02 OCT 2028	(42,474)	-
CCP IRS R EUR006M P 0.03466 FL MD 24 OCT 2028	-	(264,935)
CCP IRS R EUR006M P 0.03472 FL MD 25 OCT 2033	-	(512,326)
CCP IRS R EUR006M P 0.03491 FL MD 24 OCT 2033	-	(564,738)
CCP IRS R EUR006M P 0.03511 FL MD 02 OCT 2028	-	(61,376)
CCP IRS R EUR006M P 0.03511 FX MD 02 OCT 2028	(58,498)	-
CCP IRS R EUR006M VAR RT 34 FL MD 31 AUG 2043	-	(2,637)
CCP IRS R EUR006M VAR RT 415 FL MD 31 AUG 2033	-	(6,144)
CCP IRS R EUR006M VAR RT 45 FL MD 29 AUG 2033	-	(645,586)
CCP IRS R EUR006M VAR RT 77 FL MD 29 AUG 2053	-	(2,015)
CCP IRS R EUR006M VAR RT 865 FL MD 29 AUG 2053	-	(333,711)
CCP IRS R EUR006M VAR RT 995 FL MD 29 AUG 2053	-	(43,469)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.00001% FL MD 08 SEP 2031	-	279,710
CCP IRS R EUR006M P 0.000135% FL MD 15 SEP 2031	-	399,841
CCP IRS R EUR006M P -0.00016% FL MD 08 SEP 2031	-	843,039
CCP IRS R EUR006M P 0.00018% FL MD 15 SEP 2031	-	1,008,925
CCP IRS R EUR006M P 0.0002% FL MD 10 SEP 2031	-	686,934
CCP IRS R EUR006M P 0.00021% FL MD 10 SEP 2031	-	684,776
CCP IRS R EUR006M P 0.00021% FL MD 15 SEP 2031	-	968,119
CCP IRS R EUR006M P 0.000225% FL MD 10 SEP 2031	-	682,479
CCP IRS R EUR006M P 0.00024% FL MD 10 SEP 2031	-	1,367,865
CCP IRS R EUR006M P 0.00025% FL MD 31 MAR 2031	-	407,974
CCP IRS R EUR006M P 0.00027% FL MD 10 SEP 2031	-	683,089
CCP IRS R EUR006M P 0.000285% FL MD 10 SEP 2031	-	5,611
CCP IRS R EUR006M P -0.00033% FL MD 24 FEB 2031	-	269,861
CCP IRS R EUR006M P 0.000335% FL MD 17 MAR 2031	-	393,213
CCP IRS R EUR006M P 0.0003498% FL MD 31 MAR 2031	-	2,054,458
CCP IRS R EUR006M P 0.00039% FL MD 15 APR 2031	-	163,196
CCP IRS R EUR006M P 0.00039% FL MD 24 MAR 2031	-	894,364
CCP IRS R EUR006M P -0.00041% FL MD 29 AUG 2031	-	837,299
CCP IRS R EUR006M P -0.00047% FL MD 29 AUG 2031	-	3,841
CCP IRS R EUR006M P -0.000485% FL MD 29 AUG 2031	-	841,737
CCP IRS R EUR006M P -0.00049% FL MD 29 AUG 2031	-	841,905
CCP IRS R EUR006M P -0.000505% FL MD 29 AUG 2031	-	386,585
CCP IRS R EUR006M P -0.00052% FL MD 29 AUG 2031	-	103,921
CCP IRS R EUR006M P -0.000555% FL MD 29 AUG 2031	-	842,164
CCP IRS R EUR006M P 0.00091% FL MD 15 DEC 2031	-	162,156
CCP IRS R EUR006M P 0.00092% FL MD 22 DEC 2031	-	1,888
CCP IRS R EUR006M P 0.00093% FL MD 16 DEC 2031	-	139,435
CCP IRS R EUR006M P -0.000945% FL MD 18 AUG 2031	-	44,832
CCP IRS R EUR006M P -0.00096% FL MD 10 FEB 2031	-	623,281
CCP IRS R EUR006M P -0.000965% FL MD 18 AUG 2031	-	27,316
CCP IRS R EUR006M P 0.000975% FL MD 17 DEC 2031	-	95,946
CCP IRS R EUR006M P 0.001% FL MD 10 DEC 2031	-	268,151
CCP IRS R EUR006M P 0.001015% FL MD 11 NOV 2031	-	33,464
CCP IRS R EUR006M P 0.00102% FL MD 10 DEC 2031	-	153,635
CCP IRS R EUR006M P 0.00102% FL MD 17 DEC 2031	-	229,081
CCP IRS R EUR006M P -0.001025% FL MD 10 FEB 2031	-	623,047
CCP IRS R EUR006M P -0.001025% FL MD 18 AUG 2031	-	498,616
CCP IRS R EUR006M P 0.00103% FL MD 08 DEC 2031	-	138,472
CCP IRS R EUR006M P 0.00104% FL MD 15 DEC 2031	-	628,190
CCP IRS R EUR006M P 0.001055% FL MD 08 DEC 2031	-	344,008
CCP IRS R EUR006M P 0.00106% FL MD 15 DEC 2031	-	623,911
CCP IRS R EUR006M P 0.00107% FL MD 08 DEC 2031	-	218,605
CCP IRS R EUR006M P 0.00107% FL MD 09 DEC 2031	-	295,301

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.00108% FL MD 08 DEC 2031	-	692,889
CCP IRS R EUR006M P 0.00108% FL MD 09 DEC 2031	-	429,685
CCP IRS R EUR006M P 0.001085% FL MD 08 DEC 2031	-	339,835
CCP IRS R EUR006M P -0.001105% FL MD 12 FEB 2031	-	383,433
CCP IRS R EUR006M P 0.00111% FL MD 08 DEC 2031	-	705,069
CCP IRS R EUR006M P 0.00111% FL MD 15 DEC 2031	-	589,146
CCP IRS R EUR006M P 0.001135% FL MD 09 DEC 2031	-	369,039
CCP IRS R EUR006M P -0.00114% FL MD 12 FEB 2031	-	505,207
CCP IRS R EUR006M P 0.001155% FL MD 22 DEC 2031	-	26,174
CCP IRS R EUR006M P -0.001155% FL MD 11 FEB 2031	-	338,057
CCP IRS R EUR006M P 0.00116% FL MD 22 DEC 2031	-	523,040
CCP IRS R EUR006M P 0.001165% FL MD 08 DEC 2031	-	606,648
CCP IRS R EUR006M P 0.001165% FL MD 10 NOV 2031	-	663,131
CCP IRS R EUR006M P 0.00117% FL MD 17 DEC 2031	-	225,760
CCP IRS R EUR006M P -0.00117% FL MD 12 FEB 2031	-	505,799
CCP IRS R EUR006M P -0.001185% FL MD 12 FEB 2031	-	506,095
CCP IRS R EUR006M P 0.00119% FL MD 22 DEC 2031	-	119,473
CCP IRS R EUR006M P 0.00122% FL MD 15 DEC 2031	-	78,186
CCP IRS R EUR006M P -0.001225% FL MD 12 FEB 2031	-	508,727
CCP IRS R EUR006M P 0.00123% FL MD 24 NOV 2031	-	64,796
CCP IRS R EUR006M P 0.001235% FL MD 10 NOV 2031	-	661,156
CCP IRS R EUR006M P -0.001235% FL MD 11 FEB 2031	-	340,955
CCP IRS R EUR006M P 0.001255% FL MD 22 DEC 2031	-	20,465
CCP IRS R EUR006M P 0.00126% FL MD 24 NOV 2031	-	212,654
CCP IRS R EUR006M P -0.00126% FL MD 17 FEB 2031	-	155,357
CCP IRS R EUR006M P -0.001305% FL MD 17 FEB 2031	-	618,681
CCP IRS R EUR006M P 0.00131% FL MD 10 NOV 2031	-	659,040
CCP IRS R EUR006M P 0.00131% FL MD 24 NOV 2031	-	11,071
CCP IRS R EUR006M P -0.00131% FL MD 17 FEB 2031	-	466,847
CCP IRS R EUR006M P -0.00133% FL MD 17 FEB 2031	-	465,355
CCP IRS R EUR006M P -0.00136% FL MD 17 FEB 2031	-	464,040
CCP IRS R EUR006M P 0.00138% FL MD 11 NOV 2031	-	3,661
CCP IRS R EUR006M P 0.00147% FL MD 24 NOV 2031	-	80,624
CCP IRS R EUR006M P 0.00149% FL MD 10 NOV 2031	-	1,278,562
CCP IRS R EUR006M P 0.0015% FL MD 10 NOV 2031	-	253,053
CCP IRS R EUR006M P 0.001515% FL MD 10 NOV 2031	-	129,183
CCP IRS R EUR006M P -0.001575% FL MD 05 FEB 2031	-	518,016
CCP IRS R EUR006M P -0.00159% FL MD 05 FEB 2031	-	520,179
CCP IRS R EUR006M P 0.00168% FL MD 03 DEC 2031	-	54,615
CCP IRS R EUR006M P -0.001705% FL MD 04 FEB 2031	-	540,994
CCP IRS R EUR006M P -0.00171% FL MD 04 FEB 2031	-	542,970
CCP IRS R EUR006M P -0.001715% FL MD 04 FEB 2031	-	543,073
CCP IRS R EUR006M P 0.001805% FL MD 03 DEC 2031	-	106,826

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.001825% FL MD 10 NOV 2031	-	344,663
CCP IRS R EUR006M P -0.001835% FL MD 03 FEB 2031	-	261,395
CCP IRS R EUR006M P -0.00187% FL MD 03 FEB 2031	-	615,754
CCP IRS R EUR006M P 0.001875% FL MD 17 NOV 2031	-	183,259
CCP IRS R EUR006M P -0.001875% FL MD 03 FEB 2031	-	617,754
CCP IRS R EUR006M P 0.00188% FL MD 17 NOV 2031	-	46,703
CCP IRS R EUR006M P 0.00192% FL MD 05 NOV 2031	-	353,353
CCP IRS R EUR006M P 0.001935% FL MD 10 NOV 2031	-	344,790
CCP IRS R EUR006M P 0.00198% FL MD 05 NOV 2031	-	177,991
CCP IRS R EUR006M P 0.00198% FL MD 17 NOV 2031	-	121,610
CCP IRS R EUR006M P -0.002023% FL MD 29 JAN 2031	-	640,992
CCP IRS R EUR006M P 0.002035% FL MD 05 NOV 2031	-	355,118
CCP IRS R EUR006M P 0.002045% FL MD 05 NOV 2031	-	131,336
CCP IRS R EUR006M P 0.0021% FL MD 19 NOV 2031	-	3,560
CCP IRS R EUR006M P 0.002245% FL MD 26 NOV 2031	-	276,529
CCP IRS R EUR006M P 0.00227% FL MD 26 NOV 2031	-	33,642
CCP IRS R EUR006M P 0.00231% FL MD 26 NOV 2031	-	196,191
CCP IRS R EUR006M P 0.002335% FL MD 03 NOV 2031	-	17,518
CCP IRS R EUR006M P 0.002395% FL MD 26 NOV 2031	-	197,207
CCP IRS R EUR006M P 0.002625% FL MD 28 OCT 2031	-	12,077
CCP IRS R EUR006M P 0.00277% FL MD 28 OCT 2031	-	176,534
CCP IRS R EUR006M P 0.002895% FL MD 14 OCT 2031	-	5,087
CCP IRS R EUR006M P 0.015755% FL MD 04 AUG 2032	-	144,247
CCP IRS R EUR006M P 0.015805% FL MD 04 AUG 2032	-	159,380
CCP IRS R EUR006M P 0.015815% FL MD 04 AUG 2032	-	63,680
CCP IRS R EUR006M P 0.01584% FL MD 04 AUG 2032	-	80,133
CCP IRS R EUR006M P 0.015945% FL MD 04 AUG 2032	-	91,137
CCP IRS R EUR006M P 0.01595% FL MD 04 AUG 2032	-	156,785
CCP IRS R EUR006M P 0.015965% FL MD 04 AUG 2032	-	90,183
CCP IRS R EUR006M P 0.01604% FL MD 04 AUG 2032	-	246,062
CCP IRS R EUR006M P 0.016055% FL MD 04 AUG 2032	-	132,777
CCP IRS R EUR006M P 0.016125% FL MD 09 AUG 2052	-	72,961
CCP IRS R EUR006M P 0.016135% FL MD 12 AUG 2052	-	79,638
CCP IRS R EUR006M P 0.01614% FL MD 12 AUG 2052	-	74,488
CCP IRS R EUR006M P 0.01615% FL MD 12 AUG 2052	-	175,866
CCP IRS R EUR006M P 0.016175% FL MD 12 AUG 2052	-	75,824
CCP IRS R EUR006M P 0.01618% FL MD 12 AUG 2052	-	48,836
CCP IRS R EUR006M P 0.016185% FL MD 04 AUG 2032	-	153,306
CCP IRS R EUR006M P 0.016185% FL MD 12 AUG 2052	-	53,847
CCP IRS R EUR006M P 0.01619% FL MD 01 AUG 2052	-	57,182
CCP IRS R EUR006M P 0.016195% FL MD 12 AUG 2052	-	310,884
CCP IRS R EUR006M P 0.0162% FL MD 03 AUG 2032	-	138,485
CCP IRS R EUR006M P 0.0162% FL MD 12 AUG 2052	-	72,217

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.016215% FL MD 12 AUG 2052	-	119,000
CCP IRS R EUR006M P 0.016225% FL MD 12 AUG 2052	-	318,007
CCP IRS R EUR006M P 0.016235% FL MD 12 AUG 2052	-	250,729
CCP IRS R EUR006M P 0.01624% FL MD 15 AUG 2052	-	116,935
CCP IRS R EUR006M P 0.016245% FL MD 03 AUG 2032	-	65,631
CCP IRS R EUR006M P 0.016255% FL MD 12 AUG 2052	-	115,039
CCP IRS R EUR006M P 0.01626% FL MD 09 AUG 2052	-	126,630
CCP IRS R EUR006M P 0.01629% FL MD 12 AUG 2052	-	56,404
CCP IRS R EUR006M P 0.016295% FL MD 12 AUG 2052	-	149,214
CCP IRS R EUR006M P 0.0163% FL MD 12 AUG 2052	-	19,882
CCP IRS R EUR006M P 0.01631% FL MD 09 AUG 2032	-	242,398
CCP IRS R EUR006M P 0.01634% FL MD 09 AUG 2032	-	67,886
CCP IRS R EUR006M P 0.01634% FL MD 12 AUG 2052	-	153,239
CCP IRS R EUR006M P 0.01636% FL MD 12 AUG 2052	-	59,155
CCP IRS R EUR006M P 0.01637% FL MD 12 AUG 2052	-	157,530
CCP IRS R EUR006M P 0.016405% FL MD 04 AUG 2032	-	74,322
CCP IRS R EUR006M P 0.01641% FL MD 15 AUG 2052	-	78,334
CCP IRS R EUR006M P 0.01642% FL MD 12 AUG 2052	-	114,073
CCP IRS R EUR006M P 0.01643% FL MD 12 AUG 2052	-	34,174
CCP IRS R EUR006M P 0.016445% FL MD 03 AUG 2032	-	130,977
CCP IRS R EUR006M P 0.016455% FL MD 09 AUG 2032	-	232,577
CCP IRS R EUR006M P 0.01652% FL MD 09 AUG 2032	-	106,316
CCP IRS R EUR006M P 0.01657% FL MD 09 AUG 2032	-	104,972
CCP IRS R EUR006M P 0.01659% FL MD 04 AUG 2032	-	146,025
CCP IRS R EUR006M P 0.01662% FL MD 09 AUG 2032	-	104,328
CCP IRS R EUR006M P 0.016625% FL MD 03 AUG 2032	-	130,881
CCP IRS R EUR006M P 0.016665% FL MD 09 AUG 2032	-	198,502
CCP IRS R EUR006M P 0.01667% FL MD 09 AUG 2032	-	120,850
CCP IRS R EUR006M P 0.016675% FL MD 02 AUG 2032	-	17,795
CCP IRS R EUR006M P 0.016685% FL MD 03 AUG 2032	-	127,175
CCP IRS R EUR006M P 0.016685% FL MD 09 AUG 2032	-	104,176
CCP IRS R EUR006M P 0.01672% FL MD 09 AUG 2032	-	103,722
CCP IRS R EUR006M P 0.016725% FL MD 03 AUG 2032	-	51,025
CCP IRS R EUR006M P 0.016735% FL MD 09 AUG 2032	-	103,527
CCP IRS R EUR006M P 0.01676% FL MD 09 AUG 2032	-	82,834
CCP IRS R EUR006M P 0.016765% FL MD 03 AUG 2032	-	74,461
CCP IRS R EUR006M P 0.016795% FL MD 03 AUG 2032	-	128,804
CCP IRS R EUR006M P 0.016805% FL MD 09 AUG 2032	-	207,264
CCP IRS R EUR006M P 0.01683% FL MD 09 AUG 2032	-	102,295
CCP IRS R EUR006M P 0.016845% FL MD 09 AUG 2032	-	118,893
CCP IRS R EUR006M P 0.01687% FL MD 03 AUG 2032	-	53,438
CCP IRS R EUR006M P 0.016895% FL MD 09 AUG 2032	-	101,452
CCP IRS R EUR006M P 0.016915% FL MD 09 AUG 2032	-	67,906

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.01692% FL MD 03 AUG 2032	-	62,389
CCP IRS R EUR006M P 0.016945% FL MD 03 JUN 2052	-	28,835
CCP IRS R EUR006M P 0.01696% FL MD 03 JUN 2052	-	74,199
CCP IRS R EUR006M P 0.01697% FL MD 03 AUG 2032	-	125,956
CCP IRS R EUR006M P 0.01698% FL MD 16 AUG 2052	-	115,752
CCP IRS R EUR006M P 0.016985% FL MD 03 JUN 2052	-	25,647
CCP IRS R EUR006M P 0.01699% FL MD 03 JUN 2052	-	12,060
CCP IRS R EUR006M P 0.01702% FL MD 03 AUG 2032	-	125,143
CCP IRS R EUR006M P 0.017215% FL MD 05 AUG 2032	-	70,292
CCP IRS R EUR006M P 0.017225% FL MD 03 JUN 2052	-	30,544
CCP IRS R EUR006M P 0.01724% FL MD 03 JUN 2052	-	69,654
CCP IRS R EUR006M P 0.01727% FL MD 03 JUN 2052	-	23,110
CCP IRS R EUR006M P 0.01728% FL MD 09 AUG 2032	-	170,705
CCP IRS R EUR006M P 0.01728% FL MD 12 AUG 2032	-	110,506
CCP IRS R EUR006M P 0.017295% FL MD 03 JUN 2052	-	31,652
CCP IRS R EUR006M P 0.017305% FL MD 16 AUG 2032	-	183,777
CCP IRS R EUR006M P 0.01731% FL MD 03 JUN 2052	-	137,793
CCP IRS R EUR006M P 0.01731% FL MD 12 AUG 2032	-	109,427
CCP IRS R EUR006M P 0.01734% FL MD 03 JUN 2052	-	64,285
CCP IRS R EUR006M P 0.01735% FL MD 03 JUN 2052	-	59,905
CCP IRS R EUR006M P 0.01735% FL MD 12 AUG 2032	-	90,592
CCP IRS R EUR006M P 0.017355% FL MD 03 JUN 2052	-	37,055
CCP IRS R EUR006M P 0.017385% FL MD 03 JUN 2052	-	26,950
CCP IRS R EUR006M P 0.01739% FL MD 03 JUN 2052	-	52,440
CCP IRS R EUR006M P 0.017405% FL MD 03 JUN 2052	-	8,484
CCP IRS R EUR006M P 0.01743% FL MD 09 AUG 2032	-	54,096
CCP IRS R EUR006M P 0.01743% FL MD 10 AUG 2032	-	209,444
CCP IRS R EUR006M P 0.01748% FL MD 10 AUG 2032	-	172,824
CCP IRS R EUR006M P 0.017485% FL MD 03 JUN 2052	-	39,085
CCP IRS R EUR006M P 0.01751% FL MD 03 JUN 2052	-	25,024
CCP IRS R EUR006M P 0.017515% FL MD 03 JUN 2052	-	50,008
CCP IRS R EUR006M P 0.01754% FL MD 10 AUG 2032	-	19,587
CCP IRS R EUR006M P 0.017565% FL MD 10 AUG 2032	-	45,138
CCP IRS R EUR006M P 0.017565% FL MD 12 AUG 2032	-	123,371
CCP IRS R EUR006M P 0.01758% FL MD 03 JUN 2052	-	68,723
CCP IRS R EUR006M P 0.01759% FL MD 03 JUN 2052	-	69,983
CCP IRS R EUR006M P 0.0176% FL MD 03 JUN 2052	-	87,677
CCP IRS R EUR006M P 0.017605% FL MD 10 AUG 2032	-	163,770
CCP IRS R EUR006M P 0.01761% FL MD 03 JUN 2052	-	20,515
CCP IRS R EUR006M P 0.017645% FL MD 10 AUG 2032	-	202,656
CCP IRS R EUR006M P 0.017685% FL MD 12 AUG 2032	-	209,574
CCP IRS R EUR006M P 0.01772% FL MD 02 JUN 2032	-	35,362
CCP IRS R EUR006M P 0.01773% FL MD 11 AUG 2032	-	90,031

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.017735% FL MD 03 JUN 2052	-	66,975
CCP IRS R EUR006M P 0.01777% FL MD 03 JUN 2052	-	70,576
CCP IRS R EUR006M P 0.01777% FL MD 10 AUG 2032	-	178,927
CCP IRS R EUR006M P 0.01782% FL MD 16 AUG 2032	-	15,921
CCP IRS R EUR006M P 0.01782% FL MD 23 AUG 2052	-	129,948
CCP IRS R EUR006M P 0.017825% FL MD 23 AUG 2052	-	87,869
CCP IRS R EUR006M P 0.01783% FL MD 10 AUG 2032	-	114,533
CCP IRS R EUR006M P 0.017835% FL MD 11 AUG 2032	-	105,708
CCP IRS R EUR006M P 0.017835% FL MD 12 AUG 2032	-	205,103
CCP IRS R EUR006M P 0.017845% FL MD 23 AUG 2052	-	86,258
CCP IRS R EUR006M P 0.01785% FL MD 12 AUG 2032	-	204,655
CCP IRS R EUR006M P 0.01787% FL MD 23 AUG 2052	-	33,833
CCP IRS R EUR006M P 0.017885% FL MD 11 AUG 2032	-	100,275
CCP IRS R EUR006M P 0.01789% FL MD 03 JUN 2052	-	69,141
CCP IRS R EUR006M P 0.01789% FL MD 09 AUG 2032	-	29,127
CCP IRS R EUR006M P 0.01789% FL MD 23 AUG 2052	-	68,727
CCP IRS R EUR006M P 0.017895% FL MD 10 AUG 2032	-	136,723
CCP IRS R EUR006M P 0.01791% FL MD 11 AUG 2032	-	208,529
CCP IRS R EUR006M P 0.01795% FL MD 11 AUG 2032	-	165,727
CCP IRS R EUR006M P 0.017975% FL MD 11 AUG 2032	-	102,980
CCP IRS R EUR006M P 0.01798% FL MD 11 AUG 2032	-	89,107
CCP IRS R EUR006M P 0.01798% FL MD 25 JUL 2052	-	28,074
CCP IRS R EUR006M P 0.017985% FL MD 03 JUN 2052	-	37,211
CCP IRS R EUR006M P 0.017995% FL MD 11 AUG 2032	-	164,624
CCP IRS R EUR006M P 0.018% FL MD 06 JUN 2052	-	71,449
CCP IRS R EUR006M P 0.018005% FL MD 11 AUG 2032	-	143,760
CCP IRS R EUR006M P 0.01801% FL MD 11 AUG 2032	-	176,275
CCP IRS R EUR006M P 0.01801% FL MD 25 JUL 2052	-	41,887
CCP IRS R EUR006M P 0.018015% FL MD 06 JUN 2052	-	43,264
CCP IRS R EUR006M P 0.018015% FL MD 23 AUG 2052	-	83,714
CCP IRS R EUR006M P 0.01802% FL MD 23 AUG 2052	-	125,458
CCP IRS R EUR006M P 0.018025% FL MD 11 AUG 2032	-	167,315
CCP IRS R EUR006M P 0.018035% FL MD 23 AUG 2052	-	118,802
CCP IRS R EUR006M P 0.01804% FL MD 11 AUG 2032	-	203,974
CCP IRS R EUR006M P 0.018055% FL MD 06 JUN 2052	-	75,808
CCP IRS R EUR006M P 0.018095% FL MD 06 JUN 2052	-	80,284
CCP IRS R EUR006M P 0.018095% FL MD 09 AUG 2032	-	60,460
CCP IRS R EUR006M P 0.018095% FL MD 11 AUG 2032	-	94,931
CCP IRS R EUR006M P 0.018105% FL MD 07 JUN 2052	-	42,588
CCP IRS R EUR006M P 0.01812% FL MD 19 JUL 2052	-	12,445
CCP IRS R EUR006M P 0.018125% FL MD 06 JUN 2052	-	32,439
CCP IRS R EUR006M P 0.018145% FL MD 23 AUG 2052	-	123,891
CCP IRS R EUR006M P 0.01815% FL MD 06 JUN 2052	-	54,649

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.018165% FL MD 23 AUG 2052	-	39,500
CCP IRS R EUR006M P 0.018175% FL MD 06 JUN 2052	-	33,383
CCP IRS R EUR006M P 0.018175% FL MD 26 AUG 2052	-	48,050
CCP IRS R EUR006M P 0.018195% FL MD 06 JUN 2052	-	41,884
CCP IRS R EUR006M P 0.018205% FL MD 07 JUN 2052	-	70,112
CCP IRS R EUR006M P 0.018225% FL MD 07 JUN 2052	-	174,024
CCP IRS R EUR006M P 0.01824% FL MD 23 AUG 2052	-	121,736
CCP IRS R EUR006M P 0.018265% FL MD 06 JUN 2052	-	72,966
CCP IRS R EUR006M P 0.018265% FL MD 10 JUN 2052	-	36,491
CCP IRS R EUR006M P 0.01827% FL MD 06 JUN 2052	-	71,683
CCP IRS R EUR006M P 0.018275% FL MD 10 JUN 2052	-	52,206
CCP IRS R EUR006M P 0.01829% FL MD 06 JUN 2052	-	37,524
CCP IRS R EUR006M P 0.01829% FL MD 16 AUG 2032	-	171,044
CCP IRS R EUR006M P 0.0183% FL MD 18 JUL 2052	-	54,157
CCP IRS R EUR006M P 0.01831% FL MD 06 JUN 2052	-	21,707
CCP IRS R EUR006M P 0.01831% FL MD 19 JUL 2052	-	19,224
CCP IRS R EUR006M P 0.018315% FL MD 23 AUG 2052	-	118,835
CCP IRS R EUR006M P 0.01832% FL MD 06 JUN 2052	-	52,962
CCP IRS R EUR006M P 0.01832% FL MD 23 AUG 2052	-	111,528
CCP IRS R EUR006M P 0.018325% FL MD 16 AUG 2032	-	72,137
CCP IRS R EUR006M P 0.018325% FL MD 23 AUG 2052	-	31,150
CCP IRS R EUR006M P 0.01833% FL MD 19 JUL 2052	-	29,925
CCP IRS R EUR006M P 0.01834% FL MD 22 JUL 2052	-	5,973
CCP IRS R EUR006M P 0.018345% FL MD 10 JUN 2052	-	71,899
CCP IRS R EUR006M P 0.018345% FL MD 19 JUL 2052	-	16,710
CCP IRS R EUR006M P 0.01835% FL MD 26 AUG 2052	-	20,270
CCP IRS R EUR006M P 0.018355% FL MD 07 JUN 2052	-	37,082
CCP IRS R EUR006M P 0.018365% FL MD 26 AUG 2052	-	22,590
CCP IRS R EUR006M P 0.01838% FL MD 16 AUG 2032	-	90,479
CCP IRS R EUR006M P 0.01844% FL MD 02 JUN 2032	-	62,967
CCP IRS R EUR006M P 0.01845% FL MD 03 JUN 2032	-	12,684
CCP IRS R EUR006M P 0.01845% FL MD 22 JUL 2052	-	1,170
CCP IRS R EUR006M P 0.018455% FL MD 18 JUL 2052	-	38,558
CCP IRS R EUR006M P 0.018455% FL MD 19 JUL 2052	-	17,531
CCP IRS R EUR006M P 0.01846% FL MD 18 JUL 2052	-	37,354
CCP IRS R EUR006M P 0.01846% FL MD 22 JUL 2052	-	1,167
CCP IRS R EUR006M P 0.018465% FL MD 02 JUN 2032	-	59,029
CCP IRS R EUR006M P 0.01847% FL MD 02 JUN 2032	-	85,313
CCP IRS R EUR006M P 0.018475% FL MD 02 JUN 2032	-	84,193
CCP IRS R EUR006M P 0.018475% FL MD 03 JUN 2032	-	46,324
CCP IRS R EUR006M P 0.018495% FL MD 03 JUN 2032	-	90,255
CCP IRS R EUR006M P 0.01851% FL MD 25 JUL 2052	-	27,747
CCP IRS R EUR006M P 0.018515% FL MD 03 JUN 2032	-	46,030

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R EUR006M P 0.01852% FL MD 02 JUN 2032	-	33,959
CCP IRS R EUR006M P 0.018525% FL MD 03 JUN 2032	-	90,346
CCP IRS R EUR006M P 0.018535% FL MD 02 JUN 2032	-	50,555
CCP IRS R EUR006M P 0.018555% FL MD 02 JUN 2032	-	83,642
CCP IRS R EUR006M P 0.018555% FL MD 03 JUN 2032	-	43,137
CCP IRS R EUR006M P 0.01856% FL MD 03 JUN 2032	-	45,698
CCP IRS R EUR006M P 0.01858% FL MD 03 JUN 2032	-	91,102
CCP IRS R EUR006M P 0.01861% FL MD 16 AUG 2032	-	43,900
CCP IRS R EUR006M P 0.018645% FL MD 03 JUN 2032	-	89,633
CCP IRS R EUR006M P 0.01865% FL MD 03 JUN 2032	-	53,736
CCP IRS R EUR006M P 0.01878% FL MD 03 JUN 2032	-	5,009
CCP IRS R EUR006M P 0.01931% FL MD 06 DEC 2052	-	4,868
CCP IRS R EUR006M P 0.019405% FL MD 06 DEC 2052	-	2,856
CCP IRS R EUR006M P 0.019785% FL MD 06 DEC 2052	-	2,595
CCP IRS R EUR006M P 0.01986% FL MD 05 DEC 2052	-	22,970
CCP IRS R EUR006M P 0.01995% FL MD 05 DEC 2052	-	44,830
CCP IRS R EUR006M P 0.019995% FL MD 05 DEC 2052	-	94,289
CCP IRS R EUR006M P 0.020015% FL MD 05 DEC 2052	-	28,537
CCP IRS R EUR006M P 0.020065% FL MD 05 DEC 2052	-	60,294
CCP IRS R EUR006M P 0.020255% FL MD 05 DEC 2052	-	22,055
CCP IRS R EUR006M P 0.02091% FL MD 02 DEC 2052	-	6,734
CCP IRS R EUR006M P 0.02095% FL MD 02 DEC 2052	-	15,678
CCP IRS R EUR006M P 0.020965% FL MD 02 DEC 2052	-	13,191
CCP IRS R EUR006M P 0.020975% FL MD 02 DEC 2052	-	20,940
CCP IRS R EUR006M P 0.021035% FL MD 02 DEC 2052	-	37,998
CCP IRS R EUR006M P 0.02456% FL MD 11 OCT 2052	-	(5,584)
CCP IRS R EUR006M P 0.02459% FL MD 11 OCT 2052	-	(21,273)
CCP IRS R EUR006M P 0.02466% FL MD 11 OCT 2052	-	(16,389)
CCP IRS R EUR006M P 0.024665% FL MD 11 OCT 2052	-	(24,821)
CCP IRS R EUR006M P 0.024725% FL MD 04 NOV 2052	-	(22,716)
CCP IRS R EUR006M P 0.02476% FL MD 04 NOV 2052	-	(28,428)
CCP IRS R EUR006M P 0.02478% FL MD 11 OCT 2052	-	(18,273)
CCP IRS R EUR006M P 0.02479% FL MD 31 OCT 2052	-	(15,708)
CCP IRS R EUR006M P 0.024795% FL MD 11 NOV 2052	-	(19,844)
CCP IRS R EUR006M P 0.024885% FL MD 04 NOV 2052	-	(24,212)
CCP IRS R EUR006M P 0.024885% FL MD 11 NOV 2052	-	(11,716)
CCP IRS R EUR006M P 0.02493% FL MD 11 NOV 2052	-	(1,213)
CCP IRS R JIBA3M P 0.08074 FL MD 01 DEC 2028	-	(426)
CCP IRS R JIBA3M P 0.08074 FX MD 01 DEC 2028	(1,669)	-
CCP IRS R KWCDC P 0.03195 FL MD 20 DEC 2033	-	(4,681)
CCP IRS R KWCDC P 0.0323 FL MD 20 DEC 2028	-	(5,083)
CCP IRS R KWCDC P 0.0337 FL MD 14 DEC 2028	-	(14,242)
CCP IRS R KWCDC P 0.033772 FL MD 14 DEC 2033	-	(15,388)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R KWCDC P 0.03395 FL MD 11 DEC 2028	-	(4,145)
CCP IRS R KWCDC P 0.03403 FL MD 13 DEC 2028	-	(30,137)
CCP IRS R KWCDC P 0.034062 FL MD 13 DEC 2033	-	(32,126)
CCP IRS R KWCDC P 0.03415 FL MD 12 DEC 2033	-	(4,600)
CCP IRS R KWCDC P 0.03489 FL MD 30 NOV 2028	-	(29,858)
CCP IRS R KWCDC P 0.03492 FL MD 01 DEC 2028	-	(2,412)
CCP IRS R KWCDC P 0.03505 FL MD 30 NOV 2033	-	(32,674)
CCP IRS R KWCDC P 0.0350755 FL MD 01 DEC 2033	-	(2,626)
CCP IRS R KWCDC P 0.035425 FL MD 22 NOV 2033	-	(12,608)
CCP IRS R KWCDC P 0.03553 FL MD 22 NOV 2028	-	(12,114)
CCP IRS R KWCDC P 0.03561 FL MD 25 NOV 2033	-	(49,482)
CCP IRS R KWCDC P 0.03563 FL MD 21 NOV 2033	-	(8,402)
CCP IRS R KWCDC P 0.03567 FL MD 20 NOV 2028	-	(7,971)
CCP IRS R KWCDC P 0.0357 FL MD 24 NOV 2028	-	(47,528)
CCP IRS R KWCDC P 0.03575 FL MD 21 NOV 2028	-	(389)
CCP IRS R KWCDC P 0.03583 FL MD 29 NOV 2028	-	(36,900)
CCP IRS R KWCDC P 0.0359 FL MD 29 NOV 2033	-	(39,423)
CCP IRS R KWCDC P 0.03605 FL MD 21 NOV 2033	-	(435)
CCP IRS R KWCDC P 0.0364 FL MD 17 NOV 2028	-	(431)
CCP IRS R KWCDC P 0.0364 FL MD 17 NOV 2033	-	(457)
CCP IRS R KWCDC P 0.036425 FL MD 28 NOV 2033	-	(43,975)
CCP IRS R KWCDC P 0.03647 FL MD 28 NOV 2028	-	(42,030)
CCP IRS R KWCDC P 0.03804 FL MD 15 NOV 2028	-	(82,964)
CCP IRS R KWCDC P 0.038075 FL MD 15 NOV 2033	-	(88,196)
CCP IRS R MUTKCALM P 0.000499 FL MD 30 JUN 2025	18,990	11,751
CCP IRS R MUTKCALM P 0.0005 FL MD 27 JUN 2025	15,518	9,556
CCP IRS R MUTKCALM P 0.0005 FL MD 30 JUN 2025	20,753	12,836
CCP IRS R MUTKCALM P 0.000508 FL MD 30 JUN 2025	35,041	21,598
CCP IRS R MUTKCALM P 0.0005125 FL MD 30 JUN 2025	6,112	3,760
CCP IRS R MUTKCALM P 0.00052 FL MD 30 JUN 2025	31,534	19,333
CCP IRS R MUTKCALM P 0.000575 FL MD 26 JUN 2025	39,896	23,668
CCP IRS R MUTKCALM P 0.000579 FL MD 27 JUN 2025	20,696	12,274
CCP IRS R MUTKCALM P 0.00058 FL MD 23 JUN 2025	24,271	14,286
CCP IRS R MUTKCALM P 0.0005875 FL MD 26 JUN 2025	14,478	8,534
CCP IRS R MUTKCALM P 0.000594 FL MD 27 JUN 2025	14,472	8,516
CCP IRS R MUTKCALM P 0.000595 FL MD 23 JUN 2025	22,015	12,854
CCP IRS R MUTKCALM P 0.000595 FL MD 27 JUN 2025	5,614	3,302
CCP IRS R MUTKCALM P 0.0006 FL MD 27 JUN 2025	16,392	9,615
CCP IRS R MUTKCALM P 0.0006063 FL MD 23 JUN 2025	21,838	12,671
CCP IRS R MUTKCALM P 0.0006245 FL MD 30 JUN 2025	15,318	8,915
CCP IRS R MUTKCALM P 0.000625 FL MD 23 JUN 2025	18,649	10,706
CCP IRS R MUTKCALM P 0.0006325 FL MD 28 JUL 2025	19,373	11,797
CCP IRS R MUTKCALM P 0.000637 FL MD 28 JUL 2025	17,222	10,465

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.000648 FL MD 23 JUN 2025	18,307	10,366
CCP IRS R MUTKCALM P 0.000648 FL MD 28 JUL 2025	18,186	10,994
CCP IRS R MUTKCALM P 0.00065 FL MD 23 JUN 2025	12,811	7,245
CCP IRS R MUTKCALM P 0.00065 FL MD 30 JUN 2025	4,369	2,506
CCP IRS R MUTKCALM P 0.000655 FL MD 07 JUL 2025	24,419	14,160
CCP IRS R MUTKCALM P 0.0006625 FL MD 03 JUL 2025	15,992	9,161
CCP IRS R MUTKCALM P 0.0006625 FL MD 07 JUL 2025	14,367	8,296
CCP IRS R MUTKCALM P 0.0006625 FL MD 10 JUL 2025	4,954	2,877
CCP IRS R MUTKCALM P 0.000678 FL MD 28 JUL 2025	6,834	4,071
CCP IRS R MUTKCALM P 0.0006813 FL MD 07 JUL 2025	10,008	5,716
CCP IRS R MUTKCALM P 0.0006874 FL MD 31 JUL 2025	16,712	9,963
CCP IRS R MUTKCALM P 0.000698 FL MD 28 JUL 2025	2,361	1,392
CCP IRS R MUTKCALM P 0.0007 FL MD 10 JUL 2025	19,362	11,004
CCP IRS R MUTKCALM P 0.0007 FL MD 19 JUN 2025	952	516
CCP IRS R MUTKCALM P 0.0007 FL MD 28 JUL 2025	15,371	9,053
CCP IRS R MUTKCALM P 0.00071 FL MD 16 JUN 2025	4,914	2,625
CCP IRS R MUTKCALM P 0.0007125 FL MD 04 JUL 2025	31,837	17,720
CCP IRS R MUTKCALM P 0.0007125 FL MD 10 JUL 2025	29,444	16,606
CCP IRS R MUTKCALM P 0.0007125 FL MD 19 JUN 2025	19,629	10,547
CCP IRS R MUTKCALM P 0.00072 FL MD 16 JUN 2025	20,923	11,095
CCP IRS R MUTKCALM P 0.000724 FL MD 20 JUN 2025	25,605	13,676
CCP IRS R MUTKCALM P 0.0007245 FL MD 20 JUN 2025	16,050	8,569
CCP IRS R MUTKCALM P 0.00074 FL MD 23 OCT 2024	3,727	(3,786)
CCP IRS R MUTKCALM P 0.000745 FL MD 04 JUL 2025	13,634	7,424
CCP IRS R MUTKCALM P 0.00075 FL MD 10 JUL 2025	16,983	9,347
CCP IRS R MUTKCALM P 0.00075 FL MD 16 JUN 2025	25,578	13,242
CCP IRS R MUTKCALM P 0.0007625 FL MD 16 JUN 2025	14,385	7,369
CCP IRS R MUTKCALM P 0.0007625 FL MD 20 JUN 2025	2,851	1,477
CCP IRS R MUTKCALM P 0.00077 FL MD 16 JUN 2025	63,680	32,460
CCP IRS R MUTKCALM P 0.000772 FL MD 16 JUN 2025	14,260	7,245
CCP IRS R MUTKCALM P 0.0008 FL MD 25 JUL 2025	18,447	10,173
CCP IRS R MUTKCALM P 0.00087 FL MD 22 JUL 2025	2,309	1,199
CCP IRS R MUTKCALM P 0.000887 FL MD 14 JUL 2025	16,492	8,235
CCP IRS R MUTKCALM P 0.0008875 FL MD 11 JUL 2025	12,068	5,963
CCP IRS R MUTKCALM P 0.000899 FL MD 11 JUL 2025	13,583	6,637
CCP IRS R MUTKCALM P 0.0009 FL MD 11 JUL 2025	9,202	4,492
CCP IRS R MUTKCALM P 0.0009 FL MD 14 JUL 2025	11,975	5,906
CCP IRS R MUTKCALM P 0.0009375 FL MD 04 AUG 2025	1,344	686
CCP IRS R MUTKCALM P 0.0011 FL MD 04 AUG 2025	25,666	10,934
CCP IRS R MUTKCALM P 0.0011125 FL MD 04 AUG 2025	1,945	814
CCP IRS R MUTKCALM P 0.0013125 FL MD 01 SEP 2025	31,925	11,181
CCP IRS R MUTKCALM P 0.0013375 FL MD 29 AUG 2025	30,358	9,738
CCP IRS R MUTKCALM P 0.001423 FL MD 29 AUG 2025	9,348	2,234

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.001428 FL MD 29 AUG 2025	8,127	1,898
CCP IRS R MUTKCALM P 0.001438 FL MD 29 AUG 2025	11,510	2,562
CCP IRS R MUTKCALM P 0.001445 FL MD 01 SEP 2025	9,921	2,253
CCP IRS R MUTKCALM P 0.00145 FL MD 29 AUG 2025	11,310	2,362
CCP IRS R MUTKCALM P 0.001458 FL MD 01 SEP 2025	8,564	1,820
CCP IRS R MUTKCALM P 0.00146 FL MD 29 AUG 2025	9,429	1,859
CCP IRS R MUTKCALM P 0.0014615 FL MD 04 SEP 2025	94	21
CCP IRS R MUTKCALM P 0.0014625 FL MD 01 SEP 2025	19,342	4,009
CCP IRS R MUTKCALM P 0.0014625 FL MD 29 AUG 2025	18,428	3,577
CCP IRS R MUTKCALM P 0.001474 FL MD 28 AUG 2025	11,322	1,986
CCP IRS R MUTKCALM P 0.00148 FL MD 29 AUG 2025	20,016	3,442
CCP IRS R MUTKCALM P 0.0014825 FL MD 28 AUG 2025	9,530	1,568
CCP IRS R MUTKCALM P 0.001485 FL MD 29 AUG 2025	13,478	2,238
CCP IRS R MUTKCALM P 0.0014875 FL MD 28 AUG 2025	11,088	1,752
CCP IRS R MUTKCALM P 0.001493 FL MD 29 AUG 2025	3,974	618
CCP IRS R MUTKCALM P 0.00151 FL MD 25 AUG 2025	12,653	1,409
CCP IRS R MUTKCALM P 0.00151 FL MD 28 AUG 2025	8,073	1,028
CCP IRS R MUTKCALM P 0.001525 FL MD 25 AUG 2025	6,523	580
CCP IRS R MUTKCALM P 0.001539 FL MD 25 AUG 2025	9,514	635
CCP IRS R MUTKCALM P 0.001545 FL MD 25 AUG 2025	7,000	398
CCP IRS R MUTKCALM P 0.00155 FL MD 25 AUG 2025	13,308	647
CCP IRS R MUTKCALM P 0.001561 FL MD 25 AUG 2025	11,495	342
CCP IRS R MUTKCALM P 0.0015625 FL MD 25 AUG 2025	21,149	571
CCP IRS R MUTKCALM P 0.00157 FL MD 25 AUG 2025	2,656	37
CCP IRS R MUTKCALM P 0.0019938 FL MD 22 DEC 2025	-	110
CCP IRS R MUTKCALM P 0.0021375 FL MD 08 DEC 2025	858	(457)
CCP IRS R MUTKCALM P 0.002174 FL MD 08 DEC 2025	1,974	(1,268)
CCP IRS R MUTKCALM P 0.0022375 FL MD 01 DEC 2025	2,653	(3,277)
CCP IRS R MUTKCALM P 0.0023 FL MD 01 DEC 2025	1,034	(2,071)
CCP IRS R MUTKCALM P 0.0023375 FL MD 28 NOV 2025	5,852	(18,098)
CCP IRS R MUTKCALM P 0.00239 FL MD 28 NOV 2025	204	(1,177)
CCP IRS R MUTKCALM P 0.0024 FL MD 05 DEC 2025	1,077	(5,044)
CCP IRS R MUTKCALM P 0.002545 FL MD 30 OCT 2025	-	(13,226)
CCP IRS R MUTKCALM P 0.002545 FX MD 30 OCT 2025	(3,323)	-
CCP IRS R MUTKCALM P 0.00257 FL MD 30 OCT 2025	-	(14,937)
CCP IRS R MUTKCALM P 0.00257 FX MD 30 OCT 2025	(4,127)	-
CCP IRS R MUTKCALM P 0.0025875 FL MD 30 OCT 2025	-	(7,606)
CCP IRS R MUTKCALM P 0.0025875 FX MD 30 OCT 2025	(2,228)	-
CCP IRS R MUTKCALM P 0.0026 FL MD 30 OCT 2025	-	(14,231)
CCP IRS R MUTKCALM P 0.0026 FX MD 30 OCT 2025	(4,330)	-
CCP IRS R MUTKCALM P 0.0026125 FL MD 20 NOV 2025	-	(4,687)
CCP IRS R MUTKCALM P 0.0026125 FX MD 20 NOV 2025	(1,122)	-
CCP IRS R MUTKCALM P 0.00264 FL MD 31 OCT 2025	-	(14,201)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.00264 FX MD 31 OCT 2025	(4,761)	-
CCP IRS R MUTKCALM P 0.0026469 FL MD 17 NOV 2025	-	(9,018)
CCP IRS R MUTKCALM P 0.0026469 FX MD 17 NOV 2025	(2,571)	-
CCP IRS R MUTKCALM P 0.00265 FL MD 31 OCT 2025	-	(25,734)
CCP IRS R MUTKCALM P 0.00265 FX MD 31 OCT 2025	(8,836)	-
CCP IRS R MUTKCALM P 0.0026625 FL MD 17 NOV 2025	-	(49,829)
CCP IRS R MUTKCALM P 0.0026625 FX MD 17 NOV 2025	(14,922)	-
CCP IRS R MUTKCALM P 0.002725 FL MD 04 NOV 2025	-	(20,112)
CCP IRS R MUTKCALM P 0.002725 FX MD 04 NOV 2025	(7,799)	-
CCP IRS R MUTKCALM P 0.0028 FL MD 11 DEC 2025	-	(1,526)
CCP IRS R MUTKCALM P 0.0028 FX MD 11 DEC 2025	(520)	-
CCP IRS R MUTKCALM P 0.0028375 FL MD 04 NOV 2025	-	(14,607)
CCP IRS R MUTKCALM P 0.0028375 FX MD 04 NOV 2025	(6,676)	-
CCP IRS R MUTKCALM P 0.0028625 FL MD 04 NOV 2025	-	(9,391)
CCP IRS R MUTKCALM P 0.0028625 FX MD 04 NOV 2025	(4,417)	-
CCP IRS R MUTKCALM P 0.002883 FL MD 13 NOV 2025	-	(16,833)
CCP IRS R MUTKCALM P 0.002883 FX MD 13 NOV 2025	(7,794)	-
CCP IRS R MUTKCALM P 0.0028875 FL MD 17 NOV 2025	-	(64,445)
CCP IRS R MUTKCALM P 0.0028875 FX MD 17 NOV 2025	(29,466)	-
CCP IRS R MUTKCALM P 0.0029 FL MD 13 NOV 2025	-	(3,858)
CCP IRS R MUTKCALM P 0.0029 FX MD 13 NOV 2025	(1,821)	-
CCP IRS R MUTKCALM P 0.002918 FL MD 13 NOV 2025	-	(22,523)
CCP IRS R MUTKCALM P 0.002918 FX MD 13 NOV 2025	(10,835)	-
CCP IRS R MUTKCALM P 0.00293 FL MD 15 DEC 2025	-	(4,018)
CCP IRS R MUTKCALM P 0.00293 FX MD 15 DEC 2025	(1,691)	-
CCP IRS R MUTKCALM P 0.002949 FL MD 10 NOV 2025	-	(30,574)
CCP IRS R MUTKCALM P 0.002949 FX MD 10 NOV 2025	(15,329)	-
CCP IRS R MUTKCALM P 0.0029575 FL MD 10 NOV 2025	-	(11,891)
CCP IRS R MUTKCALM P 0.0029575 FX MD 10 NOV 2025	(6,008)	-
CCP IRS R MUTKCALM P 0.0029675 FL MD 22 DEC 2026	-	32
CCP IRS R MUTKCALM P 0.003 FL MD 14 NOV 2025	-	(20,832)
CCP IRS R MUTKCALM P 0.003 FX MD 14 NOV 2025	(10,775)	-
CCP IRS R MUTKCALM P 0.003012 FL MD 14 NOV 2025	-	(12,490)
CCP IRS R MUTKCALM P 0.003012 FX MD 14 NOV 2025	(6,524)	-
CCP IRS R MUTKCALM P 0.0030125 FL MD 17 NOV 2025	-	(27,520)
CCP IRS R MUTKCALM P 0.0030125 FX MD 17 NOV 2025	(14,245)	-
CCP IRS R MUTKCALM P 0.003024 FL MD 04 NOV 2025	-	(16,219)
CCP IRS R MUTKCALM P 0.003024 FX MD 04 NOV 2025	(8,804)	-
CCP IRS R MUTKCALM P 0.0030375 FL MD 17 NOV 2025	-	(24,112)
CCP IRS R MUTKCALM P 0.0030375 FX MD 17 NOV 2025	(12,734)	-
CCP IRS R MUTKCALM P 0.0030775 FL MD 04 NOV 2025	-	(25,136)
CCP IRS R MUTKCALM P 0.0030775 FX MD 04 NOV 2025	(14,143)	-
CCP IRS R MUTKCALM P 0.0031 FL MD 10 NOV 2025	-	(8,551)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.0031 FX MD 10 NOV 2025	(4,809)	-
CCP IRS R MUTKCALM P 0.0031125 FL MD 04 NOV 2025	-	(14,938)
CCP IRS R MUTKCALM P 0.0031125 FX MD 04 NOV 2025	(8,586)	-
CCP IRS R MUTKCALM P 0.003115 FL MD 07 NOV 2025	-	(19,793)
CCP IRS R MUTKCALM P 0.003115 FX MD 07 NOV 2025	(11,314)	-
CCP IRS R MUTKCALM P 0.003125 FL MD 10 NOV 2025	-	(29,501)
CCP IRS R MUTKCALM P 0.003125 FX MD 10 NOV 2025	(16,847)	-
CCP IRS R MUTKCALM P 0.00315 FL MD 10 NOV 2025	-	(23,945)
CCP IRS R MUTKCALM P 0.00315 FX MD 10 NOV 2025	(13,874)	-
CCP IRS R MUTKCALM P 0.0031625 FL MD 07 NOV 2025	-	(15,857)
CCP IRS R MUTKCALM P 0.0031625 FX MD 07 NOV 2025	(9,312)	-
CCP IRS R MUTKCALM P 0.003174 FL MD 07 NOV 2025	-	(19,461)
CCP IRS R MUTKCALM P 0.003174 FX MD 07 NOV 2025	(11,498)	-
CCP IRS R MUTKCALM P 0.0032375 FL MD 06 NOV 2025	-	(48,005)
CCP IRS R MUTKCALM P 0.0032375 FX MD 06 NOV 2025	(29,319)	-
CCP IRS R MUTKCALM P 0.0033125 FL MD 06 NOV 2025	-	(6,917)
CCP IRS R MUTKCALM P 0.0033125 FX MD 06 NOV 2025	(4,363)	-
CCP IRS R MUTKCALM P 0.003373 FL MD 07 DEC 2026	485	(840)
CCP IRS R MUTKCALM P 0.0034 FL MD 01 DEC 2026	385	(886)
CCP IRS R MUTKCALM P 0.003425 FL MD 07 DEC 2026	725	(1,783)
CCP IRS R MUTKCALM P 0.0040375 FL MD 30 OCT 2026	-	(18,226)
CCP IRS R MUTKCALM P 0.0040375 FX MD 30 OCT 2026	(7,992)	-
CCP IRS R MUTKCALM P 0.00405 FL MD 30 OCT 2026	-	(1,200)
CCP IRS R MUTKCALM P 0.00405 FX MD 30 OCT 2026	(533)	-
CCP IRS R MUTKCALM P 0.004075 FL MD 17 NOV 2026	-	(4,669)
CCP IRS R MUTKCALM P 0.004075 FL MD 20 NOV 2026	-	(2,562)
CCP IRS R MUTKCALM P 0.004075 FX MD 17 NOV 2026	(2,008)	-
CCP IRS R MUTKCALM P 0.004075 FX MD 20 NOV 2026	(1,091)	-
CCP IRS R MUTKCALM P 0.00409 FL MD 15 MAR 2028	-	(150)
CCP IRS R MUTKCALM P 0.0043 FL MD 02 NOV 2026	-	(22,548)
CCP IRS R MUTKCALM P 0.0043 FL MD 13 NOV 2026	-	(15,967)
CCP IRS R MUTKCALM P 0.0043 FX MD 02 NOV 2026	(12,100)	-
CCP IRS R MUTKCALM P 0.0043 FX MD 13 NOV 2026	(8,384)	-
CCP IRS R MUTKCALM P 0.004325 FL MD 13 NOV 2026	-	(3,967)
CCP IRS R MUTKCALM P 0.004325 FX MD 13 NOV 2026	(2,115)	-
CCP IRS R MUTKCALM P 0.0043375 FL MD 09 NOV 2026	-	(16,430)
CCP IRS R MUTKCALM P 0.0043375 FX MD 09 NOV 2026	(8,893)	-
CCP IRS R MUTKCALM P 0.004355 FL MD 09 NOV 2026	-	(2,719)
CCP IRS R MUTKCALM P 0.004355 FX MD 09 NOV 2026	(1,486)	-
CCP IRS R MUTKCALM P 0.004525 FL MD 09 NOV 2026	-	(23,404)
CCP IRS R MUTKCALM P 0.004525 FL MD 16 NOV 2026	-	(16,135)
CCP IRS R MUTKCALM P 0.004525 FX MD 09 NOV 2026	(13,879)	-
CCP IRS R MUTKCALM P 0.004525 FX MD 16 NOV 2026	(9,475)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.00456 FL MD 02 NOV 2026	-	(2,323)
CCP IRS R MUTKCALM P 0.00456 FX MD 02 NOV 2026	(1,410)	-
CCP IRS R MUTKCALM P 0.004565 FL MD 09 NOV 2026	-	(3,709)
CCP IRS R MUTKCALM P 0.004565 FX MD 09 NOV 2026	(2,235)	-
CCP IRS R MUTKCALM P 0.0046125 FL MD 16 NOV 2026	-	(14,061)
CCP IRS R MUTKCALM P 0.0046125 FX MD 16 NOV 2026	(8,550)	-
CCP IRS R MUTKCALM P 0.00463 FL MD 09 NOV 2026	-	(25,031)
CCP IRS R MUTKCALM P 0.00463 FX MD 09 NOV 2026	(15,448)	-
CCP IRS R MUTKCALM P 0.0046375 FL MD 16 NOV 2026	-	(12,232)
CCP IRS R MUTKCALM P 0.0046375 FX MD 16 NOV 2026	(7,505)	-
CCP IRS R MUTKCALM P 0.00466 FL MD 02 NOV 2026	-	(25,207)
CCP IRS R MUTKCALM P 0.00466 FX MD 02 NOV 2026	(15,844)	-
CCP IRS R MUTKCALM P 0.0048925 FL MD 06 NOV 2026	-	(26,712)
CCP IRS R MUTKCALM P 0.0048925 FX MD 06 NOV 2026	(17,850)	-
CCP IRS R MUTKCALM P 0.012359 FL MD 14 AUG 2043	-	329
CCP IRS R MUTKCALM P 0.000001% FL MD 13 NOV 2028	-	73,524
CCP IRS R MUTKCALM P 0.000001% FX MD 13 NOV 2028	(216)	-
CCP IRS R MUTKCALM P 0.00001% VAR RT 1 OCT 2026	-	5,401
CCP IRS R MUTKCALM P 0.000019% FL MD 20 OCT 2026	-	14,675
CCP IRS R MUTKCALM P 0.000089% FL MD 15 NOV 2028	-	11,802
CCP IRS R MUTKCALM P 0.000309% FL MD 09 JAN 2029	-	28,036
CCP IRS R MUTKCALM P 0.000329% VAR RT 3 OCT 2028	-	12,178
CCP IRS R MUTKCALM P 0.000334% FL MD 20 OCT 2028	-	16,616
CCP IRS R MUTKCALM P 0.000355% FL MD 25 JAN 2027	-	4,766
CCP IRS R MUTKCALM P 0.00055% FL MD 11 NOV 2031	499	176,094
CCP IRS R MUTKCALM P 0.000629% FL MD 17 NOV 2031	-	29,845
CCP IRS R MUTKCALM P 0.00096% FL MD 07 JAN 2032	-	34,495
CCP IRS R MUTKCALM P 0.00097% FL MD 07 JAN 2032	-	34,446
CCP IRS R MUTKCALM P 0.001124% FL MD 13 JAN 2032	-	34,220
CCP IRS R MUTKCALM P 0.00135% FL MD 31 MAY 2027	-	1,534
CCP IRS R MUTKCALM P 0.00149% FL MD 26 JAN 2032	-	44,537
CCP IRS R MUTKCALM P 0.001745% FL MD 10 MAY 2027	-	327
CCP IRS R MUTKCALM P 0.002168% FL MD 31 MAY 2029	-	6,475
CCP IRS R MUTKCALM P 0.002444% FL MD 06 JUN 2029	-	4,211
CCP IRS R MUTKCALM P 0.0027% FL MD 10 MAY 2029	-	1,412
CCP IRS R MUTKCALM P 0.002739% FL MD 27 APR 2029	-	3,989
CCP IRS R MUTKCALM P 0.00298% FL MD 15 NOV 2041	-	36,255
CCP IRS R MUTKCALM P 0.003035% FL MD 06 DEC 2027	-	1,694
CCP IRS R MUTKCALM P 0.0033% FL MD 29 JUN 2029	-	3,909
CCP IRS R MUTKCALM P 0.00345% FL MD 07 JAN 2042	-	41,244
CCP IRS R MUTKCALM P 0.00348% FL MD 31 MAY 2032	-	18,974
CCP IRS R MUTKCALM P 0.003618% FL MD 07 JUN 2032	-	13,256
CCP IRS R MUTKCALM P 0.003645% VAR RT 1 OCT 2041	-	37,587

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R MUTKCALM P 0.00375% FL MD 14 JAN 2042	-	48,857
CCP IRS R MUTKCALM P 0.00397% FL MD 24 JAN 2042	-	64,226
CCP IRS R MUTKCALM P 0.003979% FL MD 27 JAN 2042	-	45,914
CCP IRS R MUTKCALM P 0.00398% FL MD 10 MAY 2032	-	4,493
CCP IRS R MUTKCALM P 0.004019% FL MD 30 APR 2032	-	12,984
CCP IRS R MUTKCALM P 0.004625% FL MD 13 NOV 2051	2,312	94,776
CCP IRS R MUTKCALM P 0.0047% FL MD 15 NOV 2051	-	16,703
CCP IRS R MUTKCALM P 0.004939% FL MD 29 JUN 2032	-	12,330
CCP IRS R MUTKCALM P 0.005215% FL MD 08 JAN 2052	-	37,601
CCP IRS R MUTKCALM P 0.00538% VAR RT 3 OCT 2051	-	17,394
CCP IRS R MUTKCALM P 0.005625% FL MD 24 JAN 2052	-	25,581
CCP IRS R MUTKCALM P 0.005625% FL MD 25 JAN 2052	-	21,156
CCP IRS R MUTKCALM P 0.006775% FL MD 30 MAY 2042	-	25,466
CCP IRS R MUTKCALM P 0.00703% FL MD 12 MAY 2042	-	6,607
CCP IRS R MUTKCALM P 0.007149% FL MD 06 JUN 2042	-	16,989
CCP IRS R MUTKCALM P 0.008489% FL MD 31 MAY 2052	-	8,611
CCP IRS R MUTKCALM P 0.008625% FL MD 30 JUN 2042	-	16,392
CCP IRS R MUTKCALM P 0.0088% FL MD 06 JUN 2052	-	5,579
CCP IRS R MUTKCALM P 0.010445% FL MD 05 DEC 2042	-	3,431
CCP IRS R MXIBTIIE P 0.08485 FL MD 05 DEC 2033	-	(77)
CCP IRS R MXIBTIIE P 0.0849 FL MD 09 DEC 2030	-	(10)
CCP IRS R MXIBTIIE P 0.0856 FL MD 11 DEC 2028	-	152
CCP IRS R MXIBTIIE P 0.08685 FL MD 25 NOV 2033	-	(212,925)
CCP IRS R MXIBTIIE P 0.08705 FL MD 28 NOV 2030	-	(33,251)
CCP IRS R MXIBTIIE P 0.08775 FL MD 28 NOV 2033	-	(317,600)
CCP IRS R MXIBTIIE P 0.08835 FL MD 29 NOV 2028	-	(329,009)
CCP IRS R MXIBTIIE P 0.0885 FL MD 28 NOV 2028	-	(415,822)
CCP IRS R MXIBTIIE P 0.08865 FL MD 30 NOV 2033	-	(1,289)
CCP IRS R MXIBTIIE P 0.0889 FL MD 06 DEC 2028	-	(1,595)
CCP IRS R NIBOR6M P 0.03098 FL MD 12 APR 2033	622	786
CCP IRS R NIBOR6M P 0.03105 FL MD 29 MAR 2033	703	899
CCP IRS R NIBOR6M P 0.031445 FL MD 05 APR 2033	2,547	3,411
CCP IRS R NIBOR6M P 0.0319 FL MD 18 APR 2033	191	283
CCP IRS R NIBOR6M P 0.031975 FL MD 19 APR 2033	101	153
CCP IRS R NIBOR6M P 0.03304 FL MD 09 MAY 2033	-	71
CCP IRS R NIBOR6M P 0.03304 FX MD 09 MAY 2033	(11)	-
CCP IRS R NIBOR6M P 0.03325 FL MD 04 MAY 2033	-	283
CCP IRS R NIBOR6M P 0.03325 FX MD 04 MAY 2033	(314)	-
CCP IRS R NIBOR6M P 0.033405 FL MD 27 DEC 2033	-	(215)
CCP IRS R NIBOR6M P 0.03351 FL MD 20 APR 2033	-	(40)
CCP IRS R NIBOR6M P 0.03351 FX MD 20 APR 2033	(373)	-
CCP IRS R NIBOR6M P 0.03354 FL MD 02 MAY 2033	-	(43)
CCP IRS R NIBOR6M P 0.03354 FX MD 02 MAY 2033	(383)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.03355 FL MD 16 MAY 2033	-	(7)
CCP IRS R NIBOR6M P 0.03355 FX MD 16 MAY 2033	(60)	-
CCP IRS R NIBOR6M P 0.03398 FL MD 12 DEC 2033	-	(286)
CCP IRS R NIBOR6M P 0.03398 FX MD 12 DEC 2033	(487)	-
CCP IRS R NIBOR6M P 0.03425 FL MD 27 DEC 2028	-	672
CCP IRS R NIBOR6M P 0.03427 FL MD 12 DEC 2033	-	(24,035)
CCP IRS R NIBOR6M P 0.03427 FX MD 12 DEC 2033	(35,591)	-
CCP IRS R NIBOR6M P 0.03439 FL MD 12 DEC 2030	-	(894)
CCP IRS R NIBOR6M P 0.03439 FX MD 12 DEC 2030	(1,629)	-
CCP IRS R NIBOR6M P 0.0347 FL MD 08 DEC 2033	-	(1,919)
CCP IRS R NIBOR6M P 0.0347 FX MD 08 DEC 2033	(2,551)	-
CCP IRS R NIBOR6M P 0.03496 FL MD 12 DEC 2028	-	(11,523)
CCP IRS R NIBOR6M P 0.03496 FX MD 12 DEC 2028	(26,247)	-
CCP IRS R NIBOR6M P 0.03527 FL MD 08 DEC 2028	-	(916)
CCP IRS R NIBOR6M P 0.03527 FX MD 08 DEC 2028	(1,728)	-
CCP IRS R NIBOR6M P 0.03531 FL MD 07 DEC 2033	-	(2,915)
CCP IRS R NIBOR6M P 0.03531 FX MD 07 DEC 2033	(3,566)	-
CCP IRS R NIBOR6M P 0.0359 FL MD 07 DEC 2028	-	(1,601)
CCP IRS R NIBOR6M P 0.0359 FX MD 07 DEC 2028	(2,446)	-
CCP IRS R NIBOR6M P 0.036 FL MD 06 DEC 2033	-	(1,955)
CCP IRS R NIBOR6M P 0.036 FX MD 06 DEC 2033	(2,270)	-
CCP IRS R NIBOR6M P 0.03658 FL MD 05 DEC 2033	-	(20,868)
CCP IRS R NIBOR6M P 0.03658 FX MD 05 DEC 2033	(23,564)	-
CCP IRS R NIBOR6M P 0.03665 FL MD 05 DEC 2033	-	(5,215)
CCP IRS R NIBOR6M P 0.03665 FX MD 05 DEC 2033	(5,872)	-
CCP IRS R NIBOR6M P 0.03673 FL MD 12 JUN 2033	-	(11,056)
CCP IRS R NIBOR6M P 0.03673 FX MD 12 JUN 2033	(12,464)	-
CCP IRS R NIBOR6M P 0.03677 FL MD 06 DEC 2028	-	(1,240)
CCP IRS R NIBOR6M P 0.03677 FX MD 06 DEC 2028	(1,654)	-
CCP IRS R NIBOR6M P 0.03683 FL MD 12 JUN 2033	-	(23,046)
CCP IRS R NIBOR6M P 0.03683 FX MD 12 JUN 2033	(25,885)	-
CCP IRS R NIBOR6M P 0.03686 FL MD 05 DEC 2030	-	(908)
CCP IRS R NIBOR6M P 0.03686 FL MD 15 JUN 2033	-	(4,283)
CCP IRS R NIBOR6M P 0.03686 FX MD 05 DEC 2030	(1,084)	-
CCP IRS R NIBOR6M P 0.03686 FX MD 15 JUN 2033	(4,805)	-
CCP IRS R NIBOR6M P 0.036995 FL MD 20 JUN 2033	-	(10,380)
CCP IRS R NIBOR6M P 0.036995 FX MD 20 JUN 2033	(11,620)	-
CCP IRS R NIBOR6M P 0.03723 FL MD 01 DEC 2033	-	(11,887)
CCP IRS R NIBOR6M P 0.03723 FX MD 01 DEC 2033	(13,132)	-
CCP IRS R NIBOR6M P 0.03724 FL MD 28 JUN 2033	-	(13,409)
CCP IRS R NIBOR6M P 0.03724 FX MD 28 JUN 2033	(14,841)	-
CCP IRS R NIBOR6M P 0.0373 FL MD 13 JUN 2033	-	(2,941)
CCP IRS R NIBOR6M P 0.0373 FX MD 13 JUN 2033	(3,253)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.037325 FL MD 28 JUN 2033	-	(22,772)
CCP IRS R NIBOR6M P 0.037325 FX MD 28 JUN 2033	(25,143)	-
CCP IRS R NIBOR6M P 0.037345 FL MD 27 JUN 2033	-	(22,599)
CCP IRS R NIBOR6M P 0.037345 FX MD 27 JUN 2033	(24,936)	-
CCP IRS R NIBOR6M P 0.03735 FL MD 30 NOV 2033	-	(13,030)
CCP IRS R NIBOR6M P 0.03735 FX MD 30 NOV 2033	(14,345)	-
CCP IRS R NIBOR6M P 0.03737 FL MD 30 NOV 2033	-	(3,332)
CCP IRS R NIBOR6M P 0.03737 FX MD 30 NOV 2033	(3,666)	-
CCP IRS R NIBOR6M P 0.037405 FL MD 22 JUN 2033	-	(11,415)
CCP IRS R NIBOR6M P 0.037405 FL MD 23 JUN 2033	-	(4,253)
CCP IRS R NIBOR6M P 0.037405 FX MD 22 JUN 2033	(12,608)	-
CCP IRS R NIBOR6M P 0.037405 FX MD 23 JUN 2033	(4,696)	-
CCP IRS R NIBOR6M P 0.03752 FL MD 30 NOV 2033	-	(224,103)
CCP IRS R NIBOR6M P 0.03752 FX MD 30 NOV 2033	(245,617)	-
CCP IRS R NIBOR6M P 0.037575 FL MD 05 DEC 2028	-	(3,546)
CCP IRS R NIBOR6M P 0.037575 FX MD 05 DEC 2028	(4,417)	-
CCP IRS R NIBOR6M P 0.037585 FL MD 20 JUN 2033	-	(2,527)
CCP IRS R NIBOR6M P 0.037585 FX MD 20 JUN 2033	(2,779)	-
CCP IRS R NIBOR6M P 0.0376 FL MD 05 DEC 2028	-	(14,618)
CCP IRS R NIBOR6M P 0.0376 FX MD 05 DEC 2028	(18,177)	-
CCP IRS R NIBOR6M P 0.03761 FL MD 29 JUN 2033	-	(23,600)
CCP IRS R NIBOR6M P 0.03761 FX MD 29 JUN 2033	(25,828)	-
CCP IRS R NIBOR6M P 0.03768 FL MD 29 JUN 2033	-	(16,556)
CCP IRS R NIBOR6M P 0.03768 FX MD 29 JUN 2033	(18,089)	-
CCP IRS R NIBOR6M P 0.037715 FL MD 22 JUN 2033	-	(13,096)
CCP IRS R NIBOR6M P 0.037715 FX MD 22 JUN 2033	(14,348)	-
CCP IRS R NIBOR6M P 0.03773 FL MD 01 DEC 2030	-	(559)
CCP IRS R NIBOR6M P 0.03773 FX MD 01 DEC 2030	(643)	-
CCP IRS R NIBOR6M P 0.03779 FL MD 12 JUN 2030	-	(3,799)
CCP IRS R NIBOR6M P 0.03779 FX MD 12 JUN 2030	(4,400)	-
CCP IRS R NIBOR6M P 0.037865 FL MD 27 JUN 2033	-	(2,570)
CCP IRS R NIBOR6M P 0.037865 FX MD 27 JUN 2033	(2,801)	-
CCP IRS R NIBOR6M P 0.03797 FL MD 27 JUN 2033	-	(9,097)
CCP IRS R NIBOR6M P 0.03797 FX MD 27 JUN 2033	(9,892)	-
CCP IRS R NIBOR6M P 0.03805 FL MD 30 NOV 2030	-	(10,337)
CCP IRS R NIBOR6M P 0.03805 FX MD 30 NOV 2030	(11,762)	-
CCP IRS R NIBOR6M P 0.038125 FL MD 29 NOV 2033	-	(3,410)
CCP IRS R NIBOR6M P 0.038125 FL MD 30 JUN 2033	-	(4,355)
CCP IRS R NIBOR6M P 0.038125 FX MD 29 NOV 2033	(3,688)	-
CCP IRS R NIBOR6M P 0.038125 FX MD 30 JUN 2033	(4,711)	-
CCP IRS R NIBOR6M P 0.03816 FL MD 30 JUN 2033	-	(9,193)
CCP IRS R NIBOR6M P 0.03816 FX MD 30 JUN 2033	(9,939)	-
CCP IRS R NIBOR6M P 0.03819 FL MD 21 JUL 2033	-	(4,023)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.03819 FX MD 21 JUL 2033	(4,339)	-
CCP IRS R NIBOR6M P 0.0382 FL MD 04 JUL 2033	-	(10,374)
CCP IRS R NIBOR6M P 0.0382 FX MD 04 JUL 2033	(11,193)	-
CCP IRS R NIBOR6M P 0.03861 FL MD 28 JUN 2030	-	(1,929)
CCP IRS R NIBOR6M P 0.03861 FX MD 28 JUN 2030	(2,174)	-
CCP IRS R NIBOR6M P 0.03873 FL MD 04 JUL 2033	-	(7,928)
CCP IRS R NIBOR6M P 0.03873 FX MD 04 JUL 2033	(8,478)	-
CCP IRS R NIBOR6M P 0.03874 FL MD 11 JUL 2033	-	(2,882)
CCP IRS R NIBOR6M P 0.03874 FX MD 11 JUL 2033	(3,082)	-
CCP IRS R NIBOR6M P 0.03875 FL MD 01 DEC 2028	-	(9,377)
CCP IRS R NIBOR6M P 0.03875 FL MD 30 NOV 2028	-	(12,455)
CCP IRS R NIBOR6M P 0.03875 FX MD 01 DEC 2028	(11,027)	-
CCP IRS R NIBOR6M P 0.03875 FX MD 30 NOV 2028	(14,647)	-
CCP IRS R NIBOR6M P 0.03886 FL MD 12 JUN 2028	-	(20,942)
CCP IRS R NIBOR6M P 0.03886 FX MD 12 JUN 2028	(24,795)	-
CCP IRS R NIBOR6M P 0.038925 FL MD 12 JUN 2028	-	(61,620)
CCP IRS R NIBOR6M P 0.038925 FX MD 12 JUN 2028	(72,766)	-
CCP IRS R NIBOR6M P 0.038975 FL MD 29 JUN 2030	-	(2,138)
CCP IRS R NIBOR6M P 0.038975 FX MD 29 JUN 2030	(2,385)	-
CCP IRS R NIBOR6M P 0.039085 FL MD 15 JUN 2028	-	(3,633)
CCP IRS R NIBOR6M P 0.039085 FX MD 15 JUN 2028	(4,260)	-
CCP IRS R NIBOR6M P 0.0391 FL MD 30 NOV 2028	-	(177,568)
CCP IRS R NIBOR6M P 0.0391 FX MD 30 NOV 2028	(206,214)	-
CCP IRS R NIBOR6M P 0.039595 FL MD 29 NOV 2028	-	(2,603)
CCP IRS R NIBOR6M P 0.039595 FX MD 29 NOV 2028	(2,978)	-
CCP IRS R NIBOR6M P 0.0397 FL MD 13 JUN 2028	-	(2,520)
CCP IRS R NIBOR6M P 0.0397 FL MD 20 JUN 2028	-	(11,562)
CCP IRS R NIBOR6M P 0.0397 FX MD 13 JUN 2028	(2,897)	-
CCP IRS R NIBOR6M P 0.0397 FX MD 20 JUN 2028	(13,354)	-
CCP IRS R NIBOR6M P 0.03971 FL MD 11 JUL 2033	-	(7,222)
CCP IRS R NIBOR6M P 0.03971 FX MD 11 JUL 2033	(7,624)	-
CCP IRS R NIBOR6M P 0.03974 FL MD 23 JUN 2028	-	(17,870)
CCP IRS R NIBOR6M P 0.03974 FX MD 23 JUN 2028	(20,573)	-
CCP IRS R NIBOR6M P 0.0399 FL MD 08 NOV 2033	-	(8,475)
CCP IRS R NIBOR6M P 0.0399 FL MD 13 NOV 2033	-	(4,778)
CCP IRS R NIBOR6M P 0.0399 FX MD 08 NOV 2033	(8,932)	-
CCP IRS R NIBOR6M P 0.0399 FX MD 13 NOV 2033	(5,036)	-
CCP IRS R NIBOR6M P 0.039965 FL MD 31 JUL 2033	-	(8,910)
CCP IRS R NIBOR6M P 0.039965 FX MD 31 JUL 2033	(9,391)	-
CCP IRS R NIBOR6M P 0.04014 FL MD 16 AUG 2033	-	(4,478)
CCP IRS R NIBOR6M P 0.04014 FX MD 16 AUG 2033	(4,703)	-
CCP IRS R NIBOR6M P 0.04019 FL MD 15 NOV 2033	-	(5,544)
CCP IRS R NIBOR6M P 0.04019 FX MD 15 NOV 2033	(5,826)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.040195 FL MD 12 JUL 2033	-	(2,738)
CCP IRS R NIBOR6M P 0.040195 FL MD 22 JUN 2028	-	(16,332)
CCP IRS R NIBOR6M P 0.040195 FX MD 12 JUL 2033	(2,875)	-
CCP IRS R NIBOR6M P 0.040195 FX MD 22 JUN 2028	(18,580)	-
CCP IRS R NIBOR6M P 0.0402 FL MD 14 JUL 2033	-	(6,852)
CCP IRS R NIBOR6M P 0.0402 FX MD 14 JUL 2033	(7,194)	-
CCP IRS R NIBOR6M P 0.04021 FL MD 22 JUN 2028	-	(5,618)
CCP IRS R NIBOR6M P 0.04021 FX MD 22 JUN 2028	(6,389)	-
CCP IRS R NIBOR6M P 0.04023 FL MD 27 JUN 2028	-	(18,147)
CCP IRS R NIBOR6M P 0.04023 FX MD 27 JUN 2028	(20,549)	-
CCP IRS R NIBOR6M P 0.040305 FL MD 15 AUG 2033	-	(10,570)
CCP IRS R NIBOR6M P 0.040305 FX MD 15 AUG 2033	(11,084)	-
CCP IRS R NIBOR6M P 0.0404 FL MD 28 JUN 2028	-	(13,590)
CCP IRS R NIBOR6M P 0.0404 FX MD 28 JUN 2028	(15,329)	-
CCP IRS R NIBOR6M P 0.04044 FL MD 28 JUN 2028	-	(22,146)
CCP IRS R NIBOR6M P 0.04044 FX MD 28 JUN 2028	(24,956)	-
CCP IRS R NIBOR6M P 0.040485 FL MD 05 SEP 2033	-	(2,127)
CCP IRS R NIBOR6M P 0.040485 FX MD 05 SEP 2033	(2,228)	-
CCP IRS R NIBOR6M P 0.040515 FL MD 07 NOV 2033	-	(9,034)
CCP IRS R NIBOR6M P 0.040515 FX MD 07 NOV 2033	(9,465)	-
CCP IRS R NIBOR6M P 0.04065 FL MD 29 AUG 2033	-	(9,876)
CCP IRS R NIBOR6M P 0.04065 FX MD 29 AUG 2033	(10,323)	-
CCP IRS R NIBOR6M P 0.040655 FL MD 29 JUN 2028	-	(19,655)
CCP IRS R NIBOR6M P 0.040655 FX MD 29 JUN 2028	(22,006)	-
CCP IRS R NIBOR6M P 0.0408 FL MD 27 JUN 2028	-	(3,384)
CCP IRS R NIBOR6M P 0.0408 FX MD 27 JUN 2028	(3,784)	-
CCP IRS R NIBOR6M P 0.04083 FL MD 29 JUN 2028	-	(3,878)
CCP IRS R NIBOR6M P 0.04083 FX MD 29 JUN 2028	(4,327)	-
CCP IRS R NIBOR6M P 0.04087 FL MD 20 SEP 2033	-	(19,510)
CCP IRS R NIBOR6M P 0.04087 FX MD 20 SEP 2033	(20,369)	-
CCP IRS R NIBOR6M P 0.04095 FL MD 16 OCT 2033	-	(21,640)
CCP IRS R NIBOR6M P 0.04095 FX MD 16 OCT 2033	(22,582)	-
CCP IRS R NIBOR6M P 0.040985 FL MD 29 JUN 2028	-	(15,337)
CCP IRS R NIBOR6M P 0.040985 FX MD 29 JUN 2028	(17,060)	-
CCP IRS R NIBOR6M P 0.041 FL MD 18 AUG 2033	-	(18,171)
CCP IRS R NIBOR6M P 0.041 FX MD 18 AUG 2033	(18,944)	-
CCP IRS R NIBOR6M P 0.04106 FL MD 17 OCT 2033	-	(23,430)
CCP IRS R NIBOR6M P 0.04106 FX MD 17 OCT 2033	(24,431)	-
CCP IRS R NIBOR6M P 0.04107 FL MD 08 NOV 2028	-	(5,948)
CCP IRS R NIBOR6M P 0.04107 FX MD 08 NOV 2028	(6,592)	-
CCP IRS R NIBOR6M P 0.041105 FL MD 15 AUG 2033	-	(5,681)
CCP IRS R NIBOR6M P 0.041105 FX MD 15 AUG 2033	(5,918)	-
CCP IRS R NIBOR6M P 0.04117 FL MD 18 AUG 2033	-	(34,072)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.04117 FX MD 18 AUG 2033	(35,476)	-
CCP IRS R NIBOR6M P 0.041195 FL MD 17 AUG 2033	-	(11,315)
CCP IRS R NIBOR6M P 0.041195 FX MD 17 AUG 2033	(11,780)	-
CCP IRS R NIBOR6M P 0.04121 FL MD 13 SEP 2033	-	(13,591)
CCP IRS R NIBOR6M P 0.04121 FX MD 13 SEP 2033	(14,150)	-
CCP IRS R NIBOR6M P 0.041215 FL MD 13 NOV 2028	-	(3,440)
CCP IRS R NIBOR6M P 0.041215 FX MD 13 NOV 2028	(3,803)	-
CCP IRS R NIBOR6M P 0.04127 FL MD 26 JUN 2028	-	(11,307)
CCP IRS R NIBOR6M P 0.04127 FX MD 26 JUN 2028	(12,544)	-
CCP IRS R NIBOR6M P 0.041315 FL MD 14 AUG 2033	-	(20,832)
CCP IRS R NIBOR6M P 0.041315 FX MD 14 AUG 2033	(21,666)	-
CCP IRS R NIBOR6M P 0.04135 FL MD 17 OCT 2028	-	(15,580)
CCP IRS R NIBOR6M P 0.04135 FX MD 17 OCT 2028	(17,180)	-
CCP IRS R NIBOR6M P 0.0414 FL MD 22 SEP 2033	-	(16,203)
CCP IRS R NIBOR6M P 0.0414 FX MD 22 SEP 2033	(16,849)	-
CCP IRS R NIBOR6M P 0.041425 FL MD 11 SEP 2033	-	(3,915)
CCP IRS R NIBOR6M P 0.041425 FX MD 11 SEP 2033	(4,069)	-
CCP IRS R NIBOR6M P 0.04143 FL MD 25 AUG 2033	-	(5,401)
CCP IRS R NIBOR6M P 0.04143 FX MD 25 AUG 2033	(5,612)	-
CCP IRS R NIBOR6M P 0.041445 FL MD 15 SEP 2033	-	(26,008)
CCP IRS R NIBOR6M P 0.041445 FX MD 15 SEP 2033	(27,033)	-
CCP IRS R NIBOR6M P 0.04145 FL MD 12 SEP 2033	-	(15,632)
CCP IRS R NIBOR6M P 0.04145 FX MD 12 SEP 2033	(16,245)	-
CCP IRS R NIBOR6M P 0.041505 FL MD 15 AUG 2033	-	(9,321)
CCP IRS R NIBOR6M P 0.041505 FX MD 15 AUG 2033	(9,682)	-
CCP IRS R NIBOR6M P 0.041515 FL MD 07 NOV 2028	-	(6,188)
CCP IRS R NIBOR6M P 0.041515 FX MD 07 NOV 2028	(6,809)	-
CCP IRS R NIBOR6M P 0.04155 FL MD 14 SEP 2033	-	(25,480)
CCP IRS R NIBOR6M P 0.04155 FX MD 14 SEP 2033	(26,465)	-
CCP IRS R NIBOR6M P 0.041555 FL MD 15 SEP 2033	-	(5,712)
CCP IRS R NIBOR6M P 0.041555 FX MD 15 SEP 2033	(5,932)	-
CCP IRS R NIBOR6M P 0.0416 FL MD 30 JUN 2028	-	(18,893)
CCP IRS R NIBOR6M P 0.0416 FX MD 30 JUN 2028	(20,788)	-
CCP IRS R NIBOR6M P 0.0417 FL MD 07 SEP 2033	-	(31,512)
CCP IRS R NIBOR6M P 0.0417 FL MD 21 JUL 2028	-	(4,028)
CCP IRS R NIBOR6M P 0.0417 FX MD 07 SEP 2033	(32,696)	-
CCP IRS R NIBOR6M P 0.0417 FX MD 21 JUL 2028	(4,415)	-
CCP IRS R NIBOR6M P 0.04171 FL MD 11 AUG 2033	-	(403)
CCP IRS R NIBOR6M P 0.04171 FX MD 11 AUG 2033	(418)	-
CCP IRS R NIBOR6M P 0.0418 FL MD 03 JUL 2028	-	(10,370)
CCP IRS R NIBOR6M P 0.0418 FX MD 03 JUL 2028	(11,357)	-
CCP IRS R NIBOR6M P 0.04183 FL MD 16 OCT 2028	-	(14,445)
CCP IRS R NIBOR6M P 0.04183 FL MD 19 OCT 2033	-	(18,467)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.04183 FX MD 16 OCT 2028	(15,815)	-
CCP IRS R NIBOR6M P 0.04183 FX MD 19 OCT 2033	(19,154)	-
CCP IRS R NIBOR6M P 0.04192 FL MD 15 NOV 2028	-	(4,214)
CCP IRS R NIBOR6M P 0.04192 FX MD 15 NOV 2028	(4,610)	-
CCP IRS R NIBOR6M P 0.04196 FL MD 27 OCT 2033	-	(10,225)
CCP IRS R NIBOR6M P 0.04196 FX MD 27 OCT 2033	(10,597)	-
CCP IRS R NIBOR6M P 0.041995 FL MD 22 AUG 2033	-	(15,336)
CCP IRS R NIBOR6M P 0.041995 FX MD 22 AUG 2033	(15,878)	-
CCP IRS R NIBOR6M P 0.04205 FL MD 22 AUG 2033	-	(27,852)
CCP IRS R NIBOR6M P 0.04205 FX MD 22 AUG 2033	(28,827)	-
CCP IRS R NIBOR6M P 0.0421 FL MD 21 AUG 2033	-	(31,273)
CCP IRS R NIBOR6M P 0.0421 FX MD 21 AUG 2033	(32,361)	-
CCP IRS R NIBOR6M P 0.042165 FL MD 21 AUG 2033	-	(8,535)
CCP IRS R NIBOR6M P 0.042165 FX MD 21 AUG 2033	(8,828)	-
CCP IRS R NIBOR6M P 0.04223 FL MD 23 AUG 2033	-	(3,149)
CCP IRS R NIBOR6M P 0.04223 FX MD 23 AUG 2033	(3,256)	-
CCP IRS R NIBOR6M P 0.042275 FL MD 02 NOV 2033	-	(19,664)
CCP IRS R NIBOR6M P 0.042275 FX MD 02 NOV 2033	(20,343)	-
CCP IRS R NIBOR6M P 0.04233 FL MD 01 NOV 2033	-	(5,221)
CCP IRS R NIBOR6M P 0.04233 FX MD 01 NOV 2033	(5,399)	-
CCP IRS R NIBOR6M P 0.04234 FL MD 04 JUL 2028	-	(13,586)
CCP IRS R NIBOR6M P 0.04234 FX MD 04 JUL 2028	(14,773)	-
CCP IRS R NIBOR6M P 0.04237 FL MD 20 OCT 2033	-	(7,838)
CCP IRS R NIBOR6M P 0.04237 FX MD 20 OCT 2033	(8,104)	-
CCP IRS R NIBOR6M P 0.042475 FL MD 16 AUG 2028	-	(20,673)
CCP IRS R NIBOR6M P 0.042475 FX MD 16 AUG 2028	(22,424)	-
CCP IRS R NIBOR6M P 0.04262 FL MD 24 OCT 2033	-	(1,140)
CCP IRS R NIBOR6M P 0.04262 FX MD 24 OCT 2033	(1,177)	-
CCP IRS R NIBOR6M P 0.04269 FL MD 15 AUG 2028	-	(22,681)
CCP IRS R NIBOR6M P 0.04269 FX MD 15 AUG 2028	(24,537)	-
CCP IRS R NIBOR6M P 0.04275 FL MD 24 OCT 2033	-	(14,731)
CCP IRS R NIBOR6M P 0.04275 FX MD 24 OCT 2033	(15,198)	-
CCP IRS R NIBOR6M P 0.04278 FL MD 03 NOV 2033	-	(21,254)
CCP IRS R NIBOR6M P 0.04278 FL MD 10 JUL 2028	-	(7,586)
CCP IRS R NIBOR6M P 0.04278 FX MD 03 NOV 2033	(21,926)	-
CCP IRS R NIBOR6M P 0.04278 FX MD 10 JUL 2028	(8,205)	-
CCP IRS R NIBOR6M P 0.04295 FL MD 25 OCT 2033	-	(4,565)
CCP IRS R NIBOR6M P 0.04295 FX MD 25 OCT 2033	(4,705)	-
CCP IRS R NIBOR6M P 0.04299 FL MD 19 OCT 2028	-	(12,756)
CCP IRS R NIBOR6M P 0.04299 FX MD 19 OCT 2028	(13,769)	-
CCP IRS R NIBOR6M P 0.043185 FL MD 03 OCT 2033	-	(15,556)
CCP IRS R NIBOR6M P 0.043185 FX MD 03 OCT 2033	(16,013)	-
CCP IRS R NIBOR6M P 0.04323 FL MD 27 OCT 2028	-	(7,193)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.04323 FX MD 27 OCT 2028	(7,746)	-
CCP IRS R NIBOR6M P 0.04329 FL MD 31 JUL 2028	-	(7,989)
CCP IRS R NIBOR6M P 0.04329 FX MD 31 JUL 2028	(8,613)	-
CCP IRS R NIBOR6M P 0.0433 FL MD 15 AUG 2028	-	(12,728)
CCP IRS R NIBOR6M P 0.0433 FX MD 15 AUG 2028	(13,681)	-
CCP IRS R NIBOR6M P 0.04333 FL MD 20 SEP 2028	-	(15,744)
CCP IRS R NIBOR6M P 0.04333 FX MD 20 SEP 2028	(16,932)	-
CCP IRS R NIBOR6M P 0.04335 FL MD 11 JUL 2028	-	(3,999)
CCP IRS R NIBOR6M P 0.04335 FX MD 11 JUL 2028	(4,299)	-
CCP IRS R NIBOR6M P 0.04336 FL MD 03 NOV 2033	-	(32,592)
CCP IRS R NIBOR6M P 0.04336 FX MD 03 NOV 2033	(33,528)	-
CCP IRS R NIBOR6M P 0.04337 FL MD 31 OCT 2033	-	(10,444)
CCP IRS R NIBOR6M P 0.04337 FX MD 31 OCT 2033	(10,743)	-
CCP IRS R NIBOR6M P 0.04345 FL MD 04 SEP 2028	-	(4,797)
CCP IRS R NIBOR6M P 0.04345 FL MD 05 OCT 2033	-	(28,332)
CCP IRS R NIBOR6M P 0.04345 FX MD 04 SEP 2028	(5,150)	-
CCP IRS R NIBOR6M P 0.04345 FX MD 05 OCT 2033	(29,127)	-
CCP IRS R NIBOR6M P 0.04353 FL MD 23 OCT 2028	-	(9,798)
CCP IRS R NIBOR6M P 0.04353 FX MD 23 OCT 2028	(10,521)	-
CCP IRS R NIBOR6M P 0.04354 FL MD 02 NOV 2028	-	(13,798)
CCP IRS R NIBOR6M P 0.04354 FX MD 02 NOV 2028	(14,819)	-
CCP IRS R NIBOR6M P 0.043545 FL MD 20 OCT 2028	-	(5,403)
CCP IRS R NIBOR6M P 0.043545 FX MD 20 OCT 2028	(5,801)	-
CCP IRS R NIBOR6M P 0.04355 FL MD 10 OCT 2033	-	(5,409)
CCP IRS R NIBOR6M P 0.04355 FX MD 10 OCT 2033	(5,559)	-
CCP IRS R NIBOR6M P 0.04359 FL MD 22 SEP 2028	-	(12,566)
CCP IRS R NIBOR6M P 0.04359 FX MD 22 SEP 2028	(13,480)	-
CCP IRS R NIBOR6M P 0.0436 FL MD 11 OCT 2033	-	(4,516)
CCP IRS R NIBOR6M P 0.0436 FX MD 11 OCT 2033	(4,639)	-
CCP IRS R NIBOR6M P 0.04365 FL MD 18 AUG 2028	-	(13,493)
CCP IRS R NIBOR6M P 0.04365 FX MD 18 AUG 2028	(14,456)	-
CCP IRS R NIBOR6M P 0.0437 FL MD 18 AUG 2028	-	(28,334)
CCP IRS R NIBOR6M P 0.0437 FX MD 18 AUG 2028	(30,342)	-
CCP IRS R NIBOR6M P 0.04372 FL MD 13 SEP 2028	-	(10,872)
CCP IRS R NIBOR6M P 0.04372 FX MD 13 SEP 2028	(11,646)	-
CCP IRS R NIBOR6M P 0.043725 FL MD 24 OCT 2028	-	(4,569)
CCP IRS R NIBOR6M P 0.043725 FX MD 24 OCT 2028	(4,897)	-
CCP IRS R NIBOR6M P 0.0438 FL MD 17 AUG 2028	-	(9,075)
CCP IRS R NIBOR6M P 0.0438 FX MD 17 AUG 2028	(9,712)	-
CCP IRS R NIBOR6M P 0.043805 FL MD 28 AUG 2028	-	(9,725)
CCP IRS R NIBOR6M P 0.043805 FX MD 28 AUG 2028	(10,402)	-
CCP IRS R NIBOR6M P 0.04385 FL MD 14 SEP 2028	-	(19,860)
CCP IRS R NIBOR6M P 0.04385 FX MD 14 SEP 2028	(21,251)	-

Bridgewater Pure Alpha Trading Company LTD.

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.04389 FL MD 03 NOV 2028	-	(35,882)
CCP IRS R NIBOR6M P 0.04389 FX MD 03 NOV 2028	(38,415)	-
CCP IRS R NIBOR6M P 0.0441 FL MD 06 OCT 2033	-	(9,736)
CCP IRS R NIBOR6M P 0.0441 FX MD 06 OCT 2033	(9,981)	-
CCP IRS R NIBOR6M P 0.04422 FL MD 07 SEP 2028	-	(18,442)
CCP IRS R NIBOR6M P 0.04422 FX MD 07 SEP 2028	(19,670)	-
CCP IRS R NIBOR6M P 0.044225 FL MD 30 OCT 2028	-	(7,036)
CCP IRS R NIBOR6M P 0.044225 FX MD 30 OCT 2028	(7,510)	-
CCP IRS R NIBOR6M P 0.04425 FL MD 21 AUG 2028	-	(41,966)
CCP IRS R NIBOR6M P 0.04425 FX MD 21 AUG 2028	(44,729)	-
CCP IRS R NIBOR6M P 0.044265 FL MD 14 AUG 2028	-	(26,690)
CCP IRS R NIBOR6M P 0.044265 FX MD 14 AUG 2028	(28,440)	-
CCP IRS R NIBOR6M P 0.04427 FL MD 15 SEP 2028	-	(26,130)
CCP IRS R NIBOR6M P 0.04427 FX MD 15 SEP 2028	(27,862)	-
CCP IRS R NIBOR6M P 0.044275 FL MD 22 AUG 2028	-	(8,408)
CCP IRS R NIBOR6M P 0.044275 FX MD 22 AUG 2028	(8,959)	-
CCP IRS R NIBOR6M P 0.04447 FL MD 12 SEP 2028	-	(17,016)
CCP IRS R NIBOR6M P 0.04447 FX MD 12 SEP 2028	(18,111)	-
CCP IRS R NIBOR6M P 0.04471 FL MD 22 AUG 2028	-	(21,500)
CCP IRS R NIBOR6M P 0.04471 FX MD 22 AUG 2028	(22,832)	-
CCP IRS R NIBOR6M P 0.044715 FL MD 25 AUG 2028	-	(4,629)
CCP IRS R NIBOR6M P 0.044715 FX MD 25 AUG 2028	(4,916)	-
CCP IRS R NIBOR6M P 0.04532 FL MD 02 OCT 2028	-	(12,471)
CCP IRS R NIBOR6M P 0.04532 FX MD 02 OCT 2028	(13,201)	-
CCP IRS R NIBOR6M P 0.045385 FL MD 05 OCT 2028	-	(20,997)
CCP IRS R NIBOR6M P 0.045385 FX MD 05 OCT 2028	(22,215)	-
CCP IRS R NIBOR6M P 0.04552 FL MD 06 OCT 2028	-	(6,825)
CCP IRS R NIBOR6M P 0.04552 FX MD 06 OCT 2028	(7,216)	-
CCP IRS R NIBOR6M P 0.028825% FL MD 02 JUN 2032	15,846	18,266
CCP IRS R NIBOR6M P 0.028825% FL MD 31 MAY 2032	20,136	23,255
CCP IRS R NIBOR6M P 0.02884% FL MD 31 MAY 2032	13,620	15,736
CCP IRS R NIBOR6M P 0.02908% FL MD 31 MAY 2032	23,338	27,163
CCP IRS R NIBOR6M P 0.0291% FL MD 30 MAY 2032	2,174	2,525
CCP IRS R NIBOR6M P 0.029125% FL MD 02 JUN 2032	11,944	13,894
CCP IRS R NIBOR6M P 0.02915% FL MD 03 JUN 2032	9,676	11,264
CCP IRS R NIBOR6M P 0.0292% FL MD 25 MAY 2032	9,533	11,096
CCP IRS R NIBOR6M P 0.029205% FL MD 25 MAY 2032	11,457	13,337
CCP IRS R NIBOR6M P 0.02923% FL MD 03 JUN 2032	10,588	12,358
CCP IRS R NIBOR6M P 0.02926% FL MD 03 JUN 2032	10,503	12,272
CCP IRS R NIBOR6M P 0.02926% FL MD 27 MAY 2032	12,016	14,012
CCP IRS R NIBOR6M P 0.029275% FL MD 03 JUN 2032	5,558	6,497
CCP IRS R NIBOR6M P 0.02929% FL MD 25 MAY 2032	11,201	13,076
CCP IRS R NIBOR6M P 0.02931% FL MD 03 JUN 2032	18,463	21,610

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.02934% FL MD 27 MAY 2032	13,628	15,936
CCP IRS R NIBOR6M P 0.02935% FL MD 25 MAY 2032	38,827	45,424
CCP IRS R NIBOR6M P 0.029375% FL MD 02 JUN 2032	13,028	15,286
CCP IRS R NIBOR6M P 0.02938% FL MD 27 MAY 2032	19,025	22,279
CCP IRS R NIBOR6M P 0.02939% FL MD 24 MAY 2032	8,620	10,098
CCP IRS R NIBOR6M P 0.02939% FL MD 25 MAY 2032	14,583	17,085
CCP IRS R NIBOR6M P 0.02939% FL MD 27 MAY 2032	18,972	22,225
CCP IRS R NIBOR6M P 0.0294% FL MD 02 JUN 2032	11,089	13,023
CCP IRS R NIBOR6M P 0.0294% FL MD 24 MAY 2032	31,884	37,366
CCP IRS R NIBOR6M P 0.0294% FL MD 27 MAY 2032	11,566	13,554
CCP IRS R NIBOR6M P 0.02945% FL MD 27 MAY 2032	16,844	19,776
CCP IRS R NIBOR6M P 0.02957% FL MD 07 JUN 2032	9,473	11,236
CCP IRS R NIBOR6M P 0.02961% FL MD 16 MAY 2032	31,450	37,093
CCP IRS R NIBOR6M P 0.029635% FL MD 16 MAY 2032	15,646	18,472
CCP IRS R NIBOR6M P 0.029645% FL MD 23 MAY 2032	7,731	9,146
CCP IRS R NIBOR6M P 0.02965% FL MD 07 JUN 2032	7,578	9,019
CCP IRS R NIBOR6M P 0.0297% FL MD 07 JUN 2032	9,105	10,860
CCP IRS R NIBOR6M P 0.0297% FL MD 24 MAY 2032	9,564	11,342
CCP IRS R NIBOR6M P 0.02975% FL MD 23 MAY 2032	19,127	22,729
CCP IRS R NIBOR6M P 0.02979% FL MD 23 MAY 2032	6,191	7,370
CCP IRS R NIBOR6M P 0.0298% FL MD 23 MAY 2032	12,276	14,620
CCP IRS R NIBOR6M P 0.02986% FL MD 08 JUN 2032	8,399	10,111
CCP IRS R NIBOR6M P 0.02989% FL MD 24 MAY 2032	16,947	20,271
CCP IRS R NIBOR6M P 0.029925% FL MD 24 MAY 2032	16,757	20,077
CCP IRS R NIBOR6M P 0.029975% FL MD 18 MAY 2032	11,868	14,231
CCP IRS R NIBOR6M P 0.029985% FL MD 18 MAY 2032	14,195	17,030
CCP IRS R NIBOR6M P 0.030015% FL MD 14 JUL 2032	11,700	14,021
CCP IRS R NIBOR6M P 0.030025% FL MD 13 MAY 2029	2,091	2,609
CCP IRS R NIBOR6M P 0.030075% FL MD 05 MAY 2032	829	1,000
CCP IRS R NIBOR6M P 0.030095% FL MD 06 MAY 2032	7,867	9,497
CCP IRS R NIBOR6M P 0.03015% FL MD 06 MAY 2032	9,598	11,621
CCP IRS R NIBOR6M P 0.030175% FL MD 06 MAY 2032	14,442	17,511
CCP IRS R NIBOR6M P 0.0302% FL MD 05 MAY 2032	17,102	20,768
CCP IRS R NIBOR6M P 0.0302% FL MD 18 MAY 2032	8,095	9,824
CCP IRS R NIBOR6M P 0.03021% FL MD 05 MAY 2032	11,328	13,764
CCP IRS R NIBOR6M P 0.030295% FL MD 11 JUL 2032	3,439	4,193
CCP IRS R NIBOR6M P 0.0303% FL MD 06 MAY 2032	13,482	16,467
CCP IRS R NIBOR6M P 0.0303% FL MD 19 MAY 2032	10,765	13,140
CCP IRS R NIBOR6M P 0.03038% FL MD 09 MAY 2032	6,430	7,907
CCP IRS R NIBOR6M P 0.0304% FL MD 12 MAY 2027	24,656	28,434
CCP IRS R NIBOR6M P 0.0304% FL MD 19 MAY 2032	13,809	16,961
CCP IRS R NIBOR6M P 0.030425% FL MD 13 MAY 2032	11,416	14,074
CCP IRS R NIBOR6M P 0.030445% FL MD 13 MAY 2032	9,178	11,330

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.03047% FL MD 09 MAY 2032	12,651	15,652
CCP IRS R NIBOR6M P 0.030475% FL MD 08 JUL 2032	7,280	8,982
CCP IRS R NIBOR6M P 0.030495% FL MD 09 MAY 2032	9,982	12,372
CCP IRS R NIBOR6M P 0.0305% FL MD 06 MAY 2032	13,590	16,818
CCP IRS R NIBOR6M P 0.0305% FL MD 13 MAY 2032	11,084	13,736
CCP IRS R NIBOR6M P 0.03051% FL MD 09 MAY 2032	6,550	8,127
CCP IRS R NIBOR6M P 0.03053% FL MD 09 MAY 2032	7,317	9,091
CCP IRS R NIBOR6M P 0.03057% FL MD 20 MAY 2032	12,539	15,582
CCP IRS R NIBOR6M P 0.03066% FL MD 20 MAY 2032	6,216	7,778
CCP IRS R NIBOR6M P 0.03067% FL MD 20 MAY 2032	12,212	15,293
CCP IRS R NIBOR6M P 0.03069% FL MD 20 MAY 2032	4,268	5,353
CCP IRS R NIBOR6M P 0.03073% FL MD 12 MAY 2032	4,878	6,155
CCP IRS R NIBOR6M P 0.03074% FL MD 20 MAY 2032	8,758	11,030
CCP IRS R NIBOR6M P 0.03077% FL MD 13 MAY 2032	6,482	8,207
CCP IRS R NIBOR6M P 0.0308% FL MD 09 JUN 2032	10,932	14,095
CCP IRS R NIBOR6M P 0.0308% FL MD 15 JUL 2032	1,066	1,347
CCP IRS R NIBOR6M P 0.030805% FL MD 12 MAY 2029	51	67
CCP IRS R NIBOR6M P 0.03082% FL MD 20 MAY 2032	6,921	8,777
CCP IRS R NIBOR6M P 0.03085% FL MD 13 MAY 2032	11,025	14,059
CCP IRS R NIBOR6M P 0.030885% FL MD 12 MAY 2032	12,950	16,570
CCP IRS R NIBOR6M P 0.030905% FL MD 20 MAY 2032	8,127	10,387
CCP IRS R NIBOR6M P 0.03095% FL MD 09 JUN 2032	7,182	9,411
CCP IRS R NIBOR6M P 0.03095% FL MD 21 JUL 2032	1,768	2,269
CCP IRS R NIBOR6M P 0.03102% FL MD 12 MAY 2032	15,149	19,653
CCP IRS R NIBOR6M P 0.031025% FL MD 12 MAY 2032	6,759	8,774
CCP IRS R NIBOR6M P 0.03106% FL MD 13 JUL 2032	5,641	7,325
CCP IRS R NIBOR6M P 0.0312% FL MD 12 MAY 2032	5,512	7,305
CCP IRS R NIBOR6M P 0.0313% FL MD 10 MAY 2032	10,068	13,524
CCP IRS R NIBOR6M P 0.03132% FL MD 22 JUL 2032	798	1,071
CCP IRS R NIBOR6M P 0.03135% FL MD 10 MAY 2032	93	126
CCP IRS R NIBOR6M P 0.03137% FL MD 13 JUN 2032	8,883	12,415
CCP IRS R NIBOR6M P 0.03149% FL MD 10 MAY 2032	7,312	10,121
CCP IRS R NIBOR6M P 0.03153% FL MD 13 MAY 2032	4,278	5,962
CCP IRS R NIBOR6M P 0.03155% FL MD 10 MAY 2032	5,546	7,760
CCP IRS R NIBOR6M P 0.03165% FL MD 10 JUN 2032	3,468	5,121
CCP IRS R NIBOR6M P 0.0317% FL MD 10 MAY 2032	5,259	7,589
CCP IRS R NIBOR6M P 0.03205% FL MD 05 DEC 2032	1,093	1,780
CCP IRS R NIBOR6M P 0.03209% FL MD 05 DEC 2032	2,465	4,084
CCP IRS R NIBOR6M P 0.03222% FL MD 05 JUL 2032	1,338	2,345
CCP IRS R NIBOR6M P 0.03265% FL MD 01 DEC 2032	52	144
CCP IRS R NIBOR6M P 0.03288% FL MD 05 DEC 2029	125	452
CCP IRS R NIBOR6M P 0.03291% FL MD 02 DEC 2032	34	695
CCP IRS R NIBOR6M P 0.033025% FL MD 02 DEC 2032	-	674

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.033025% FX MD 02 DEC 2032	(135)	-
CCP IRS R NIBOR6M P 0.0331% FL MD 02 DEC 2032	-	671
CCP IRS R NIBOR6M P 0.0331% FX MD 02 DEC 2032	(301)	-
CCP IRS R NIBOR6M P 0.03313% FL MD 01 DEC 2029	52	457
CCP IRS R NIBOR6M P 0.03332% FL MD 30 NOV 2032	-	336
CCP IRS R NIBOR6M P 0.03332% FX MD 30 NOV 2032	(745)	-
CCP IRS R NIBOR6M P 0.03337% FL MD 23 NOV 2032	-	252
CCP IRS R NIBOR6M P 0.03337% FX MD 23 NOV 2032	(707)	-
CCP IRS R NIBOR6M P 0.03339% FL MD 30 NOV 2032	-	270
CCP IRS R NIBOR6M P 0.03339% FX MD 30 NOV 2032	(1,275)	-
CCP IRS R NIBOR6M P 0.033395% FL MD 30 NOV 2032	-	230
CCP IRS R NIBOR6M P 0.033395% FX MD 30 NOV 2032	(1,163)	-
CCP IRS R NIBOR6M P 0.033415% FL MD 02 DEC 2029	-	278
CCP IRS R NIBOR6M P 0.033415% FX MD 02 DEC 2029	(104)	-
CCP IRS R NIBOR6M P 0.03372% FL MD 22 NOV 2032	-	(655)
CCP IRS R NIBOR6M P 0.03372% FX MD 22 NOV 2032	(2,201)	-
CCP IRS R NIBOR6M P 0.03373% 3.373% 5 NOV 2032	(2,228)	-
CCP IRS R NIBOR6M P 0.03373% FL MD 25 NOV 2032	-	(699)
CCP IRS R NIBOR6M P 0.0338% FL MD 30 NOV 2029	-	86
CCP IRS R NIBOR6M P 0.0338% FX MD 30 NOV 2029	(233)	-
CCP IRS R NIBOR6M P 0.03384% 3.384% 5 NOV 2032	(1,138)	-
CCP IRS R NIBOR6M P 0.03384% FL MD 25 NOV 2032	-	(460)
CCP IRS R NIBOR6M P 0.034% FL MD 24 NOV 2032	-	(1,738)
CCP IRS R NIBOR6M P 0.034% FX MD 24 NOV 2032	(3,475)	-
CCP IRS R NIBOR6M P 0.03409% FL MD 22 NOV 2032	-	(814)
CCP IRS R NIBOR6M P 0.03409% FX MD 22 NOV 2032	(1,507)	-
CCP IRS R NIBOR6M P 0.0341% FL MD 23 NOV 2029	-	(34)
CCP IRS R NIBOR6M P 0.0341% FL MD 23 NOV 2032	-	(2,724)
CCP IRS R NIBOR6M P 0.0341% FL MD 24 NOV 2032	-	(1,237)
CCP IRS R NIBOR6M P 0.0341% FX MD 23 NOV 2029	(478)	-
CCP IRS R NIBOR6M P 0.0341% FX MD 23 NOV 2032	(4,993)	-
CCP IRS R NIBOR6M P 0.0341% FX MD 24 NOV 2032	(2,262)	-
CCP IRS R NIBOR6M P 0.03425% 3.425% 5 NOV 2029	(311)	-
CCP IRS R NIBOR6M P 0.03425% FL MD 25 NOV 2029	-	(70)
CCP IRS R NIBOR6M P 0.0349% FL MD 23 NOV 2027	-	3,098
CCP IRS R NIBOR6M P 0.0349% FX MD 23 NOV 2027	(613)	-
CCP IRS R NIBOR6M P 0.03516% FL MD 22 NOV 2027	-	1,706
CCP IRS R NIBOR6M P 0.03516% FX MD 22 NOV 2027	(1,579)	-
CCP IRS R NIBOR6M P 0.03527% 3.527% 5 NOV 2027	(2,334)	-
CCP IRS R NIBOR6M P 0.03527% FL MD 25 NOV 2027	-	1,230
CCP IRS R NIBOR6M P 0.0369% 3.690% 1 NOV 2032	(1,802)	-
CCP IRS R NIBOR6M P 0.0369% FL MD 11 NOV 2032	-	(1,592)
CCP IRS R NIBOR6M P 0.037005% 3.701% 1 NOV 2029	(759)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R NIBOR6M P 0.037005% FL MD 11 NOV 2029	-	(615)
CCP IRS R NIBOR6M P 0.037095% 3.710% 1 NOV 2032	(21,571)	-
CCP IRS R NIBOR6M P 0.037095% FL MD 11 NOV 2032	-	(19,202)
CCP IRS R NIBOR6M P 0.037245% FL MD 10 NOV 2029	-	(1,412)
CCP IRS R NIBOR6M P 0.037245% FX MD 10 NOV 2029	(1,717)	-
CCP IRS R NIBOR6M P 0.037525% FL MD 10 NOV 2032	-	(8,905)
CCP IRS R NIBOR6M P 0.037525% FX MD 10 NOV 2032	(9,869)	-
CCP IRS R PRIB06M P 0.037535 FL MD 14 DEC 2033	-	(3,780)
CCP IRS R PRIB06M P 0.03779 FL MD 15 DEC 2028	-	(6,487)
CCP IRS R PRIB06M P 0.03804 FL MD 15 DEC 2033	-	(7,246)
CCP IRS R PRIB06M P 0.03815 FL MD 12 DEC 2033	-	(566,616)
CCP IRS R PRIB06M P 0.03859 FL MD 13 DEC 2028	-	(1,907)
CCP IRS R PRIB06M P 0.0386 FL MD 12 DEC 2033	-	(654,703)
CCP IRS R PRIB06M P 0.0389 FL MD 09 DEC 2030	-	(209,543)
CCP IRS R PRIB06M P 0.0394 FL MD 07 DEC 2028	-	(593,952)
CCP IRS R PRIB06M P 0.0402 FL MD 06 DEC 2028	-	(754,028)
CCP IRS R SOFRRATE P 0.0309315 FL MD 16 MAY 2033	-	308
CCP IRS R SOFRRATE P 0.0322547 FL MD 10 MAY 2033	-	406
CCP IRS R SOFRRATE P 0.03228 FL MD 12 MAY 2033	-	1,006
CCP IRS R SOFRRATE P 0.032376 FL MD 11 MAY 2033	-	1,161
CCP IRS R SOFRRATE P 0.034275 FL MD 28 JUN 2033	-	350
CCP IRS R SOFRRATE P 0.03467 FL MD 14 JUN 2033	-	262
CCP IRS R SOFRRATE P 0.03467 FL MD 29 JUN 2033	-	84
CCP IRS R SOFRRATE P 0.03477 FL MD 30 JUN 2033	-	20
CCP IRS R SOFRRATE P 0.03479 FL MD 13 JUN 2033	-	60
CCP IRS R SOFRRATE P 0.03481 FL MD 27 JUN 2033	-	6
CCP IRS R SOFRRATE P 0.03496 FL MD 27 JUN 2033	-	(56)
CCP IRS R SOFRRATE P 0.035065 FL MD 22 JUN 2033	-	(235)
CCP IRS R SOFRRATE P 0.03508 FL MD 23 JUN 2033	-	(125)
CCP IRS R SOFRRATE P 0.035105 FL MD 16 JUN 2033	-	(593)
CCP IRS R SOFRRATE P 0.03528 FL MD 21 DEC 2033	-	(40)
CCP IRS R SOFRRATE P 0.035355 FL MD 20 JUN 2033	-	(772)
CCP IRS R SOFRRATE P 0.035365 FL MD 19 DEC 2033	-	(47)
CCP IRS R SOFRRATE P 0.03538 FL MD 26 JUL 2033	-	(406)
CCP IRS R SOFRRATE P 0.035615 FL MD 05 JUL 2033	-	(702)
CCP IRS R SOFRRATE P 0.035705 FL MD 20 DEC 2033	-	(75)
CCP IRS R SOFRRATE P 0.035795 FL MD 05 JUL 2033	-	(313)
CCP IRS R SOFRRATE P 0.036135 FL MD 07 JUL 2033	-	(1,056)
CCP IRS R SOFRRATE P 0.03653 FL MD 19 DEC 2028	-	(50)
CCP IRS R SOFRRATE P 0.03657 FL MD 18 DEC 2028	-	(51)
CCP IRS R SOFRRATE P 0.0367047 FL MD 03 MAR 2033	-	(2,227)
CCP IRS R SOFRRATE P 0.03683 FL MD 02 MAR 2033	-	(2,689)
CCP IRS R SOFRRATE P 0.036905 FL MD 14 MAR 2033	-	(1,314)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R SOFRRATE P 0.036936 FL MD 01 MAR 2033	-	(2,331)
CCP IRS R SOFRRATE P 0.037598 FL MD 07 MAR 2033	-	(3,928)
CCP IRS R SOFRRATE P 0.03778 FL MD 11 JUL 2033	-	(3,572)
CCP IRS R SOFRRATE P 0.037895 FL MD 15 DEC 2033	-	(1,290)
CCP IRS R SOFRRATE P 0.039135 FL MD 06 DEC 2033	-	(722)
CCP IRS R SOFRRATE P 0.03938 FL MD 05 DEC 2033	-	(1,906)
CCP IRS R SOFRRATE P 0.03951 FL MD 05 DEC 2033	-	(392)
CCP IRS R SOFRRATE P 0.041875 FL MD 10 NOV 2033	-	(38,049)
CCP IRS R SOFRRATE P 0.04209 FL MD 17 NOV 2033	-	(604)
CCP IRS R SOFRRATE P 0.0421 FL MD 07 NOV 2033	-	(39,839)
CCP IRS R SOFRRATE P 0.0426 FL MD 08 NOV 2033	-	(15,485)
CCP IRS R SOFRRATE P 0.043305 FL MD 04 OCT 2033	-	(76,018)
CCP IRS R SOFRRATE P 0.01278% FL MD 16 DEC 2031	38,995	6,286,632
CCP IRS R SOFRRATE P 0.0141% FL MD 14 DEC 2051	4,126	1,089,347
CCP IRS R SONIO/N P 0.0317175 FL MD 31 MAR 2053	-	10,261
CCP IRS R SONIO/N P 0.0343139 FL MD 30 MAR 2033	-	(67,530)
CCP IRS R SONIO/N P 0.0343473 FL MD 04 APR 2033	-	(31,148)
CCP IRS R SONIO/N P 0.034524 FL MD 04 APR 2033	-	(20,541)
CCP IRS R SONIO/N P 0.035088 FL MD 31 MAR 2033	-	(64,348)
CCP IRS R SONIO/N P 0.0365229 FL MD 19 APR 2033	-	(18,267)
CCP IRS R SONIO/N P 0.0370003 FL MD 04 APR 2028	-	(14,069)
CCP IRS R SONIO/N P 0.0376268 FL MD 30 MAR 2028	-	(38,788)
CCP IRS R SONIO/N P 0.0383036 FL MD 03 APR 2028	-	(12,871)
CCP IRS R SONIO/N P 0.0383767 FL MD 31 MAR 2028	-	(30,747)
CCP IRS R SONIO/N P 0.0384962 FL MD 09 MAY 2030	-	(36,983)
CCP IRS R SONIO/N P 0.0391806 FL MD 18 APR 2028	-	(13,511)
CCP IRS R SONIO/N P 0.040405 FL MD 20 MAY 2030	-	(270,650)
CCP IRS R SONIO/N P 0.040445 FL MD 22 MAY 2030	-	(70,243)
CCP IRS R SONIO/N P 0.041345 FL MD 23 MAY 2030	-	(132,852)
CCP IRS R SONIO/N P 0.042924 FL MD 07 JUN 2030	-	(107,954)
CCP IRS R SONIO/N P 0.043021 FL MD 06 JUN 2030	-	(26,149)
CCP IRS R SONIO/N P 0.043622 FL MD 28 MAY 2030	-	(19,928)
CCP IRS R SONIO/N P 0.043787 FL MD 10 JUN 2030	-	(233,366)
CCP IRS R SONIO/N P 0.044089 FL MD 30 MAY 2030	-	(230,663)
CCP IRS R SONIO/N P 0.044281 FL MD 28 MAY 2030	-	(43,138)
CCP IRS R SONIO/N P 0.00499% FL MD 04 AUG 2031	-	346,606
CCP IRS R SONIO/N P 0.005149% FL MD 05 AUG 2031	-	60,153
CCP IRS R SONIO/N P 0.005167% FL MD 05 AUG 2031	-	62,426
CCP IRS R SONIO/N P 0.005234% FL MD 04 AUG 2031	-	292,829
CCP IRS R SONIO/N P 0.00524% FL MD 04 AUG 2031	-	2,305
CCP IRS R SONIO/N P 0.005261% FL MD 04 AUG 2031	-	354,736
CCP IRS R SONIO/N P 0.005264% FL MD 05 AUG 2031	-	2,304
CCP IRS R SONIO/N P 0.005294% FL MD 05 AUG 2031	-	62,138

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R SONIO/N P 0.005305% FL MD 04 AUG 2031	-	342,668
CCP IRS R SONIO/N P 0.005328% FL MD 04 AUG 2031	-	353,871
CCP IRS R SONIO/N P 0.005362% FL MD 04 AUG 2031	-	48,195
CCP IRS R SONIO/N P 0.005426% FL MD 06 AUG 2031	-	34,366
CCP IRS R SONIO/N P 0.005428% FL MD 26 AUG 2031	-	366,527
CCP IRS R SONIO/N P 0.005445% FL MD 26 AUG 2031	-	493,006
CCP IRS R SONIO/N P 0.005456% FL MD 06 AUG 2031	-	34,328
CCP IRS R SONIO/N P 0.005598% FL MD 06 AUG 2031	-	36,426
CCP IRS R SONIO/N P 0.005639% FL MD 26 AUG 2031	-	404,865
CCP IRS R SONIO/N P 0.005714% FL MD 29 AUG 2031	-	13,699
CCP IRS R SONIO/N P 0.00574% FL MD 29 AUG 2031	-	542,864
CCP IRS R SONIO/N P 0.005761% FL MD 21 JUL 2031	-	254,437
CCP IRS R SONIO/N P 0.00579% FL MD 26 AUG 2031	-	402,607
CCP IRS R SONIO/N P 0.00581% FL MD 06 AUG 2031	-	33,882
CCP IRS R SONIO/N P 0.005855% FL MD 26 AUG 2031	-	401,635
CCP IRS R SONIO/N P 0.005862% FL MD 21 JUL 2031	-	603,427
CCP IRS R SONIO/N P 0.005869% FL MD 29 AUG 2031	-	540,267
CCP IRS R SONIO/N P 0.00588% FL MD 12 AUG 2031	-	101,572
CCP IRS R SONIO/N P 0.00588% FL MD 26 AUG 2031	-	124,686
CCP IRS R SONIO/N P 0.005885% FL MD 13 AUG 2031	-	248,319
CCP IRS R SONIO/N P 0.005953% FL MD 29 AUG 2031	-	536,313
CCP IRS R SONIO/N P 0.005975% FL MD 27 AUG 2031	-	189,812
CCP IRS R SONIO/N P 0.00601% FL MD 27 AUG 2031	-	379,126
CCP IRS R SONIO/N P 0.006016% FL MD 21 JUL 2031	-	595,507
CCP IRS R SONIO/N P 0.006035% FL MD 22 JUL 2031	-	490,481
CCP IRS R SONIO/N P 0.006075% FL MD 27 AUG 2031	-	130,570
CCP IRS R SONIO/N P 0.00608% FL MD 22 JUL 2031	-	487,428
CCP IRS R SONIO/N P 0.006082% FL MD 06 AUG 2031	-	33,540
CCP IRS R SONIO/N P 0.006088% FL MD 22 JUL 2031	-	284,804
CCP IRS R SONIO/N P 0.006122% FL MD 26 AUG 2031	-	348,213
CCP IRS R SONIO/N P 0.006145% FL MD 26 AUG 2031	-	347,912
CCP IRS R SONIO/N P 0.00615% FL MD 26 AUG 2031	-	215,441
CCP IRS R SONIO/N P 0.006163% FL MD 09 JUL 2031	-	727,006
CCP IRS R SONIO/N P 0.00619% FL MD 26 AUG 2031	-	349,564
CCP IRS R SONIO/N P 0.006697% FL MD 15 SEP 2031	-	2,212
CCP IRS R SONIO/N P 0.00681% FL MD 15 SEP 2031	-	2,202
CCP IRS R SONIO/N P 0.00707% FL MD 16 SEP 2031	-	167,900
CCP IRS R SONIO/N P 0.007123% FL MD 22 SEP 2031	-	370,610
CCP IRS R SONIO/N P 0.0072% FL MD 16 SEP 2031	-	164,879
CCP IRS R SONIO/N P 0.007225% FL MD 22 SEP 2031	-	327,876
CCP IRS R SONIO/N P 0.007245% FL MD 16 SEP 2031	-	164,588
CCP IRS R SONIO/N P 0.00728% FL MD 22 SEP 2031	-	231,835
CCP IRS R SONIO/N P 0.00731% FL MD 22 SEP 2031	-	402,527

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R SONIO/N P 0.007379% FL MD 16 SEP 2031	-	165,876
CCP IRS R SONIO/N P 0.007379% FL MD 22 SEP 2031	-	403,591
CCP IRS R SONIO/N P 0.007406% FL MD 22 SEP 2031	-	366,509
CCP IRS R SONIO/N P 0.007439% FL MD 17 SEP 2031	-	421,361
CCP IRS R SONIO/N P 0.00744% FL MD 18 JUN 2031	-	323,898
CCP IRS R SONIO/N P 0.007455% FL MD 18 JUN 2031	-	231,815
CCP IRS R SONIO/N P 0.007487% FL MD 16 JUN 2031	-	27,098
CCP IRS R SONIO/N P 0.007491% FL MD 16 SEP 2031	-	70,775
CCP IRS R SONIO/N P 0.007492% FL MD 17 SEP 2031	-	418,332
CCP IRS R SONIO/N P 0.00751% FL MD 18 JUN 2031	-	323,002
CCP IRS R SONIO/N P 0.00754% FL MD 18 JUN 2031	-	324,699
CCP IRS R SONIO/N P 0.007545% FL MD 17 SEP 2031	-	417,453
CCP IRS R SONIO/N P 0.007749% FL MD 17 SEP 2031	-	414,068
CCP IRS R SONIO/N P 0.00778% FL MD 17 SEP 2031	-	108,160
CCP IRS R SONIO/N P 0.008736% FL MD 29 SEP 2031	-	73,690
CCP IRS R SONIO/N P 0.00879% FL MD 29 SEP 2031	-	300,225
CCP IRS R SONIO/N P 0.008834% FL MD 29 SEP 2031	-	297,634
CCP IRS R SONIO/N P 0.008879% FL MD 29 SEP 2031	-	297,072
CCP IRS R SONIO/N P 0.009132% FL MD 29 SEP 2031	-	360,353
CCP IRS R SONIO/N P 0.0092% FL MD 06 OCT 2031	-	3,508,271
CCP IRS R SONIO/N P 0.0092% FX MD 06 OCT 2031	(294)	-
CCP IRS R SONIO/N P 0.00923% FL MD 29 SEP 2031	-	252,601
CCP IRS R SONIO/N P 0.009319% FL MD 29 SEP 2031	-	357,493
CCP IRS R SONIO/N P 0.009685% FL MD 28 SEP 2051	-	235,576
CCP IRS R SONIO/N P 0.009709% FL MD 11 MAY 2051	-	43,464
CCP IRS R SONIO/N P 0.009755% FL MD 28 APR 2051	-	249,270
CCP IRS R SONIO/N P 0.009835% FL MD 24 MAY 2051	-	221,748
CCP IRS R SONIO/N P 0.009878% FL MD 13 OCT 2031	3,827	1,922,490
CCP IRS R SONIO/N P 0.009919% FL MD 17 MAY 2051	-	210,114
CCP IRS R SONIO/N P 0.00999% FL MD 15 MAY 2051	-	375,969
CCP IRS R SONIO/N P 0.010001% FL MD 17 MAY 2051	-	214,764
CCP IRS R SRFXON3 P 0.0113 FL MD 06 DEC 2030	-	(1,438)
CCP IRS R SRFXON3 P 0.0113 FX MD 06 DEC 2030	(6,446)	-
CCP IRS R STIB3M P 0.023075 FL MD 27 DEC 2028	-	2,054
CCP IRS R STIB3M P 0.025709 FL MD 12 DEC 2030	-	(8,710)
CCP IRS R STIB3M P 0.025709 FX MD 12 DEC 2030	(8,301)	-
CCP IRS R STIB3M P 0.025825 FL MD 12 DEC 2033	-	(84,085)
CCP IRS R STIB3M P 0.025825 FX MD 12 DEC 2033	(85,823)	-
CCP IRS R STIB3M P 0.026258 FL MD 12 DEC 2028	-	(82,595)
CCP IRS R STIB3M P 0.026258 FX MD 12 DEC 2028	(74,341)	-
CCP IRS R STIB3M P 0.02675 FL MD 07 DEC 2028	-	(23,011)
CCP IRS R STIB3M P 0.02675 FX MD 07 DEC 2028	(21,062)	-
CCP IRS R STIB3M P 0.0279 FL MD 19 MAY 2033	-	(60,129)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.0279 FX MD 19 MAY 2033	(60,088)	-
CCP IRS R STIB3M P 0.027975 FL MD 19 MAY 2033	-	(66,152)
CCP IRS R STIB3M P 0.027975 FX MD 19 MAY 2033	(66,096)	-
CCP IRS R STIB3M P 0.028045 FL MD 19 MAY 2033	-	(12,441)
CCP IRS R STIB3M P 0.028045 FX MD 19 MAY 2033	(12,429)	-
CCP IRS R STIB3M P 0.02809 FL MD 17 MAY 2033	-	(40,216)
CCP IRS R STIB3M P 0.02809 FX MD 17 MAY 2033	(40,168)	-
CCP IRS R STIB3M P 0.028095 FL MD 17 MAY 2033	-	(39,770)
CCP IRS R STIB3M P 0.028095 FX MD 17 MAY 2033	(39,723)	-
CCP IRS R STIB3M P 0.028115 FL MD 17 MAY 2033	-	(19,972)
CCP IRS R STIB3M P 0.028115 FX MD 17 MAY 2033	(19,948)	-
CCP IRS R STIB3M P 0.028135 FL MD 17 MAY 2033	-	(26,898)
CCP IRS R STIB3M P 0.028135 FX MD 17 MAY 2033	(26,865)	-
CCP IRS R STIB3M P 0.02829 FL MD 06 APR 2033	-	(3,629)
CCP IRS R STIB3M P 0.02829 FX MD 06 APR 2033	(3,623)	-
CCP IRS R STIB3M P 0.0283 FL MD 19 MAY 2033	-	(41,170)
CCP IRS R STIB3M P 0.0283 FX MD 19 MAY 2033	(41,110)	-
CCP IRS R STIB3M P 0.02835 FL MD 05 APR 2033	-	(13,115)
CCP IRS R STIB3M P 0.02835 FX MD 05 APR 2033	(13,090)	-
CCP IRS R STIB3M P 0.02839 FL MD 03 APR 2033	-	(6,969)
CCP IRS R STIB3M P 0.02839 FX MD 03 APR 2033	(6,955)	-
CCP IRS R STIB3M P 0.028415 FL MD 19 MAY 2030	-	(19,856)
CCP IRS R STIB3M P 0.028415 FX MD 19 MAY 2030	(19,148)	-
CCP IRS R STIB3M P 0.028475 FL MD 22 MAY 2033	-	(13,265)
CCP IRS R STIB3M P 0.028475 FX MD 22 MAY 2033	(13,241)	-
CCP IRS R STIB3M P 0.028525 FL MD 11 MAY 2033	-	(28,206)
CCP IRS R STIB3M P 0.028525 FX MD 11 MAY 2033	(28,150)	-
CCP IRS R STIB3M P 0.02854 FL MD 11 MAY 2033	-	(10,862)
CCP IRS R STIB3M P 0.02854 FX MD 11 MAY 2033	(10,840)	-
CCP IRS R STIB3M P 0.02855 FL MD 12 MAY 2033	-	(21,313)
CCP IRS R STIB3M P 0.02855 FL MD 22 MAY 2033	-	(13,467)
CCP IRS R STIB3M P 0.02855 FX MD 12 MAY 2033	(21,271)	-
CCP IRS R STIB3M P 0.02855 FX MD 22 MAY 2033	(13,441)	-
CCP IRS R STIB3M P 0.02856 FL MD 11 MAY 2033	-	(28,404)
CCP IRS R STIB3M P 0.02856 FX MD 11 MAY 2033	(28,346)	-
CCP IRS R STIB3M P 0.02857 FL MD 17 MAY 2030	-	(13,787)
CCP IRS R STIB3M P 0.02857 FX MD 17 MAY 2030	(13,305)	-
CCP IRS R STIB3M P 0.028595 FL MD 22 MAY 2033	-	(13,463)
CCP IRS R STIB3M P 0.028595 FX MD 22 MAY 2033	(13,435)	-
CCP IRS R STIB3M P 0.028615 FL MD 22 MAY 2033	-	(13,642)
CCP IRS R STIB3M P 0.028615 FX MD 22 MAY 2033	(13,614)	-
CCP IRS R STIB3M P 0.02865 FL MD 18 APR 2033	-	(2,188)
CCP IRS R STIB3M P 0.02865 FX MD 18 APR 2033	(2,184)	-

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.028665 FL MD 14 APR 2033	-	(30,864)
CCP IRS R STIB3M P 0.028665 FX MD 14 APR 2033	(30,796)	-
CCP IRS R STIB3M P 0.02867 FL MD 12 MAY 2033	-	(29,494)
CCP IRS R STIB3M P 0.02867 FX MD 12 MAY 2033	(29,430)	-
CCP IRS R STIB3M P 0.028685 FL MD 02 DEC 2030	-	(4,747)
CCP IRS R STIB3M P 0.028685 FX MD 02 DEC 2030	(4,621)	-
CCP IRS R STIB3M P 0.028745 FL MD 12 MAY 2033	-	(22,143)
CCP IRS R STIB3M P 0.028745 FX MD 12 MAY 2033	(22,092)	-
CCP IRS R STIB3M P 0.02876 FL MD 12 MAY 2033	-	(22,250)
CCP IRS R STIB3M P 0.02876 FX MD 12 MAY 2033	(22,198)	-
CCP IRS R STIB3M P 0.028775 FL MD 04 MAY 2033	-	(2,550)
CCP IRS R STIB3M P 0.028775 FL MD 22 MAY 2030	-	(5,535)
CCP IRS R STIB3M P 0.028775 FX MD 04 MAY 2033	(2,544)	-
CCP IRS R STIB3M P 0.028775 FX MD 22 MAY 2030	(5,346)	-
CCP IRS R STIB3M P 0.02878 FL MD 02 JUN 2033	-	(80,903)
CCP IRS R STIB3M P 0.02878 FX MD 02 JUN 2033	(80,784)	-
CCP IRS R STIB3M P 0.02879 FL MD 02 JUN 2033	-	(77,048)
CCP IRS R STIB3M P 0.02879 FX MD 02 JUN 2033	(76,934)	-
CCP IRS R STIB3M P 0.0288 FL MD 02 JUN 2033	-	(15,369)
CCP IRS R STIB3M P 0.0288 FL MD 15 APR 2030	-	(1,706)
CCP IRS R STIB3M P 0.0288 FX MD 02 JUN 2033	(15,346)	-
CCP IRS R STIB3M P 0.0288 FX MD 15 APR 2030	(1,648)	-
CCP IRS R STIB3M P 0.028825 FL MD 19 MAY 2028	-	(39,803)
CCP IRS R STIB3M P 0.028825 FX MD 19 MAY 2028	(37,165)	-
CCP IRS R STIB3M P 0.02883 FL MD 11 MAY 2030	-	(7,032)
CCP IRS R STIB3M P 0.02883 FX MD 11 MAY 2030	(6,795)	-
CCP IRS R STIB3M P 0.028845 FL MD 12 MAY 2033	-	(22,569)
CCP IRS R STIB3M P 0.028845 FX MD 12 MAY 2033	(22,514)	-
CCP IRS R STIB3M P 0.02885 FL MD 04 APR 2033	-	(77,070)
CCP IRS R STIB3M P 0.02885 FL MD 05 APR 2033	-	(45,904)
CCP IRS R STIB3M P 0.02885 FX MD 04 APR 2033	(76,865)	-
CCP IRS R STIB3M P 0.02885 FX MD 05 APR 2033	(45,783)	-
CCP IRS R STIB3M P 0.028858 FL MD 05 DEC 2030	-	(17,240)
CCP IRS R STIB3M P 0.028858 FX MD 05 DEC 2030	(16,801)	-
CCP IRS R STIB3M P 0.028865 FL MD 08 APR 2030	-	(2,305)
CCP IRS R STIB3M P 0.028865 FX MD 08 APR 2030	(2,227)	-
CCP IRS R STIB3M P 0.0288823 FL MD 02 DEC 2030	-	(13,542)
CCP IRS R STIB3M P 0.0288823 FX MD 02 DEC 2030	(13,193)	-
CCP IRS R STIB3M P 0.0289 FL MD 04 APR 2033	-	(11,396)
CCP IRS R STIB3M P 0.0289 FX MD 04 APR 2033	(11,365)	-
CCP IRS R STIB3M P 0.028915 FL MD 07 JUN 2033	-	(32,517)
CCP IRS R STIB3M P 0.028915 FX MD 07 JUN 2033	(32,473)	-
CCP IRS R STIB3M P 0.028975 FL MD 05 DEC 2033	-	(170,687)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.028975 FX MD 05 DEC 2033	(171,111)	-
CCP IRS R STIB3M P 0.0289892 FL MD 19 MAY 2028	-	(41,247)
CCP IRS R STIB3M P 0.0289892 FX MD 19 MAY 2028	(38,599)	-
CCP IRS R STIB3M P 0.02899 FL MD 03 APR 2033	-	(46,785)
CCP IRS R STIB3M P 0.02899 FX MD 03 APR 2033	(46,655)	-
CCP IRS R STIB3M P 0.029 FL MD 05 JUN 2033	-	(12,301)
CCP IRS R STIB3M P 0.029 FX MD 05 JUN 2033	(12,281)	-
CCP IRS R STIB3M P 0.0290142 FL MD 19 MAY 2028	-	(41,447)
CCP IRS R STIB3M P 0.0290142 FX MD 19 MAY 2028	(38,799)	-
CCP IRS R STIB3M P 0.02902 FL MD 19 MAY 2028	-	(41,518)
CCP IRS R STIB3M P 0.02902 FX MD 19 MAY 2028	(38,868)	-
CCP IRS R STIB3M P 0.02905 FL MD 15 JUN 2033	-	(10,229)
CCP IRS R STIB3M P 0.02905 FX MD 15 JUN 2033	(10,212)	-
CCP IRS R STIB3M P 0.029065 FL MD 12 MAY 2030	-	(12,384)
CCP IRS R STIB3M P 0.029065 FX MD 12 MAY 2030	(11,979)	-
CCP IRS R STIB3M P 0.0291 FL MD 05 JUN 2033	-	(22,186)
CCP IRS R STIB3M P 0.0291 FL MD 07 JUN 2033	-	(33,635)
CCP IRS R STIB3M P 0.0291 FX MD 05 JUN 2033	(22,148)	-
CCP IRS R STIB3M P 0.0291 FX MD 07 JUN 2033	(33,580)	-
CCP IRS R STIB3M P 0.029105 FL MD 06 MAY 2030	-	(2,243)
CCP IRS R STIB3M P 0.029105 FX MD 06 MAY 2030	(2,171)	-
CCP IRS R STIB3M P 0.02911 FL MD 07 JUN 2033	-	(16,964)
CCP IRS R STIB3M P 0.02911 FX MD 07 JUN 2033	(16,936)	-
CCP IRS R STIB3M P 0.029115 FL MD 02 JUN 2033	-	(7,960)
CCP IRS R STIB3M P 0.029115 FX MD 02 JUN 2033	(7,944)	-
CCP IRS R STIB3M P 0.02915 FL MD 07 JUN 2033	-	(59,426)
CCP IRS R STIB3M P 0.02915 FL MD 15 JUN 2033	-	(16,112)
CCP IRS R STIB3M P 0.02915 FX MD 07 JUN 2033	(59,324)	-
CCP IRS R STIB3M P 0.02915 FX MD 15 JUN 2033	(16,084)	-
CCP IRS R STIB3M P 0.02918 FL MD 04 APR 2033	-	(81,841)
CCP IRS R STIB3M P 0.02918 FX MD 04 APR 2033	(81,589)	-
CCP IRS R STIB3M P 0.0293 FL MD 05 APR 2030	-	(2,620)
CCP IRS R STIB3M P 0.0293 FX MD 05 APR 2030	(2,535)	-
CCP IRS R STIB3M P 0.02932 FL MD 05 DEC 2028	-	(156,104)
CCP IRS R STIB3M P 0.02932 FX MD 05 DEC 2028	(148,511)	-
CCP IRS R STIB3M P 0.02934 FL MD 04 APR 2030	-	(12,384)
CCP IRS R STIB3M P 0.02934 FL MD 19 APR 2033	-	(12,748)
CCP IRS R STIB3M P 0.02934 FX MD 04 APR 2030	(11,987)	-
CCP IRS R STIB3M P 0.02934 FX MD 19 APR 2033	(12,708)	-
CCP IRS R STIB3M P 0.02935 FL MD 17 MAY 2028	-	(44,353)
CCP IRS R STIB3M P 0.02935 FX MD 17 MAY 2028	(41,679)	-
CCP IRS R STIB3M P 0.02937 FL MD 02 JUN 2030	-	(11,681)
CCP IRS R STIB3M P 0.02937 FX MD 02 JUN 2030	(11,328)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.0294 FL MD 07 JUN 2033	-	(87,884)
CCP IRS R STIB3M P 0.0294 FX MD 07 JUN 2033	(87,695)	-
CCP IRS R STIB3M P 0.02942 FL MD 14 JUN 2033	-	(32,373)
CCP IRS R STIB3M P 0.02942 FL MD 17 MAY 2028	-	(41,228)
CCP IRS R STIB3M P 0.02942 FX MD 14 JUN 2033	(32,306)	-
CCP IRS R STIB3M P 0.02942 FX MD 17 MAY 2028	(38,772)	-
CCP IRS R STIB3M P 0.029475 FL MD 24 MAY 2033	-	(24,809)
CCP IRS R STIB3M P 0.029475 FX MD 24 MAY 2033	(24,730)	-
CCP IRS R STIB3M P 0.02955 FL MD 09 JUN 2033	-	(25,259)
CCP IRS R STIB3M P 0.02955 FL MD 24 MAY 2033	-	(54,872)
CCP IRS R STIB3M P 0.02955 FX MD 09 JUN 2033	(25,200)	-
CCP IRS R STIB3M P 0.02955 FX MD 24 MAY 2033	(54,694)	-
CCP IRS R STIB3M P 0.02957 FL MD 11 MAY 2028	-	(42,178)
CCP IRS R STIB3M P 0.02957 FX MD 11 MAY 2028	(39,722)	-
CCP IRS R STIB3M P 0.029575 FL MD 15 JUN 2030	-	(7,788)
CCP IRS R STIB3M P 0.029575 FL MD 19 APR 2033	-	(34,027)
CCP IRS R STIB3M P 0.029575 FX MD 15 JUN 2030	(7,562)	-
CCP IRS R STIB3M P 0.029575 FX MD 19 APR 2033	(33,911)	-
CCP IRS R STIB3M P 0.029585 FL MD 05 JUN 2030	-	(12,839)
CCP IRS R STIB3M P 0.029585 FX MD 05 JUN 2030	(12,464)	-
CCP IRS R STIB3M P 0.029595 FL MD 24 MAY 2033	-	(25,311)
CCP IRS R STIB3M P 0.029595 FX MD 24 MAY 2033	(25,228)	-
CCP IRS R STIB3M P 0.0296 FL MD 09 JUN 2033	-	(81,904)
CCP IRS R STIB3M P 0.0296 FL MD 24 MAY 2033	-	(40,080)
CCP IRS R STIB3M P 0.0296 FX MD 09 JUN 2033	(81,709)	-
CCP IRS R STIB3M P 0.0296 FX MD 24 MAY 2033	(39,948)	-
CCP IRS R STIB3M P 0.029685 FL MD 17 JUN 2030	-	(986)
CCP IRS R STIB3M P 0.029685 FX MD 17 JUN 2030	(958)	-
CCP IRS R STIB3M P 0.029725 FL MD 14 JUN 2030	-	(2,830)
CCP IRS R STIB3M P 0.029725 FX MD 14 JUN 2030	(2,749)	-
CCP IRS R STIB3M P 0.02973 FL MD 24 MAY 2033	-	(72,044)
CCP IRS R STIB3M P 0.02973 FX MD 24 MAY 2033	(71,796)	-
CCP IRS R STIB3M P 0.0297313 FL MD 22 MAY 2028	-	(49,723)
CCP IRS R STIB3M P 0.0297313 FX MD 22 MAY 2028	(46,912)	-
CCP IRS R STIB3M P 0.02975 FL MD 07 JUN 2030	-	(15,827)
CCP IRS R STIB3M P 0.02975 FX MD 07 JUN 2030	(15,376)	-
CCP IRS R STIB3M P 0.02977 FL MD 13 JUN 2033	-	(65,144)
CCP IRS R STIB3M P 0.02977 FX MD 13 JUN 2033	(64,984)	-
CCP IRS R STIB3M P 0.02979 FL MD 20 APR 2033	-	(93,740)
CCP IRS R STIB3M P 0.02979 FX MD 20 APR 2033	(93,398)	-
CCP IRS R STIB3M P 0.0298 FL MD 08 JUN 2033	-	(76,741)
CCP IRS R STIB3M P 0.0298 FX MD 08 JUN 2033	(76,544)	-
CCP IRS R STIB3M P 0.02981 FL MD 23 MAY 2033	-	(112,249)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.02981 FX MD 23 MAY 2033	(111,845)	-
CCP IRS R STIB3M P 0.029835 FL MD 09 JUN 2033	-	(32,167)
CCP IRS R STIB3M P 0.029835 FX MD 09 JUN 2033	(32,081)	-
CCP IRS R STIB3M P 0.02984 FL MD 19 APR 2033	-	(35,518)
CCP IRS R STIB3M P 0.02984 FL MD 23 MAY 2033	-	(95,587)
CCP IRS R STIB3M P 0.02984 FX MD 19 APR 2033	(35,387)	-
CCP IRS R STIB3M P 0.02984 FX MD 23 MAY 2033	(95,240)	-
CCP IRS R STIB3M P 0.02985 FL MD 13 JUN 2033	-	(2,471)
CCP IRS R STIB3M P 0.02985 FX MD 13 JUN 2033	(2,465)	-
CCP IRS R STIB3M P 0.029875 FL MD 02 JUN 2030	-	(6,695)
CCP IRS R STIB3M P 0.029875 FX MD 02 JUN 2030	(6,504)	-
CCP IRS R STIB3M P 0.029925 FL MD 14 JUN 2030	-	(7,320)
CCP IRS R STIB3M P 0.029925 FL MD 23 MAY 2033	-	(26,676)
CCP IRS R STIB3M P 0.029925 FX MD 14 JUN 2030	(7,116)	-
CCP IRS R STIB3M P 0.029925 FX MD 23 MAY 2033	(26,577)	-
CCP IRS R STIB3M P 0.029935 FL MD 12 MAY 2028	-	(45,139)
CCP IRS R STIB3M P 0.029935 FX MD 12 MAY 2028	(42,664)	-
CCP IRS R STIB3M P 0.029965 FL MD 26 MAY 2033	-	(37,658)
CCP IRS R STIB3M P 0.029965 FX MD 26 MAY 2033	(37,519)	-
CCP IRS R STIB3M P 0.02997 FL MD 20 APR 2033	-	(20,060)
CCP IRS R STIB3M P 0.02997 FL MD 25 MAY 2033	-	(89,717)
CCP IRS R STIB3M P 0.02997 FL MD 26 MAY 2033	-	(18,471)
CCP IRS R STIB3M P 0.02997 FX MD 20 APR 2033	(19,983)	-
CCP IRS R STIB3M P 0.02997 FX MD 25 MAY 2033	(89,383)	-
CCP IRS R STIB3M P 0.02997 FX MD 26 MAY 2033	(18,403)	-
CCP IRS R STIB3M P 0.02999 FL MD 24 MAY 2030	-	(8,518)
CCP IRS R STIB3M P 0.02999 FX MD 24 MAY 2030	(8,269)	-
CCP IRS R STIB3M P 0.03 FL MD 18 APR 2028	-	(41,424)
CCP IRS R STIB3M P 0.03 FX MD 18 APR 2028	(26,388)	-
CCP IRS R STIB3M P 0.03002 FL MD 25 MAY 2033	-	(43,385)
CCP IRS R STIB3M P 0.03002 FX MD 25 MAY 2033	(43,221)	-
CCP IRS R STIB3M P 0.030035 FL MD 20 APR 2033	-	(39,562)
CCP IRS R STIB3M P 0.030035 FX MD 20 APR 2033	(39,408)	-
CCP IRS R STIB3M P 0.03004 FL MD 20 APR 2033	-	(39,592)
CCP IRS R STIB3M P 0.03004 FL MD 26 MAY 2033	-	(41,973)
CCP IRS R STIB3M P 0.03004 FX MD 20 APR 2033	(39,438)	-
CCP IRS R STIB3M P 0.03004 FX MD 26 MAY 2033	(41,815)	-
CCP IRS R STIB3M P 0.03005 FL MD 01 JUN 2033	-	(119,082)
CCP IRS R STIB3M P 0.03005 FX MD 01 JUN 2033	(118,699)	-
CCP IRS R STIB3M P 0.030065 FL MD 26 MAY 2033	-	(38,245)
CCP IRS R STIB3M P 0.030065 FX MD 26 MAY 2033	(38,101)	-
CCP IRS R STIB3M P 0.03007 FL MD 12 MAY 2028	-	(46,222)
CCP IRS R STIB3M P 0.03007 FX MD 12 MAY 2028	(43,740)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.03008 FL MD 23 MAY 2033	-	(16,665)
CCP IRS R STIB3M P 0.03008 FX MD 23 MAY 2033	(16,601)	-
CCP IRS R STIB3M P 0.0301 FL MD 01 JUN 2033	-	(119,780)
CCP IRS R STIB3M P 0.0301 FL MD 16 JUN 2033	-	(55)
CCP IRS R STIB3M P 0.0301 FX MD 01 JUN 2033	(119,388)	-
CCP IRS R STIB3M P 0.0301 FX MD 16 JUN 2033	(59)	-
CCP IRS R STIB3M P 0.030115 FL MD 20 APR 2033	-	(43,944)
CCP IRS R STIB3M P 0.030115 FX MD 20 APR 2033	(43,770)	-
CCP IRS R STIB3M P 0.03012 FL MD 26 MAY 2033	-	(81,005)
CCP IRS R STIB3M P 0.03012 FX MD 26 MAY 2033	(80,694)	-
CCP IRS R STIB3M P 0.03014 FL MD 26 MAY 2033	-	(18,960)
CCP IRS R STIB3M P 0.03014 FX MD 26 MAY 2033	(18,887)	-
CCP IRS R STIB3M P 0.03018 FL MD 09 JUN 2030	-	(14,997)
CCP IRS R STIB3M P 0.03018 FX MD 09 JUN 2030	(14,588)	-
CCP IRS R STIB3M P 0.03019 FL MD 23 MAY 2030	-	(15,475)
CCP IRS R STIB3M P 0.03019 FX MD 23 MAY 2030	(15,031)	-
CCP IRS R STIB3M P 0.03022 FL MD 25 MAY 2033	-	(74,691)
CCP IRS R STIB3M P 0.03022 FX MD 25 MAY 2033	(74,395)	-
CCP IRS R STIB3M P 0.030225 FL MD 26 MAY 2033	-	(29,167)
CCP IRS R STIB3M P 0.030225 FX MD 26 MAY 2033	(29,053)	-
CCP IRS R STIB3M P 0.03024 FL MD 08 JUN 2030	-	(3,099)
CCP IRS R STIB3M P 0.03024 FL MD 25 MAY 2033	-	(58,002)
CCP IRS R STIB3M P 0.03024 FX MD 08 JUN 2030	(3,015)	-
CCP IRS R STIB3M P 0.03024 FX MD 25 MAY 2033	(57,772)	-
CCP IRS R STIB3M P 0.03025 FL MD 24 MAY 2030	-	(15,629)
CCP IRS R STIB3M P 0.03025 FX MD 24 MAY 2030	(15,185)	-
CCP IRS R STIB3M P 0.03028 FL MD 29 MAY 2033	-	(121,478)
CCP IRS R STIB3M P 0.03028 FX MD 29 MAY 2033	(121,061)	-
CCP IRS R STIB3M P 0.0303 FL MD 19 APR 2030	-	(6,113)
CCP IRS R STIB3M P 0.0303 FL MD 23 MAY 2030	-	(10,856)
CCP IRS R STIB3M P 0.0303 FX MD 19 APR 2030	(5,940)	-
CCP IRS R STIB3M P 0.0303 FX MD 23 MAY 2030	(10,548)	-
CCP IRS R STIB3M P 0.030315 FL MD 13 JUN 2030	-	(7,280)
CCP IRS R STIB3M P 0.030315 FX MD 13 JUN 2030	(7,086)	-
CCP IRS R STIB3M P 0.03033 FL MD 12 JUN 2033	-	(14,368)
CCP IRS R STIB3M P 0.03033 FX MD 12 JUN 2033	(14,324)	-
CCP IRS R STIB3M P 0.030335 FL MD 12 JUN 2033	-	(42,909)
CCP IRS R STIB3M P 0.030335 FX MD 12 JUN 2033	(42,777)	-
CCP IRS R STIB3M P 0.03034 FL MD 25 NOV 2030	-	(19,380)
CCP IRS R STIB3M P 0.03034 FX MD 25 NOV 2030	(18,916)	-
CCP IRS R STIB3M P 0.03035 FL MD 08 JUN 2030	-	(16,026)
CCP IRS R STIB3M P 0.03035 FX MD 08 JUN 2030	(15,598)	-
CCP IRS R STIB3M P 0.0303871 FL MD 20 JUN 2033	-	(16,890)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.0303871 FX MD 20 JUN 2033	(16,837)	-
CCP IRS R STIB3M P 0.03044 FL MD 25 MAY 2030	-	(28,228)
CCP IRS R STIB3M P 0.03044 FX MD 25 MAY 2030	(27,441)	-
CCP IRS R STIB3M P 0.0305 FL MD 01 JUN 2030	-	(8,779)
CCP IRS R STIB3M P 0.0305 FL MD 02 JUN 2028	-	(46,944)
CCP IRS R STIB3M P 0.0305 FL MD 29 MAY 2033	-	(129,142)
CCP IRS R STIB3M P 0.0305 FX MD 01 JUN 2030	(8,543)	-
CCP IRS R STIB3M P 0.0305 FX MD 02 JUN 2028	(44,661)	-
CCP IRS R STIB3M P 0.0305 FX MD 29 MAY 2033	(128,672)	-
CCP IRS R STIB3M P 0.030525 FL MD 01 JUN 2030	-	(16,345)
CCP IRS R STIB3M P 0.030525 FX MD 01 JUN 2030	(15,907)	-
CCP IRS R STIB3M P 0.030575 FL MD 21 APR 2033	-	(30,978)
CCP IRS R STIB3M P 0.030575 FX MD 21 APR 2033	(30,842)	-
CCP IRS R STIB3M P 0.03059 FL MD 04 APR 2028	-	(45,687)
CCP IRS R STIB3M P 0.03059 FL MD 26 MAY 2030	-	(28,131)
CCP IRS R STIB3M P 0.03059 FX MD 04 APR 2028	(43,374)	-
CCP IRS R STIB3M P 0.03059 FX MD 26 MAY 2030	(27,358)	-
CCP IRS R STIB3M P 0.0306 FL MD 17 JUN 2030	-	(1,677)
CCP IRS R STIB3M P 0.0306 FX MD 17 JUN 2030	(1,838)	-
CCP IRS R STIB3M P 0.030615 FL MD 20 APR 2030	-	(16,275)
CCP IRS R STIB3M P 0.030615 FX MD 20 APR 2030	(15,826)	-
CCP IRS R STIB3M P 0.03062 FL MD 07 JUN 2028	-	(70,490)
CCP IRS R STIB3M P 0.03062 FX MD 07 JUN 2028	(67,169)	-
CCP IRS R STIB3M P 0.03065 FL MD 07 JUN 2028	-	(70,847)
CCP IRS R STIB3M P 0.03065 FX MD 07 JUN 2028	(67,523)	-
CCP IRS R STIB3M P 0.0306823 FL MD 25 NOV 2030	-	(10,357)
CCP IRS R STIB3M P 0.0306823 FX MD 25 NOV 2030	(10,126)	-
CCP IRS R STIB3M P 0.030695 FL MD 12 JUN 2030	-	(6,236)
CCP IRS R STIB3M P 0.030695 FL MD 21 APR 2033	-	(63,364)
CCP IRS R STIB3M P 0.030695 FX MD 12 JUN 2030	(6,075)	-
CCP IRS R STIB3M P 0.030695 FX MD 21 APR 2033	(63,080)	-
CCP IRS R STIB3M P 0.03072 FL MD 21 APR 2033	-	(13,414)
CCP IRS R STIB3M P 0.03072 FX MD 21 APR 2033	(13,354)	-
CCP IRS R STIB3M P 0.030725 FL MD 20 APR 2030	-	(9,408)
CCP IRS R STIB3M P 0.030725 FX MD 20 APR 2030	(9,151)	-
CCP IRS R STIB3M P 0.030727 FL MD 15 JUN 2028	-	(5,961)
CCP IRS R STIB3M P 0.0307475 FL MD 30 NOV 2028	-	(23,760)
CCP IRS R STIB3M P 0.0307475 FX MD 30 NOV 2028	(22,805)	-
CCP IRS R STIB3M P 0.0307694 FL MD 22 NOV 2030	-	(15,722)
CCP IRS R STIB3M P 0.0307694 FX MD 22 NOV 2030	(15,371)	-
CCP IRS R STIB3M P 0.030775 FL MD 02 JUN 2028	-	(52,856)
CCP IRS R STIB3M P 0.030775 FX MD 02 JUN 2028	(50,379)	-
CCP IRS R STIB3M P 0.030785 FL MD 04 APR 2028	-	(92,098)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.030785 FX MD 04 APR 2028	(87,560)	-
CCP IRS R STIB3M P 0.03083 FL MD 29 MAY 2030	-	(26,251)
CCP IRS R STIB3M P 0.03083 FX MD 29 MAY 2030	(25,567)	-
CCP IRS R STIB3M P 0.03087 FL MD 24 MAY 2028	-	(68,688)
CCP IRS R STIB3M P 0.03087 FX MD 24 MAY 2028	(65,409)	-
CCP IRS R STIB3M P 0.030885 FL MD 30 MAY 2033	-	(7,884)
CCP IRS R STIB3M P 0.030885 FX MD 30 MAY 2033	(7,854)	-
CCP IRS R STIB3M P 0.030895 FL MD 24 MAY 2028	-	(57,291)
CCP IRS R STIB3M P 0.030895 FX MD 24 MAY 2028	(54,566)	-
CCP IRS R STIB3M P 0.03094 FL MD 02 JUN 2028	-	(62,107)
CCP IRS R STIB3M P 0.03094 FX MD 02 JUN 2028	(59,258)	-
CCP IRS R STIB3M P 0.031 FL MD 05 JUN 2028	-	(62,105)
CCP IRS R STIB3M P 0.031 FL MD 30 MAY 2033	-	(31,347)
CCP IRS R STIB3M P 0.031 FX MD 05 JUN 2028	(59,301)	-
CCP IRS R STIB3M P 0.031 FX MD 30 MAY 2033	(31,223)	-
CCP IRS R STIB3M P 0.0310008 FL MD 26 JUN 2030	-	(1,778)
CCP IRS R STIB3M P 0.0310008 FX MD 26 JUN 2030	(1,732)	-
CCP IRS R STIB3M P 0.0310076 FL MD 20 JUN 2033	-	(1,554)
CCP IRS R STIB3M P 0.0310076 FX MD 20 JUN 2033	(1,550)	-
CCP IRS R STIB3M P 0.03105 FL MD 05 JUN 2028	-	(62,592)
CCP IRS R STIB3M P 0.03105 FL MD 13 JUN 2028	-	(9,585)
CCP IRS R STIB3M P 0.03105 FX MD 05 JUN 2028	(59,784)	-
CCP IRS R STIB3M P 0.03105 FX MD 13 JUN 2028	(9,159)	-
CCP IRS R STIB3M P 0.0311 FL MD 23 NOV 2028	-	(31,772)
CCP IRS R STIB3M P 0.0311 FX MD 23 NOV 2028	(30,465)	-
CCP IRS R STIB3M P 0.0311247 FL MD 20 NOV 2030	-	(12,404)
CCP IRS R STIB3M P 0.0311247 FX MD 20 NOV 2030	(12,137)	-
CCP IRS R STIB3M P 0.031125 FL MD 19 JUN 2030	-	(5,582)
CCP IRS R STIB3M P 0.031125 FX MD 19 JUN 2030	(5,443)	-
CCP IRS R STIB3M P 0.03114 FL MD 19 APR 2028	-	(48,196)
CCP IRS R STIB3M P 0.03114 FX MD 19 APR 2028	(45,952)	-
CCP IRS R STIB3M P 0.031195 FL MD 19 JUN 2030	-	(681)
CCP IRS R STIB3M P 0.031195 FX MD 19 JUN 2030	(664)	-
CCP IRS R STIB3M P 0.031225 FL MD 20 NOV 2030	-	(19,116)
CCP IRS R STIB3M P 0.031225 FX MD 20 NOV 2030	(18,707)	-
CCP IRS R STIB3M P 0.031245 FL MD 23 MAY 2028	-	(62,881)
CCP IRS R STIB3M P 0.031245 FX MD 23 MAY 2028	(60,008)	-
CCP IRS R STIB3M P 0.03125 FL MD 14 JUN 2028	-	(57,654)
CCP IRS R STIB3M P 0.03125 FX MD 14 JUN 2028	(55,147)	-
CCP IRS R STIB3M P 0.031265 FL MD 03 JUL 2030	-	(1,661)
CCP IRS R STIB3M P 0.031265 FX MD 03 JUL 2030	(1,621)	-
CCP IRS R STIB3M P 0.0313 FL MD 09 JUN 2028	-	(51,447)
CCP IRS R STIB3M P 0.0313 FL MD 25 MAY 2028	-	(75,301)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.0313 FX MD 09 JUN 2028	(49,218)	-
CCP IRS R STIB3M P 0.0313 FX MD 25 MAY 2028	(71,892)	-
CCP IRS R STIB3M P 0.031335 FL MD 08 JUN 2028	-	(28,963)
CCP IRS R STIB3M P 0.031335 FX MD 08 JUN 2028	(27,717)	-
CCP IRS R STIB3M P 0.0313366 FL MD 20 JUN 2030	-	(2,125)
CCP IRS R STIB3M P 0.0313366 FX MD 20 JUN 2030	(2,077)	-
CCP IRS R STIB3M P 0.03135 FL MD 09 JUN 2028	-	(75,048)
CCP IRS R STIB3M P 0.03135 FL MD 23 MAY 2028	-	(157,509)
CCP IRS R STIB3M P 0.03135 FX MD 09 JUN 2028	(71,816)	-
CCP IRS R STIB3M P 0.03135 FX MD 23 MAY 2028	(150,405)	-
CCP IRS R STIB3M P 0.031385 FL MD 09 JUN 2028	-	(12,633)
CCP IRS R STIB3M P 0.031385 FX MD 09 JUN 2028	(12,092)	-
CCP IRS R STIB3M P 0.03139 FL MD 08 JUN 2028	-	(52,072)
CCP IRS R STIB3M P 0.03139 FX MD 08 JUN 2028	(49,845)	-
CCP IRS R STIB3M P 0.031415 FL MD 21 APR 2030	-	(12,444)
CCP IRS R STIB3M P 0.031415 FX MD 21 APR 2030	(12,123)	-
CCP IRS R STIB3M P 0.03145 FL MD 29 NOV 2028	-	(10,453)
CCP IRS R STIB3M P 0.03145 FX MD 29 NOV 2028	(10,559)	-
CCP IRS R STIB3M P 0.031455 FL MD 24 JUN 2030	-	(10,126)
CCP IRS R STIB3M P 0.031455 FX MD 24 JUN 2030	(9,874)	-
CCP IRS R STIB3M P 0.031475 FL MD 26 MAY 2028	-	(128,977)
CCP IRS R STIB3M P 0.031475 FX MD 26 MAY 2028	(123,259)	-
CCP IRS R STIB3M P 0.031485 FL MD 25 MAY 2028	-	(73,178)
CCP IRS R STIB3M P 0.031485 FX MD 25 MAY 2028	(69,938)	-
CCP IRS R STIB3M P 0.0315 FL MD 13 JUN 2028	-	(57,445)
CCP IRS R STIB3M P 0.0315 FX MD 13 JUN 2028	(55,030)	-
CCP IRS R STIB3M P 0.03152 FL MD 25 MAY 2028	-	(105,331)
CCP IRS R STIB3M P 0.03152 FX MD 25 MAY 2028	(100,687)	-
CCP IRS R STIB3M P 0.031525 FL MD 20 APR 2028	-	(75,407)
CCP IRS R STIB3M P 0.031525 FX MD 20 APR 2028	(72,054)	-
CCP IRS R STIB3M P 0.03155 FL MD 26 MAY 2028	-	(54,487)
CCP IRS R STIB3M P 0.03155 FL MD 29 NOV 2028	-	(41,324)
CCP IRS R STIB3M P 0.03155 FX MD 26 MAY 2028	(52,092)	-
CCP IRS R STIB3M P 0.03155 FX MD 29 NOV 2028	(39,796)	-
CCP IRS R STIB3M P 0.031558 FL MD 22 NOV 2028	-	(35,745)
CCP IRS R STIB3M P 0.031558 FX MD 22 NOV 2028	(34,384)	-
CCP IRS R STIB3M P 0.0316 FL MD 30 MAY 2030	-	(4,182)
CCP IRS R STIB3M P 0.0316 FX MD 30 MAY 2030	(4,080)	-
CCP IRS R STIB3M P 0.03162 FL MD 20 APR 2028	-	(53,394)
CCP IRS R STIB3M P 0.03162 FX MD 20 APR 2028	(51,046)	-
CCP IRS R STIB3M P 0.03165 FL MD 01 JUN 2028	-	(55,631)
CCP IRS R STIB3M P 0.03165 FL MD 11 AUG 2033	-	(11,198)
CCP IRS R STIB3M P 0.03165 FX MD 01 JUN 2028	(53,277)	-

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.03165 FX MD 11 AUG 2033	(11,156)	-
CCP IRS R STIB3M P 0.031675 FL MD 16 JUN 2028	-	(15,503)
CCP IRS R STIB3M P 0.031675 FX MD 16 JUN 2028	(17,696)	-
CCP IRS R STIB3M P 0.0317 FL MD 01 JUN 2028	-	(60,391)
CCP IRS R STIB3M P 0.0317 FX MD 01 JUN 2028	(57,850)	-
CCP IRS R STIB3M P 0.03172 FL MD 22 NOV 2028	-	(51,661)
CCP IRS R STIB3M P 0.03172 FX MD 22 NOV 2028	(49,728)	-
CCP IRS R STIB3M P 0.03175 FL MD 01 JUN 2028	-	(86,231)
CCP IRS R STIB3M P 0.03175 FX MD 01 JUN 2028	(82,623)	-
CCP IRS R STIB3M P 0.031805 FL MD 12 JUN 2028	-	(57,218)
CCP IRS R STIB3M P 0.031805 FX MD 12 JUN 2028	(54,892)	-
CCP IRS R STIB3M P 0.03185 FL MD 11 JUL 2033	-	(16,706)
CCP IRS R STIB3M P 0.03185 FX MD 11 JUL 2033	(16,640)	-
CCP IRS R STIB3M P 0.03194 FL MD 29 MAY 2028	-	(119,387)
CCP IRS R STIB3M P 0.03194 FX MD 29 MAY 2028	(114,523)	-
CCP IRS R STIB3M P 0.03198 FL MD 17 NOV 2028	-	(3,406)
CCP IRS R STIB3M P 0.03198 FX MD 17 NOV 2028	(3,282)	-
CCP IRS R STIB3M P 0.032 FL MD 29 MAY 2028	-	(121,238)
CCP IRS R STIB3M P 0.032 FX MD 29 MAY 2028	(116,330)	-
CCP IRS R STIB3M P 0.0321317 FL MD 20 NOV 2028	-	(36,060)
CCP IRS R STIB3M P 0.0321317 FX MD 20 NOV 2028	(34,771)	-
CCP IRS R STIB3M P 0.03214 FL MD 20 NOV 2028	-	(146,904)
CCP IRS R STIB3M P 0.03214 FX MD 20 NOV 2028	(141,657)	-
CCP IRS R STIB3M P 0.032325 FL MD 11 JUL 2033	-	(21,124)
CCP IRS R STIB3M P 0.032325 FX MD 11 JUL 2033	(21,033)	-
CCP IRS R STIB3M P 0.03258 FL MD 21 APR 2028	-	(84,513)
CCP IRS R STIB3M P 0.03258 FX MD 21 APR 2028	(81,159)	-
CCP IRS R STIB3M P 0.032625 FL MD 12 JUL 2033	-	(11,420)
CCP IRS R STIB3M P 0.032625 FX MD 12 JUL 2033	(11,369)	-
CCP IRS R STIB3M P 0.032675 FL MD 12 AUG 2030	-	(1,216)
CCP IRS R STIB3M P 0.032675 FX MD 12 AUG 2030	(1,190)	-
CCP IRS R STIB3M P 0.03277 FL MD 07 AUG 2030	-	(6,134)
CCP IRS R STIB3M P 0.03277 FX MD 07 AUG 2030	(6,004)	-
CCP IRS R STIB3M P 0.03285 FL MD 10 JUL 2030	-	(8,795)
CCP IRS R STIB3M P 0.03285 FX MD 10 JUL 2030	(8,607)	-
CCP IRS R STIB3M P 0.0330525 FL MD 16 AUG 2033	-	(26,060)
CCP IRS R STIB3M P 0.0330525 FX MD 16 AUG 2033	(25,937)	-
CCP IRS R STIB3M P 0.033275 FL MD 18 AUG 2033	-	(24,972)
CCP IRS R STIB3M P 0.033275 FX MD 18 AUG 2033	(24,854)	-
CCP IRS R STIB3M P 0.03333 FL MD 22 AUG 2033	-	(16,944)
CCP IRS R STIB3M P 0.03333 FX MD 22 AUG 2033	(16,863)	-
CCP IRS R STIB3M P 0.033375 FL MD 18 AUG 2033	-	(56,849)
CCP IRS R STIB3M P 0.033375 FX MD 18 AUG 2033	(56,578)	-

Bridgewater Pure Alpha Trading Company LTD.

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.0334 FL MD 18 AUG 2033	-	(42,018)
CCP IRS R STIB3M P 0.0334 FX MD 18 AUG 2033	(41,817)	-
CCP IRS R STIB3M P 0.033425 FL MD 18 AUG 2033	-	(42,125)
CCP IRS R STIB3M P 0.033425 FX MD 18 AUG 2033	(41,923)	-
CCP IRS R STIB3M P 0.03355 FL MD 27 JUN 2028	-	(20,620)
CCP IRS R STIB3M P 0.033635 FL MD 26 SEP 2033	-	(218,340)
CCP IRS R STIB3M P 0.033635 FX MD 26 SEP 2033	(217,328)	-
CCP IRS R STIB3M P 0.0338074 FL MD 12 OCT 2033	-	(10,363)
CCP IRS R STIB3M P 0.0338074 FX MD 12 OCT 2033	(10,321)	-
CCP IRS R STIB3M P 0.0341 FL MD 17 AUG 2033	-	(54,184)
CCP IRS R STIB3M P 0.0341 FX MD 17 AUG 2033	(53,905)	-
CCP IRS R STIB3M P 0.034135 FL MD 12 OCT 2033	-	(342,516)
CCP IRS R STIB3M P 0.034135 FX MD 12 OCT 2033	(341,079)	-
CCP IRS R STIB3M P 0.03451 FL MD 12 OCT 2028	-	(248,406)
CCP IRS R STIB3M P 0.03451 FX MD 12 OCT 2028	(241,115)	-
CCP IRS R STIB3M P 0.03459 FL MD 02 OCT 2033	-	(290,803)
CCP IRS R STIB3M P 0.03459 FX MD 02 OCT 2033	(289,267)	-
CCP IRS R STIB3M P 0.034725 FL MD 27 OCT 2033	-	(7,299)
CCP IRS R STIB3M P 0.034725 FX MD 27 OCT 2033	(7,267)	-
CCP IRS R STIB3M P 0.03479 FL MD 31 OCT 2033	-	(27,280)
CCP IRS R STIB3M P 0.03479 FX MD 31 OCT 2033	(27,181)	-
CCP IRS R STIB3M P 0.034825 FL MD 04 OCT 2033	-	(41,539)
CCP IRS R STIB3M P 0.034825 FX MD 04 OCT 2033	(41,347)	-
CCP IRS R STIB3M P 0.034925 FL MD 04 OCT 2033	-	(69,718)
CCP IRS R STIB3M P 0.034925 FX MD 04 OCT 2033	(69,392)	-
CCP IRS R STIB3M P 0.034975 FL MD 16 AUG 2028	-	(26,001)
CCP IRS R STIB3M P 0.034975 FX MD 16 AUG 2028	(25,212)	-
CCP IRS R STIB3M P 0.03515 FL MD 31 OCT 2028	-	(24,092)
CCP IRS R STIB3M P 0.03515 FX MD 31 OCT 2028	(23,457)	-
CCP IRS R STIB3M P 0.035205 FL MD 22 AUG 2028	-	(15,530)
CCP IRS R STIB3M P 0.035205 FX MD 22 AUG 2028	(15,069)	-
CCP IRS R STIB3M P 0.03525 FL MD 19 OCT 2028	-	(6,955)
CCP IRS R STIB3M P 0.03525 FX MD 19 OCT 2028	(6,761)	-
CCP IRS R STIB3M P 0.03539 FL MD 27 OCT 2028	-	(130,480)
CCP IRS R STIB3M P 0.03539 FX MD 27 OCT 2028	(126,870)	-
CCP IRS R STIB3M P 0.03543 FL MD 10 OCT 2033	-	(29,088)
CCP IRS R STIB3M P 0.03543 FX MD 10 OCT 2033	(28,947)	-
CCP IRS R STIB3M P 0.0354375 FL MD 26 OCT 2028	-	(60,830)
CCP IRS R STIB3M P 0.0354375 FX MD 26 OCT 2028	(59,152)	-
CCP IRS R STIB3M P 0.0355 FL MD 18 AUG 2028	-	(8,440)
CCP IRS R STIB3M P 0.0355 FX MD 18 AUG 2028	(8,195)	-
CCP IRS R STIB3M P 0.0355375 FL MD 26 OCT 2028	-	(19,388)
CCP IRS R STIB3M P 0.0355375 FX MD 26 OCT 2028	(18,856)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.03559 FL MD 27 OCT 2028	-	(33,540)
CCP IRS R STIB3M P 0.03559 FX MD 27 OCT 2028	(32,624)	-
CCP IRS R STIB3M P 0.035622 FL MD 26 SEP 2028	-	(248,499)
CCP IRS R STIB3M P 0.035622 FX MD 26 SEP 2028	(241,443)	-
CCP IRS R STIB3M P 0.035625 FL MD 21 AUG 2028	-	(25,696)
CCP IRS R STIB3M P 0.035625 FX MD 21 AUG 2028	(24,958)	-
CCP IRS R STIB3M P 0.03565 FL MD 05 OCT 2033	-	(78,432)
CCP IRS R STIB3M P 0.03565 FL MD 27 OCT 2028	-	(99,628)
CCP IRS R STIB3M P 0.03565 FX MD 05 OCT 2033	(78,040)	-
CCP IRS R STIB3M P 0.03565 FX MD 27 OCT 2028	(96,917)	-
CCP IRS R STIB3M P 0.0358 FL MD 05 OCT 2033	-	(101,930)
CCP IRS R STIB3M P 0.0358 FX MD 05 OCT 2033	(101,415)	-
CCP IRS R STIB3M P 0.035825 FL MD 09 OCT 2028	-	(25,417)
CCP IRS R STIB3M P 0.035825 FX MD 09 OCT 2028	(24,732)	-
CCP IRS R STIB3M P 0.035925 FL MD 04 OCT 2028	-	(35,767)
CCP IRS R STIB3M P 0.035925 FX MD 04 OCT 2028	(34,807)	-
CCP IRS R STIB3M P 0.0360278 FL MD 06 OCT 2033	-	(18,894)
CCP IRS R STIB3M P 0.0360278 FX MD 06 OCT 2033	(18,798)	-
CCP IRS R STIB3M P 0.036075 FL MD 17 AUG 2028	-	(9,936)
CCP IRS R STIB3M P 0.036075 FX MD 17 AUG 2028	(9,658)	-
CCP IRS R STIB3M P 0.036111 FL MD 02 OCT 2028	-	(349,679)
CCP IRS R STIB3M P 0.036111 FX MD 02 OCT 2028	(339,925)	-
CCP IRS R STIB3M P 0.03618 FL MD 05 OCT 2028	-	(40,413)
CCP IRS R STIB3M P 0.03618 FX MD 05 OCT 2028	(39,345)	-
CCP IRS R STIB3M P 0.0363 FL MD 05 OCT 2028	-	(113,826)
CCP IRS R STIB3M P 0.0363 FX MD 05 OCT 2028	(110,841)	-
CCP IRS R STIB3M P 0.0364 FL MD 25 OCT 2028	-	(81,603)
CCP IRS R STIB3M P 0.0364 FX MD 25 OCT 2028	(79,476)	-
CCP IRS R STIB3M P 0.036475 FL MD 25 OCT 2028	-	(82,039)
CCP IRS R STIB3M P 0.036475 FX MD 25 OCT 2028	(79,910)	-
CCP IRS R STIB3M P 0.036485 FL MD 06 OCT 2028	-	(16,661)
CCP IRS R STIB3M P 0.036485 FX MD 06 OCT 2028	(16,231)	-
CCP IRS R STIB3M P 0.036525 FL MD 25 OCT 2028	-	(210,864)
CCP IRS R STIB3M P 0.036525 FX MD 25 OCT 2028	(205,409)	-
CCP IRS R STIB3M P 0.02623% FL MD 19 JUL 2032	-	(15,793)
CCP IRS R STIB3M P 0.02623% FX MD 19 JUL 2032	(15,680)	-
CCP IRS R STIB3M P 0.02627% FL MD 21 JUL 2032	-	(11,131)
CCP IRS R STIB3M P 0.02627% FX MD 21 JUL 2032	(11,050)	-
CCP IRS R STIB3M P 0.026475% FL MD 25 AUG 2032	-	(8,064)
CCP IRS R STIB3M P 0.026475% FX MD 25 AUG 2032	(8,011)	-
CCP IRS R STIB3M P 0.026695% FL MD 25 AUG 2032	-	(18,178)
CCP IRS R STIB3M P 0.026695% FX MD 25 AUG 2032	(18,054)	-
CCP IRS R STIB3M P 0.02674% FL MD 25 AUG 2032	-	(276)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.02674% FX MD 25 AUG 2032	(274)	-
CCP IRS R STIB3M P 0.02677% FL MD 21 JUL 2032	-	(9,571)
CCP IRS R STIB3M P 0.02677% FX MD 21 JUL 2032	(9,498)	-
CCP IRS R STIB3M P 0.026825% FL MD 21 JUL 2032	-	(13,658)
CCP IRS R STIB3M P 0.026825% FX MD 21 JUL 2032	(13,552)	-
CCP IRS R STIB3M P 0.027285% FL MD 10 JUN 2032	-	(27,963)
CCP IRS R STIB3M P 0.027285% FX MD 10 JUN 2032	(27,701)	-
CCP IRS R STIB3M P 0.0274% FL MD 10 JUN 2032	-	(52,654)
CCP IRS R STIB3M P 0.0274% FX MD 10 JUN 2032	(52,161)	-
CCP IRS R STIB3M P 0.02746% FL MD 10 JUN 2032	-	(6,954)
CCP IRS R STIB3M P 0.02746% FX MD 10 JUN 2032	(6,888)	-
CCP IRS R STIB3M P 0.02759% FL MD 10 JUN 2032	-	(55,180)
CCP IRS R STIB3M P 0.02759% FX MD 10 JUN 2032	(54,663)	-
CCP IRS R STIB3M P 0.027835% FL MD 14 JUN 2032	-	(6,881)
CCP IRS R STIB3M P 0.027835% FX MD 14 JUN 2032	(6,817)	-
CCP IRS R STIB3M P 0.028% FL MD 22 NOV 2032	-	(6,184)
CCP IRS R STIB3M P 0.028% FX MD 22 NOV 2032	(6,156)	-
CCP IRS R STIB3M P 0.02804% FL MD 22 NOV 2032	-	(6,239)
CCP IRS R STIB3M P 0.02804% FX MD 22 NOV 2032	(6,210)	-
CCP IRS R STIB3M P 0.0281% FL MD 17 NOV 2032	-	(3,013)
CCP IRS R STIB3M P 0.0281% FX MD 17 NOV 2032	(2,999)	-
CCP IRS R STIB3M P 0.028495% FL MD 15 SEP 2032	-	(70,924)
CCP IRS R STIB3M P 0.028495% FX MD 15 SEP 2032	(70,460)	-
CCP IRS R STIB3M P 0.028585% FL MD 14 SEP 2032	-	(6,772)
CCP IRS R STIB3M P 0.028585% FX MD 14 SEP 2032	(6,728)	-
CCP IRS R STIB3M P 0.0286% FL MD 15 SEP 2032	-	(29,454)
CCP IRS R STIB3M P 0.0286% FX MD 15 SEP 2032	(29,260)	-
CCP IRS R STIB3M P 0.02865% FL MD 15 SEP 2032	-	(15,271)
CCP IRS R STIB3M P 0.02865% FX MD 15 SEP 2032	(15,170)	-
CCP IRS R STIB3M P 0.028675% FL MD 15 SEP 2032	-	(29,885)
CCP IRS R STIB3M P 0.028675% FX MD 15 SEP 2032	(29,686)	-
CCP IRS R STIB3M P 0.02869% FL MD 14 SEP 2032	-	(30,956)
CCP IRS R STIB3M P 0.02869% FX MD 14 SEP 2032	(30,753)	-
CCP IRS R STIB3M P 0.028775% FL MD 15 JUN 2032	-	(13,847)
CCP IRS R STIB3M P 0.028775% FX MD 15 JUN 2032	(13,715)	-
CCP IRS R STIB3M P 0.0289% FL MD 20 SEP 2032	-	(56,586)
CCP IRS R STIB3M P 0.0289% FX MD 20 SEP 2032	(56,324)	-
CCP IRS R STIB3M P 0.02899% FL MD 20 SEP 2032	-	(33,585)
CCP IRS R STIB3M P 0.02899% FX MD 20 SEP 2032	(33,427)	-
CCP IRS R STIB3M P 0.02922% FL MD 20 SEP 2032	-	(13,826)
CCP IRS R STIB3M P 0.02922% FX MD 20 SEP 2032	(13,758)	-
CCP IRS R STIB3M P 0.029275% FL MD 15 SEP 2032	-	(17,113)
CCP IRS R STIB3M P 0.029275% FX MD 15 SEP 2032	(16,994)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.02929% FL MD 19 SEP 2032	-	(17,941)
CCP IRS R STIB3M P 0.02929% FX MD 19 SEP 2032	(17,819)	-
CCP IRS R STIB3M P 0.029295% FL MD 19 SEP 2032	-	(14,166)
CCP IRS R STIB3M P 0.029295% FX MD 19 SEP 2032	(14,070)	-
CCP IRS R STIB3M P 0.02935% FL MD 23 SEP 2032	-	(38,048)
CCP IRS R STIB3M P 0.02935% FX MD 23 SEP 2032	(37,767)	-
CCP IRS R STIB3M P 0.029405% FL MD 27 SEP 2032	-	(17,974)
CCP IRS R STIB3M P 0.029405% FX MD 27 SEP 2032	(17,839)	-
CCP IRS R STIB3M P 0.02943% FL MD 20 SEP 2032	-	(35,530)
CCP IRS R STIB3M P 0.02943% FX MD 20 SEP 2032	(35,349)	-
CCP IRS R STIB3M P 0.02949% FL MD 20 SEP 2032	-	(60,512)
CCP IRS R STIB3M P 0.02949% FL MD 23 SEP 2032	-	(26,249)
CCP IRS R STIB3M P 0.02949% FX MD 20 SEP 2032	(60,202)	-
CCP IRS R STIB3M P 0.02949% FX MD 23 SEP 2032	(26,054)	-
CCP IRS R STIB3M P 0.029495% FL MD 23 SEP 2032	-	(34,591)
CCP IRS R STIB3M P 0.029495% FX MD 23 SEP 2032	(34,334)	-
CCP IRS R STIB3M P 0.029545% FL MD 27 SEP 2032	-	(13,350)
CCP IRS R STIB3M P 0.029545% FX MD 27 SEP 2032	(13,249)	-
CCP IRS R STIB3M P 0.029805% FL MD 20 SEP 2029	-	(1,590)
CCP IRS R STIB3M P 0.029805% FX MD 20 SEP 2029	(1,537)	-
CCP IRS R STIB3M P 0.02982% FL MD 19 SEP 2029	-	(5,965)
CCP IRS R STIB3M P 0.02982% FX MD 19 SEP 2029	(5,750)	-
CCP IRS R STIB3M P 0.029825% FL MD 20 SEP 2029	-	(12,927)
CCP IRS R STIB3M P 0.029825% FX MD 20 SEP 2029	(12,494)	-
CCP IRS R STIB3M P 0.0299% FL MD 23 SEP 2029	-	(2,354)
CCP IRS R STIB3M P 0.0299% FX MD 23 SEP 2029	(2,268)	-
CCP IRS R STIB3M P 0.02999% FL MD 14 NOV 2032	-	(17,338)
CCP IRS R STIB3M P 0.02999% FX MD 14 NOV 2032	(17,229)	-
CCP IRS R STIB3M P 0.030025% FL MD 16 SEP 2029	-	(16,199)
CCP IRS R STIB3M P 0.030025% FX MD 16 SEP 2029	(14,331)	-
CCP IRS R STIB3M P 0.030375% FL MD 20 SEP 2029	-	(2,304)
CCP IRS R STIB3M P 0.030375% FX MD 20 SEP 2029	(2,231)	-
CCP IRS R STIB3M P 0.03091% FL MD 22 SEP 2029	-	(8,229)
CCP IRS R STIB3M P 0.03091% FX MD 22 SEP 2029	(7,960)	-
CCP IRS R STIB3M P 0.03099% FL MD 29 SEP 2032	-	(32,312)
CCP IRS R STIB3M P 0.03099% FX MD 29 SEP 2032	(32,044)	-
CCP IRS R STIB3M P 0.03114% FL MD 29 SEP 2032	-	(63,171)
CCP IRS R STIB3M P 0.03114% FX MD 29 SEP 2032	(62,646)	-
CCP IRS R STIB3M P 0.031145% FL MD 28 SEP 2032	-	(33,755)
CCP IRS R STIB3M P 0.031145% FX MD 28 SEP 2032	(33,472)	-
CCP IRS R STIB3M P 0.03128% FL MD 28 SEP 2032	-	(45,332)
CCP IRS R STIB3M P 0.03128% FX MD 28 SEP 2032	(44,951)	-
CCP IRS R STIB3M P 0.03129% FL MD 28 SEP 2032	-	(23,698)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M P 0.03129% FX MD 28 SEP 2032	(23,498)	-
CCP IRS R STIB3M P 0.03142% FL MD 27 SEP 2029	-	(9,885)
CCP IRS R STIB3M P 0.03142% FX MD 27 SEP 2029	(9,576)	-
CCP IRS R STIB3M P 0.03158% FL MD 05 OCT 2029	-	(8,017)
CCP IRS R STIB3M P 0.03158% FX MD 05 OCT 2029	(7,782)	-
CCP IRS R STIB3M P 0.031765% FL MD 20 JUN 2032	-	(18,110)
CCP IRS R STIB3M P 0.031765% FX MD 20 JUN 2032	(17,962)	-
CCP IRS R STIB3M P 0.032185% FL MD 20 JUN 2032	-	(45,095)
CCP IRS R STIB3M P 0.032185% FX MD 20 JUN 2032	(44,724)	-
CCP IRS R STIB3M P 0.032725% FL MD 03 OCT 2029	-	(915)
CCP IRS R STIB3M P 0.032725% FX MD 03 OCT 2029	(891)	-
CCP IRS R STIB3M1 3.340% 4 FX MD 30 JUNE 2028	(3,968)	-
CCP IRS R STIB3M1 P 0.02997 FL MD 28 JUN 2033	-	(20,256)
CCP IRS R STIB3M1 P 0.02997 FX MD 28 JUN 2033	(20,181)	-
CCP IRS R STIB3M1 P 0.03015 FL MD 28 JUN 2033	-	(60,649)
CCP IRS R STIB3M1 P 0.03015 FX MD 28 JUN 2033	(60,413)	-
CCP IRS R STIB3M1 P 0.0304 FL MD 28 JUN 2033	-	(62,945)
CCP IRS R STIB3M1 P 0.0304 FX MD 28 JUN 2033	(62,686)	-
CCP IRS R STIB3M1 P 0.030675 FL MD 07 JULY 2033	-	(13,014)
CCP IRS R STIB3M1 P 0.030675 FX MD 07 JULY 2033	(12,974)	-
CCP IRS R STIB3M1 P 0.030727 FX MD 15 JUN 2028	(5,683)	-
CCP IRS R STIB3M1 P 0.03085 FL MD 15 JUN 2028	-	(48,370)
CCP IRS R STIB3M1 P 0.03085 FX MD 15 JUN 2028	(46,150)	-
CCP IRS R STIB3M1 P 0.03135 FL MD 28 JUN 2030	-	(18,493)
CCP IRS R STIB3M1 P 0.03135 FX MD 28 JUN 2030	(18,021)	-
CCP IRS R STIB3M1 P 0.03137 FL MD 28 JUN 2030	-	(10,087)
CCP IRS R STIB3M1 P 0.03137 FX MD 28 JUN 2030	(9,830)	-
CCP IRS R STIB3M1 P 0.031525 FL MD 10 JULY 2033	-	(50,695)
CCP IRS R STIB3M1 P 0.031525 FX MD 10 JULY 2033	(50,507)	-
CCP IRS R STIB3M1 P 0.03168 FL MD 17 JULY 2033	-	(19,600)
CCP IRS R STIB3M1 P 0.03168 FX MD 17 JULY 2033	(19,526)	-
CCP IRS R STIB3M1 P 0.032677 FL MD 22 JUN 2028	-	(13,106)
CCP IRS R STIB3M1 P 0.032677 FX MD 22 JUN 2028	(12,606)	-
CCP IRS R STIB3M1 P 0.0327065 FL MD 13 JULY 2033	-	(14,984)
CCP IRS R STIB3M1 P 0.0327065 FX MD 13 JULY 2033	(14,917)	-
CCP IRS R STIB3M1 P 0.0327206 FX MD 26 JUN 2028	(24,063)	-
CCP IRS R STIB3M1 P 0.032825 FX MD 19 JUN 2028	(35,885)	-
CCP IRS R STIB3M1 P 0.03288 FL MD 19 JUN 2028	-	(4,158)
CCP IRS R STIB3M1 P 0.03288 FX MD 19 JUN 2028	(4,006)	-
CCP IRS R STIB3M1 P 0.032895 FX MD 20 JUN 2028	(19,911)	-
CCP IRS R STIB3M1 P 0.0329736 FL MD 14 JULY 2033	-	(80,445)
CCP IRS R STIB3M1 P 0.0329736 FX MD 14 JULY 2033	(80,071)	-
CCP IRS R STIB3M1 P 0.033 FL MD 03 JUL 2028	-	(8,128)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R STIB3M1 P 0.033 FL MD 14 JULY 2033	-	(18,641)
CCP IRS R STIB3M1 P 0.033 FX MD 03 JUL 2028	(7,840)	-
CCP IRS R STIB3M1 P 0.033 FX MD 14 JULY 2033	(18,554)	-
CCP IRS R STIB3M1 P 0.03302 FL MD 14 JULY 2033	-	(127,979)
CCP IRS R STIB3M1 P 0.03302 FX MD 14 JULY 2033	(127,380)	-
CCP IRS R STIB3M1 P 0.033123 FX MD 22 JUN 2028	(93,820)	-
CCP IRS R STIB3M1 P 0.03315 FL MD 28 JUN 2028	-	(35,140)
CCP IRS R STIB3M1 P 0.03315 FX MD 28 JUN 2028	(33,839)	-
CCP IRS R STIB3M1 P 0.033199 FL MD 28 JUN 2028	-	(82,554)
CCP IRS R STIB3M1 P 0.033199 FX MD 28 JUN 2028	(79,511)	-
CCP IRS R STIB3M1 P 0.03355 FX MD 27 JUN 2028	(19,890)	-
CCP IRS R STIB3M1 P 0.034125 FL MD 07 JULY 2028	-	(9,031)
CCP IRS R STIB3M1 P 0.034125 FX MD 07 JULY 2028	(8,740)	-
CCP IRS R STIB3M1 P 0.034375 FL MD 14 JUL 2030	-	(21,854)
CCP IRS R STIB3M1 P 0.034375 FX MD 14 JUL 2030	(21,425)	-
CCP IRS R STIB3M1 P 0.0347 FL MD 10 JULY 2028	-	(78,011)
CCP IRS R STIB3M1 P 0.0347 FX MD 10 JULY 2028	(75,610)	-
CCP IRS R STIB3M1 P 0.0353 FL MD 10 JULY 2028	-	(31,340)
CCP IRS R STIB3M1 P 0.0353 FX MD 10 JULY 2028	(30,416)	-
CCP IRS R STIB3M1 P 0.035375 FL MD 11 JULY 2028	-	(24,720)
CCP IRS R STIB3M1 P 0.035375 FX MD 11 JULY 2028	(23,994)	-
CCP IRS R STIB3M1 P 0.035698 FL MD 12 JUL 2028	-	(4,113)
CCP IRS R STIB3M1 P 0.035698 FX MD 12 JUL 2028	(3,995)	-
CCP IRS R STIB3M1 P 0.035881 FL MD 14 JUL 2028	-	(89,848)
CCP IRS R STIB3M1 P 0.035881 FX MD 14 JUL 2028	(87,305)	-
CCP IRS R STIB3M1 P 0.035913 FL MD 13 JUL 2028	-	(17,020)
CCP IRS R STIB3M1 P 0.035913 FX MD 13 JUL 2028	(16,539)	-
CCP IRS R STIB3M1 VAR RT 4 FL MD 30 JUNE 2028	-	(5,451)
CCP IRS R TAIBOR3M P 0.014625 FL MD 06 DEC 2028	-	(237,183)
CCP IRS R TAIBOR3M P 0.014675 FL MD 07 DEC 2028	-	(243,207)
CCP IRS R TAIBOR3M P 0.015325 FL MD 12 DEC 2033	-	(81,876)
CCP IRS R TAIBOR3M P 0.0156 FL MD 12 DEC 2033	-	(98,424)
CCP IRS R TONAR1D P -0.00019% FL MD 07 JAN 2027	-	13,144
CCP IRS R TONAR1D P -0.01750% FL MD 16 NOV 2026	-	5,381
CCP IRS R TONAR1D P -0.02375% 0.024% 1 NOV 2026	(267)	-
CCP IRS R TONAR1D P -0.02375% VAR RT 1 NOV 2026	-	31,222
CCP IRS R TONAR1D P 0.02874% FL MD 25 JAN 2027	-	7,144
CCP IRS R TONAR1D P 0.07125% FL MD 25 JAN 2029	-	15,214
CCP IRS R TONAR1D P 0.07375% FL MD 24 JAN 2029	-	16,251
CCP IRS R TONAR1D P 0.10375% VAR RT 1 OCT 2031	-	11,848
CCP IRS R TONAR1D P 0.13975% FL MD 26 JAN 2032	-	38,137
CCP IRS R TONAR1D P 0.14681% FL MD 07 JUN 2027	-	1,044
CCP IRS R TONAR1D P 0.17375% FL MD 30 APR 2027	-	946

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS R TONAR1D P 0.23375% FL MD 29 JUN 2027	-	787
CCP IRS R TONAR1D P 0.29375% FL MD 11 NOV 2041	3,621	233,372
CCP IRS R TONAR1D P 0.29813% FL MD 16 AUG 2032	-	766
CCP IRS R TONAR1D P 0.69362% FL MD 30 APR 2042	-	19,400
CCP IRS R TONAR1D P 0.84373% FL MD 30 APR 2052	-	6,194
CCP IRS R WIBO6M P 0.04 FL MD 22 DEC 2028	-	33,748
CCP IRS R WIBO6M P 0.04099 FL MD 27 DEC 2028	-	23,955
CCP IRS R WIBO6M P 0.041075 FL MD 20 DEC 2028	-	29,034
CCP IRS R WIBO6M P 0.041275 FL MD 22 DEC 2033	-	16,347
CCP IRS R WIBO6M P 0.04165 FL MD 19 DEC 2028	-	38,003
CCP IRS R WIBO6M P 0.0426 FL MD 19 DEC 2033	-	19,491
CCP IRS R WIBO6M P 0.04279 FL MD 20 DEC 2033	-	11,070
CCP IRS R WIBO6M P 0.04325 FL MD 27 DEC 2033	-	6,956
CCP IRS R WIBO6M P 0.04355 FL MD 14 DEC 2028	-	13,904
CCP IRS R WIBO6M P 0.04369 FL MD 15 DEC 2028	-	9,715
CCP IRS R WIBO6M P 0.04369 FL MD 16 DEC 2030	-	765
CCP IRS R WIBO6M P 0.0442 FL MD 09 DEC 2030	-	(1,522)
CCP IRS R WIBO6M P 0.0443 FL MD 07 DEC 2028	-	(25,475)
CCP IRS R WIBO6M P 0.045025 FL MD 12 DEC 2033	-	(13,803)
CCP IRS R WIBO6M P 0.04519 FL MD 15 DEC 2033	-	(3,271)
CCP IRS R WIBO6M P 0.0454 FL MD 12 DEC 2033	-	(57,202)
CCP IRS R WIBO6M P 0.0456 FL MD 14 DEC 2033	-	(8,742)
CCP IRS R WIBO6M P 0.0458 FL MD 06 DEC 2028	-	(352,498)
IRS R BZDIOVRA P 0.127825 FL MD 04 JAN 2027	-	(901,661)
IRS R BZDIOVRA P 0.12795 FL MD 04 JAN 2027	-	(573,178)
IRS R BZDIOVRA P 0.128075 FL MD 04 JAN 2027	-	(579,486)
IRS R BZDIOVRA P 0.1285 FL MD 04 JAN 2027	-	(1,173,891)
IRS R BZDIOVRA P 0.1287 FL MD 04 JAN 2027	-	(780,652)
IRS R BZDIOVRA P 0.1288 FL MD 04 JAN 2027	-	(388,208)
IRS R BZDIOVRA P 0.1291 FL MD 04 JAN 2027	-	(1,583,829)
IRS R BZDIOVRA P 0.1293 FL MD 04 JAN 2027	-	(743,132)
IRS R BZDIOVRA P 0.129475 FL MD 04 JAN 2027	-	(1,381,507)
IRS R BZDIOVRA P 0.1296 FL MD 04 JAN 2027	-	(173,190)
IRS R BZDIOVRA P 0.1321 FL MD 04 JAN 2027	-	(2,386)
IRS R BZDIOVRA P 0.133075 FL MD 02 JAN 2024	-	(127,255)
IRS R BZDIOVRA P 0.133175 FL MD 02 JAN 2024	-	(23,022)
IRS R BZDIOVRA P 0.133225 FL MD 02 JAN 2024	-	(62,340)
IRS R BZDIOVRA P 0.133375 FL MD 02 JAN 2024	-	(61,089)
IRS R BZDIOVRA P 0.133475 FL MD 02 JAN 2024	-	(112,466)
IRS R BZDIOVRA P 0.133625 FL MD 02 JAN 2024	-	(82,891)
IRS R BZDIOVRA P 0.13375 FL MD 02 JAN 2024	-	(276,150)
IRS R BZDIOVRA P 0.134275 FL MD 02 JAN 2024	-	(312,139)
IRS R BZDIOVRA P 0.13445 FL MD 02 JAN 2024	-	(312,370)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS R BZDIOVRA P 0.1346 FL MD 02 JAN 2024	-	(291,532)
IRS R BZDIOVRA P 0.13545 FL MD 02 JAN 2024	-	(162,850)
IRS R BZDIOVRA P 0.1355 FL MD 02 JAN 2024	-	(14,783)
IRS R BZDIOVRA P 0.1367 FL MD 02 JAN 2024	-	(265)
IRS R EUR006M P 0.0186 FL MD 13 DEC 2052	-	49,993
IRS R EUR006M P 0.01878 FL MD 13 DEC 2052	-	74,464
IRS R EUR006M P 0.01883 FL MD 12 DEC 2052	-	35,727
IRS R EUR006M P 0.018905 FL MD 12 DEC 2052	-	46,882
IRS R EUR006M P 0.018935 FL MD 13 DEC 2052	-	72,055
IRS R EUR006M P 0.018945 FL MD 12 DEC 2052	-	99,298
IRS R EUR006M P 0.01897 FL MD 09 DEC 2052	-	6,308
IRS R EUR006M P 0.01899 FL MD 12 DEC 2052	-	46,027
IRS R EUR006M P 0.01901 FL MD 09 DEC 2052	-	3,127
IRS R EUR006M P 0.019045 FL MD 12 DEC 2052	-	65,111
IRS R EUR006M P 0.01909 FL MD 12 DEC 2052	-	64,463
IRS R EUR006M P 0.019215 FL MD 13 DEC 2052	-	58,743
IRS R EUR006M P 0.019355 FL MD 09 DEC 2052	-	26,016
IRS R EUR006M P 0.019405 FL MD 09 DEC 2052	-	30,469
IRS R EUR006M P 0.019445 FL MD 16 DEC 2052	-	145,152
IRS R EUR006M P 0.019705 FL MD 09 DEC 2052	-	14,138
IRS R EUR006M P 0.02002 FL MD 19 DEC 2052	-	33,181
IRS R EUR006M P 0.021065 FL MD 20 DEC 2052	-	148,172
IRS R EUR006M P 0.021225 FL MD 23 JAN 2053	-	54,056
IRS R MUTKCALM P 0.0042 FL MD 25 JAN 2028	-	(478)
IRS R MUTKCALM P 0.005739 FL MD 11 JAN 2028	-	(4,074)
IRS R MUTKCALM P 0.006409 FL MD 31 JAN 2030	-	(2,296)
IRS R MUTKCALM P 0.012375 FL MD 13 JAN 2043	-	215
IRS R MUTKCALM P 0.0127125 FL MD 16 FEB 2043	-	71
IRS R NIBOR6M P 0.02897 FL MD 25 JAN 2030	2,595	3,089
IRS R NIBOR6M P 0.030295 FL MD 21 DEC 2032	948	1,158
IRS R NIBOR6M P 0.0305 FL MD 22 DEC 2032	36	45
IRS R NIBOR6M P 0.03065 FL MD 20 DEC 2032	2,684	3,360
IRS R NIBOR6M P 0.03071 FL MD 23 DEC 2029	814	1,085
IRS R NIBOR6M P 0.03092 FL MD 09 DEC 2032	1,633	2,115
IRS R NIBOR6M P 0.03131 FL MD 08 DEC 2032	6,647	9,055
IRS R NIBOR6M P 0.03139 FL MD 06 JAN 2033	5,658	7,600
IRS R NIBOR6M P 0.0314 FL MD 23 DEC 2032	4,530	6,187
IRS R NIBOR6M P 0.03142 FL MD 06 JAN 2030	715	1,028
IRS R NIBOR6M P 0.031725 FL MD 05 JAN 2033	1,503	2,153
IRS R NIBOR6M P 0.03176 FL MD 08 DEC 2032	767	1,153
IRS R NIBOR6M P 0.03181 FL MD 07 DEC 2032	4,882	7,394
IRS R NIBOR6M P 0.03185 FL MD 07 DEC 2032	649	996
IRS R NIBOR6M P 0.03195 FL MD 06 JAN 2033	3,291	5,031

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS R NIBOR6M P 0.03199 FL MD 11 JAN 2033	2,896	4,489
IRS R NIBOR6M P 0.03229 FL MD 09 JAN 2033	1,372	2,465
IRS R SOFRRATE P 0.030764 FL MD 07 FEB 2033	-	1,249
IRS R SOFRRATE P 0.031195 FL MD 24 JAN 2033	-	277
IRS R SOFRRATE P 0.031825 FL MD 25 JAN 2033	-	686
IRS R SOFRRATE P 0.031874 FL MD 03 FEB 2033	-	1,129
IRS R SOFRRATE P 0.032148 FL MD 02 FEB 2033	-	2,045
IRS R SOFRRATE P 0.032445 FL MD 01 FEB 2033	-	1,996
IRS R SOFRRATE P 0.032455 FL MD 31 JAN 2033	-	722
IRS R SOFRRATE P 0.0331732 FL MD 09 FEB 2033	-	1,130
IRS R SOFRRATE P 0.036135 FL MD 23 FEB 2033	-	(1,873)
IRS R SOFRRATE P 0.036265 FL MD 28 FEB 2033	-	(2,397)
IRS R SOFRRATE P 0.036615 FL MD 24 FEB 2033	-	(2,262)
IRS R SONIO/N P 0.0333188 FL MD 21 FEB 2053	-	14,785
IRS R SONIO/N P 0.0337437 FL MD 17 FEB 2053	-	(2,380)
IRS R SONIO/N P 0.0339128 FL MD 17 FEB 2053	-	(13,755)
IRS R SONIO/N P 0.0346465 FL MD 24 FEB 2053	-	(21,811)
IRS R SONIO/N P 0.0347969 FL MD 24 FEB 2053	-	(17,733)
IRS R SONIO/N P 0.035268 FL MD 14 FEB 2033	-	(289,032)
IRS R SONIO/N P 0.0352909 FL MD 21 FEB 2033	-	(62,025)
IRS R SONIO/N P 0.0359704 FL MD 17 FEB 2033	-	(292,451)
IRS R SONIO/N P 0.036445 FL MD 24 FEB 2033	-	(94,442)
IRS R SONIO/N P 0.036807 FL MD 22 FEB 2033	-	(340,327)
IRS R SONIO/N P 0.0373168 FL MD 14 FEB 2028	-	(62,621)
IRS R SONIO/N P 0.0373895 FL MD 15 FEB 2028	-	(203,472)
IRS R SONIO/N P 0.037512 FL MD 16 FEB 2028	-	(23,268)
IRS R STIB3M P 0.02494 FL MD 06 FEB 2033	-	(6,278)
IRS R STIB3M P 0.02494 FX MD 06 FEB 2033	(6,349)	-
IRS R STIB3M P 0.024995 FL MD 20 JAN 2033	-	(3,988)
IRS R STIB3M P 0.024995 FX MD 20 JAN 2033	(4,024)	-
IRS R STIB3M P 0.025195 FL MD 07 FEB 2033	-	(23,996)
IRS R STIB3M P 0.025195 FX MD 07 FEB 2033	(24,192)	-
IRS R STIB3M P 0.02539 FL MD 07 FEB 2033	-	(11,525)
IRS R STIB3M P 0.02539 FX MD 07 FEB 2033	(11,597)	-
IRS R STIB3M P 0.02558 FL MD 20 JAN 2033	-	(8,551)
IRS R STIB3M P 0.02558 FX MD 20 JAN 2033	(8,584)	-
IRS R STIB3M P 0.025645 FL MD 07 FEB 2030	-	(3,471)
IRS R STIB3M P 0.025645 FX MD 07 FEB 2030	(3,195)	-
IRS R STIB3M P 0.02569 FL MD 20 JAN 2033	-	(12,167)
IRS R STIB3M P 0.02569 FX MD 20 JAN 2033	(12,206)	-
IRS R STIB3M P 0.02574 FL MD 20 JAN 2033	-	(9,208)
IRS R STIB3M P 0.02574 FX MD 20 JAN 2033	(9,234)	-
IRS R STIB3M P 0.02575 FL MD 20 JAN 2033	-	(903)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS R STIB3M P 0.02575 FX MD 20 JAN 2033	(906)	-
CCP IRS P BBSW6M R 0.0362 FX MD 24 MAR 2053	-	(615)
CCP IRS P BBSW6M R 0.037035 FX MD 17 MAR 2028	-	(4,862)
CCP IRS P BBSW6M R 0.037925 FX MD 20 MAR 2028	-	(4,688)
CCP IRS P BBSW6M R 0.038335 FX MD 18 MAR 2030	-	(2,143)
CCP IRS P BBSW6M R 0.03875 FX MD 16 MAR 2028	-	(964)
CCP IRS P BBSW6M R 0.0393 FX MD 20 MAR 2030	-	(1,345)
CCP IRS P BBSW6M R 0.039975 FX MD 23 MAR 2043	-	(1,170)
CCP IRS P BBSW6M R 0.040005 FX MD 17 MAR 2033	-	(6,690)
CCP IRS P BBSW6M R 0.04075 FX MD 21 MAR 2033	-	(5,502)
CCP IRS P BBSW6M R 0.04115 FX MD 02 MAR 2028	-	17,500
CCP IRS P BBSW6M R 0.04116 FX MD 16 MAR 2033	-	(1,465)
CCP IRS P BBSW6M R 0.04157 FX MD 03 MAR 2028	-	5,397
CCP IRS P BBSW6M R 0.042275 FX MD 01 MAR 2028	-	19,607
CCP IRS P BBSW6M R 0.042425 FX MD 04 MAR 2030	-	15,221
CCP IRS P BBSW6M R 0.042495 FX MD 28 FEB 2028	-	32,704
CCP IRS P BBSW6M R 0.04294 FX MD 04 MAR 2030	-	4,254
CCP IRS P BBSW6M R 0.043225 FX MD 01 MAR 2030	-	16,074
CCP IRS P BBSW6M R 0.043515 FX MD 28 FEB 2030	-	28,713
CCP IRS P BBSW6M R 0.043615 FX MD 02 MAR 2033	-	39,759
CCP IRS P BBSW6M R 0.0443 FX MD 03 MAR 2033	-	13,013
CCP IRS P BBSW6M R 0.044405 FX MD 01 MAR 2033	-	42,948
CCP IRS P BBSW6M R 0.04457 FX MD 28 FEB 2033	-	76,333
CCP IRS P BBSW6M R 0.015425% FX MD 22 NOV 2049	-	(38,238)
CCP IRS P BBSW6M R 0.02167% FX MD 29 MAY 2051	-	(9,193)
CCP IRS P BBSW6M R 0.02179% FX MD 29 MAY 2051	-	(6,852)
CCP IRS P BBSW6M R 0.021825% FX MD 12 APR 2051	-	(24,974)
CCP IRS P BBSW6M R 0.02185% FX MD 19 APR 2051	-	(31,793)
CCP IRS P BBSW6M R 0.0219% FX MD 28 APR 2051	-	(74,933)
CCP IRS P BBSW6M R 0.022% FX MD 10 APR 2051	-	(27,002)
CCP IRS P BBSW6M R 0.02215% FX MD 27 MAR 2051	-	(31,255)
CCP IRS P BBSW6M R 0.0222% FX MD 08 MAY 2051	-	(82,797)
CCP IRS P BBSW6M R 0.0222% FX MD 29 MAR 2051	-	(89,092)
CCP IRS P BBSW6M R 0.022255% FX MD 10 APR 2051	-	(55,531)
CCP IRS P BBSW6M R 0.022425% FX MD 17 APR 2051	-	(19,830)
CCP IRS P BBSW6M R 0.022475% FX MD 24 MAY 2051	-	(8,824)
CCP IRS P BBSW6M R 0.02248% FX MD 13 APR 2051	-	(17,573)
CCP IRS P BBSW6M R 0.02259% FX MD 27 MAR 2051	-	(10,914)
CCP IRS P BBSW6M R 0.022675% FX MD 14 APR 2051	-	(23,922)
CCP IRS P BBSW6M R 0.022775% FX MD 30 MAR 2051	-	(28,107)
CCP IRS P BBSW6M R 0.022785% FX MD 17 APR 2051	-	(21,624)
CCP IRS P BBSW6M R 0.022875% FX MD 22 MAY 2051	-	(30,238)
CCP IRS P BBSW6M R 0.0229125% FX MD 24 MAR 2051	-	(42,916)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BBSW6M R 0.023% FX MD 07 APR 2051	-	(29,911)
CCP IRS P BBSW6M R 0.02304% FX MD 17 MAY 2051	-	(2,141)
CCP IRS P BBSW6M R 0.0234% FX MD 06 APR 2051	-	(20,910)
CCP IRS P BBSW6M R 0.0236% FX MD 03 APR 2051	-	(53,794)
CCP IRS P BBSW6M R 0.0392% FX MD 18 NOV 2052	-	(1,919)
CCP IRS P BBSW6M R 0.03943% FX MD 22 NOV 2052	-	(3,454)
CCP IRS P BBSW6M R 0.039455% FX MD 18 NOV 2052	-	(7,573)
CCP IRS P BBSW6M R 0.04104% FX MD 18 NOV 2052	-	(700)
CCP IRS P BBSW6M R 0.04188% FX MD 15 NOV 2052	-	154
CCP IRS P BBSW6M R 0.04194% FX MD 24 NOV 2042	-	(482)
CCP IRS P BBSW6M R 0.04201% FX MD 24 NOV 2042	-	(114)
CCP IRS P BBSW6M R 0.042295% FX MD 28 NOV 2042	-	(87)
CCP IRS P BBSW6M R 0.04401% FX MD 16 NOV 2032	-	24,586
CCP IRS P BBSW6M R 0.0441% FX MD 16 NOV 2032	-	21,526
CCP IRS P BBSW6M R 0.04416% FX MD 16 NOV 2032	-	16,061
CCP IRS P BBSW6M R 0.04422% FX MD 16 NOV 2032	-	15,709
CCP IRS P BBSW6M R 0.04436% FX MD 16 NOV 2032	-	17,099
CCP IRS P BBSW6M R 0.04448% FX MD 15 NOV 2032	-	8,642
CCP IRS P BBSW6M R 0.04462% FX MD 15 NOV 2032	-	5,490
CCP IRS P BBSW6M R 0.044655% FX MD 15 NOV 2032	-	8,980
CCP IRS P BBSW6M R 0.04467% FX MD 15 NOV 2032	-	19,028
CCP IRS P BBSW6M R 0.04472% FX MD 15 NOV 2032	-	13,161
CCP IRS P BBSW6M R 0.044745% FX MD 15 NOV 2032	-	14,772
CCP IRS P BBSW6M R 0.0457% FX MD 08 NOV 2032	-	4,531
CCP IRS P BBSW6M R 0.04589% FX MD 08 NOV 2032	-	9,695
CCP IRS P BBSW6M R 0.04601% FX MD 08 NOV 2032	-	15,979
CCP IRS P BBSW6M R 0.04623% FX MD 08 NOV 2032	-	3,885
CCP IRS P BBSW6M R 0.046845% FX MD 09 NOV 2032	-	42,259
CCP IRS P BBSW6M R 0.04707% FX MD 09 NOV 2032	-	29,733
CCP IRS P BBSW6M R 0.047185% FX MD 09 NOV 2032	-	15,464
CCP IRS P BBSW6M R 0.0472% FX MD 09 NOV 2032	-	38,907
CCP IRS P BBSW6M R 0.047245% FX MD 09 NOV 2032	-	38,918
CCP IRS P BBSW6M R 0.04725% FX MD 09 NOV 2032	-	27,739
CCP IRS P BBSW6M R 0.04728% FX MD 09 NOV 2032	-	29,069
CCP IRS P BUBOR06M R 0.0553 FX MD 22 DEC 2028	-	(3,466)
CCP IRS P BUBOR06M R 0.0562 FX MD 19 DEC 2028	-	(2,693)
CCP IRS P BUBOR06M R 0.0571 FX MD 21 DEC 2028	-	(126)
CCP IRS P BUBOR06M R 0.0573 FX MD 20 DEC 2028	-	124
CCP IRS P BUBOR06M R 0.058 FX MD 18 DEC 2028	-	953
CCP IRS P BUBOR06M R 0.05975 FX MD 14 DEC 2028	-	3,948
CCP IRS P BUBOR06M R 0.06002 FX MD 15 DEC 2028	-	4,350
CCP IRS P BUBOR06M R 0.0614 FX MD 13 DEC 2028	-	4,360
CCP IRS P BZDIOVRA R 0.09915 FX MD 02 JAN 2029	-	545

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.09955 FX MD 02 JAN 2029	-	10,787
CCP IRS P BZDIOVRA R 0.09979 FX MD 02 JAN 2025	-	(2,454)
CCP IRS P BZDIOVRA R 0.09995 FX MD 02 JAN 2029	-	18,811
CCP IRS P BZDIOVRA R 0.10016 FX MD 02 JAN 2025	-	404
CCP IRS P BZDIOVRA R 0.100255 FX MD 04 JAN 2027	-	2,840
CCP IRS P BZDIOVRA R 0.1004 FX MD 04 JAN 2027	-	184
CCP IRS P BZDIOVRA R 0.100475 FX MD 02 JAN 2029	-	24,976
CCP IRS P BZDIOVRA R 0.1006 FX MD 02 JAN 2025	-	7,181
CCP IRS P BZDIOVRA R 0.10065 FX MD 02 JAN 2029	-	34,918
CCP IRS P BZDIOVRA R 0.100755 FX MD 02 JAN 2029	-	44,535
CCP IRS P BZDIOVRA R 0.10076 FX MD 02 JAN 2025	-	3,568
CCP IRS P BZDIOVRA R 0.1008 FX MD 02 JAN 2025	-	8,665
CCP IRS P BZDIOVRA R 0.1017 FX MD 04 JAN 2027	-	9,807
CCP IRS P BZDIOVRA R 0.10182 FX MD 04 JAN 2027	-	30,579
CCP IRS P BZDIOVRA R 0.1019 FX MD 04 JAN 2027	-	27
CCP IRS P BZDIOVRA R 0.1027 FX MD 02 JAN 2025	-	29,403
CCP IRS P BZDIOVRA R 0.1028 FX MD 02 JAN 2025	-	113,868
CCP IRS P BZDIOVRA R 0.1031 FX MD 02 JAN 2029	-	157,829
CCP IRS P BZDIOVRA R 0.10315 FX MD 02 JAN 2025	-	153,062
CCP IRS P BZDIOVRA R 0.10319 FX MD 02 JAN 2025	-	6,019
CCP IRS P BZDIOVRA R 0.1032 FX MD 02 JAN 2029	-	45,486
CCP IRS P BZDIOVRA R 0.1033 FX MD 02 JAN 2025	-	116,133
CCP IRS P BZDIOVRA R 0.103405 FX MD 02 JAN 2029	-	21,548
CCP IRS P BZDIOVRA R 0.10342 FX MD 02 JAN 2029	-	131,459
CCP IRS P BZDIOVRA R 0.10352 FX MD 02 JAN 2029	-	207,325
CCP IRS P BZDIOVRA R 0.10365 FX MD 02 JAN 2025	-	61,534
CCP IRS P BZDIOVRA R 0.103675 FX MD 02 JAN 2025	-	(40,960)
CCP IRS P BZDIOVRA R 0.103685 FX MD 02 JAN 2025	-	(83,937)
CCP IRS P BZDIOVRA R 0.1037 FX MD 02 JAN 2029	-	221,818
CCP IRS P BZDIOVRA R 0.103815 FX MD 02 JAN 2029	-	138,152
CCP IRS P BZDIOVRA R 0.1039 FX MD 02 JAN 2025	-	(177,567)
CCP IRS P BZDIOVRA R 0.10391 FX MD 02 JAN 2025	-	(15,447)
CCP IRS P BZDIOVRA R 0.103915 FX MD 02 JAN 2025	-	47,399
CCP IRS P BZDIOVRA R 0.104 FX MD 02 JAN 2029	-	130,581
CCP IRS P BZDIOVRA R 0.10403 FX MD 02 JAN 2029	-	96,646
CCP IRS P BZDIOVRA R 0.10405 FX MD 02 JAN 2025	-	(11,193)
CCP IRS P BZDIOVRA R 0.10408 FX MD 02 JAN 2025	-	41,039
CCP IRS P BZDIOVRA R 0.1041 FX MD 02 JAN 2029	-	130,850
CCP IRS P BZDIOVRA R 0.10415 FX MD 02 JAN 2025	-	(14,932)
CCP IRS P BZDIOVRA R 0.10416 FX MD 02 JAN 2025	-	(22,251)
CCP IRS P BZDIOVRA R 0.10417 FX MD 02 JAN 2029	-	82,412
CCP IRS P BZDIOVRA R 0.104175 FX MD 02 JAN 2029	-	99,019
CCP IRS P BZDIOVRA R 0.10429 FX MD 02 JAN 2025	-	100,955

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.1043 FX MD 02 JAN 2025	-	84,798
CCP IRS P BZDIOVRA R 0.1045 FX MD 02 JAN 2025	-	(5,419)
CCP IRS P BZDIOVRA R 0.10459 FX MD 02 JAN 2029	-	182,761
CCP IRS P BZDIOVRA R 0.10485 FX MD 02 JAN 2029	-	156,295
CCP IRS P BZDIOVRA R 0.104905 FX MD 02 JAN 2025	-	(69,283)
CCP IRS P BZDIOVRA R 0.10491 FX MD 02 JAN 2025	-	1,871
CCP IRS P BZDIOVRA R 0.10495 FX MD 02 JAN 2025	-	(2,262)
CCP IRS P BZDIOVRA R 0.10513 FX MD 02 JAN 2029	-	89,647
CCP IRS P BZDIOVRA R 0.10522 FX MD 02 JAN 2025	-	2,153
CCP IRS P BZDIOVRA R 0.1053 FX MD 02 JAN 2025	-	7,712
CCP IRS P BZDIOVRA R 0.1053 FX MD 02 JAN 2029	-	473
CCP IRS P BZDIOVRA R 0.10542 FX MD 02 JAN 2029	-	166,790
CCP IRS P BZDIOVRA R 0.10545 FX MD 02 JAN 2025	-	157,710
CCP IRS P BZDIOVRA R 0.1055 FX MD 02 JAN 2029	-	101,338
CCP IRS P BZDIOVRA R 0.10558 FX MD 02 JAN 2029	-	120,260
CCP IRS P BZDIOVRA R 0.10564 FX MD 02 JAN 2025	-	37,040
CCP IRS P BZDIOVRA R 0.1057 FX MD 02 JAN 2025	-	19,917
CCP IRS P BZDIOVRA R 0.10595 FX MD 02 JAN 2025	-	40,426
CCP IRS P BZDIOVRA R 0.106015 FX MD 02 JAN 2029	-	51,698
CCP IRS P BZDIOVRA R 0.10606 FX MD 02 JAN 2025	-	34,784
CCP IRS P BZDIOVRA R 0.10685 FX MD 02 JAN 2029	-	166,699
CCP IRS P BZDIOVRA R 0.10705 FX MD 04 JAN 2027	-	4,526
CCP IRS P BZDIOVRA R 0.1072 FX MD 02 JAN 2025	-	418,213
CCP IRS P BZDIOVRA R 0.1073 FX MD 02 JAN 2029	-	123,016
CCP IRS P BZDIOVRA R 0.10743 FX MD 02 JAN 2029	-	127,905
CCP IRS P BZDIOVRA R 0.1077 FX MD 02 JAN 2029	-	62,998
CCP IRS P BZDIOVRA R 0.10781 FX MD 02 JAN 2025	-	493,721
CCP IRS P BZDIOVRA R 0.1079 FX MD 02 JAN 2025	-	32,301
CCP IRS P BZDIOVRA R 0.10791 FX MD 02 JAN 2025	-	83,337
CCP IRS P BZDIOVRA R 0.10795 FX MD 02 JAN 2025	-	545,734
CCP IRS P BZDIOVRA R 0.108 FX MD 02 JAN 2025	-	121,798
CCP IRS P BZDIOVRA R 0.10805 FX MD 02 JAN 2025	-	566,146
CCP IRS P BZDIOVRA R 0.1082 FX MD 02 JAN 2025	-	375,113
CCP IRS P BZDIOVRA R 0.10845 FX MD 02 JAN 2025	-	679,863
CCP IRS P BZDIOVRA R 0.10881 FX MD 02 JAN 2029	-	267,690
CCP IRS P BZDIOVRA R 0.109 FX MD 02 JAN 2029	-	256,538
CCP IRS P BZDIOVRA R 0.10934 FX MD 02 JAN 2025	-	442,264
CCP IRS P BZDIOVRA R 0.10935 FX MD 02 JAN 2025	-	223,783
CCP IRS P BZDIOVRA R 0.1094 FX MD 02 JAN 2025	-	236,609
CCP IRS P BZDIOVRA R 0.1094 FX MD 02 JAN 2029	-	236,535
CCP IRS P BZDIOVRA R 0.10942 FX MD 02 JAN 2025	-	33,637
CCP IRS P BZDIOVRA R 0.1095 FX MD 02 JAN 2025	-	21,975
CCP IRS P BZDIOVRA R 0.10985 FX MD 02 JAN 2025	-	343,849

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.10995 FX MD 02 JAN 2025	-	248,849
CCP IRS P BZDIOVRA R 0.1103 FX MD 02 JAN 2025	-	1,268,568
CCP IRS P BZDIOVRA R 0.1105 FX MD 02 JAN 2025	-	867,166
CCP IRS P BZDIOVRA R 0.1108 FX MD 02 JAN 2025	-	111,021
CCP IRS P BZDIOVRA R 0.1108 FX MD 02 JAN 2029	-	296,152
CCP IRS P BZDIOVRA R 0.1109 FX MD 02 JAN 2029	-	695,989
CCP IRS P BZDIOVRA R 0.11105 FX MD 02 JAN 2029	-	357,188
CCP IRS P BZDIOVRA R 0.1117 FX MD 02 JAN 2029	-	235,990
CCP IRS P BZDIOVRA R 0.11185 FX MD 02 JAN 2029	-	67,540
CCP IRS P BZDIOVRA R 0.11199 FX MD 02 JAN 2029	-	387,266
CCP IRS P BZDIOVRA R 0.11225 FX MD 02 JAN 2029	-	166,890
CCP IRS P BZDIOVRA R 0.112525 FX MD 02 JAN 2029	-	306,219
CCP IRS P BZDIOVRA R 0.11315 FX MD 02 JAN 2029	-	32,622
CCP IRS P BZDIOVRA R 0.113275 FX MD 02 JAN 2029	-	486,545
CCP IRS P BZDIOVRA R 0.1134 FX MD 02 JAN 2029	-	1,053,258
CCP IRS P BZDIOVRA R 0.1138 FX MD 04 JAN 2027	-	3,999
CCP IRS P BZDIOVRA R 0.114 FX MD 02 JAN 2029	-	366,441
CCP IRS P BZDIOVRA R 0.11425 FX MD 04 JAN 2027	-	515,529
CCP IRS P BZDIOVRA R 0.11435 FX MD 02 JAN 2029	-	518,865
CCP IRS P BZDIOVRA R 0.11442 FX MD 02 JAN 2029	-	286,094
CCP IRS P BZDIOVRA R 0.11445 FX MD 02 JAN 2029	-	460,174
CCP IRS P BZDIOVRA R 0.1146 FX MD 02 JAN 2029	-	729,364
CCP IRS P BZDIOVRA R 0.114625 FX MD 02 JAN 2029	-	586,278
CCP IRS P BZDIOVRA R 0.11473 FX MD 02 JAN 2029	-	104,634
CCP IRS P BZDIOVRA R 0.11525 FX MD 02 JAN 2029	-	543,828
CCP IRS P BZDIOVRA R 0.1157 FX MD 04 JAN 2027	-	309,520
CCP IRS P BZDIOVRA R 0.1162 FX MD 04 JAN 2027	-	115,864
CCP IRS P BZDIOVRA R 0.11625 FX MD 04 JAN 2027	-	528,392
CCP IRS P BZDIOVRA R 0.11635 FX MD 04 JAN 2027	-	481,516
CCP IRS P BZDIOVRA R 0.1164 FX MD 04 JAN 2027	-	17,219
CCP IRS P BZDIOVRA R 0.11653 FX MD 02 JAN 2025	-	120,151
CCP IRS P BZDIOVRA R 0.117275 FX MD 02 JAN 2025	-	18,245
CCP IRS P BZDIOVRA R 0.11735 FX MD 02 JAN 2025	-	16,216
CCP IRS P BZDIOVRA R 0.1175 FX MD 04 JAN 2027	-	243,651
CCP IRS P BZDIOVRA R 0.118575 FX MD 04 JAN 2027	-	132,732
CCP IRS P BZDIOVRA R 0.11894 FX MD 02 JAN 2025	-	30,609
CCP IRS P BZDIOVRA R 0.11895 FX MD 04 JAN 2027	-	459,953
CCP IRS P BZDIOVRA R 0.1194 FX MD 04 JAN 2027	-	6,126
CCP IRS P BZDIOVRA R 0.11995 FX MD 04 JAN 2027	-	415,541
CCP IRS P BZDIOVRA R 0.12055 FX MD 04 JAN 2027	-	289,119
CCP IRS P BZDIOVRA R 0.1206 FX MD 04 JAN 2027	-	405,085
CCP IRS P BZDIOVRA R 0.1212 FX MD 04 JAN 2027	-	137,432
CCP IRS P BZDIOVRA R 0.1225 FX MD 04 JAN 2027	-	225,261

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.1228 FX MD 04 JAN 2027	-	318,169
CCP IRS P BZDIOVRA R 0.12305 FX MD 04 JAN 2027	-	147,760
CCP IRS P BZDIOVRA R 0.123225 FX MD 04 JAN 2027	-	804,481
CCP IRS P BZDIOVRA R 0.1233 FX MD 04 JAN 2027	-	1,213,266
CCP IRS P BZDIOVRA R 0.12355 FX MD 04 JAN 2027	-	1,100,775
CCP IRS P BZDIOVRA R 0.12395 FX MD 04 JAN 2027	-	3,550,717
CCP IRS P BZDIOVRA R 0.12425 FX MD 04 JAN 2027	-	1,005,423
CCP IRS P BZDIOVRA R 0.1245 FX MD 04 JAN 2027	-	1,506,311
CCP IRS P BZDIOVRA R 0.125 FX MD 04 JAN 2027	-	128,789
CCP IRS P BZDIOVRA R 0.126 FX MD 02 JAN 2024	-	(3,873)
CCP IRS P BZDIOVRA R 0.12601 FX MD 04 JAN 2027	-	264,448
CCP IRS P BZDIOVRA R 0.126031 FX MD 02 JAN 2024	-	(3,087)
CCP IRS P BZDIOVRA R 0.12605 FX MD 02 JAN 2024	-	(8,608)
CCP IRS P BZDIOVRA R 0.1261 FX MD 02 JAN 2024	-	(6,219)
CCP IRS P BZDIOVRA R 0.12615 FX MD 02 JAN 2024	-	(2,817)
CCP IRS P BZDIOVRA R 0.126175 FX MD 02 JAN 2024	-	(2,528)
CCP IRS P BZDIOVRA R 0.12625 FX MD 02 JAN 2024	-	(1,663)
CCP IRS P BZDIOVRA R 0.1263 FX MD 02 JAN 2024	-	(2,173)
CCP IRS P BZDIOVRA R 0.12675 FX MD 02 JAN 2024	-	3,073
CCP IRS P BZDIOVRA R 0.1268 FX MD 02 JAN 2024	-	3,655
CCP IRS P BZDIOVRA R 0.126875 FX MD 02 JAN 2024	-	2,098
CCP IRS P BZDIOVRA R 0.126925 FX MD 02 JAN 2024	-	5,090
CCP IRS P BZDIOVRA R 0.127 FX MD 02 JAN 2024	-	13,016
CCP IRS P BZDIOVRA R 0.127025 FX MD 02 JAN 2024	-	25,910
CCP IRS P BZDIOVRA R 0.12705 FX MD 02 JAN 2024	-	6,562
CCP IRS P BZDIOVRA R 0.127075 FX MD 02 JAN 2024	-	3,637
CCP IRS P BZDIOVRA R 0.127438 FX MD 02 JAN 2024	-	14,570
CCP IRS P BZDIOVRA R 0.127488 FX MD 02 JAN 2024	-	14,977
CCP IRS P BZDIOVRA R 0.1275 FX MD 04 JAN 2027	-	144,181
CCP IRS P BZDIOVRA R 0.127538 FX MD 02 JAN 2024	-	11,532
CCP IRS P BZDIOVRA R 0.127575 FX MD 02 JAN 2024	-	53,320
CCP IRS P BZDIOVRA R 0.127588 FX MD 02 JAN 2024	-	11,046
CCP IRS P BZDIOVRA R 0.127625 FX MD 02 JAN 2024	-	7,028
CCP IRS P BZDIOVRA R 0.127638 FX MD 02 JAN 2024	-	38,970
CCP IRS P BZDIOVRA R 0.127688 FX MD 02 JAN 2024	-	19,376
CCP IRS P BZDIOVRA R 0.127738 FX MD 02 JAN 2024	-	7,853
CCP IRS P BZDIOVRA R 0.127788 FX MD 02 JAN 2024	-	6,991
CCP IRS P BZDIOVRA R 0.1278 FX MD 02 JAN 2024	-	3,184
CCP IRS P BZDIOVRA R 0.127875 FX MD 02 JAN 2024	-	3,770
CCP IRS P BZDIOVRA R 0.127888 FX MD 02 JAN 2024	-	5,970
CCP IRS P BZDIOVRA R 0.1279 FX MD 02 JAN 2024	-	10,024
CCP IRS P BZDIOVRA R 0.127938 FX MD 02 JAN 2024	-	9,206
CCP IRS P BZDIOVRA R 0.127963 FX MD 02 JAN 2024	-	6,525

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.127988 FX MD 02 JAN 2024	-	7,280
CCP IRS P BZDIOVRA R 0.128 FX MD 02 JAN 2024	-	18,032
CCP IRS P BZDIOVRA R 0.128038 FX MD 02 JAN 2024	-	14,732
CCP IRS P BZDIOVRA R 0.12804 FX MD 02 JAN 2024	-	7,096
CCP IRS P BZDIOVRA R 0.12805 FX MD 02 JAN 2024	-	21,759
CCP IRS P BZDIOVRA R 0.128088 FX MD 02 JAN 2024	-	15,470
CCP IRS P BZDIOVRA R 0.1281 FX MD 02 JAN 2024	-	17,356
CCP IRS P BZDIOVRA R 0.128138 FX MD 02 JAN 2024	-	16,208
CCP IRS P BZDIOVRA R 0.12815 FX MD 02 JAN 2024	-	6,151
CCP IRS P BZDIOVRA R 0.128158 FX MD 02 JAN 2024	-	9,106
CCP IRS P BZDIOVRA R 0.128185 FX MD 02 JAN 2024	-	7,600
CCP IRS P BZDIOVRA R 0.128188 FX MD 02 JAN 2024	-	45,455
CCP IRS P BZDIOVRA R 0.128235 FX MD 02 JAN 2024	-	31,885
CCP IRS P BZDIOVRA R 0.128238 FX MD 02 JAN 2024	-	38,592
CCP IRS P BZDIOVRA R 0.12825 FX MD 02 JAN 2024	-	9,780
CCP IRS P BZDIOVRA R 0.12825 FX MD 04 JAN 2027	-	9,803
CCP IRS P BZDIOVRA R 0.1283 FX MD 02 JAN 2024	-	10,147
CCP IRS P BZDIOVRA R 0.128335 FX MD 02 JAN 2024	-	8,714
CCP IRS P BZDIOVRA R 0.12835 FX MD 02 JAN 2024	-	17,366
CCP IRS P BZDIOVRA R 0.1284 FX MD 02 JAN 2024	-	7,240
CCP IRS P BZDIOVRA R 0.12841 FX MD 02 JAN 2024	-	9,072
CCP IRS P BZDIOVRA R 0.1285 FX MD 02 JAN 2024	-	8,015
CCP IRS P BZDIOVRA R 0.129125 FX MD 04 JAN 2027	-	442,126
CCP IRS P BZDIOVRA R 0.13015 FX MD 04 JAN 2027	-	758,259
CCP IRS P BZDIOVRA R 0.13115 FX MD 02 JAN 2024	-	33,537
CCP IRS P BZDIOVRA R 0.1314 FX MD 02 JAN 2024	-	106,120
CCP IRS P BZDIOVRA R 0.132 FX MD 02 JAN 2024	-	80,703
CCP IRS P BZDIOVRA R 0.13225 FX MD 02 JAN 2024	-	63,620
CCP IRS P BZDIOVRA R 0.1323 FX MD 02 JAN 2024	-	10,541
CCP IRS P BZDIOVRA R 0.133725 FX MD 02 JAN 2024	-	192,313
CCP IRS P BZDIOVRA R 0.13375 FX MD 02 JAN 2024	-	297,203
CCP IRS P BZDIOVRA R 0.1075% FX MD 04 JAN 2027	-	(12,365)
CCP IRS P BZDIOVRA R 0.1077% FX MD 04 JAN 2027	-	(10,773)
CCP IRS P BZDIOVRA R 0.1083% FX MD 04 JAN 2027	-	(6,002)
CCP IRS P BZDIOVRA R 0.10895% FX MD 04 JAN 2027	-	(463)
CCP IRS P BZDIOVRA R 0.10905% FX MD 04 JAN 2027	-	25
CCP IRS P BZDIOVRA R 0.1098% FX MD 04 JAN 2027	-	4,874
CCP IRS P BZDIOVRA R 0.1103% FX MD 04 JAN 2027	-	8,163
CCP IRS P BZDIOVRA R 0.11045% FX MD 04 JAN 2027	-	32,277
CCP IRS P BZDIOVRA R 0.110475% FX MD 04 JAN 2027	-	12,040
CCP IRS P BZDIOVRA R 0.1105% FX MD 04 JAN 2027	-	35,250
CCP IRS P BZDIOVRA R 0.1106% FX MD 04 JAN 2027	-	14,216
CCP IRS P BZDIOVRA R 0.1107% FX MD 04 JAN 2027	-	31,157

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.110725% FX MD 04 JAN 2027	-	19,862
CCP IRS P BZDIOVRA R 0.11075% FX MD 04 JAN 2027	-	31,319
CCP IRS P BZDIOVRA R 0.1108% FX MD 04 JAN 2027	-	20,860
CCP IRS P BZDIOVRA R 0.11095% FX MD 04 JAN 2027	-	18,260
CCP IRS P BZDIOVRA R 0.111025% FX MD 04 JAN 2027	-	19,086
CCP IRS P BZDIOVRA R 0.11105% FX MD 04 JAN 2027	-	18,623
CCP IRS P BZDIOVRA R 0.111075% FX MD 04 JAN 2027	-	38,585
CCP IRS P BZDIOVRA R 0.111125% FX MD 04 JAN 2027	-	13,593
CCP IRS P BZDIOVRA R 0.11135% FX MD 04 JAN 2027	-	37,610
CCP IRS P BZDIOVRA R 0.1114% FX MD 04 JAN 2027	-	38,249
CCP IRS P BZDIOVRA R 0.111425% FX MD 04 JAN 2027	-	22,132
CCP IRS P BZDIOVRA R 0.11145% FX MD 04 JAN 2027	-	26,218
CCP IRS P BZDIOVRA R 0.11155% FX MD 04 JAN 2027	-	24,020
CCP IRS P BZDIOVRA R 0.111825% FX MD 04 JAN 2027	-	26,863
CCP IRS P BZDIOVRA R 0.1124% FX MD 04 JAN 2027	-	22,742
CCP IRS P BZDIOVRA R 0.11255% FX MD 04 JAN 2027	-	23,765
CCP IRS P BZDIOVRA R 0.11265% FX MD 04 JAN 2027	-	41,581
CCP IRS P BZDIOVRA R 0.112875% FX MD 04 JAN 2027	-	44,214
CCP IRS P BZDIOVRA R 0.113% FX MD 04 JAN 2027	-	85,121
CCP IRS P BZDIOVRA R 0.11305% FX MD 04 JAN 2027	-	48,897
CCP IRS P BZDIOVRA R 0.113125% FX MD 04 JAN 2027	-	51,068
CCP IRS P BZDIOVRA R 0.1132% FX MD 04 JAN 2027	-	51,600
CCP IRS P BZDIOVRA R 0.113225% FX MD 04 JAN 2027	-	64,690
CCP IRS P BZDIOVRA R 0.113525% FX MD 04 JAN 2027	-	52,684
CCP IRS P BZDIOVRA R 0.113575% FX MD 04 JAN 2027	-	54,214
CCP IRS P BZDIOVRA R 0.113625% FX MD 04 JAN 2027	-	54,657
CCP IRS P BZDIOVRA R 0.11365% FX MD 04 JAN 2027	-	32,673
CCP IRS P BZDIOVRA R 0.1137% FX MD 04 JAN 2027	-	48,654
CCP IRS P BZDIOVRA R 0.11385% FX MD 04 JAN 2027	-	82,443
CCP IRS P BZDIOVRA R 0.1139% FX MD 04 JAN 2027	-	57,800
CCP IRS P BZDIOVRA R 0.114% FX MD 04 JAN 2027	-	73,145
CCP IRS P BZDIOVRA R 0.11405% FX MD 04 JAN 2027	-	73,645
CCP IRS P BZDIOVRA R 0.1141% FX MD 04 JAN 2027	-	74,051
CCP IRS P BZDIOVRA R 0.1142% FX MD 04 JAN 2027	-	90,082
CCP IRS P BZDIOVRA R 0.11445% FX MD 04 JAN 2027	-	56,950
CCP IRS P BZDIOVRA R 0.11465% FX MD 04 JAN 2027	-	49,384
CCP IRS P BZDIOVRA R 0.114925% FX MD 04 JAN 2027	-	35,313
CCP IRS P BZDIOVRA R 0.11505% FX MD 04 JAN 2027	-	35,811
CCP IRS P BZDIOVRA R 0.1153% FX MD 04 JAN 2027	-	37,087
CCP IRS P BZDIOVRA R 0.115415% FX MD 04 JAN 2027	-	5,872
CCP IRS P BZDIOVRA R 0.11545% FX MD 04 JAN 2027	-	156,167
CCP IRS P BZDIOVRA R 0.115725% FX MD 04 JAN 2027	-	59,936
CCP IRS P BZDIOVRA R 0.1158% FX MD 04 JAN 2027	-	53,775

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.115825% FX MD 04 JAN 2027	-	54,020
CCP IRS P BZDIOVRA R 0.116% FX MD 04 JAN 2027	-	110,799
CCP IRS P BZDIOVRA R 0.11605% FX MD 04 JAN 2027	-	52,262
CCP IRS P BZDIOVRA R 0.116175% FX MD 04 JAN 2027	-	56,527
CCP IRS P BZDIOVRA R 0.116425% FX MD 04 JAN 2027	-	72,306
CCP IRS P BZDIOVRA R 0.11655% FX MD 04 JAN 2027	-	59,678
CCP IRS P BZDIOVRA R 0.1166% FX MD 04 JAN 2027	-	69,510
CCP IRS P BZDIOVRA R 0.116675% FX MD 04 JAN 2027	-	73,995
CCP IRS P BZDIOVRA R 0.1167% FX MD 04 JAN 2027	-	70,367
CCP IRS P BZDIOVRA R 0.11675% FX MD 04 JAN 2027	-	195,144
CCP IRS P BZDIOVRA R 0.1168% FX MD 04 JAN 2027	-	191,237
CCP IRS P BZDIOVRA R 0.116875% FX MD 04 JAN 2027	-	72,008
CCP IRS P BZDIOVRA R 0.117% FX MD 04 JAN 2027	-	158,005
CCP IRS P BZDIOVRA R 0.1172% FX MD 04 JAN 2027	-	104,031
CCP IRS P BZDIOVRA R 0.11745% FX MD 04 JAN 2027	-	102,782
CCP IRS P BZDIOVRA R 0.11755% FX MD 04 JAN 2027	-	82,936
CCP IRS P BZDIOVRA R 0.11775% FX MD 04 JAN 2027	-	79,932
CCP IRS P BZDIOVRA R 0.11785% FX MD 04 JAN 2027	-	83,743
CCP IRS P BZDIOVRA R 0.118% FX MD 04 JAN 2027	-	51,285
CCP IRS P BZDIOVRA R 0.1181% FX MD 04 JAN 2027	-	51,887
CCP IRS P BZDIOVRA R 0.1184% FX MD 04 JAN 2027	-	90,426
CCP IRS P BZDIOVRA R 0.1186% FX MD 04 JAN 2027	-	39,669
CCP IRS P BZDIOVRA R 0.1189% FX MD 04 JAN 2027	-	40,824
CCP IRS P BZDIOVRA R 0.119% FX MD 04 JAN 2027	-	95,303
CCP IRS P BZDIOVRA R 0.1192% FX MD 04 JAN 2027	-	6,252,223
CCP IRS P BZDIOVRA R 0.1194% FX MD 04 JAN 2027	-	98,664
CCP IRS P BZDIOVRA R 0.1195% FX MD 04 JAN 2027	-	58,108
CCP IRS P BZDIOVRA R 0.1196% FX MD 04 JAN 2027	-	208,223
CCP IRS P BZDIOVRA R 0.11965% FX MD 04 JAN 2027	-	130,209
CCP IRS P BZDIOVRA R 0.119775% FX MD 04 JAN 2027	-	378,095
CCP IRS P BZDIOVRA R 0.1198% FX MD 04 JAN 2027	-	104,152
CCP IRS P BZDIOVRA R 0.119875% FX MD 04 JAN 2027	-	80,548
CCP IRS P BZDIOVRA R 0.120225% FX MD 04 JAN 2027	-	136,316
CCP IRS P BZDIOVRA R 0.12025% FX MD 04 JAN 2027	-	131,003
CCP IRS P BZDIOVRA R 0.1203% FX MD 04 JAN 2027	-	83,448
CCP IRS P BZDIOVRA R 0.1205% FX MD 04 JAN 2027	-	84,921
CCP IRS P BZDIOVRA R 0.1211% FX MD 04 JAN 2027	-	3,361
CCP IRS P BZDIOVRA R 0.1212% FX MD 04 JAN 2027	-	1,060
CCP IRS P BZDIOVRA R 0.1217% FX MD 04 JAN 2027	-	149,747
CCP IRS P BZDIOVRA R 0.1231% FX MD 04 JAN 2027	-	467,415
CCP IRS P BZDIOVRA R 0.123125% FX MD 04 JAN 2027	-	172,195
CCP IRS P BZDIOVRA R 0.12325% FX MD 04 JAN 2027	-	297,777
CCP IRS P BZDIOVRA R 0.1233% FX MD 04 JAN 2027	-	179,702

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.1237% FX MD 04 JAN 2027	-	178,321
CCP IRS P BZDIOVRA R 0.1239% FX MD 04 JAN 2027	-	222,503
CCP IRS P BZDIOVRA R 0.12405% FX MD 04 JAN 2027	-	182,198
CCP IRS P BZDIOVRA R 0.12415% FX MD 04 JAN 2027	-	117,089
CCP IRS P BZDIOVRA R 0.12445% FX MD 04 JAN 2027	-	311,372
CCP IRS P BZDIOVRA R 0.1245% FX MD 04 JAN 2027	-	243,086
CCP IRS P BZDIOVRA R 0.1247% FX MD 04 JAN 2027	-	449,655
CCP IRS P BZDIOVRA R 0.12475% FX MD 04 JAN 2027	-	64,495
CCP IRS P BZDIOVRA R 0.1248% FX MD 04 JAN 2027	-	64,659
CCP IRS P BZDIOVRA R 0.12525% FX MD 04 JAN 2027	-	66,245
CCP IRS P BZDIOVRA R 0.125275% FX MD 04 JAN 2027	-	245,379
CCP IRS P BZDIOVRA R 0.1254% FX MD 04 JAN 2027	-	66,625
CCP IRS P BZDIOVRA R 0.1257% FX MD 04 JAN 2027	-	328,615
CCP IRS P BZDIOVRA R 0.12575% FX MD 04 JAN 2027	-	67,883
CCP IRS P BZDIOVRA R 0.125775% FX MD 04 JAN 2027	-	252,114
CCP IRS P BZDIOVRA R 0.126% FX MD 04 JAN 2027	-	77,304
CCP IRS P BZDIOVRA R 0.1261% FX MD 04 JAN 2027	-	93,436
CCP IRS P BZDIOVRA R 0.126225% FX MD 04 JAN 2027	-	69,319
CCP IRS P BZDIOVRA R 0.1263% FX MD 04 JAN 2027	-	353,992
CCP IRS P BZDIOVRA R 0.12635% FX MD 04 JAN 2027	-	215,125
CCP IRS P BZDIOVRA R 0.126425% FX MD 04 JAN 2027	-	239,864
CCP IRS P BZDIOVRA R 0.1265% FX MD 04 JAN 2027	-	260,518
CCP IRS P BZDIOVRA R 0.12655% FX MD 04 JAN 2027	-	243,492
CCP IRS P BZDIOVRA R 0.12665% FX MD 04 JAN 2027	-	70,703
CCP IRS P BZDIOVRA R 0.1267% FX MD 04 JAN 2027	-	162,046
CCP IRS P BZDIOVRA R 0.1268% FX MD 04 JAN 2027	-	248,656
CCP IRS P BZDIOVRA R 0.126825% FX MD 02 JAN 2024	-	(68,904)
CCP IRS P BZDIOVRA R 0.1269% FX MD 04 JAN 2027	-	80,717
CCP IRS P BZDIOVRA R 0.126925% FX MD 02 JAN 2024	-	(135,531)
CCP IRS P BZDIOVRA R 0.12695% FX MD 04 JAN 2027	-	311,415
CCP IRS P BZDIOVRA R 0.127025% FX MD 02 JAN 2024	-	(199,855)
CCP IRS P BZDIOVRA R 0.12705% FX MD 04 JAN 2027	-	222,139
CCP IRS P BZDIOVRA R 0.127075% FX MD 02 JAN 2024	-	(132,090)
CCP IRS P BZDIOVRA R 0.1271% FX MD 04 JAN 2027	-	158,470
CCP IRS P BZDIOVRA R 0.127125% FX MD 02 JAN 2024	-	(65,476)
CCP IRS P BZDIOVRA R 0.127175% FX MD 02 JAN 2024	-	(126,152)
CCP IRS P BZDIOVRA R 0.127225% FX MD 02 JAN 2024	-	(93,248)
CCP IRS P BZDIOVRA R 0.127275% FX MD 02 JAN 2024	-	(41,579)
CCP IRS P BZDIOVRA R 0.1273% FX MD 02 JAN 2024	-	(87,224)
CCP IRS P BZDIOVRA R 0.1273% FX MD 04 JAN 2027	-	177,148
CCP IRS P BZDIOVRA R 0.127325% FX MD 02 JAN 2024	-	(123,988)
CCP IRS P BZDIOVRA R 0.12735% FX MD 02 JAN 2024	-	(43,228)
CCP IRS P BZDIOVRA R 0.12735% FX MD 04 JAN 2027	-	177,583

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.127375% FX MD 02 JAN 2024	-	(41,759)
CCP IRS P BZDIOVRA R 0.1274% FX MD 02 JAN 2024	-	(88,006)
CCP IRS P BZDIOVRA R 0.127425% FX MD 02 JAN 2024	-	(40,457)
CCP IRS P BZDIOVRA R 0.12745% FX MD 02 JAN 2024	-	(42,444)
CCP IRS P BZDIOVRA R 0.127475% FX MD 02 JAN 2024	-	(88,172)
CCP IRS P BZDIOVRA R 0.127575% FX MD 02 JAN 2024	-	(163,797)
CCP IRS P BZDIOVRA R 0.12758% FX MD 02 JAN 2024	-	(41,409)
CCP IRS P BZDIOVRA R 0.1276% FX MD 02 JAN 2024	-	(41,284)
CCP IRS P BZDIOVRA R 0.12765% FX MD 02 JAN 2024	-	(199,577)
CCP IRS P BZDIOVRA R 0.127675% FX MD 02 JAN 2024	-	(77,412)
CCP IRS P BZDIOVRA R 0.1277% FX MD 02 JAN 2024	-	(44,654)
CCP IRS P BZDIOVRA R 0.127725% FX MD 02 JAN 2024	-	(31,091)
CCP IRS P BZDIOVRA R 0.12775% FX MD 02 JAN 2024	-	(165,018)
CCP IRS P BZDIOVRA R 0.1278% FX MD 02 JAN 2024	-	(30,654)
CCP IRS P BZDIOVRA R 0.1278% FX MD 04 JAN 2027	-	108,829
CCP IRS P BZDIOVRA R 0.12785% FX MD 02 JAN 2024	-	(125,295)
CCP IRS P BZDIOVRA R 0.12785% FX MD 04 JAN 2027	-	84,059
CCP IRS P BZDIOVRA R 0.1279% FX MD 02 JAN 2024	-	(40,557)
CCP IRS P BZDIOVRA R 0.12795% FX MD 02 JAN 2024	-	(100,079)
CCP IRS P BZDIOVRA R 0.12795% FX MD 04 JAN 2027	-	84,422
CCP IRS P BZDIOVRA R 0.128% FX MD 02 JAN 2024	-	(282,474)
CCP IRS P BZDIOVRA R 0.12805% FX MD 02 JAN 2024	-	(43,757)
CCP IRS P BZDIOVRA R 0.12805% FX MD 04 JAN 2027	-	84,912
CCP IRS P BZDIOVRA R 0.128075% FX MD 02 JAN 2024	-	(61,591)
CCP IRS P BZDIOVRA R 0.1281% FX MD 02 JAN 2024	-	(245,483)
CCP IRS P BZDIOVRA R 0.12815% FX MD 02 JAN 2024	-	(99,615)
CCP IRS P BZDIOVRA R 0.1282% FX MD 02 JAN 2024	-	(145,473)
CCP IRS P BZDIOVRA R 0.12825% FX MD 02 JAN 2024	-	(245,822)
CCP IRS P BZDIOVRA R 0.1283% FX MD 02 JAN 2024	-	(116,809)
CCP IRS P BZDIOVRA R 0.128325% FX MD 02 JAN 2024	-	(42,568)
CCP IRS P BZDIOVRA R 0.12835% FX MD 02 JAN 2024	-	(230,428)
CCP IRS P BZDIOVRA R 0.1284% FX MD 02 JAN 2024	-	(210,864)
CCP IRS P BZDIOVRA R 0.12845% FX MD 02 JAN 2024	-	(94,470)
CCP IRS P BZDIOVRA R 0.12855% FX MD 02 JAN 2024	-	(135,483)
CCP IRS P BZDIOVRA R 0.12855% FX MD 04 JAN 2027	-	168,729
CCP IRS P BZDIOVRA R 0.1286% FX MD 04 JAN 2027	-	337,904
CCP IRS P BZDIOVRA R 0.128625% FX MD 02 JAN 2024	-	(136,394)
CCP IRS P BZDIOVRA R 0.12865% FX MD 02 JAN 2024	-	(46,806)
CCP IRS P BZDIOVRA R 0.1287% FX MD 02 JAN 2024	-	(146,583)
CCP IRS P BZDIOVRA R 0.1287% FX MD 04 JAN 2027	-	149,100
CCP IRS P BZDIOVRA R 0.128725% FX MD 02 JAN 2024	-	(82,383)
CCP IRS P BZDIOVRA R 0.12875% FX MD 02 JAN 2024	-	(49,135)
CCP IRS P BZDIOVRA R 0.12875% FX MD 04 JAN 2027	-	170,008

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.128775% FX MD 02 JAN 2024	-	(39,528)
CCP IRS P BZDIOVRA R 0.1288% FX MD 02 JAN 2024	-	(32,741)
CCP IRS P BZDIOVRA R 0.128825% FX MD 02 JAN 2024	-	(35,588)
CCP IRS P BZDIOVRA R 0.12885% FX MD 02 JAN 2024	-	(39,926)
CCP IRS P BZDIOVRA R 0.128875% FX MD 02 JAN 2024	-	(39,671)
CCP IRS P BZDIOVRA R 0.1289% FX MD 02 JAN 2024	-	(57,040)
CCP IRS P BZDIOVRA R 0.128925% FX MD 02 JAN 2024	-	(74,356)
CCP IRS P BZDIOVRA R 0.12895% FX MD 02 JAN 2024	-	(152,671)
CCP IRS P BZDIOVRA R 0.12895% FX MD 04 JAN 2027	-	755,666
CCP IRS P BZDIOVRA R 0.129% FX MD 02 JAN 2024	-	(223,853)
CCP IRS P BZDIOVRA R 0.129% FX MD 04 JAN 2027	-	114,600
CCP IRS P BZDIOVRA R 0.12905% FX MD 02 JAN 2024	-	(111,080)
CCP IRS P BZDIOVRA R 0.12905% FX MD 04 JAN 2027	-	229,536
CCP IRS P BZDIOVRA R 0.12915% FX MD 02 JAN 2024	-	(33,526)
CCP IRS P BZDIOVRA R 0.12915% FX MD 04 JAN 2027	-	194,547
CCP IRS P BZDIOVRA R 0.1292% FX MD 02 JAN 2024	-	(38,819)
CCP IRS P BZDIOVRA R 0.1292% FX MD 04 JAN 2027	-	194,609
CCP IRS P BZDIOVRA R 0.129225% FX MD 02 JAN 2024	-	(52,824)
CCP IRS P BZDIOVRA R 0.12925% FX MD 02 JAN 2024	-	(106,017)
CCP IRS P BZDIOVRA R 0.1293% FX MD 02 JAN 2024	-	(130,682)
CCP IRS P BZDIOVRA R 0.12935% FX MD 02 JAN 2024	-	(63,264)
CCP IRS P BZDIOVRA R 0.129375% FX MD 04 JAN 2027	-	421,485
CCP IRS P BZDIOVRA R 0.1294% FX MD 02 JAN 2024	-	(76,410)
CCP IRS P BZDIOVRA R 0.12945% FX MD 02 JAN 2024	-	(50,081)
CCP IRS P BZDIOVRA R 0.12945% FX MD 04 JAN 2027	-	210,995
CCP IRS P BZDIOVRA R 0.1295% FX MD 02 JAN 2024	-	(321,623)
CCP IRS P BZDIOVRA R 0.12955% FX MD 02 JAN 2024	-	(26,295)
CCP IRS P BZDIOVRA R 0.129575% FX MD 02 JAN 2024	-	(39,629)
CCP IRS P BZDIOVRA R 0.1296% FX MD 02 JAN 2024	-	(188,987)
CCP IRS P BZDIOVRA R 0.129625% FX MD 02 JAN 2024	-	(203,915)
CCP IRS P BZDIOVRA R 0.12965% FX MD 02 JAN 2024	-	(82,726)
CCP IRS P BZDIOVRA R 0.129675% FX MD 02 JAN 2024	-	(38,518)
CCP IRS P BZDIOVRA R 0.1297% FX MD 02 JAN 2024	-	(128,970)
CCP IRS P BZDIOVRA R 0.1298% FX MD 02 JAN 2024	-	(73,137)
CCP IRS P BZDIOVRA R 0.12985% FX MD 02 JAN 2024	-	(70,619)
CCP IRS P BZDIOVRA R 0.12985% FX MD 04 JAN 2027	-	251,904
CCP IRS P BZDIOVRA R 0.129875% FX MD 02 JAN 2024	-	(22,336)
CCP IRS P BZDIOVRA R 0.1299% FX MD 02 JAN 2024	-	(51,714)
CCP IRS P BZDIOVRA R 0.12995% FX MD 02 JAN 2024	-	(114,724)
CCP IRS P BZDIOVRA R 0.12995% FX MD 04 JAN 2027	-	200,963
CCP IRS P BZDIOVRA R 0.13% FX MD 02 JAN 2024	-	(143,944)
CCP IRS P BZDIOVRA R 0.13% FX MD 04 JAN 2027	-	201,529
CCP IRS P BZDIOVRA R 0.130025% FX MD 02 JAN 2024	-	(34,661)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.13005% FX MD 02 JAN 2024	-	(73,755)
CCP IRS P BZDIOVRA R 0.130075% FX MD 02 JAN 2024	-	(34,103)
CCP IRS P BZDIOVRA R 0.1301% FX MD 02 JAN 2024	-	(142,185)
CCP IRS P BZDIOVRA R 0.1301% FX MD 04 JAN 2027	-	254,633
CCP IRS P BZDIOVRA R 0.13015% FX MD 02 JAN 2024	-	(75,374)
CCP IRS P BZDIOVRA R 0.1302% FX MD 02 JAN 2024	-	(139,052)
CCP IRS P BZDIOVRA R 0.130225% FX MD 04 JAN 2027	-	210,520
CCP IRS P BZDIOVRA R 0.13025% FX MD 02 JAN 2024	-	(65,014)
CCP IRS P BZDIOVRA R 0.130275% FX MD 02 JAN 2024	-	(33,420)
CCP IRS P BZDIOVRA R 0.1303% FX MD 02 JAN 2024	-	(63,882)
CCP IRS P BZDIOVRA R 0.1303% FX MD 04 JAN 2027	-	211,602
CCP IRS P BZDIOVRA R 0.130325% FX MD 02 JAN 2024	-	(31,351)
CCP IRS P BZDIOVRA R 0.13035% FX MD 02 JAN 2024	-	(43,438)
CCP IRS P BZDIOVRA R 0.13035% FX MD 04 JAN 2027	-	239,256
CCP IRS P BZDIOVRA R 0.13045% FX MD 02 JAN 2024	-	(20,875)
CCP IRS P BZDIOVRA R 0.13045% FX MD 04 JAN 2027	-	212,807
CCP IRS P BZDIOVRA R 0.1305% FX MD 02 JAN 2024	-	(39,511)
CCP IRS P BZDIOVRA R 0.13055% FX MD 02 JAN 2024	-	(18,745)
CCP IRS P BZDIOVRA R 0.130575% FX MD 02 JAN 2024	-	(45,077)
CCP IRS P BZDIOVRA R 0.1306% FX MD 04 JAN 2027	-	481,340
CCP IRS P BZDIOVRA R 0.13065% FX MD 02 JAN 2024	-	(17,928)
CCP IRS P BZDIOVRA R 0.130825% FX MD 02 JAN 2024	-	(41,513)
CCP IRS P BZDIOVRA R 0.1309% FX MD 04 JAN 2027	-	440,647
CCP IRS P BZDIOVRA R 0.131% FX MD 02 JAN 2024	-	(47,367)
CCP IRS P BZDIOVRA R 0.13105% FX MD 02 JAN 2024	-	(23,145)
CCP IRS P BZDIOVRA R 0.13105% FX MD 04 JAN 2027	-	452,143
CCP IRS P BZDIOVRA R 0.1311% FX MD 02 JAN 2024	-	(22,608)
CCP IRS P BZDIOVRA R 0.131125% FX MD 02 JAN 2024	-	(19,596)
CCP IRS P BZDIOVRA R 0.1312% FX MD 04 JAN 2027	-	265,119
CCP IRS P BZDIOVRA R 0.13125% FX MD 02 JAN 2024	-	(39,399)
CCP IRS P BZDIOVRA R 0.1313% FX MD 02 JAN 2024	-	(39,092)
CCP IRS P BZDIOVRA R 0.1313% FX MD 04 JAN 2027	-	31,849
CCP IRS P BZDIOVRA R 0.13135% FX MD 02 JAN 2024	-	(96,044)
CCP IRS P BZDIOVRA R 0.13135% FX MD 04 JAN 2027	-	221,627
CCP IRS P BZDIOVRA R 0.1314% FX MD 02 JAN 2024	-	(69,784)
CCP IRS P BZDIOVRA R 0.1314% FX MD 04 JAN 2027	-	458,847
CCP IRS P BZDIOVRA R 0.13145% FX MD 02 JAN 2024	-	(52,701)
CCP IRS P BZDIOVRA R 0.1315% FX MD 02 JAN 2024	-	(29,299)
CCP IRS P BZDIOVRA R 0.1315% FX MD 04 JAN 2027	-	399,746
CCP IRS P BZDIOVRA R 0.13155% FX MD 02 JAN 2024	-	(34,062)
CCP IRS P BZDIOVRA R 0.13155% FX MD 04 JAN 2027	-	719,307
CCP IRS P BZDIOVRA R 0.1316% FX MD 02 JAN 2024	-	(13,793)
CCP IRS P BZDIOVRA R 0.1317% FX MD 02 JAN 2024	-	(12,941)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.13175% FX MD 02 JAN 2024	-	(12,576)
CCP IRS P BZDIOVRA R 0.13185% FX MD 04 JAN 2027	-	513,378
CCP IRS P BZDIOVRA R 0.1319% FX MD 02 JAN 2024	-	(11,241)
CCP IRS P BZDIOVRA R 0.13195% FX MD 02 JAN 2024	-	(17,588)
CCP IRS P BZDIOVRA R 0.132% FX MD 04 JAN 2027	-	210,408
CCP IRS P BZDIOVRA R 0.1321% FX MD 02 JAN 2024	-	(9,535)
CCP IRS P BZDIOVRA R 0.1321% FX MD 04 JAN 2027	-	183,040
CCP IRS P BZDIOVRA R 0.13215% FX MD 04 JAN 2027	-	235,657
CCP IRS P BZDIOVRA R 0.13225% FX MD 02 JAN 2024	-	(13,383)
CCP IRS P BZDIOVRA R 0.13225% FX MD 04 JAN 2027	-	189,576
CCP IRS P BZDIOVRA R 0.1323% FX MD 02 JAN 2024	-	(12,771)
CCP IRS P BZDIOVRA R 0.1324% FX MD 02 JAN 2024	-	(11,550)
CCP IRS P BZDIOVRA R 0.1324% FX MD 04 JAN 2027	-	392,277
CCP IRS P BZDIOVRA R 0.1325% FX MD 02 JAN 2024	-	(19,962)
CCP IRS P BZDIOVRA R 0.1325% FX MD 04 JAN 2027	-	286,768
CCP IRS P BZDIOVRA R 0.13255% FX MD 04 JAN 2027	-	292,545
CCP IRS P BZDIOVRA R 0.1326% FX MD 02 JAN 2024	-	(9,900)
CCP IRS P BZDIOVRA R 0.1326% FX MD 04 JAN 2027	-	208,532
CCP IRS P BZDIOVRA R 0.13265% FX MD 02 JAN 2024	-	(8,492)
CCP IRS P BZDIOVRA R 0.1328% FX MD 02 JAN 2024	-	(14,518)
CCP IRS P BZDIOVRA R 0.1328% FX MD 04 JAN 2027	-	240,133
CCP IRS P BZDIOVRA R 0.13295% FX MD 02 JAN 2024	-	(14,861)
CCP IRS P BZDIOVRA R 0.13295% FX MD 04 JAN 2027	-	291,429
CCP IRS P BZDIOVRA R 0.133% FX MD 04 JAN 2027	-	211,457
CCP IRS P BZDIOVRA R 0.1331% FX MD 04 JAN 2027	-	106,171
CCP IRS P BZDIOVRA R 0.13315% FX MD 04 JAN 2027	-	106,354
CCP IRS P BZDIOVRA R 0.13325% FX MD 04 JAN 2027	-	213,283
CCP IRS P BZDIOVRA R 0.133275% FX MD 02 JAN 2024	-	(995)
CCP IRS P BZDIOVRA R 0.1333% FX MD 04 JAN 2027	-	106,747
CCP IRS P BZDIOVRA R 0.1335% FX MD 02 JAN 2024	-	2,474
CCP IRS P BZDIOVRA R 0.1336% FX MD 04 JAN 2027	-	107,996
CCP IRS P BZDIOVRA R 0.1338% FX MD 04 JAN 2027	-	108,568
CCP IRS P BZDIOVRA R 0.13395% FX MD 02 JAN 2024	-	8,934
CCP IRS P BZDIOVRA R 0.133975% FX MD 02 JAN 2024	-	9,818
CCP IRS P BZDIOVRA R 0.134% FX MD 02 JAN 2024	-	5,372
CCP IRS P BZDIOVRA R 0.13405% FX MD 02 JAN 2024	-	5,779
CCP IRS P BZDIOVRA R 0.1342% FX MD 02 JAN 2024	-	6,997
CCP IRS P BZDIOVRA R 0.13465% FX MD 02 JAN 2024	-	20,241
CCP IRS P BZDIOVRA R 0.1349% FX MD 02 JAN 2024	-	24,286
CCP IRS P BZDIOVRA R 0.134925% FX MD 02 JAN 2024	-	13,058
CCP IRS P BZDIOVRA R 0.134975% FX MD 02 JAN 2024	-	26,930
CCP IRS P BZDIOVRA R 0.135175% FX MD 02 JAN 2024	-	15,097
CCP IRS P BZDIOVRA R 0.1353% FX MD 04 JAN 2027	-	277,950

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.135375% FX MD 02 JAN 2024	-	16,740
CCP IRS P BZDIOVRA R 0.1354% FX MD 04 JAN 2027	-	334,195
CCP IRS P BZDIOVRA R 0.1357% FX MD 02 JAN 2024	-	19,394
CCP IRS P BZDIOVRA R 0.1358% FX MD 04 JAN 2027	-	282,164
CCP IRS P BZDIOVRA R 0.13685% FX MD 02 JAN 2024	-	41,501
CCP IRS P BZDIOVRA R 0.136875% FX MD 02 JAN 2024	-	41,794
CCP IRS P BZDIOVRA R 0.1377% FX MD 02 JAN 2024	-	90,933
CCP IRS P BZDIOVRA R 0.13775% FX MD 02 JAN 2024	-	30,606
CCP IRS P BZDIOVRA R 0.138% FX MD 02 JAN 2024	-	124,856
CCP IRS P BZDIOVRA R 0.1381% FX MD 02 JAN 2024	-	32,602
CCP IRS P BZDIOVRA R 0.13825% FX MD 02 JAN 2024	-	33,445
CCP IRS P BZDIOVRA R 0.1383% FX MD 02 JAN 2024	-	33,741
CCP IRS P BZDIOVRA R 0.13855% FX MD 02 JAN 2024	-	56,262
CCP IRS P BZDIOVRA R 0.1386% FX MD 02 JAN 2024	-	106,745
CCP IRS P BZDIOVRA R 0.13865% FX MD 02 JAN 2024	-	44,653
CCP IRS P BZDIOVRA R 0.13885% FX MD 02 JAN 2024	-	36,873
CCP IRS P BZDIOVRA R 0.13905% FX MD 02 JAN 2024	-	80,762
CCP IRS P BZDIOVRA R 0.13915% FX MD 02 JAN 2024	-	82,143
CCP IRS P BZDIOVRA R 0.13925% FX MD 02 JAN 2024	-	66,487
CCP IRS P BZDIOVRA R 0.13935% FX MD 02 JAN 2024	-	67,430
CCP IRS P BZDIOVRA R 0.13945% FX MD 02 JAN 2024	-	72,417
CCP IRS P BZDIOVRA R 0.13955% FX MD 02 JAN 2024	-	144,339
CCP IRS P BZDIOVRA R 0.1396% FX MD 02 JAN 2024	-	57,020
CCP IRS P BZDIOVRA R 0.13965% FX MD 02 JAN 2024	-	57,415
CCP IRS P BZDIOVRA R 0.1397% FX MD 02 JAN 2024	-	55,899
CCP IRS P BZDIOVRA R 0.1398% FX MD 02 JAN 2024	-	71,805
CCP IRS P BZDIOVRA R 0.13985% FX MD 02 JAN 2024	-	173,393
CCP IRS P BZDIOVRA R 0.1399% FX MD 02 JAN 2024	-	178,898
CCP IRS P BZDIOVRA R 0.13995% FX MD 02 JAN 2024	-	226,064
CCP IRS P BZDIOVRA R 0.139975% FX MD 02 JAN 2024	-	73,501
CCP IRS P BZDIOVRA R 0.14% FX MD 02 JAN 2024	-	58,483
CCP IRS P BZDIOVRA R 0.1401% FX MD 02 JAN 2024	-	120,351
CCP IRS P BZDIOVRA R 0.14015% FX MD 02 JAN 2024	-	61,360
CCP IRS P BZDIOVRA R 0.140175% FX MD 02 JAN 2024	-	118,007
CCP IRS P BZDIOVRA R 0.1414% FX MD 02 JAN 2024	-	129,864
CCP IRS P BZDIOVRA R 0.1421% FX MD 02 JAN 2024	-	94,099
CCP IRS P BZDIOVRA R 0.14215% FX MD 02 JAN 2024	-	162,989
CCP IRS P BZDIOVRA R 0.1422% FX MD 02 JAN 2024	-	95,073
CCP IRS P BZDIOVRA R 0.1423% FX MD 02 JAN 2024	-	114,410
CCP IRS P BZDIOVRA R 0.14245% FX MD 02 JAN 2024	-	116,120
CCP IRS P BZDIOVRA R 0.14275% FX MD 02 JAN 2024	-	119,618
CCP IRS P BZDIOVRA R 0.1428% FX MD 02 JAN 2024	-	100,955
CCP IRS P BZDIOVRA R 0.143% FX MD 02 JAN 2024	-	102,902

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P BZDIOVRA R 0.14305% FX MD 02 JAN 2024	-	126,979
CCP IRS P BZDIOVRA R 0.1431% FX MD 02 JAN 2024	-	331,337
CCP IRS P BZDIOVRA R 0.1432% FX MD 02 JAN 2024	-	104,827
CCP IRS P BZDIOVRA R 0.14325% FX MD 02 JAN 2024	-	236,001
CCP IRS P BZDIOVRA R 0.1433% FX MD 02 JAN 2024	-	105,820
CCP IRS P BZDIOVRA R 0.1445% FX MD 02 JAN 2024	-	120,987
CCP IRS P BZDIOVRA R 0.1447% FX MD 02 JAN 2024	-	351,350
CCP IRS P BZDIOVRA R 0.14475% FX MD 02 JAN 2024	-	176,424
CCP IRS P BZDIOVRA R 0.14515% FX MD 02 JAN 2024	-	227,218
CCP IRS P CAONREPO R 0.02837 FX MD 05 APR 2033	-	(176)
CCP IRS P CAONREPO R 0.03018 FX MD 28 DEC 2033	-	(19,891)
CCP IRS P CAONREPO R 0.030445 FX MD 25 APR 2033	-	(78)
CCP IRS P CAONREPO R 0.03064 FX MD 29 DEC 2033	-	(2,542)
CCP IRS P CAONREPO R 0.030642 FX MD 21 DEC 2033	-	(9,011)
CCP IRS P CAONREPO R 0.03092 FX MD 10 MAY 2033	-	(1,161)
CCP IRS P CAONREPO R 0.03093 FX MD 09 MAY 2033	-	(753)
CCP IRS P CAONREPO R 0.03098 FX MD 11 MAY 2033	1,484	270
CCP IRS P CAONREPO R 0.03115 FX MD 10 MAY 2028	-	(31,558)
CCP IRS P CAONREPO R 0.031176 FX MD 20 DEC 2033	-	30,140
CCP IRS P CAONREPO R 0.03122 FX MD 11 MAY 2028	1,570	(8,454)
CCP IRS P CAONREPO R 0.031226 FX MD 28 DEC 2028	-	900
CCP IRS P CAONREPO R 0.03124 FX MD 21 APR 2033	-	107
CCP IRS P CAONREPO R 0.03132 FX MD 09 MAY 2028	-	(19,640)
CCP IRS P CAONREPO R 0.031462 FX MD 29 DEC 2028	-	7,731
CCP IRS P CAONREPO R 0.031801 FX MD 19 DEC 2033	-	12,144
CCP IRS P CAONREPO R 0.03182 FX MD 21 APR 2028	-	(2,431)
CCP IRS P CAONREPO R 0.031891 FX MD 21 DEC 2028	-	38,767
CCP IRS P CAONREPO R 0.031912 FX MD 19 DEC 2033	-	86,301
CCP IRS P CAONREPO R 0.032017 FX MD 19 APR 2033	363	5,307
CCP IRS P CAONREPO R 0.032072 FX MD 18 DEC 2028	-	8,772
CCP IRS P CAONREPO R 0.03241 FX MD 20 DEC 2028	-	83,878
CCP IRS P CAONREPO R 0.03285 FX MD 19 DEC 2028	-	116,420
CCP IRS P CAONREPO R 0.03289 FX MD 19 APR 2028	712	(94)
CCP IRS P CNRR007 R 0.02505 FX MD 11 MAY 2027	31,118	407,441
CCP IRS P CNRR007 R 0.02885 FX MD 05 MAR 2026	-	27
CCP IRS P CNRR007 R 0.02886 FX MD 05 MAR 2026	-	27
CCP IRS P CNRR007 R 0.029965 FX MD 06 MAR 2028	7,363	650,834
CCP IRS P EUR006M R 0.022265 FX MD 29 DEC 2053	-	(58,984)
CCP IRS P EUR006M R 0.02252 FX MD 02 JAN 2054	-	(52,934)
CCP IRS P EUR006M R 0.02257 FX MD 22 DEC 2053	-	(95,694)
CCP IRS P EUR006M R 0.022605 FX MD 29 DEC 2053	-	(115,341)
CCP IRS P EUR006M R 0.022995 FX MD 19 DEC 2053	-	(44,510)
CCP IRS P EUR006M R 0.023465 FX MD 22 DEC 2053	-	5,066

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.023525 FX MD 22 DEC 2053	-	5,053
CCP IRS P EUR006M R 0.023665 FX MD 29 DEC 2028	-	(19,682)
CCP IRS P EUR006M R 0.02373 FX MD 02 JAN 2029	-	(19,967)
CCP IRS P EUR006M R 0.023865 FX MD 18 DEC 2053	-	75,033
CCP IRS P EUR006M R 0.02405 FX MD 29 DEC 2033	-	(57,477)
CCP IRS P EUR006M R 0.02415 FX MD 28 DEC 2043	-	(12,506)
CCP IRS P EUR006M R 0.02419 FX MD 29 DEC 2043	-	(4,334)
CCP IRS P EUR006M R 0.024215 FX MD 15 DEC 2053	-	30,129
CCP IRS P EUR006M R 0.02422 FX MD 04 JAN 2044	-	(4,830)
CCP IRS P EUR006M R 0.02422 FX MD 15 DEC 2053	-	74,844
CCP IRS P EUR006M R 0.02431 FX MD 02 JAN 2034	-	(48,264)
CCP IRS P EUR006M R 0.024415 FX MD 27 DEC 2033	-	(100,879)
CCP IRS P EUR006M R 0.024445 FX MD 22 DEC 2028	-	(645)
CCP IRS P EUR006M R 0.02446 FX MD 27 DEC 2028	-	2,370
CCP IRS P EUR006M R 0.024475 FX MD 15 DEC 2053	-	61,376
CCP IRS P EUR006M R 0.024495 FX MD 15 DEC 2053	-	37,469
CCP IRS P EUR006M R 0.02453 FX MD 11 DEC 2053	9,264	6,016
CCP IRS P EUR006M R 0.02455 FX MD 22 DEC 2043	-	(6,076)
CCP IRS P EUR006M R 0.0246543 FX MD 22 DEC 2033	-	(48,736)
CCP IRS P EUR006M R 0.02473 FX MD 11 DEC 2053	-	237,148
CCP IRS P EUR006M R 0.024775 FX MD 11 DEC 2053	11,494	7,973
CCP IRS P EUR006M R 0.02478 FX MD 20 DEC 2028	-	20,009
CCP IRS P EUR006M R 0.02481 FX MD 21 DEC 2043	-	(3,556)
CCP IRS P EUR006M R 0.024815 FX MD 20 DEC 2033	-	(26,421)
CCP IRS P EUR006M R 0.02489 FX MD 08 DEC 2053	23,818	16,924
CCP IRS P EUR006M R 0.02498 FX MD 08 DEC 2053	-	63,396
CCP IRS P EUR006M R 0.02502 FX MD 08 DEC 2053	-	86,813
CCP IRS P EUR006M R 0.02503 FX MD 21 DEC 2043	-	(1,774)
CCP IRS P EUR006M R 0.02508 FX MD 19 DEC 2028	-	44,387
CCP IRS P EUR006M R 0.025085 FX MD 15 DEC 2053	-	179,748
CCP IRS P EUR006M R 0.025095 FX MD 15 DEC 2053	13,896	10,243
CCP IRS P EUR006M R 0.025125 FX MD 12 DEC 2053	12,467	9,237
CCP IRS P EUR006M R 0.02514 FX MD 19 DEC 2033	-	19,967
CCP IRS P EUR006M R 0.025175 FX MD 08 DEC 2053	-	168,133
CCP IRS P EUR006M R 0.025189 FX MD 19 DEC 2033	-	29,738
CCP IRS P EUR006M R 0.0252457 FX MD 18 DEC 2028	-	62,717
CCP IRS P EUR006M R 0.025315 FX MD 12 DEC 2053	11,725	384,084
CCP IRS P EUR006M R 0.025485 FX MD 08 DEC 2053	-	73,649
CCP IRS P EUR006M R 0.025755 FX MD 08 DEC 2053	37,104	398,199
CCP IRS P EUR006M R 0.026115 FX MD 18 DEC 2043	-	14,407
CCP IRS P EUR006M R 0.02625 FX MD 15 DEC 2043	-	15,876
CCP IRS P EUR006M R 0.026525 FX MD 11 DEC 2028	11,510	175,742
CCP IRS P EUR006M R 0.02656 FX MD 08 DEC 2053	-	244,535

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.02656 FX MD 11 DEC 2028	87	106
CCP IRS P EUR006M R 0.02659 FX MD 15 DEC 2028	-	134,554
CCP IRS P EUR006M R 0.02666 FX MD 14 DEC 2043	-	17,074
CCP IRS P EUR006M R 0.02667 FX MD 11 DEC 2043	-	29,287
CCP IRS P EUR006M R 0.0266714 FX MD 12 DEC 2033	23,433	362,790
CCP IRS P EUR006M R 0.02668 FX MD 11 DEC 2043	1,984	1,552
CCP IRS P EUR006M R 0.026705 FX MD 15 DEC 2033	-	253,583
CCP IRS P EUR006M R 0.026725 FX MD 08 DEC 2053	37,441	31,782
CCP IRS P EUR006M R 0.026725 FX MD 14 DEC 2043	-	3,193
CCP IRS P EUR006M R 0.02676 FX MD 08 DEC 2028	5,131	197,347
CCP IRS P EUR006M R 0.02678 FX MD 08 DEC 2053	-	409,782
CCP IRS P EUR006M R 0.0268875 FX MD 08 DEC 2028	9,706	11,490
CCP IRS P EUR006M R 0.026915 FX MD 12 DEC 2028	-	210,646
CCP IRS P EUR006M R 0.02694 FX MD 08 DEC 2033	27,039	24,696
CCP IRS P EUR006M R 0.02701 FX MD 14 DEC 2028	-	109,452
CCP IRS P EUR006M R 0.027025 FX MD 08 DEC 2033	-	67,492
CCP IRS P EUR006M R 0.02711 FX MD 14 DEC 2033	-	224,750
CCP IRS P EUR006M R 0.02711 FX MD 14 DEC 2043	2,028	44,435
CCP IRS P EUR006M R 0.02716 FX MD 04 DEC 2053	35,331	30,534
CCP IRS P EUR006M R 0.02716 FX MD 13 DEC 2028	7,621	139,300
CCP IRS P EUR006M R 0.02717 FX MD 14 DEC 2043	1,244	29,196
CCP IRS P EUR006M R 0.027195 FX MD 12 DEC 2033	26,517	24,492
CCP IRS P EUR006M R 0.0272 FX MD 07 DEC 2028	-	262,870
CCP IRS P EUR006M R 0.0272 FX MD 12 DEC 2033	-	228,552
CCP IRS P EUR006M R 0.02721 FX MD 05 DEC 2053	-	269,166
CCP IRS P EUR006M R 0.02723 FX MD 01 DEC 2053	-	184,577
CCP IRS P EUR006M R 0.027275 FX MD 08 DEC 2043	2,594	52,019
CCP IRS P EUR006M R 0.02729 FX MD 12 DEC 2028	14,098	16,254
CCP IRS P EUR006M R 0.027355 FX MD 13 DEC 2033	-	290,672
CCP IRS P EUR006M R 0.027375 FX MD 13 DEC 2033	17,387	16,161
CCP IRS P EUR006M R 0.02739 FX MD 05 DEC 2053	46,833	40,812
CCP IRS P EUR006M R 0.02743 FX MD 08 DEC 2033	-	452,789
CCP IRS P EUR006M R 0.02746 FX MD 05 DEC 2053	-	501,220
CCP IRS P EUR006M R 0.02747 FX MD 01 DEC 2053	-	406,663
CCP IRS P EUR006M R 0.027475 FX MD 07 DEC 2028	22,540	25,824
CCP IRS P EUR006M R 0.027485 FX MD 04 DEC 2053	-	297,816
CCP IRS P EUR006M R 0.02749 FX MD 12 DEC 2033	-	307,444
CCP IRS P EUR006M R 0.027505 FX MD 01 DEC 2053	52,234	45,683
CCP IRS P EUR006M R 0.027525 FX MD 04 DEC 2053	-	349,603
CCP IRS P EUR006M R 0.02753 FX MD 04 DEC 2053	12,051	10,549
CCP IRS P EUR006M R 0.027605 FX MD 07 DEC 2033	20,558	19,262
CCP IRS P EUR006M R 0.027705 FX MD 24 NOV 2053	-	596,280
CCP IRS P EUR006M R 0.02779 FX MD 07 DEC 2033	19,364	18,232

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.027795 FX MD 24 NOV 2053	49,616	43,789
CCP IRS P EUR006M R 0.02782 FX MD 24 NOV 2053	52,189	46,081
CCP IRS P EUR006M R 0.027845 FX MD 24 NOV 2053	-	608,754
CCP IRS P EUR006M R 0.02786 FX MD 07 DEC 2043	3,194	88,298
CCP IRS P EUR006M R 0.02787 FX MD 07 DEC 2033	-	634,526
CCP IRS P EUR006M R 0.02789 FX MD 06 DEC 2028	21,841	24,608
CCP IRS P EUR006M R 0.02792 FX MD 06 DEC 2028	-	343,176
CCP IRS P EUR006M R 0.028055 FX MD 05 DEC 2028	-	348,592
CCP IRS P EUR006M R 0.028175 FX MD 06 DEC 2033	14,496	13,765
CCP IRS P EUR006M R 0.028215 FX MD 21 NOV 2053	78,813	120,523
CCP IRS P EUR006M R 0.02822 FX MD 06 DEC 2033	22,526	219,347
CCP IRS P EUR006M R 0.0283 FX MD 06 DEC 2033	-	551,758
CCP IRS P EUR006M R 0.028315 FX MD 24 NOV 2053	52,279	438,933
CCP IRS P EUR006M R 0.02836 FX MD 21 NOV 2053	-	117,285
CCP IRS P EUR006M R 0.028375 FX MD 28 NOV 2053	-	594,225
CCP IRS P EUR006M R 0.028415 FX MD 28 NOV 2053	2,599	13,972
CCP IRS P EUR006M R 0.02844 FX MD 17 NOV 2053	102,867	92,233
CCP IRS P EUR006M R 0.0285 FX MD 28 NOV 2053	21,087	18,929
CCP IRS P EUR006M R 0.02851 FX MD 28 NOV 2053	27,725	24,894
CCP IRS P EUR006M R 0.028525 FX MD 10 NOV 2053	36,992	87,827
CCP IRS P EUR006M R 0.02864 FX MD 07 DEC 2043	3,333	2,989
CCP IRS P EUR006M R 0.028645 FX MD 20 NOV 2053	89,128	80,259
CCP IRS P EUR006M R 0.02866 FX MD 17 NOV 2053	-	418,091
CCP IRS P EUR006M R 0.028675 FX MD 13 NOV 2053	96,342	293,462
CCP IRS P EUR006M R 0.02869 FX MD 07 DEC 2043	-	112,791
CCP IRS P EUR006M R 0.028705 FX MD 20 NOV 2053	80,498	72,574
CCP IRS P EUR006M R 0.0288 FX MD 05 DEC 2028	29,094	32,059
CCP IRS P EUR006M R 0.02886 FX MD 17 NOV 2053	12,597	11,391
CCP IRS P EUR006M R 0.028905 FX MD 05 DEC 2028	-	34,180
CCP IRS P EUR006M R 0.02891 FX MD 17 NOV 2053	16,928	16,601
CCP IRS P EUR006M R 0.02898 FX MD 17 NOV 2053	55,661	58,206
CCP IRS P EUR006M R 0.028995 FX MD 07 DEC 2043	-	129,971
CCP IRS P EUR006M R 0.029045 FX MD 01 DEC 2028	38,539	42,334
CCP IRS P EUR006M R 0.02909 FX MD 05 DEC 2033	-	824,887
CCP IRS P EUR006M R 0.0292 FX MD 01 DEC 2028	3,636	3,982
CCP IRS P EUR006M R 0.02928 FX MD 05 DEC 2033	-	67,291
CCP IRS P EUR006M R 0.029285 FX MD 04 DEC 2028	39,093	477,966
CCP IRS P EUR006M R 0.02931 FX MD 05 DEC 2033	52,234	50,413
CCP IRS P EUR006M R 0.029345 FX MD 01 DEC 2028	-	468,211
CCP IRS P EUR006M R 0.02939 FX MD 01 DEC 2033	-	755,812
CCP IRS P EUR006M R 0.02941 FX MD 17 NOV 2053	41,618	39,031
CCP IRS P EUR006M R 0.029425 FX MD 07 DEC 2043	3,991	3,654
CCP IRS P EUR006M R 0.02945 FX MD 01 DEC 2033	60,599	58,588

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.029455 FX MD 05 DEC 2033	-	763,656
CCP IRS P EUR006M R 0.02946 FX MD 10 NOV 2053	4,615	16,866
CCP IRS P EUR006M R 0.02948 FX MD 01 DEC 2043	4,023	202,769
CCP IRS P EUR006M R 0.02952 FX MD 05 DEC 2033	-	51,895
CCP IRS P EUR006M R 0.02978 FX MD 05 DEC 2033	61,840	59,957
CCP IRS P EUR006M R 0.029805 FX MD 04 DEC 2043	4,309	186,031
CCP IRS P EUR006M R 0.030075 FX MD 24 NOV 2043	4,524	233,199
CCP IRS P EUR006M R 0.0302 FX MD 21 NOV 2033	-	210,501
CCP IRS P EUR006M R 0.030205 FX MD 23 NOV 2043	8,342	71,483
CCP IRS P EUR006M R 0.03027 FX MD 24 NOV 2033	-	843,081
CCP IRS P EUR006M R 0.03028 FX MD 24 NOV 2028	-	554,545
CCP IRS P EUR006M R 0.030415 FX MD 23 NOV 2043	4,814	253,131
CCP IRS P EUR006M R 0.0304996 FX MD 24 NOV 2028	57,160	61,505
CCP IRS P EUR006M R 0.0305344 FX MD 23 NOV 2033	68,823	945,892
CCP IRS P EUR006M R 0.0305653 FX MD 24 NOV 2033	70,313	68,616
CCP IRS P EUR006M R 0.03058 FX MD 29 NOV 2028	2,830	12,768
CCP IRS P EUR006M R 0.030585 FX MD 20 NOV 2043	13,875	12,966
CCP IRS P EUR006M R 0.0306 FX MD 21 NOV 2028	-	149,443
CCP IRS P EUR006M R 0.030625 FX MD 21 NOV 2028	32,279	34,700
CCP IRS P EUR006M R 0.030655 FX MD 30 NOV 2043	4,019	224,556
CCP IRS P EUR006M R 0.03066 FX MD 16 NOV 2043	1,003	938
CCP IRS P EUR006M R 0.03066 FX MD 21 NOV 2028	27,940	33,983
CCP IRS P EUR006M R 0.03066 FX MD 21 NOV 2033	89,124	87,051
CCP IRS P EUR006M R 0.030695 FX MD 20 NOV 2028	35,489	43,356
CCP IRS P EUR006M R 0.0307 FX MD 23 NOV 2043	5,060	161,943
CCP IRS P EUR006M R 0.030735 FX MD 29 NOV 2033	3,374	18,672
CCP IRS P EUR006M R 0.0307447 FX MD 23 NOV 2028	61,655	666,598
CCP IRS P EUR006M R 0.030775 FX MD 21 NOV 2033	113,539	110,966
CCP IRS P EUR006M R 0.03081 FX MD 17 NOV 2028	-	326,346
CCP IRS P EUR006M R 0.030825 FX MD 22 NOV 2033	52,440	51,263
CCP IRS P EUR006M R 0.03086 FX MD 20 NOV 2028	10,305	11,053
CCP IRS P EUR006M R 0.030885 FX MD 20 NOV 2028	24,553	29,804
CCP IRS P EUR006M R 0.030885 FX MD 22 NOV 2033	-	550,057
CCP IRS P EUR006M R 0.0309 FX MD 10 NOV 2043	3,131	26,441
CCP IRS P EUR006M R 0.03091 FX MD 17 NOV 2043	10,460	172,768
CCP IRS P EUR006M R 0.03096 FX MD 22 NOV 2028	87,413	93,619
CCP IRS P EUR006M R 0.03099 FX MD 22 NOV 2028	-	366,863
CCP IRS P EUR006M R 0.031025 FX MD 17 NOV 2028	28,984	61,447
CCP IRS P EUR006M R 0.03103 FX MD 13 NOV 2043	3,200	83,220
CCP IRS P EUR006M R 0.03103 FX MD 21 NOV 2033	99,538	97,424
CCP IRS P EUR006M R 0.03106 FX MD 22 NOV 2033	21,303	22,037
CCP IRS P EUR006M R 0.03109 FX MD 10 NOV 2028	18,562	71,705
CCP IRS P EUR006M R 0.031135 FX MD 17 NOV 2028	25,843	31,578

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P EUR006M R 0.031165 FX MD 17 NOV 2033	33,676	605,569
CCP IRS P EUR006M R 0.03119 FX MD 17 NOV 2033	101,230	105,877
CCP IRS P EUR006M R 0.0312 FX MD 16 NOV 2028	8,363	9,617
CCP IRS P EUR006M R 0.03121 FX MD 13 NOV 2028	7,783	195,757
CCP IRS P EUR006M R 0.031225 FX MD 13 NOV 2043	5,501	5,182
CCP IRS P EUR006M R 0.031252 FX MD 28 NOV 2033	66,560	927,622
CCP IRS P EUR006M R 0.031275 FX MD 09 NOV 2028	2,193	13,410
CCP IRS P EUR006M R 0.031275 FX MD 10 NOV 2033	45,880	126,552
CCP IRS P EUR006M R 0.03128 FX MD 28 NOV 2028	37,699	601,905
CCP IRS P EUR006M R 0.031305 FX MD 13 NOV 2028	35,231	43,562
CCP IRS P EUR006M R 0.031445 FX MD 14 NOV 2033	118,843	413,933
CCP IRS P EUR006M R 0.031455 FX MD 28 NOV 2028	18,233	19,432
CCP IRS P EUR006M R 0.031535 FX MD 09 NOV 2033	-	16,875
CCP IRS P EUR006M R 0.03163 FX MD 09 NOV 2033	5,809	5,708
CCP IRS P EUR006M R 0.03169 FX MD 15 NOV 2033	113,267	111,243
CCP IRS P EUR006M R 0.031695 FX MD 15 NOV 2033	2,606	14,716
CCP IRS P EUR006M R 0.031725 FX MD 16 NOV 2043	9,480	12,342
CCP IRS P EUR006M R 0.031775 FX MD 16 NOV 2033	21,743	22,663
CCP IRS P EUR006M R 0.0319 FX MD 15 NOV 2028	35,511	45,836
CCP IRS P EUR006M R 0.031905 FX MD 15 NOV 2028	12,779	15,411
CCP IRS P EUR006M R 0.032045 FX MD 09 NOV 2043	-	7,062
CCP IRS P JIBA3M R 0.07975 FX MD 21 DEC 2028	-	(5,139)
CCP IRS P JIBA3M R 0.08005 FX MD 29 NOV 2028	12,852	(366)
CCP IRS P JIBA3M R 0.08055 FX MD 21 NOV 2028	7,519	1,571
CCP IRS P JIBA3M R 0.080685 FX MD 17 NOV 2028	7,246	1,902
CCP IRS P JIBA3M R 0.08075 FX MD 17 NOV 2028	9,846	2,772
CCP IRS P JIBA3M R 0.08086 FX MD 21 NOV 2028	7,282	2,208
CCP IRS P JIBA3M R 0.0809 FX MD 11 DEC 2028	59,501	16,743
CCP IRS P JIBA3M R 0.0809 FX MD 29 NOV 2028	48,645	14,874
CCP IRS P JIBA3M R 0.08095 FX MD 15 NOV 2028	13,673	4,586
CCP IRS P JIBA3M R 0.08095 FX MD 17 NOV 2028	4,552	1,522
CCP IRS P JIBA3M R 0.08102 FX MD 15 NOV 2028	11,793	4,152
CCP IRS P JIBA3M R 0.08115 FX MD 15 NOV 2028	8,612	3,281
CCP IRS P JIBA3M R 0.08133 FX MD 15 NOV 2028	2,990	1,247
CCP IRS P JIBA3M R 0.08146 FX MD 20 NOV 2028	24,421	10,641
CCP IRS P JIBA3M R 0.08165 FX MD 22 NOV 2028	9,434	4,392
CCP IRS P JIBA3M R 0.08175 FX MD 22 NOV 2028	8,595	4,135
CCP IRS P JIBA3M R 0.082 FX MD 28 NOV 2028	100,983	51,793
CCP IRS P JIBA3M R 0.08235 FX MD 22 NOV 2028	4,814	2,686
CCP IRS P JIBA3M R 0.08296 FX MD 09 NOV 2028	12,423	7,728
CCP IRS P JIBA3M R 0.0831 FX MD 27 FEB 2028	23,069	16,231
CCP IRS P JIBA3M R 0.0832 FX MD 04 MAY 2028	29,383	20,443
CCP IRS P JIBA3M R 0.08326 FX MD 08 NOV 2028	14,008	9,035

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P JIBA3M R 0.08331 FX MD 06 NOV 2028	29,683	19,279
CCP IRS P JIBA3M R 0.08332 FX MD 09 NOV 2028	33,102	21,485
CCP IRS P JIBA3M R 0.0835 FX MD 09 NOV 2028	15,502	10,250
CCP IRS P JIBA3M R 0.08355 FX MD 28 JUL 2028	15,406	10,713
CCP IRS P JIBA3M R 0.0836 FX MD 20 JUL 2028	15,768	11,033
CCP IRS P JIBA3M R 0.08367 FX MD 26 JUL 2028	22,264	15,622
CCP IRS P JIBA3M R 0.083695 FX MD 08 NOV 2028	21,278	14,333
CCP IRS P JIBA3M R 0.083705 FX MD 09 NOV 2028	9,332	6,290
CCP IRS P JIBA3M R 0.08371 FX MD 26 JUL 2028	4,601	3,238
CCP IRS P JIBA3M R 0.08376 FX MD 28 FEB 2028	17,543	12,856
CCP IRS P JIBA3M R 0.08387 FX MD 20 JUL 2028	7,550	5,383
CCP IRS P JIBA3M R 0.08396 FX MD 06 NOV 2028	17,938	12,371
CCP IRS P JIBA3M R 0.083965 FX MD 28 JUL 2028	9,968	7,135
CCP IRS P JIBA3M R 0.084 FX MD 08 NOV 2028	16,036	11,083
CCP IRS P JIBA3M R 0.08401 FX MD 27 FEB 2028	17,578	13,052
CCP IRS P JIBA3M R 0.084045 FX MD 08 NOV 2028	9,941	6,895
CCP IRS P JIBA3M R 0.08407 FX MD 28 FEB 2028	28,694	21,369
CCP IRS P JIBA3M R 0.08418 FX MD 02 NOV 2028	21,273	14,940
CCP IRS P JIBA3M R 0.0842 FX MD 15 SEP 2028	116,156	82,540
CCP IRS P JIBA3M R 0.084345 FX MD 02 NOV 2028	37,349	26,535
CCP IRS P JIBA3M R 0.084365 FX MD 01 AUG 2028	18,695	13,681
CCP IRS P JIBA3M R 0.08445 FX MD 01 AUG 2028	13,896	10,217
CCP IRS P JIBA3M R 0.08475 FX MD 02 MAY 2028	37,382	28,396
CCP IRS P JIBA3M R 0.08482 FX MD 28 APR 2028	19,153	14,607
CCP IRS P JIBA3M R 0.0849 FX MD 15 AUG 2028	132,752	99,619
CCP IRS P JIBA3M R 0.0851 FX MD 26 APR 2028	19,825	15,291
CCP IRS P JIBA3M R 0.08511 FX MD 26 APR 2028	29,571	22,816
CCP IRS P JIBA3M R 0.08532 FX MD 17 JUL 2028	20,231	15,543
CCP IRS P JIBA3M R 0.08545 FX MD 29 NOV 2030	1,352	179
CCP IRS P JIBA3M R 0.08555 FX MD 10 MAY 2028	21,397	16,756
CCP IRS P JIBA3M R 0.085695 FX MD 01 NOV 2028	21,594	16,493
CCP IRS P JIBA3M R 0.0858 FX MD 17 JUL 2028	13,349	10,443
CCP IRS P JIBA3M R 0.085895 FX MD 14 JUL 2028	32,906	25,842
CCP IRS P JIBA3M R 0.085995 FX MD 01 NOV 2028	42,798	33,088
CCP IRS P JIBA3M R 0.08612 FX MD 14 JUL 2028	5,761	4,558
CCP IRS P JIBA3M R 0.08625 FX MD 11 DEC 2030	5,757	1,974
CCP IRS P JIBA3M R 0.0863 FX MD 31 OCT 2028	6,795	5,318
CCP IRS P JIBA3M R 0.08635 FX MD 29 NOV 2030	4,853	1,863
CCP IRS P JIBA3M R 0.08636 FX MD 31 OCT 2028	24,554	19,258
CCP IRS P JIBA3M R 0.08662 FX MD 11 MAY 2028	37,400	30,246
CCP IRS P JIBA3M R 0.08665 FX MD 18 AUG 2028	165,863	132,855
CCP IRS P JIBA3M R 0.08706 FX MD 18 AUG 2028	7,578	6,139
CCP IRS P JIBA3M R 0.087265 FX MD 28 NOV 2030	9,201	4,832

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P JIBA3M R 0.08741 FX MD 13 OCT 2028	18,028	14,630
CCP IRS P JIBA3M R 0.08745 FX MD 30 JUN 2028	15,140	12,443
CCP IRS P JIBA3M R 0.08746 FX MD 13 OCT 2028	27,095	22,015
CCP IRS P JIBA3M R 0.0875 FX MD 06 JUL 2028	27,379	22,504
CCP IRS P JIBA3M R 0.0875 FX MD 22 AUG 2028	171,597	140,457
CCP IRS P JIBA3M R 0.08837 FX MD 06 JUL 2028	23,423	19,604
CCP IRS P JIBA3M R 0.08911 FX MD 21 JUN 2028	18,844	15,998
CCP IRS P JIBA3M R 0.0892 FX MD 15 SEP 2030	10,427	7,045
CCP IRS P JIBA3M R 0.08936 FX MD 13 JUN 2028	32,540	27,755
CCP IRS P JIBA3M R 0.0894 FX MD 07 JUL 2028	12,588	10,722
CCP IRS P JIBA3M R 0.08951 FX MD 15 AUG 2030	10,985	8,001
CCP IRS P JIBA3M R 0.08972 FX MD 13 JUN 2028	6,418	5,504
CCP IRS P JIBA3M R 0.08976 FX MD 15 JUN 2028	8,358	6,926
CCP IRS P JIBA3M R 0.08996 FX MD 07 JUL 2028	37,467	32,180
CCP IRS P JIBA3M R 0.090025 FX MD 19 OCT 2028	18,875	16,122
CCP IRS P JIBA3M R 0.09065 FX MD 21 DEC 2033	-	(2,489)
CCP IRS P JIBA3M R 0.090835 FX MD 04 OCT 2028	3,577	3,093
CCP IRS P JIBA3M R 0.091345 FX MD 18 AUG 2030	13,935	10,956
CCP IRS P JIBA3M R 0.091505 FX MD 29 NOV 2033	10,743	2,380
CCP IRS P JIBA3M R 0.09157 FX MD 04 OCT 2028	24,081	21,010
CCP IRS P JIBA3M R 0.09162 FX MD 21 NOV 2033	2,972	777
CCP IRS P JIBA3M R 0.091715 FX MD 17 NOV 2033	6,914	2,019
CCP IRS P JIBA3M R 0.0919 FX MD 21 NOV 2033	7,174	2,391
CCP IRS P JIBA3M R 0.0921 FX MD 17 NOV 2033	7,885	2,998
CCP IRS P JIBA3M R 0.0922 FX MD 22 AUG 2030	14,446	11,638
CCP IRS P JIBA3M R 0.0922 FX MD 29 NOV 2033	35,231	13,843
CCP IRS P JIBA3M R 0.092265 FX MD 20 NOV 2033	13,183	5,389
CCP IRS P JIBA3M R 0.0923 FX MD 15 NOV 2033	16,982	7,119
CCP IRS P JIBA3M R 0.0923 FX MD 20 NOV 2033	1,633	678
CCP IRS P JIBA3M R 0.092315 FX MD 11 DEC 2033	45,108	18,133
CCP IRS P JIBA3M R 0.09241 FX MD 22 NOV 2033	9,324	4,040
CCP IRS P JIBA3M R 0.09245 FX MD 04 MAY 2033	9,602	5,322
CCP IRS P JIBA3M R 0.092495 FX MD 28 JUL 2033	7,205	3,726
CCP IRS P JIBA3M R 0.0926 FX MD 04 MAY 2033	5,523	3,147
CCP IRS P JIBA3M R 0.09265 FX MD 15 NOV 2033	10,044	4,773
CCP IRS P JIBA3M R 0.092705 FX MD 28 FEB 2033	20,237	12,281
CCP IRS P JIBA3M R 0.09271 FX MD 02 MAR 2033	18,250	11,070
CCP IRS P JIBA3M R 0.09275 FX MD 20 JUL 2033	9,979	5,491
CCP IRS P JIBA3M R 0.0928 FX MD 05 MAY 2033	13,077	7,691
CCP IRS P JIBA3M R 0.092915 FX MD 26 JUL 2033	11,928	6,735
CCP IRS P JIBA3M R 0.093065 FX MD 22 NOV 2033	4,412	2,320
CCP IRS P JIBA3M R 0.0932 FX MD 28 NOV 2033	67,894	36,638
CCP IRS P JIBA3M R 0.09325 FX MD 28 FEB 2033	9,203	5,962

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P JIBA3M R 0.093295 FX MD 27 FEB 2033	10,042	6,535
CCP IRS P JIBA3M R 0.0933 FX MD 09 MAY 2033	12,744	8,000
CCP IRS P JIBA3M R 0.093495 FX MD 28 JUL 2033	3,281	2,022
CCP IRS P JIBA3M R 0.09356 FX MD 02 MAY 2033	6,048	3,919
CCP IRS P JIBA3M R 0.093595 FX MD 01 AUG 2033	1,409	876
CCP IRS P JIBA3M R 0.093635 FX MD 03 MAY 2033	13,004	8,492
CCP IRS P JIBA3M R 0.093665 FX MD 01 AUG 2033	13,706	8,595
CCP IRS P JIBA3M R 0.0939 FX MD 28 APR 2033	5,053	3,392
CCP IRS P JIBA3M R 0.0943 FX MD 26 APR 2033	12,845	8,907
CCP IRS P JIBA3M R 0.0944 FX MD 17 JUL 2033	11,274	7,654
CCP IRS P JIBA3M R 0.094405 FX MD 09 NOV 2033	14,924	9,682
CCP IRS P JIBA3M R 0.09441 FX MD 26 APR 2033	10,877	7,603
CCP IRS P JIBA3M R 0.0945 FX MD 14 JUL 2033	13,144	9,008
CCP IRS P JIBA3M R 0.09455 FX MD 17 JUL 2033	4,295	2,951
CCP IRS P JIBA3M R 0.0947 FX MD 08 NOV 2033	6,310	4,212
CCP IRS P JIBA3M R 0.09471 FX MD 08 NOV 2033	32,143	21,476
CCP IRS P JIBA3M R 0.0948 FX MD 09 NOV 2033	16,003	10,771
CCP IRS P JIBA3M R 0.0948 FX MD 15 AUG 2033	70,389	48,827
CCP IRS P JIBA3M R 0.09485 FX MD 15 SEP 2033	73,109	47,003
CCP IRS P JIBA3M R 0.094905 FX MD 09 NOV 2033	16,290	11,060
CCP IRS P JIBA3M R 0.09491 FX MD 06 NOV 2033	30,189	20,527
CCP IRS P JIBA3M R 0.094995 FX MD 06 NOV 2033	1,806	1,236
CCP IRS P JIBA3M R 0.09581 FX MD 10 MAY 2033	1,245	938
CCP IRS P JIBA3M R 0.09585 FX MD 11 MAY 2033	1,598	1,206
CCP IRS P JIBA3M R 0.095895 FX MD 02 NOV 2033	40,460	29,423
CCP IRS P JIBA3M R 0.096605 FX MD 18 AUG 2033	91,644	70,063
CCP IRS P JIBA3M R 0.096695 FX MD 01 NOV 2033	12,950	9,793
CCP IRS P JIBA3M R 0.0968 FX MD 06 JUL 2033	22,289	17,291
CCP IRS P JIBA3M R 0.0975 FX MD 22 AUG 2033	96,448	76,058
CCP IRS P JIBA3M R 0.09752 FX MD 06 JUL 2033	3,481	2,765
CCP IRS P JIBA3M R 0.09806 FX MD 13 JUN 2033	16,130	13,049
CCP IRS P JIBA3M R 0.098195 FX MD 07 JUL 2033	3,534	2,859
CCP IRS P JIBA3M R 0.0983 FX MD 31 OCT 2033	21,884	17,507
CCP IRS P JIBA3M R 0.0985 FX MD 12 MAY 2033	21,038	17,254
CCP IRS P JIBA3M R 0.09851 FX MD 13 OCT 2033	28,371	22,869
CCP IRS P JIBA3M R 0.09855 FX MD 01 NOV 2033	32,801	26,400
CCP IRS P JIBA3M R 0.09864 FX MD 12 MAY 2033	1,780	1,464
CCP IRS P JIBA3M R 0.09876 FX MD 13 JUN 2033	4,013	3,300
CCP IRS P JIBA3M R 0.0989 FX MD 07 JUL 2033	22,772	18,731
CCP IRS P JIBA3M R 0.0999 FX MD 11 MAY 2033	12,544	10,573
CCP IRS P JIBA3M R 0.0752% FL MD 23 FEB 2032	(135,647)	-
CCP IRS P JIBA3M R 0.0752% FX MD 23 FEB 2032	-	(161,276)
CCP IRS P JIBA3M R 0.075925% FL MD 12 APR 2029	(3,619)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P JIBA3M R 0.075925% FX MD 12 APR 2029	-	(5,776)
CCP IRS P JIBA3M R 0.0777% FL MD 28 APR 2029	(1,762)	-
CCP IRS P JIBA3M R 0.0777% FX MD 28 APR 2029	-	(3,915)
CCP IRS P JIBA3M R 0.0785% FL MD 05 APR 2032	(87,708)	-
CCP IRS P JIBA3M R 0.0785% FX MD 05 APR 2032	-	(110,469)
CCP IRS P JIBA3M R 0.0796% FL MD 01 APR 2032	(26,984)	-
CCP IRS P JIBA3M R 0.0796% FX MD 01 APR 2032	-	(35,133)
CCP IRS P JIBA3M R 0.0796% FX MD 12 MAY 2029	282	(1,827)
CCP IRS P JIBA3M R 0.07961% FX MD 29 NOV 2027	7,923	3,105
CCP IRS P JIBA3M R 0.0801% FX MD 29 NOV 2027	11,320	5,380
CCP IRS P JIBA3M R 0.08025% FX MD 15 AUG 2029	301	(1,931)
CCP IRS P JIBA3M R 0.08075% FL MD 12 APR 2032	(33,303)	-
CCP IRS P JIBA3M R 0.08075% FX MD 12 APR 2032	-	(45,254)
CCP IRS P JIBA3M R 0.0809% FL MD 29 MAR 2032	(754)	-
CCP IRS P JIBA3M R 0.0809% FX MD 29 MAR 2032	-	(1,035)
CCP IRS P JIBA3M R 0.08125% FX MD 17 AUG 2029	1,473	(776)
CCP IRS P JIBA3M R 0.0831% FX MD 09 MAY 2029	4,320	2,211
CCP IRS P JIBA3M R 0.08327% FX MD 02 DEC 2027	32,531	23,591
CCP IRS P JIBA3M R 0.0836% FX MD 01 AUG 2029	4,094	2,020
CCP IRS P JIBA3M R 0.0839% FX MD 28 JUL 2029	4,509	2,412
CCP IRS P JIBA3M R 0.084115% FX MD 02 DEC 2027	34,614	26,193
CCP IRS P JIBA3M R 0.0842% FX MD 26 JUL 2029	4,710	2,688
CCP IRS P JIBA3M R 0.0843% FX MD 03 AUG 2029	4,913	2,824
CCP IRS P JIBA3M R 0.08452% FL MD 11 AUG 2032	(5,617)	-
CCP IRS P JIBA3M R 0.08452% FX MD 11 AUG 2032	-	(10,141)
CCP IRS P JIBA3M R 0.0846% FL MD 15 AUG 2032	(19,453)	-
CCP IRS P JIBA3M R 0.0846% FX MD 15 AUG 2032	-	(35,467)
CCP IRS P JIBA3M R 0.08465% FL MD 16 AUG 2032	(5,299)	-
CCP IRS P JIBA3M R 0.08465% FX MD 16 AUG 2032	-	(9,754)
CCP IRS P JIBA3M R 0.0849% FX MD 12 SEP 2029	5,525	3,330
CCP IRS P JIBA3M R 0.084925% FL MD 16 AUG 2032	(515)	-
CCP IRS P JIBA3M R 0.084925% FX MD 16 AUG 2032	-	(1,006)
CCP IRS P JIBA3M R 0.08496% FL MD 11 AUG 2032	(2,937)	-
CCP IRS P JIBA3M R 0.08496% FX MD 11 AUG 2032	-	(5,819)
CCP IRS P JIBA3M R 0.08499% FL MD 16 AUG 2032	(1,234)	-
CCP IRS P JIBA3M R 0.08499% FX MD 16 AUG 2032	-	(2,448)
CCP IRS P JIBA3M R 0.08501% FL MD 10 AUG 2032	(3,956)	-
CCP IRS P JIBA3M R 0.08501% FX MD 10 AUG 2032	-	(7,946)
CCP IRS P JIBA3M R 0.085725% FL MD 16 AUG 2032	(1,732)	-
CCP IRS P JIBA3M R 0.085725% FX MD 16 AUG 2032	-	(4,428)
CCP IRS P JIBA3M R 0.08585% FL MD 17 AUG 2032	(10,065)	-
CCP IRS P JIBA3M R 0.08585% FX MD 17 AUG 2032	-	(27,359)
CCP IRS P JIBA3M R 0.0863% FL MD 17 AUG 2032	(315)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P JIBA3M R 0.0863% FX MD 17 AUG 2032	-	(1,213)
CCP IRS P JIBA3M R 0.08635% FX MD 01 SEP 2029	7,328	5,147
CCP IRS P JIBA3M R 0.0874% FX MD 02 AUG 2032	1,026	(2,983)
CCP IRS P JIBA3M R 0.08742% FX MD 05 AUG 2032	1,470	(4,183)
CCP IRS P JIBA3M R 0.0876% FX MD 29 JUL 2032	1,211	(2,027)
CCP IRS P JIBA3M R 0.08772% FX MD 29 JUL 2032	247	(318)
CCP IRS P JIBA3M R 0.08775% FX MD 09 MAY 2032	977	(484)
CCP IRS P JIBA3M R 0.0878% FX MD 05 AUG 2032	256	(303)
CCP IRS P JIBA3M R 0.08785% FX MD 26 JUL 2032	1,450	(1,396)
CCP IRS P JIBA3M R 0.0879% FX MD 01 AUG 2032	7,592	(7,136)
CCP IRS P JIBA3M R 0.08805% FX MD 28 JUL 2032	1,938	(1,236)
CCP IRS P JIBA3M R 0.0882% FX MD 28 JUL 2032	9,186	(4,144)
CCP IRS P KWCDC R 0.03441 FX MD 06 DEC 2028	-	20,189
CCP IRS P KWCDC R 0.03461 FX MD 06 DEC 2033	-	22,295
CCP IRS P KWCDC R 0.0348 FX MD 05 DEC 2028	-	9,867
CCP IRS P KWCDC R 0.0349 FX MD 05 DEC 2033	-	10,635
CCP IRS P MUTKCALM R 0.000725 FX MD 06 JAN 2025	-	(126)
CCP IRS P MUTKCALM R 0.00073 FX MD 30 DEC 2024	-	27
CCP IRS P MUTKCALM R 0.0019225 FX MD 05 JAN 2026	-	(1,951)
CCP IRS P MUTKCALM R 0.0019283 FX MD 29 DEC 2025	-	(1,408)
CCP IRS P MUTKCALM R 0.002113 FX MD 25 DEC 2025	-	253
CCP IRS P MUTKCALM R 0.0024125 FX MD 20 OCT 2025	92	664
CCP IRS P MUTKCALM R 0.00279 FX MD 04 JAN 2027	-	(1,011)
CCP IRS P MUTKCALM R 0.00289 FX MD 29 DEC 2026	-	(477)
CCP IRS P MUTKCALM R 0.006703 FX MD 26 APR 2033	-	(3,716)
CCP IRS P MUTKCALM R 0.000001% 0.000% 1 OCT 2026	-	(58,146)
CCP IRS P MUTKCALM R 0.000001% VAR RT 1 OCT 2026	(438)	-
CCP IRS P MUTKCALM R 0.000025% FX MD 05 NOV 2026	21	(930)
CCP IRS P MUTKCALM R 0.000075% FL MD 28 OCT 2026	(316)	-
CCP IRS P MUTKCALM R 0.000075% FX MD 28 OCT 2026	-	(17,172)
CCP IRS P MUTKCALM R 0.000094% FX MD 30 OCT 2026	26	(316)
CCP IRS P MUTKCALM R 0.0003% 0.030% 3 OCT 2028	-	(140,548)
CCP IRS P MUTKCALM R 0.0003% VAR RT 3 OCT 2028	(1,508)	-
CCP IRS P MUTKCALM R 0.0004% FX MD 31 OCT 2028	32	(767)
CCP IRS P MUTKCALM R 0.00078% FX MD 05 NOV 2031	12	(5,559)
CCP IRS P MUTKCALM R 0.000975% 0.098% 1 OCT 2031	1,023	(339,939)
CCP IRS P MUTKCALM R 0.00105% FX MD 31 OCT 2031	52	(1,871)
CCP IRS P MUTKCALM R 0.003082% FL MD 05 NOV 2041	(38)	-
CCP IRS P MUTKCALM R 0.003082% FX MD 05 NOV 2041	-	(7,550)
CCP IRS P MUTKCALM R 0.00357% FX MD 31 OCT 2041	21	(2,535)
CCP IRS P MUTKCALM R 0.00365% 0.365% 1 OCT 2041	5,779	(450,922)
CCP IRS P MUTKCALM R 0.0037% FX MD 28 OCT 2041	2,031	(134,744)
CCP IRS P MUTKCALM R 0.004625% FL MD 06 NOV 2051	(20)	-

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P MUTKCALM R 0.004625% FX MD 06 NOV 2051	-	(3,111)
CCP IRS P MUTKCALM R 0.00472% FL MD 15 NOV 2051	(315)	-
CCP IRS P MUTKCALM R 0.00472% FX MD 15 NOV 2051	-	(30,444)
CCP IRS P MUTKCALM R 0.00516% FX MD 31 OCT 2051	6	(1,044)
CCP IRS P MXIBTIE R 0.0862 FX MD 14 DEC 2028	-	591
CCP IRS P PRIB06M R 0.0353 FX MD 20 DEC 2033	-	157
CCP IRS P PRIB06M R 0.03572 FX MD 27 DEC 2033	-	863
CCP IRS P PRIB06M R 0.03575 FX MD 20 DEC 2028	-	36
CCP IRS P PRIB06M R 0.03581 FX MD 27 DEC 2028	-	213
CCP IRS P SOFRRATE R 0.039365 FX MD 09 AUG 2028	-	5,271
CCP IRS P SOFRRATE R 0.040235 FX MD 15 AUG 2028	-	4,626
CCP IRS P SOFRRATE R 0.04067 FX MD 07 AUG 2028	-	12,359
CCP IRS P SOFRRATE R 0.04106 FX MD 08 AUG 2028	-	8,592
CCP IRS P SOFRRATE R 0.04272 FX MD 22 SEP 2028	-	921
CCP IRS P SOFRRATE R 0.04397 FX MD 12 OCT 2028	-	23,074
CCP IRS P SOFRRATE R 0.04457 FX MD 10 OCT 2028	-	21,944
CCP IRS P SOFRRATE R 0.045105 FX MD 06 OCT 2028	-	16,141
CCP IRS P SOFRRATE R 0.045355 FX MD 25 OCT 2028	-	7,322
CCP IRS P SOFRRATE R 0.04543 FX MD 26 OCT 2028	-	21,279
CCP IRS P SOFRRATE R 0.04561 FX MD 11 OCT 2028	-	23,184
CCP IRS P SOFRRATE R 0.045685 FX MD 31 OCT 2033	-	18,879
CCP IRS P SOFRRATE R 0.045725 FX MD 27 OCT 2028	-	21,929
CCP IRS P SOFRRATE R 0.04581 FX MD 19 OCT 2028	-	26,920
CCP IRS P SOFRRATE R 0.04586 FX MD 20 OCT 2028	-	27,071
CCP IRS P SOFRRATE R 0.04609 FX MD 24 OCT 2033	-	21,412
CCP IRS P SOFRRATE R 0.0461 FX MD 24 OCT 2028	-	3,241
CCP IRS P SOFRRATE R 0.04617 FX MD 24 OCT 2033	-	11,250
CCP IRS P SOFRRATE R 0.04631 FX MD 25 OCT 2033	-	15,190
CCP IRS P SOFRRATE R 0.046615 FX MD 30 OCT 2028	-	1,463
CCP IRS P SOFRRATE R 0.046755 FX MD 23 OCT 2028	-	12,284
CCP IRS P SOFRRATE R 0.029515% FX MD 06 DEC 2052	-	(4,965)
CCP IRS P SOFRRATE R 0.0299% FX MD 29 NOV 2052	-	(3,197)
CCP IRS P SOFRRATE R 0.031815% FX MD 08 DEC 2042	-	(11,950)
CCP IRS P SOFRRATE R 0.031835% FX MD 06 DEC 2032	-	(35,981)
CCP IRS P SOFRRATE R 0.0319% FX MD 05 DEC 2042	-	(4,739)
CCP IRS P SOFRRATE R 0.032555% FX MD 01 DEC 2042	-	(4,429)
CCP IRS P SOFRRATE R 0.032745% FX MD 28 NOV 2042	-	(7,546)
CCP IRS P SOFRRATE R 0.0328% FX MD 06 DEC 2032	-	(19,216)
CCP IRS P SOFRRATE R 0.032895% FX MD 06 DEC 2032	-	(14,121)
CCP IRS P SOFRRATE R 0.032995% FX MD 28 NOV 2042	-	(4,201)
CCP IRS P SOFRRATE R 0.033065% FX MD 02 DEC 2042	-	(2,703)
CCP IRS P SOFRRATE R 0.033485% FX MD 25 NOV 2042	-	(4,465)
CCP IRS P SOFRRATE R 0.033795% FX MD 30 NOV 2032	-	(12,971)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SOFRRATE R 0.0338% FX MD 02 DEC 2032	-	(7,275)
CCP IRS P SOFRRATE R 0.033835% FX MD 30 NOV 2032	-	(5,428)
CCP IRS P SOFRRATE R 0.034015% FX MD 01 DEC 2032	-	(8,044)
CCP IRS P SOFRRATE R 0.03408% FX MD 29 NOV 2032	-	(7,796)
CCP IRS P SOFRRATE R 0.03471% FX MD 06 DEC 2027	-	(6,460)
CCP IRS P SOFRRATE R 0.034875% FX MD 06 DEC 2027	-	(14,162)
CCP IRS P SOFRRATE R 0.03489% FX MD 26 NOV 2032	-	1,494
CCP IRS P SOFRRATE R 0.03575% FX MD 16 NOV 2032	-	26,224
CCP IRS P SOFRRATE R 0.03577% FX MD 17 NOV 2042	-	11,155
CCP IRS P SOFRRATE R 0.03641% FX MD 30 NOV 2027	-	2,141
CCP IRS P SOFRRATE R 0.03655% FX MD 02 DEC 2027	-	1,438
CCP IRS P SOFRRATE R 0.036865% FX MD 01 DEC 2027	-	3,739
CCP IRS P SOFRRATE R 0.03717% FX MD 26 NOV 2027	-	7,748
CCP IRS P SOFRRATE R 0.037385% FX MD 29 NOV 2027	-	7,371
CCP IRS P SOFRRATE R 0.037815% FX MD 16 NOV 2027	-	14,221
CCP IRS P SOFRRATE R 0.04002% FX MD 15 NOV 2027	-	14,151
CCP IRS P SONIO/N R 0.032035 FX MD 28 DEC 2033	-	(11,752)
CCP IRS P SONIO/N R 0.032113 FX MD 27 DEC 2030	-	(5,325)
CCP IRS P SONIO/N R 0.032115 FX MD 28 DEC 2033	-	(19,142)
CCP IRS P SONIO/N R 0.032335 FX MD 30 DEC 2030	-	(4,733)
CCP IRS P SONIO/N R 0.032569 FX MD 29 DEC 2053	-	(5,832)
CCP IRS P SONIO/N R 0.032952 FX MD 29 DEC 2053	-	(6,660)
CCP IRS P SONIO/N R 0.032974 FX MD 21 DEC 2033	-	6,654
CCP IRS P SONIO/N R 0.03309 FX MD 20 DEC 2033	-	12,334
CCP IRS P SONIO/N R 0.03312 FX MD 21 DEC 2033	-	21,549
CCP IRS P SONIO/N R 0.033205 FX MD 22 DEC 2053	-	(11,828)
CCP IRS P SONIO/N R 0.033225 FX MD 22 DEC 2053	-	(33,539)
CCP IRS P SONIO/N R 0.033245 FX MD 20 DEC 2030	-	11,940
CCP IRS P SONIO/N R 0.033363 FX MD 27 DEC 2028	-	(1,769)
CCP IRS P SONIO/N R 0.033406 FX MD 28 DEC 2028	-	(2,811)
CCP IRS P SONIO/N R 0.033847 FX MD 18 DEC 2053	-	7,477
CCP IRS P SONIO/N R 0.034108 FX MD 19 DEC 2053	-	9,937
CCP IRS P SONIO/N R 0.034253 FX MD 19 DEC 2033	-	69,692
CCP IRS P SONIO/N R 0.034381 FX MD 19 DEC 2030	-	35,523
CCP IRS P SONIO/N R 0.034477 FX MD 21 DEC 2028	-	43,528
CCP IRS P SONIO/N R 0.03454 FX MD 20 DEC 2028	-	15,891
CCP IRS P SONIO/N R 0.034687 FX MD 15 DEC 2033	-	184,424
CCP IRS P SONIO/N R 0.034782 FX MD 19 DEC 2033	-	84,064
CCP IRS P SONIO/N R 0.034887 FX MD 18 DEC 2030	-	68,963
CCP IRS P SONIO/N R 0.03502 FX MD 19 DEC 2033	-	91,357
CCP IRS P SONIO/N R 0.035208 FX MD 15 DEC 2053	-	83,489
CCP IRS P SONIO/N R 0.035545 FX MD 15 DEC 2053	-	16,753
CCP IRS P SONIO/N R 0.035551 FX MD 16 DEC 2030	-	70,395

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.03556 FX MD 15 DEC 2033	-	67,494
CCP IRS P SONIO/N R 0.035635 FX MD 14 DEC 2033	-	58,356
CCP IRS P SONIO/N R 0.035931 FX MD 16 DEC 2030	-	141,385
CCP IRS P SONIO/N R 0.03601 FX MD 19 DEC 2028	-	36,334
CCP IRS P SONIO/N R 0.036228 FX MD 18 DEC 2028	-	67,655
CCP IRS P SONIO/N R 0.03693 FX MD 14 DEC 2028	-	20,922
CCP IRS P SONIO/N R 0.037092 FX MD 12 DEC 2053	-	11,482
CCP IRS P SONIO/N R 0.03719 FX MD 15 DEC 2028	-	73,874
CCP IRS P SONIO/N R 0.037226 FX MD 15 DEC 2028	-	64,162
CCP IRS P SONIO/N R 0.037255 FX MD 08 DEC 2053	-	13,732
CCP IRS P SONIO/N R 0.037745 FX MD 13 DEC 2030	-	14,226
CCP IRS P SONIO/N R 0.03796 FX MD 12 DEC 2033	-	40,841
CCP IRS P SONIO/N R 0.038278 FX MD 12 DEC 2030	-	89,804
CCP IRS P SONIO/N R 0.038404 FX MD 05 DEC 2053	-	110,822
CCP IRS P SONIO/N R 0.03853 FX MD 09 DEC 2030	-	122,636
CCP IRS P SONIO/N R 0.038553 FX MD 06 DEC 2033	-	4,798
CCP IRS P SONIO/N R 0.038589 FX MD 24 NOV 2053	-	43,403
CCP IRS P SONIO/N R 0.038696 FX MD 06 DEC 2033	-	49,193
CCP IRS P SONIO/N R 0.038707 FX MD 17 NOV 2053	-	48,003
CCP IRS P SONIO/N R 0.038755 FX MD 17 NOV 2053	-	53,302
CCP IRS P SONIO/N R 0.038827 FX MD 20 NOV 2053	-	51,618
CCP IRS P SONIO/N R 0.038862 FX MD 09 DEC 2030	-	94,963
CCP IRS P SONIO/N R 0.038884 FX MD 28 NOV 2053	-	192,790
CCP IRS P SONIO/N R 0.038967 FX MD 05 DEC 2030	-	52,504
CCP IRS P SONIO/N R 0.038999 FX MD 28 NOV 2053	-	213,556
CCP IRS P SONIO/N R 0.039066 FX MD 29 NOV 2033	-	533,743
CCP IRS P SONIO/N R 0.039077 FX MD 11 DEC 2030	-	79,434
CCP IRS P SONIO/N R 0.039143 FX MD 06 DEC 2030	-	104,620
CCP IRS P SONIO/N R 0.039187 FX MD 18 NOV 2030	-	284,661
CCP IRS P SONIO/N R 0.03934 FX MD 05 DEC 2033	-	352,494
CCP IRS P SONIO/N R 0.039371 FX MD 29 NOV 2030	-	298,624
CCP IRS P SONIO/N R 0.039402 FX MD 17 NOV 2033	-	142,953
CCP IRS P SONIO/N R 0.039404 FX MD 04 DEC 2053	-	110,825
CCP IRS P SONIO/N R 0.039406 FX MD 30 NOV 2033	-	607,419
CCP IRS P SONIO/N R 0.03942 FX MD 05 DEC 2030	-	166,001
CCP IRS P SONIO/N R 0.039444 FX MD 22 NOV 2033	-	129,478
CCP IRS P SONIO/N R 0.039513 FX MD 28 NOV 2053	-	75,228
CCP IRS P SONIO/N R 0.039665 FX MD 12 DEC 2028	-	24,254
CCP IRS P SONIO/N R 0.039741 FX MD 27 NOV 2053	-	43,413
CCP IRS P SONIO/N R 0.039752 FX MD 29 NOV 2030	-	320,808
CCP IRS P SONIO/N R 0.039767 FX MD 21 NOV 2033	-	153,264
CCP IRS P SONIO/N R 0.03983 FX MD 05 DEC 2033	-	310,936
CCP IRS P SONIO/N R 0.03998 FX MD 06 DEC 2028	-	20,184

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.040115 FX MD 20 NOV 2030	-	337,704
CCP IRS P SONIO/N R 0.04016 FX MD 04 DEC 2030	-	244,804
CCP IRS P SONIO/N R 0.04017 FX MD 16 NOV 2033	-	182,075
CCP IRS P SONIO/N R 0.040335 FX MD 24 NOV 2053	-	57,153
CCP IRS P SONIO/N R 0.040346 FX MD 02 DEC 2030	-	195,327
CCP IRS P SONIO/N R 0.040373 FX MD 18 NOV 2030	-	375,950
CCP IRS P SONIO/N R 0.04039 FX MD 28 NOV 2033	-	228,504
CCP IRS P SONIO/N R 0.040402 FX MD 22 NOV 2030	-	309,231
CCP IRS P SONIO/N R 0.040677 FX MD 28 NOV 2030	-	145,195
CCP IRS P SONIO/N R 0.040841 FX MD 28 NOV 2033	-	132,901
CCP IRS P SONIO/N R 0.040967 FX MD 17 NOV 2028	-	99,153
CCP IRS P SONIO/N R 0.041091 FX MD 07 NOV 2053	-	26,459
CCP IRS P SONIO/N R 0.04116 FX MD 27 NOV 2030	-	278,410
CCP IRS P SONIO/N R 0.041207 FX MD 01 DEC 2028	-	45,712
CCP IRS P SONIO/N R 0.041296 FX MD 20 NOV 2028	-	101,983
CCP IRS P SONIO/N R 0.041305 FX MD 07 NOV 2033	-	80,672
CCP IRS P SONIO/N R 0.041309 FX MD 29 NOV 2028	-	243,494
CCP IRS P SONIO/N R 0.041313 FX MD 05 DEC 2028	-	163,755
CCP IRS P SONIO/N R 0.04133 FX MD 24 NOV 2033	-	162,389
CCP IRS P SONIO/N R 0.041393 FX MD 04 DEC 2028	-	141,427
CCP IRS P SONIO/N R 0.041627 FX MD 22 NOV 2028	-	96,280
CCP IRS P SONIO/N R 0.041732 FX MD 03 NOV 2053	-	112,995
CCP IRS P SONIO/N R 0.041741 FX MD 07 NOV 2030	-	38,917
CCP IRS P SONIO/N R 0.041822 FX MD 03 NOV 2033	-	237,872
CCP IRS P SONIO/N R 0.041829 FX MD 30 NOV 2028	-	268,839
CCP IRS P SONIO/N R 0.041891 FX MD 03 NOV 2053	-	74,211
CCP IRS P SONIO/N R 0.041914 FX MD 04 NOV 2030	-	170,267
CCP IRS P SONIO/N R 0.041975 FX MD 25 NOV 2030	-	362,489
CCP IRS P SONIO/N R 0.042004 FX MD 06 NOV 2030	-	17,564
CCP IRS P SONIO/N R 0.04203 FX MD 07 NOV 2033	-	23,109
CCP IRS P SONIO/N R 0.042098 FX MD 02 NOV 2033	-	222,882
CCP IRS P SONIO/N R 0.042115 FX MD 16 NOV 2028	-	135,869
CCP IRS P SONIO/N R 0.042273 FX MD 28 NOV 2028	-	103,448
CCP IRS P SONIO/N R 0.042409 FX MD 04 NOV 2030	-	721,041
CCP IRS P SONIO/N R 0.042606 FX MD 27 NOV 2028	-	98,084
CCP IRS P SONIO/N R 0.042642 FX MD 02 NOV 2033	-	209,368
CCP IRS P SONIO/N R 0.04267 FX MD 07 NOV 2028	-	58,047
CCP IRS P SONIO/N R 0.043238 FX MD 06 NOV 2028	-	16,090
CCP IRS P SONIO/N R 0.043389 FX MD 24 NOV 2028	-	113,559
CCP IRS P SONIO/N R 0.043535 FX MD 03 NOV 2053	-	208,496
CCP IRS P SONIO/N R 0.043604 FX MD 24 NOV 2028	-	1,096
CCP IRS P SONIO/N R 0.043721 FX MD 01 NOV 2033	-	764,715
CCP IRS P SONIO/N R 0.043724 FX MD 03 NOV 2028	-	159,058

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SONIO/N R 0.044029 FX MD 02 NOV 2028	-	291,270
CCP IRS P SONIO/N R 0.044195 FX MD 01 NOV 2030	-	189,286
CCP IRS P SONIO/N R 0.044565 FX MD 01 NOV 2028	-	289,375
CCP IRS P SRFXON3 R 0.01127 FX MD 13 DEC 2028	83	38
CCP IRS P SRFXON3 R 0.01147 FX MD 05 DEC 2028	376	196
CCP IRS P SRFXON3 R 0.01204 FX MD 04 DEC 2028	4,788	3,110
CCP IRS P SRFXON3 R 0.0123 FX MD 01 DEC 2028	16,711	11,507
CCP IRS P SRFXON3 R 0.01258 FX MD 17 NOV 2028	7,136	5,160
CCP IRS P SRFXON3 R 0.01265 FX MD 30 NOV 2028	5,440	3,969
CCP IRS P SRFXON3 R 0.012675 FX MD 30 NOV 2028	89,422	65,471
CCP IRS P SRFXON3 R 0.0127 FX MD 01 DEC 2030	5,034	3,313
CCP IRS P SRFXON3 R 0.01278 FX MD 30 NOV 2028	669	497
CCP IRS P SRFXON3 R 0.013075 FX MD 30 NOV 2030	26,506	18,683
CCP IRS P SRFXON3 R 0.01309 FX MD 30 NOV 2030	232	164
CCP IRS P SRFXON3 R 0.01313 FX MD 06 NOV 2028	38,431	29,711
CCP IRS P SRFXON3 R 0.0132 FX MD 08 NOV 2028	16,051	12,490
CCP IRS P SRFXON3 R 0.013255 FX MD 13 NOV 2028	19,814	15,489
CCP IRS P SRFXON3 R 0.013342 FX MD 07 NOV 2028	73,729	58,095
CCP IRS P SRFXON3 R 0.01335 FX MD 10 NOV 2028	5,921	4,667
CCP IRS P SRFXON3 R 0.01342 FX MD 07 NOV 2028	41,393	32,824
CCP IRS P SRFXON3 R 0.01345 FX MD 01 DEC 2033	28,666	19,415
CCP IRS P SRFXON3 R 0.013825 FX MD 30 NOV 2033	152,547	109,771
CCP IRS P SRFXON3 R 0.01386 FX MD 30 NOV 2033	1,022	739
CCP IRS P SRFXON3 R 0.01388 FX MD 02 NOV 2028	81,532	66,776
CCP IRS P SRFXON3 R 0.01395 FX MD 01 NOV 2028	3,444	2,833
CCP IRS P SRFXON3 R 0.01398 FX MD 17 NOV 2033	13,445	9,867
CCP IRS P SRFXON3 R 0.014 FX MD 01 NOV 2028	52,283	43,127
CCP IRS P SRFXON3 R 0.014063 FX MD 07 NOV 2030	23,839	18,745
CCP IRS P SRFXON3 R 0.01411 FX MD 03 NOV 2028	61,581	51,101
CCP IRS P SRFXON3 R 0.01419 FX MD 01 NOV 2028	14,572	12,144
CCP IRS P SRFXON3 R 0.014475 FX MD 31 OCT 2028	70,561	59,619
CCP IRS P SRFXON3 R 0.0147 FX MD 09 NOV 2033	7,353	5,782
CCP IRS P SRFXON3 R 0.0147 FX MD 13 NOV 2033	36,339	28,581
CCP IRS P SRFXON3 R 0.01473 FX MD 10 NOV 2033	10,896	8,587
CCP IRS P SRFXON3 R 0.01492 FX MD 08 NOV 2033	31,958	25,528
CCP IRS P SRFXON3 R 0.0150148 FX MD 27 OCT 2028	22,726	19,621
CCP IRS P SRFXON3 R 0.015037 FX MD 27 OCT 2028	103,134	89,115
CCP IRS P SRFXON3 R 0.015055 FX MD 06 NOV 2033	25,448	20,505
CCP IRS P SRFXON3 R 0.0150747 FX MD 26 OCT 2028	24,719	21,388
CCP IRS P SRFXON3 R 0.01508 FX MD 06 NOV 2033	29,862	24,099
CCP IRS P SRFXON3 R 0.0151013 FX MD 26 OCT 2028	104,344	90,364
CCP IRS P SRFXON3 R 0.015178 FX MD 07 NOV 2033	149,289	121,193
CCP IRS P SRFXON3 R 0.0152 FX MD 07 NOV 2033	51,146	41,574

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFON3 R 0.01533 FX MD 06 NOV 2033	27,071	22,165
CCP IRS P SRFON3 R 0.01545 FX MD 07 NOV 2033	33,437	27,552
CCP IRS P SRFON3 R 0.01555 FX MD 17 OCT 2028	11,988	10,531
CCP IRS P SRFON3 R 0.01558 FX MD 19 OCT 2028	10,158	8,931
CCP IRS P SRFON3 R 0.015895 FX MD 02 NOV 2033	24,199	20,352
CCP IRS P SRFON3 R 0.01595 FX MD 25 OCT 2028	120,964	107,366
CCP IRS P SRFON3 R 0.015975 FX MD 03 NOV 2033	33,722	28,456
CCP IRS P SRFON3 R 0.015975 FX MD 25 OCT 2028	10,887	9,669
CCP IRS P SRFON3 R 0.016 FX MD 02 NOV 2033	127,478	107,676
CCP IRS P SRFON3 R 0.016015 FX MD 02 NOV 2033	19,003	16,061
CCP IRS P SRFON3 R 0.016037 FX MD 01 NOV 2033	142,817	120,807
CCP IRS P SRFON3 R 0.01617 FX MD 03 NOV 2033	34,977	29,741
CCP IRS P SRFON3 R 0.01618 FX MD 03 NOV 2033	35,041	29,806
CCP IRS P SRFON3 R 0.01645 FX MD 05 SEP 2028	1,069	961
CCP IRS P SRFON3 R 0.01646 FX MD 03 NOV 2033	23,106	19,849
CCP IRS P SRFON3 R 0.0165 FX MD 23 MAR 2028	974	881
CCP IRS P SRFON3 R 0.01655 FX MD 31 OCT 2033	43,751	37,691
CCP IRS P SRFON3 R 0.016625 FX MD 26 OCT 2033	46,217	39,903
CCP IRS P SRFON3 R 0.01667 FX MD 31 OCT 2033	27,180	23,504
CCP IRS P SRFON3 R 0.01668 FX MD 07 SEP 2028	3,322	3,001
CCP IRS P SRFON3 R 0.01668 FX MD 31 OCT 2033	20,744	17,944
CCP IRS P SRFON3 R 0.01669 FX MD 26 OCT 2033	116,816	101,061
CCP IRS P SRFON3 R 0.016705 FX MD 26 OCT 2033	651	563
CCP IRS P SRFON3 R 0.0167065 FX MD 31 OCT 2033	53,393	46,224
CCP IRS P SRFON3 R 0.0167199 FX MD 27 OCT 2033	102,413	88,685
CCP IRS P SRFON3 R 0.016725 FX MD 17 OCT 2033	20,216	17,502
CCP IRS P SRFON3 R 0.01682 FX MD 27 OCT 2033	21,223	18,433
CCP IRS P SRFON3 R 0.016875 FX MD 27 OCT 2033	21,415	18,629
CCP IRS P SRFON3 R 0.01693 FX MD 27 OCT 2033	22,957	20,002
CCP IRS P SRFON3 R 0.01695 FX MD 05 SEP 2033	2,020	1,757
CCP IRS P SRFON3 R 0.01705 FX MD 25 JUL 2033	36,065	31,428
CCP IRS P SRFON3 R 0.017125 FX MD 07 SEP 2033	4,845	4,237
CCP IRS P SRFON3 R 0.017125 FX MD 19 OCT 2033	18,089	15,840
CCP IRS P SRFON3 R 0.017225 FX MD 28 JUN 2033	7,664	6,704
CCP IRS P SRFON3 R 0.017295 FX MD 24 JUL 2033	9,890	8,675
CCP IRS P SRFON3 R 0.017355 FX MD 14 AUG 2028	18,388	16,817
CCP IRS P SRFON3 R 0.01736 FX MD 01 SEP 2033	3,584	3,152
CCP IRS P SRFON3 R 0.01737 FX MD 25 OCT 2033	36,869	32,493
CCP IRS P SRFON3 R 0.01738 FX MD 24 JUL 2028	32,089	29,380
CCP IRS P SRFON3 R 0.0174 FX MD 02 OCT 2028	20,670	18,889
CCP IRS P SRFON3 R 0.0174375 FX MD 29 AUG 2028	8,560	7,834
CCP IRS P SRFON3 R 0.017525 FX MD 20 JUL 2033	176,035	155,227
CCP IRS P SRFON3 R 0.017525 FX MD 31 JUL 2033	23,401	20,640

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.01755 FX MD 08 SEP 2033	1,475	1,304
CCP IRS P SRFXON3 R 0.017575 FX MD 24 MAR 2033	219,247	193,051
CCP IRS P SRFXON3 R 0.017625 FX MD 31 JUL 2033	15,580	13,774
CCP IRS P SRFXON3 R 0.0176375 FX MD 07 AUG 2028	34,692	31,868
CCP IRS P SRFXON3 R 0.0176499 FX MD 15 SEP 2033	7,494	6,638
CCP IRS P SRFXON3 R 0.01765 FX MD 25 OCT 2033	33,150	29,405
CCP IRS P SRFXON3 R 0.01769 FX MD 25 OCT 2033	172,013	152,715
CCP IRS P SRFXON3 R 0.017705 FX MD 20 JUL 2028	121,174	111,484
CCP IRS P SRFXON3 R 0.0177125 FX MD 29 AUG 2033	12,825	11,370
CCP IRS P SRFXON3 R 0.01773 FX MD 09 JUN 2028	18,956	17,471
CCP IRS P SRFXON3 R 0.0177375 FX MD 09 AUG 2028	18,844	17,334
CCP IRS P SRFXON3 R 0.01775 FX MD 18 JUL 2033	9,049	8,020
CCP IRS P SRFXON3 R 0.017755 FX MD 14 AUG 2033	28,785	25,534
CCP IRS P SRFXON3 R 0.0178 FX MD 01 MAR 2028	119,028	110,148
CCP IRS P SRFXON3 R 0.01783 FX MD 31 JUL 2028	27,390	25,234
CCP IRS P SRFXON3 R 0.01784 FX MD 28 JUN 2028	109,214	100,741
CCP IRS P SRFXON3 R 0.01785 FX MD 28 JUN 2033	165,474	146,884
CCP IRS P SRFXON3 R 0.017975 FX MD 08 AUG 2028	47,842	44,151
CCP IRS P SRFXON3 R 0.01798 FX MD 27 MAR 2028	59,136	54,811
CCP IRS P SRFXON3 R 0.017993 FX MD 22 AUG 2033	6,269	5,590
CCP IRS P SRFXON3 R 0.0181 FX MD 03 OCT 2033	15,997	14,313
CCP IRS P SRFXON3 R 0.018235 FX MD 22 SEP 2033	11,385	10,209
CCP IRS P SRFXON3 R 0.018255 FX MD 12 JUN 2028	24,556	22,782
CCP IRS P SRFXON3 R 0.018263 FX MD 07 AUG 2033	13,787	12,352
CCP IRS P SRFXON3 R 0.0183 FX MD 29 MAR 2033	170,125	152,074
CCP IRS P SRFXON3 R 0.018308 FX MD 08 AUG 2033	43,235	38,769
CCP IRS P SRFXON3 R 0.01835 FX MD 07 JUN 2033	2,438	2,184
CCP IRS P SRFXON3 R 0.01835 FX MD 27 MAR 2033	13,662	12,225
CCP IRS P SRFXON3 R 0.018375 FX MD 01 MAR 2030	15,762	14,494
CCP IRS P SRFXON3 R 0.01841 FX MD 02 MAR 2028	92,868	86,570
CCP IRS P SRFXON3 R 0.01842 FX MD 02 OCT 2033	7,510	6,760
CCP IRS P SRFXON3 R 0.0185 FX MD 09 AUG 2033	30,946	27,845
CCP IRS P SRFXON3 R 0.018525 FX MD 08 AUG 2033	57,883	52,106
CCP IRS P SRFXON3 R 0.018525 FX MD 09 JUN 2033	11,639	10,461
CCP IRS P SRFXON3 R 0.018537 FX MD 08 AUG 2033	20,164	18,155
CCP IRS P SRFXON3 R 0.018545 FX MD 03 OCT 2033	27,138	24,478
CCP IRS P SRFXON3 R 0.01855 FX MD 09 JUN 2033	20,849	18,747
CCP IRS P SRFXON3 R 0.0188 FX MD 12 JUL 2033	204,049	184,399
CCP IRS P SRFXON3 R 0.0189 FX MD 06 MAR 2028	135,439	126,899
CCP IRS P SRFXON3 R 0.018925 FX MD 13 JUL 2033	14,048	12,720
CCP IRS P SRFXON3 R 0.018975 FX MD 11 APR 2028	167,699	157,090
CCP IRS P SRFXON3 R 0.018975 FX MD 12 JUL 2028	136,618	127,647
CCP IRS P SRFXON3 R 0.019 FX MD 03 MAR 2028	95,353	89,434

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFON3 R 0.019116 FX MD 01 MAR 2033	262,595	237,870
CCP IRS P SRFON3 R 0.019235 FX MD 13 JUN 2033	16,314	14,832
CCP IRS P SRFON3 R 0.01928 FX MD 13 JUN 2033	26,422	24,037
CCP IRS P SRFON3 R 0.0193 FX MD 13 JUN 2033	13,699	12,465
CCP IRS P SRFON3 R 0.01951 FX MD 12 MAY 2033	12,092	11,029
CCP IRS P SRFON3 R 0.01967 FX MD 19 JUN 2028	11,614	10,930
CCP IRS P SRFON3 R 0.01985 FX MD 31 MAY 2033	10,656	9,766
CCP IRS P SRFON3 R 0.02005 FX MD 27 APR 2033	20,659	18,968
CCP IRS P SRFON3 R 0.02006 FX MD 20 JUN 2033	18,889	17,364
CCP IRS P SRFON3 R 0.020075 FX MD 21 APR 2033	243,383	223,501
CCP IRS P SRFON3 R 0.01112% FX MD 13 APR 2032	4,325	(1,147)
CCP IRS P SRFON3 R 0.01142% FX MD 13 APR 2032	5,993	560
CCP IRS P SRFON3 R 0.01143% FX MD 28 APR 2032	604	58
CCP IRS P SRFON3 R 0.01148% FX MD 03 MAY 2032	1,055	142
CCP IRS P SRFON3 R 0.01151% FX MD 19 APR 2032	2,058	335
CCP IRS P SRFON3 R 0.0116% FX MD 28 APR 2032	1,167	258
CCP IRS P SRFON3 R 0.01168% FX MD 14 APR 2032	9,795	2,684
CCP IRS P SRFON3 R 0.0117% FX MD 28 APR 2032	1,260	354
CCP IRS P SRFON3 R 0.01175% FX MD 24 MAY 2032	785	235
CCP IRS P SRFON3 R 0.0118% FX MD 18 MAY 2032	2,847	929
CCP IRS P SRFON3 R 0.0118% FX MD 19 APR 2032	4,326	1,446
CCP IRS P SRFON3 R 0.0118% FX MD 28 APR 2032	811	269
CCP IRS P SRFON3 R 0.011805% FX MD 14 APR 2032	4,339	1,467
CCP IRS P SRFON3 R 0.01181% FX MD 18 MAY 2032	3,276	1,085
CCP IRS P SRFON3 R 0.01188% FX MD 28 APR 2032	856	315
CCP IRS P SRFON3 R 0.0119% FX MD 18 MAY 2032	1,015	377
CCP IRS P SRFON3 R 0.011955% FX MD 24 MAY 2032	901	354
CCP IRS P SRFON3 R 0.011975% FX MD 28 APR 2032	1,515	616
CCP IRS P SRFON3 R 0.012% FX MD 24 MAY 2032	1,697	696
CCP IRS P SRFON3 R 0.01202% FX MD 24 MAY 2032	781	326
CCP IRS P SRFON3 R 0.01205% FX MD 03 MAY 2032	317	137
CCP IRS P SRFON3 R 0.01205% FX MD 27 APR 2032	3,172	1,375
CCP IRS P SRFON3 R 0.01207% FX MD 27 MAY 2032	1,289	559
CCP IRS P SRFON3 R 0.012085% FX MD 25 MAY 2032	5,682	2,498
CCP IRS P SRFON3 R 0.012095% FX MD 27 APR 2032	3,255	1,461
CCP IRS P SRFON3 R 0.0121% FX MD 18 MAY 2032	1,146	511
CCP IRS P SRFON3 R 0.01213% FX MD 19 APR 2032	5,307	2,450
CCP IRS P SRFON3 R 0.01213% FX MD 31 MAY 2032	2,502	1,133
CCP IRS P SRFON3 R 0.01215% FX MD 31 MAY 2032	3,708	1,705
CCP IRS P SRFON3 R 0.012155% FX MD 31 MAY 2032	2,537	1,170
CCP IRS P SRFON3 R 0.012175% FX MD 24 MAY 2032	1,025	480
CCP IRS P SRFON3 R 0.01219% FX MD 27 APR 2032	3,432	1,642
CCP IRS P SRFON3 R 0.01224% FX MD 18 MAY 2032	530	259

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.012255% FX MD 26 APR 2032	3,552	1,766
CCP IRS P SRFXON3 R 0.012285% FX MD 25 MAY 2032	2,535	1,268
CCP IRS P SRFXON3 R 0.01231% FX MD 25 MAY 2032	2,019	1,023
CCP IRS P SRFXON3 R 0.01231% FX MD 27 APR 2032	1,644	842
CCP IRS P SRFXON3 R 0.012315% FX MD 18 MAY 2032	550	281
CCP IRS P SRFXON3 R 0.012325% FX MD 22 APR 2032	1,472	760
CCP IRS P SRFXON3 R 0.012325% FX MD 24 MAY 2032	1,850	945
CCP IRS P SRFXON3 R 0.01233% FX MD 18 MAY 2032	741	380
CCP IRS P SRFXON3 R 0.01233% FX MD 31 MAY 2032	1,670	853
CCP IRS P SRFXON3 R 0.012355% FX MD 18 MAY 2032	751	390
CCP IRS P SRFXON3 R 0.012365% FX MD 24 MAY 2032	2,451	1,278
CCP IRS P SRFXON3 R 0.012365% FX MD 26 APR 2032	1,880	988
CCP IRS P SRFXON3 R 0.01237% FX MD 19 APR 2032	12,040	6,360
CCP IRS P SRFXON3 R 0.012375% FX MD 24 MAY 2032	4,740	2,482
CCP IRS P SRFXON3 R 0.012385% FX MD 22 APR 2032	8,341	4,433
CCP IRS P SRFXON3 R 0.01243% FX MD 26 APR 2032	3,104	1,679
CCP IRS P SRFXON3 R 0.01243% FX MD 27 MAY 2032	6,624	3,553
CCP IRS P SRFXON3 R 0.01245% FX MD 18 MAY 2032	1,769	959
CCP IRS P SRFXON3 R 0.01245% FX MD 20 MAY 2032	589	320
CCP IRS P SRFXON3 R 0.01248% FX MD 21 APR 2032	14,481	8,015
CCP IRS P SRFXON3 R 0.012485% FX MD 26 APR 2032	3,979	2,204
CCP IRS P SRFXON3 R 0.012485% FX MD 27 MAY 2032	1,200	659
CCP IRS P SRFXON3 R 0.012495% FX MD 26 APR 2032	1,801	1,000
CCP IRS P SRFXON3 R 0.0125% FX MD 03 MAY 2032	402	223
CCP IRS P SRFXON3 R 0.012525% FX MD 18 MAY 2032	611	341
CCP IRS P SRFXON3 R 0.01253% FX MD 03 MAY 2032	814	458
CCP IRS P SRFXON3 R 0.012595% FX MD 18 MAY 2032	1,470	843
CCP IRS P SRFXON3 R 0.012675% FX MD 18 MAY 2032	1,306	769
CCP IRS P SRFXON3 R 0.012675% FX MD 20 MAY 2032	652	384
CCP IRS P SRFXON3 R 0.0127% FX MD 26 APR 2032	3,066	1,830
CCP IRS P SRFXON3 R 0.0127% FX MD 27 MAY 2032	2,422	1,435
CCP IRS P SRFXON3 R 0.012725% FX MD 22 APR 2032	3,096	1,863
CCP IRS P SRFXON3 R 0.01275% FX MD 18 MAY 2032	897	541
CCP IRS P SRFXON3 R 0.012815% FX MD 26 APR 2032	2,297	1,416
CCP IRS P SRFXON3 R 0.01283% FX MD 20 MAY 2032	1,161	715
CCP IRS P SRFXON3 R 0.01284% FX MD 26 APR 2032	2,089	1,296
CCP IRS P SRFXON3 R 0.012855% FX MD 20 MAY 2032	3,282	2,036
CCP IRS P SRFXON3 R 0.012875% FX MD 26 APR 2032	1,176	737
CCP IRS P SRFXON3 R 0.013005% FX MD 20 MAY 2032	747	479
CCP IRS P SRFXON3 R 0.01305% FX MD 21 APR 2032	753	492
CCP IRS P SRFXON3 R 0.01325% FX MD 02 JUN 2032	818	550
CCP IRS P SRFXON3 R 0.01343% FX MD 02 JUN 2032	1,157	803
CCP IRS P SRFXON3 R 0.01351% FX MD 02 JUN 2032	593	417

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFON3 R 0.013875% FX MD 02 JUN 2032	2,979	2,193
CCP IRS P SRFON3 R 0.0139% FX MD 02 JUN 2032	667	492
CCP IRS P SRFON3 R 0.01398% FX MD 24 NOV 2027	7,578	6,361
CCP IRS P SRFON3 R 0.01404% FX MD 02 JUN 2032	1,040	779
CCP IRS P SRFON3 R 0.0141% FX MD 30 NOV 2027	9,557	8,071
CCP IRS P SRFON3 R 0.0145% FX MD 07 JUN 2032	391	304
CCP IRS P SRFON3 R 0.01478% FX MD 06 DEC 2032	6,479	5,102
CCP IRS P SRFON3 R 0.015% FX MD 06 DEC 2032	5,446	4,351
CCP IRS P SRFON3 R 0.01503% FX MD 05 JUL 2032	7,091	5,711
CCP IRS P SRFON3 R 0.015125% FX MD 08 JUL 2032	28,056	22,715
CCP IRS P SRFON3 R 0.015175% FX MD 07 JUL 2032	37,486	30,436
CCP IRS P SRFON3 R 0.015205% FX MD 12 JUL 2032	27,633	22,465
CCP IRS P SRFON3 R 0.01533% FX MD 06 DEC 2032	3,894	3,169
CCP IRS P SRFON3 R 0.01534% FX MD 06 DEC 2032	3,414	2,780
CCP IRS P SRFON3 R 0.01537% FX MD 21 JUL 2032	9,545	7,823
CCP IRS P SRFON3 R 0.01538% FX MD 06 DEC 2032	9,834	8,025
CCP IRS P SRFON3 R 0.015525% FX MD 12 JUL 2032	43,211	35,695
CCP IRS P SRFON3 R 0.01555% FX MD 01 DEC 2032	5,082	4,183
CCP IRS P SRFON3 R 0.01555% FX MD 07 JUL 2032	15,278	12,638
CCP IRS P SRFON3 R 0.015575% FX MD 20 JUL 2032	24,837	20,556
CCP IRS P SRFON3 R 0.015615% FX MD 12 JUL 2032	26,980	22,378
CCP IRS P SRFON3 R 0.01565% FX MD 12 JUL 2032	27,161	22,562
CCP IRS P SRFON3 R 0.015655% FX MD 07 JUL 2032	10,560	8,776
CCP IRS P SRFON3 R 0.015675% FX MD 12 JUL 2032	15,665	13,028
CCP IRS P SRFON3 R 0.015715% FX MD 22 JUL 2032	9,698	8,075
CCP IRS P SRFON3 R 0.015755% FX MD 13 JUL 2032	27,707	23,119
CCP IRS P SRFON3 R 0.01586% FX MD 01 DEC 2032	4,312	3,599
CCP IRS P SRFON3 R 0.015885% FX MD 06 DEC 2032	10,840	9,055
CCP IRS P SRFON3 R 0.01591% FX MD 05 JUL 2032	16,860	14,162
CCP IRS P SRFON3 R 0.015925% FX MD 20 JUL 2032	7,952	6,680
CCP IRS P SRFON3 R 0.01595% FX MD 01 DEC 2032	5,480	4,590
CCP IRS P SRFON3 R 0.01595% FX MD 13 JUL 2032	59,548	50,082
CCP IRS P SRFON3 R 0.01599% FX MD 13 JUL 2032	7,497	6,315
CCP IRS P SRFON3 R 0.016% FX MD 07 JUL 2032	23,034	19,415
CCP IRS P SRFON3 R 0.01601% FX MD 01 DEC 2032	13,295	11,162
CCP IRS P SRFON3 R 0.016035% FX MD 12 JUL 2032	23,206	19,581
CCP IRS P SRFON3 R 0.016135% FX MD 26 JUL 2032	17,633	14,926
CCP IRS P SRFON3 R 0.01614% FX MD 21 JUL 2032	9,365	7,930
CCP IRS P SRFON3 R 0.016185% FX MD 05 JUL 2032	23,779	20,181
CCP IRS P SRFON3 R 0.0162% FX MD 30 NOV 2032	5,154	4,359
CCP IRS P SRFON3 R 0.01621% FX MD 02 DEC 2032	5,166	4,370
CCP IRS P SRFON3 R 0.01621% FX MD 12 JUL 2032	14,464	12,283
CCP IRS P SRFON3 R 0.016245% FX MD 30 NOV 2032	5,195	4,400

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.01626% FX MD 02 DEC 2032	6,368	5,397
CCP IRS P SRFXON3 R 0.01631% FX MD 02 DEC 2032	6,423	5,453
CCP IRS P SRFXON3 R 0.016325% FX MD 30 NOV 2032	8,777	7,456
CCP IRS P SRFXON3 R 0.01637% FX MD 21 JUL 2032	9,738	8,312
CCP IRS P SRFXON3 R 0.01637% FX MD 22 JUL 2032	19,482	16,628
CCP IRS P SRFXON3 R 0.01644% FX MD 02 DEC 2032	5,372	4,581
CCP IRS P SRFXON3 R 0.01655% FX MD 24 NOV 2032	20,632	17,658
CCP IRS P SRFXON3 R 0.0168% FX MD 05 JUL 2032	16,510	14,288
CCP IRS P SRFXON3 R 0.0168% FX MD 18 NOV 2032	10,094	8,706
CCP IRS P SRFXON3 R 0.016905% FX MD 05 JUL 2032	27,966	24,273
CCP IRS P SRFXON3 R 0.01693% FX MD 18 NOV 2032	4,506	3,901
CCP IRS P SRFXON3 R 0.01694% FX MD 05 JUL 2032	12,496	10,856
CCP IRS P SRFXON3 R 0.016975% FX MD 05 JUL 2032	20,728	18,025
CCP IRS P SRFXON3 R 0.01718% FX MD 18 NOV 2032	10,696	9,323
CCP IRS P SRFXON3 R 0.017325% FX MD 17 NOV 2032	26,627	23,292
CCP IRS P SRFXON3 R 0.01745% FX MD 17 NOV 2032	10,427	9,148
CCP IRS P SRFXON3 R 0.01765% FX MD 28 JUN 2032	13,129	11,608
CCP IRS P SRFXON3 R 0.01775% FX MD 02 NOV 2029	14,454	13,218
CCP IRS P SRFXON3 R 0.017825% FX MD 05 JUL 2032	4,962	4,403
CCP IRS P SRFXON3 R 0.01805% FX MD 28 JUN 2032	51,761	46,134
CCP IRS P SRFXON3 R 0.01841% FX MD 01 JUL 2032	9,929	8,908
CCP IRS P SRFXON3 R 0.0185% FX MD 28 JUN 2032	108,815	97,780
CCP IRS P SRFXON3 R 0.01915% FX MD 01 NOV 2032	3,441	3,117
CCP IRS P SRFXON3 R 0.019155% FX MD 01 JUL 2032	20,865	18,941
CCP IRS P SRFXON3 R 0.01921% FX MD 29 JUN 2032	116,668	106,002
CCP IRS P SRFXON3 R 0.01922% FX MD 04 NOV 2032	3,471	3,148
CCP IRS P SRFXON3 R 0.0194% FX MD 02 NOV 2032	47,798	43,457
CCP IRS P SRFXON3 R 0.0194% FX MD 04 NOV 2032	13,284	12,077
CCP IRS P SRFXON3 R 0.01943% FX MD 02 NOV 2032	35,524	32,312
CCP IRS P SRFXON3 R 0.01947% FX MD 02 NOV 2032	16,949	15,425
CCP IRS P SRFXON3 R 0.01953% FX MD 04 NOV 2032	17,070	15,547
CCP IRS P SRFXON3 R 0.0196% FX MD 08 NOV 2032	13,592	12,391
CCP IRS P SRFXON3 R 0.019625% FX MD 29 OCT 2032	6,345	5,787
CCP IRS P SRFXON3 R 0.01963% FX MD 01 NOV 2032	44,473	40,561
CCP IRS P SRFXON3 R 0.0198% FX MD 08 NOV 2032	42,592	38,929
CCP IRS P SRFXON3 R 0.01981% FX MD 08 NOV 2032	20,391	18,640
CCP IRS P SRFXON3 R 0.01991% FX MD 08 NOV 2032	11,241	10,289
CCP IRS P SRFXON3 R 0.01999% FX MD 28 OCT 2032	19,787	18,129
CCP IRS P SRFXON3 R 0.02% FX MD 08 NOV 2032	10,402	9,531
CCP IRS P SRFXON3 R 0.020235% FX MD 28 OCT 2032	6,765	6,216
CCP IRS P SRFXON3 R 0.02028% FX MD 29 OCT 2032	14,565	13,391
CCP IRS P SRFXON3 R 0.020325% FX MD 27 OCT 2032	3,900	3,587
CCP IRS P SRFXON3 R 0.02039% FX MD 29 OCT 2032	6,873	6,327

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P SRFXON3 R 0.0205% FX MD 28 OCT 2032	20,841	19,208
CCP IRS P SRFXON3 R 0.020805% FX MD 26 OCT 2032	6,131	5,670
CCP IRS P SRFXON3 R 0.02096% FX MD 27 OCT 2032	48,761	45,157
CCP IRS P SRFXON3 R 0.02115% FX MD 21 OCT 2032	196,155	182,003
CCP IRS P STIB3M R 0.02595 FX MD 11 DEC 2033	8,034	7,885
CCP IRS P STIB3M R 0.02865 FX MD 05 DEC 2033	2,164	2,156
CCP IRS P STIB3M R 0.03174 FX MD 09 NOV 2033	70	70
CCP IRS P STIB3M R 0.0322027 FX MD 08 NOV 2033	19,143	19,196
CCP IRS P STIB3M R 0.0322229 FX MD 08 NOV 2030	4,969	5,071
CCP IRS P STIB3M R 0.032745 FX MD 14 NOV 2033	28,794	28,888
CCP IRS P STIB3M R 0.032875 FX MD 07 NOV 2030	26,007	26,518
CCP IRS P TAIBOR3M R 0.012475 FX MD 18 DEC 2028	-	(4,116)
CCP IRS P TAIBOR3M R 0.01255 FX MD 26 DEC 2028	-	(3,305)
CCP IRS P TAIBOR3M R 0.0127 FX MD 22 DEC 2028	-	(2,733)
CCP IRS P TAIBOR3M R 0.01282 FX MD 21 DEC 2028	-	(1,679)
CCP IRS P TAIBOR3M R 0.012825 FX MD 19 DEC 2033	-	(1,547)
CCP IRS P TAIBOR3M R 0.01295 FX MD 19 DEC 2028	-	(1,588)
CCP IRS P TAIBOR3M R 0.01418 FX MD 15 DEC 2028	-	4,658
CCP IRS P TAIBOR3M R 0.014615 FX MD 14 DEC 2028	-	8,263
CCP IRS P TAIBOR3M R 0.0149 FX MD 13 DEC 2028	-	7,459
CCP IRS P TAIBOR3M R 0.014925 FX MD 15 DEC 2033	-	1,170
CCP IRS P TAIBOR3M R 0.01515 FX MD 14 DEC 2033	-	1,754
CCP IRS P TAIBOR3M R 0.0157 FX MD 13 DEC 2033	-	1,951
CCP IRS P TONAR1D R 0.00625% FX MD 15 NOV 2028	113	(23,568)
CCP IRS P TONAR1D R -0.01875% FX MD 16 NOV 2026	181	(10,042)
CCP IRS P TONAR1D R 0.02469% 0.025% 6 NOV 2028	17	(2,269)
CCP IRS P TONAR1D R 0.03875% 0.039% 0 OCT 2028	-	(41,530)
CCP IRS P TONAR1D R 0.03875% VAR RT 0 OCT 2028	(87)	-
CCP IRS P TONAR1D R 0.06375% FX MD 17 NOV 2031	57	(56,492)
CCP IRS P TONAR1D R 0.10625% 0.106% 8 OCT 2031	715	(100,817)
CCP IRS P TONAR1D R 0.30125% FL MD 15 NOV 2041	(344)	-
CCP IRS P TONAR1D R 0.30125% FX MD 15 NOV 2041	-	(75,118)
CCP IRS P TONAR1D R 0.53625% 0.536% 0 OCT 2051	915	(55,218)
CCP IRS P TONAR1D R 0.53625% 0.536% 3 OCT 2051	2,308	(183,772)
CCP IRS P TTHORON R 0.02076 FL MD 16 MAR 2028	(11,694)	-
CCP IRS P TTHORON R 0.02076 FX MD 16 MAR 2028	-	(9,818)
CCP IRS P TTHORON R 0.021 FL MD 28 APR 2028	(9,655)	-
CCP IRS P TTHORON R 0.021 FX MD 28 APR 2028	-	(8,924)
CCP IRS P TTHORON R 0.02103 FL MD 28 APR 2028	(12,195)	-
CCP IRS P TTHORON R 0.02103 FX MD 28 APR 2028	-	(11,258)
CCP IRS P TTHORON R 0.021205 FL MD 02 MAY 2028	(9,540)	-
CCP IRS P TTHORON R 0.021205 FL MD 17 MAR 2028	(6,423)	-
CCP IRS P TTHORON R 0.021205 FX MD 02 MAY 2028	-	(8,738)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P TTHORON R 0.021205 FX MD 17 MAR 2028	-	(5,235)
CCP IRS P TTHORON R 0.02121 FL MD 16 MAR 2028	(8,126)	-
CCP IRS P TTHORON R 0.02121 FX MD 16 MAR 2028	-	(6,618)
CCP IRS P TTHORON R 0.021225 FL MD 02 MAY 2028	(7,812)	-
CCP IRS P TTHORON R 0.021225 FX MD 02 MAY 2028	-	(7,147)
CCP IRS P TTHORON R 0.021255 FL MD 28 APR 2028	(12,140)	-
CCP IRS P TTHORON R 0.021255 FX MD 28 APR 2028	-	(11,085)
CCP IRS P TTHORON R 0.021275 FL MD 17 MAR 2028	(7,239)	-
CCP IRS P TTHORON R 0.021275 FL MD 28 APR 2028	(11,011)	-
CCP IRS P TTHORON R 0.021275 FX MD 17 MAR 2028	-	(5,864)
CCP IRS P TTHORON R 0.021275 FX MD 28 APR 2028	-	(10,043)
CCP IRS P TTHORON R 0.0213 FL MD 17 MAR 2028	(14,785)	-
CCP IRS P TTHORON R 0.0213 FX MD 17 MAR 2028	-	(11,949)
CCP IRS P TTHORON R 0.021455 FL MD 26 APR 2028	(9,376)	-
CCP IRS P TTHORON R 0.021455 FX MD 26 APR 2028	-	(8,454)
CCP IRS P TTHORON R 0.02148 FL MD 11 MAY 2028	(8,184)	-
CCP IRS P TTHORON R 0.02148 FX MD 11 MAY 2028	-	(7,380)
CCP IRS P TTHORON R 0.02158 FL MD 12 MAY 2028	(7,971)	-
CCP IRS P TTHORON R 0.02158 FX MD 12 MAY 2028	-	(7,136)
CCP IRS P TTHORON R 0.0216 FL MD 16 MAR 2028	(13,310)	-
CCP IRS P TTHORON R 0.0216 FX MD 16 MAR 2028	-	(10,392)
CCP IRS P TTHORON R 0.02165 FL MD 16 MAY 2028	(5,548)	-
CCP IRS P TTHORON R 0.02165 FX MD 16 MAY 2028	-	(4,941)
CCP IRS P TTHORON R 0.021705 FL MD 15 MAY 2028	(4,470)	-
CCP IRS P TTHORON R 0.021705 FX MD 15 MAY 2028	-	(3,961)
CCP IRS P TTHORON R 0.02193 FL MD 09 MAY 2028	(4,639)	-
CCP IRS P TTHORON R 0.02193 FX MD 09 MAY 2028	-	(4,001)
CCP IRS P TTHORON R 0.02218 FL MD 09 JUN 2028	(2,866)	-
CCP IRS P TTHORON R 0.02218 FX MD 09 JUN 2028	-	(2,391)
CCP IRS P TTHORON R 0.0223 FL MD 09 JUN 2028	(2,032)	-
CCP IRS P TTHORON R 0.0223 FX MD 09 JUN 2028	-	(1,649)
CCP IRS P TTHORON R 0.02235 FL MD 09 JUN 2028	(2,371)	-
CCP IRS P TTHORON R 0.02235 FX MD 09 JUN 2028	-	(1,896)
CCP IRS P TTHORON R 0.0224 FL MD 08 JUN 2028	(25,252)	-
CCP IRS P TTHORON R 0.0224 FX MD 08 JUN 2028	-	(19,844)
CCP IRS P TTHORON R 0.02255 FL MD 06 JUN 2028	(19,021)	-
CCP IRS P TTHORON R 0.02255 FX MD 06 JUN 2028	-	(13,926)
CCP IRS P TTHORON R 0.0229 FL MD 12 JUN 2028	(653)	-
CCP IRS P TTHORON R 0.0229 FX MD 12 JUN 2028	-	(268)
CCP IRS P TTHORON R 0.0231 FL MD 13 JUN 2028	(2,961)	-
CCP IRS P TTHORON R 0.0231 FX MD 13 JUN 2028	-	2,659
CCP IRS P TTHORON R 0.0233 FL MD 23 MAR 2033	(7,291)	-
CCP IRS P TTHORON R 0.0233 FL MD 28 MAR 2033	(6,649)	-

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CCP IRS P TTHORON R 0.0233 FX MD 16 JUN 2028	485	6,636
CCP IRS P TTHORON R 0.0233 FX MD 23 MAR 2033	-	(6,422)
CCP IRS P TTHORON R 0.0233 FX MD 28 MAR 2033	-	(5,956)
CCP IRS P TTHORON R 0.02335 FX MD 15 JUN 2028	20	84
CCP IRS P TTHORON R 0.02336 FX MD 14 JUN 2028	506	1,029
CCP IRS P TTHORON R 0.0234 FL MD 22 MAR 2033	(7,365)	-
CCP IRS P TTHORON R 0.0234 FX MD 22 MAR 2033	-	(6,459)
CCP IRS P TTHORON R 0.0235 FL MD 27 MAR 2033	(9,030)	-
CCP IRS P TTHORON R 0.0235 FX MD 27 MAR 2033	-	(7,880)
CCP IRS P TTHORON R 0.02355 FX MD 16 JUN 2028	11	20
CCP IRS P TTHORON R 0.0237 FX MD 12 DEC 2028	398	842
CCP IRS P TTHORON R 0.02375 FX MD 21 JUL 2028	1,659	2,257
CCP IRS P TTHORON R 0.0238 FX MD 21 JUL 2028	458	608
CCP IRS P TTHORON R 0.02385 FL MD 24 MAR 2033	(5,830)	-
CCP IRS P TTHORON R 0.02385 FX MD 24 MAR 2033	-	(4,991)
CCP IRS P TTHORON R 0.023865 FL MD 20 MAR 2033	(10,072)	-
CCP IRS P TTHORON R 0.023865 FX MD 20 MAR 2033	-	(8,615)
CCP IRS P TTHORON R 0.0239 FL MD 16 MAR 2033	(21,952)	-
CCP IRS P TTHORON R 0.0239 FX MD 13 DEC 2028	13,709	20,648
CCP IRS P TTHORON R 0.0239 FX MD 16 MAR 2033	-	(18,568)
CCP IRS P TTHORON R 0.02393 FL MD 21 MAR 2033	(9,325)	-
CCP IRS P TTHORON R 0.02393 FX MD 21 MAR 2033	-	(7,942)
CCP IRS P TTHORON R 0.024 FX MD 12 DEC 2028	2,741	3,826
CCP IRS P TTHORON R 0.024005 FL MD 21 MAR 2033	(6,857)	-
CCP IRS P TTHORON R 0.024005 FX MD 21 MAR 2033	-	(5,810)
CCP IRS P TTHORON R 0.02401 FX MD 20 JUL 2028	1,917	2,372
CCP IRS P TTHORON R 0.02407 FX MD 20 JUN 2028	512	618
CCP IRS P TTHORON R 0.02415 FX MD 13 DEC 2028	1,024	1,332
CCP IRS P TTHORON R 0.02415 FX MD 18 JUL 2028	1,625	1,951
CCP IRS P TTHORON R 0.02416 FX MD 18 JUL 2028	498	597
CCP IRS P TTHORON R 0.0242 FX MD 13 DEC 2028	912	1,167
CCP IRS P TTHORON R 0.0242 FX MD 20 JUN 2028	28,753	33,908
CCP IRS P TTHORON R 0.02423 FX MD 19 JUL 2028	2,564	3,038
CCP IRS P TTHORON R 0.02425 FL MD 21 MAR 2033	(6,420)	-
CCP IRS P TTHORON R 0.02425 FX MD 21 MAR 2033	-	(5,336)
CCP IRS P TTHORON R 0.02425 FX MD 29 JUN 2028	33,980	38,480
CCP IRS P TTHORON R 0.02426 FX MD 19 JUL 2028	2,937	3,464
CCP IRS P TTHORON R 0.02426 FX MD 20 JUN 2028	4,084	4,776
CCP IRS P TTHORON R 0.0243 FX MD 17 JUL 2028	2,659	3,117
CCP IRS P TTHORON R 0.024305 FX MD 17 JUL 2028	2,600	3,046
CCP IRS P TTHORON R 0.02432 FX MD 11 JUL 2028	31,110	36,316
CCP IRS P TTHORON R 0.02435 FL MD 17 MAR 2033	(6,255)	-
CCP IRS P TTHORON R 0.02435 FX MD 17 MAR 2033	-	(5,126)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P TTHORON R 0.02435 FX MD 19 JUL 2028	1,688	1,967
CCP IRS P TTHORON R 0.02438 FX MD 26 JUL 2028	1,744	2,028
CCP IRS P TTHORON R 0.0244 FX MD 28 JUN 2028	2,846	3,197
CCP IRS P TTHORON R 0.0244 FX MD 30 JUN 2028	38,919	43,746
CCP IRS P TTHORON R 0.0245 FX MD 03 JUL 2028	612	699
CCP IRS P TTHORON R 0.0245 FX MD 12 JUL 2028	37,348	42,747
CCP IRS P TTHORON R 0.02451 FL MD 17 MAR 2033	(8,158)	-
CCP IRS P TTHORON R 0.02451 FX MD 17 MAR 2033	-	(6,588)
CCP IRS P TTHORON R 0.02452 FX MD 28 JUN 2028	42,301	47,289
CCP IRS P TTHORON R 0.02453 FX MD 12 JUL 2028	1,763	2,012
CCP IRS P TTHORON R 0.02455 FX MD 27 JUN 2028	42,885	48,723
CCP IRS P TTHORON R 0.0246 FX MD 07 JUL 2028	32,422	36,746
CCP IRS P TTHORON R 0.0246 FX MD 23 JUN 2028	42,088	47,585
CCP IRS P TTHORON R 0.02461 FX MD 04 AUG 2028	3,854	4,385
CCP IRS P TTHORON R 0.02461 FX MD 11 JUL 2028	2,703	3,063
CCP IRS P TTHORON R 0.02465 FX MD 11 JUL 2028	4,740	5,355
CCP IRS P TTHORON R 0.02466 FX MD 26 JUN 2028	955	1,076
CCP IRS P TTHORON R 0.024725 FX MD 14 JUL 2028	2,329	2,617
CCP IRS P TTHORON R 0.02475 FX MD 27 JUN 2028	4,652	5,206
CCP IRS P TTHORON R 0.02478 FX MD 27 JUN 2028	3,741	4,179
CCP IRS P TTHORON R 0.02482 FL MD 28 APR 2033	(16,748)	-
CCP IRS P TTHORON R 0.02482 FX MD 28 APR 2033	-	(13,058)
CCP IRS P TTHORON R 0.024825 FX MD 04 JUL 2028	2,803	3,126
CCP IRS P TTHORON R 0.02483 FL MD 26 APR 2033	(5,616)	-
CCP IRS P TTHORON R 0.02483 FX MD 07 DEC 2028	1,108	1,268
CCP IRS P TTHORON R 0.02483 FX MD 26 APR 2033	-	(4,371)
CCP IRS P TTHORON R 0.02485 FX MD 04 DEC 2028	9,227	10,537
CCP IRS P TTHORON R 0.02486 FX MD 04 AUG 2028	12,105	13,522
CCP IRS P TTHORON R 0.02488 FX MD 05 JUL 2028	9,727	10,811
CCP IRS P TTHORON R 0.0249 FX MD 06 DEC 2028	19,754	22,471
CCP IRS P TTHORON R 0.024925 FX MD 04 AUG 2028	2,980	3,315
CCP IRS P TTHORON R 0.02495 FX MD 01 DEC 2028	4,513	5,108
CCP IRS P TTHORON R 0.024975 FX MD 04 AUG 2028	4,987	5,533
CCP IRS P TTHORON R 0.02498 FL MD 03 MAY 2033	(2,932)	-
CCP IRS P TTHORON R 0.02498 FX MD 03 MAY 2033	-	(2,228)
CCP IRS P TTHORON R 0.025 FX MD 01 DEC 2028	2,485	2,803
CCP IRS P TTHORON R 0.02501 FX MD 07 AUG 2028	791	876
CCP IRS P TTHORON R 0.025105 FX MD 06 DEC 2028	2,846	3,189
CCP IRS P TTHORON R 0.025155 FX MD 04 DEC 2028	10,274	11,473
CCP IRS P TTHORON R 0.02516 FX MD 01 DEC 2028	10,743	11,988
CCP IRS P TTHORON R 0.02516 FX MD 06 DEC 2028	2,585	2,886
CCP IRS P TTHORON R 0.02521 FX MD 18 AUG 2028	698	767
CCP IRS P TTHORON R 0.025255 FX MD 04 DEC 2028	6,159	6,839

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P TTHORON R 0.02526 FX MD 06 DEC 2028	5,441	6,042
CCP IRS P TTHORON R 0.02535 FX MD 17 AUG 2028	1,138	1,243
CCP IRS P TTHORON R 0.0255 FL MD 09 JUN 2033	(2,288)	-
CCP IRS P TTHORON R 0.0255 FX MD 09 JUN 2033	-	(1,531)
CCP IRS P TTHORON R 0.02553 FX MD 21 AUG 2028	4,228	4,589
CCP IRS P TTHORON R 0.0256 FL MD 08 JUN 2033	(11,031)	-
CCP IRS P TTHORON R 0.0256 FX MD 08 JUN 2033	-	(7,082)
CCP IRS P TTHORON R 0.02565 FX MD 24 NOV 2028	5,008	5,460
CCP IRS P TTHORON R 0.02566 FX MD 23 AUG 2028	434	470
CCP IRS P TTHORON R 0.02585 FL MD 06 JUN 2033	(8,311)	-
CCP IRS P TTHORON R 0.02585 FX MD 06 JUN 2033	-	(4,574)
CCP IRS P TTHORON R 0.02615 FL MD 13 JUN 2033	(6,409)	-
CCP IRS P TTHORON R 0.02615 FX MD 13 JUN 2033	-	(2,346)
CCP IRS P TTHORON R 0.02635 FX MD 30 NOV 2028	91,864	98,298
CCP IRS P TTHORON R 0.02646 FX MD 20 NOV 2028	8	8
CCP IRS P TTHORON R 0.02655 FX MD 29 NOV 2028	9,546	10,174
CCP IRS P TTHORON R 0.02664 FX MD 29 NOV 2028	16,011	17,038
CCP IRS P TTHORON R 0.02665 FL MD 16 JUN 2033	(1,139)	-
CCP IRS P TTHORON R 0.02665 FX MD 16 JUN 2033	-	1,508
CCP IRS P TTHORON R 0.02675 FX MD 29 NOV 2028	8,530	9,060
CCP IRS P TTHORON R 0.0268 FL MD 12 JUL 2033	(976)	-
CCP IRS P TTHORON R 0.0268 FL MD 29 JUN 2033	(954)	-
CCP IRS P TTHORON R 0.0268 FX MD 12 JUL 2033	-	2,506
CCP IRS P TTHORON R 0.0268 FX MD 29 JUN 2033	-	3,689
CCP IRS P TTHORON R 0.02685 FL MD 30 JUN 2033	(530)	-
CCP IRS P TTHORON R 0.02685 FX MD 30 JUN 2033	-	4,138
CCP IRS P TTHORON R 0.02697 FX MD 07 JUL 2033	294	3,317
CCP IRS P TTHORON R 0.02715 FX MD 20 JUN 2033	2,001	5,679
CCP IRS P TTHORON R 0.02715 FX MD 27 JUN 2033	2,122	6,228
CCP IRS P TTHORON R 0.02717 FX MD 28 JUN 2033	2,299	7,013
CCP IRS P TTHORON R 0.0274 FX MD 23 JUN 2033	2,024	3,940
CCP IRS P TTHORON R 0.02778 FX MD 15 NOV 2028	11	12
CCP IRS P TTHORON R 0.0278 FX MD 13 DEC 2033	5,421	10,583
CCP IRS P TTHORON R 0.02833 FX MD 07 NOV 2028	13	13
CCP IRS P TTHORON R 0.028615 FX MD 02 NOV 2028	24,664	25,682
CCP IRS P TTHORON R 0.0287 FX MD 02 NOV 2028	18,187	18,927
CCP IRS P TTHORON R 0.02871 FX MD 01 NOV 2028	27,723	28,849
CCP IRS P TTHORON R 0.02873 FX MD 31 OCT 2028	10,075	10,482
CCP IRS P TTHORON R 0.02875 FX MD 31 OCT 2028	10,071	10,477
CCP IRS P TTHORON R 0.02877 FX MD 01 NOV 2028	2,737	2,847
CCP IRS P TTHORON R 0.02887 FX MD 31 OCT 2028	24,493	25,463
CCP IRS P TTHORON R 0.029 FX MD 06 DEC 2033	6,556	8,557
CCP IRS P TTHORON R 0.029055 FX MD 26 OCT 2028	19,823	20,584

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
CCP IRS P TTHORON R 0.0292 FX MD 26 OCT 2028	64,096	66,506
CCP IRS P TTHORON R 0.029305 FX MD 30 OCT 2028	18,103	18,775
CCP IRS P TTHORON R 0.0295 FX MD 30 OCT 2028	53,708	55,649
CCP IRS P TTHORON R 0.03017 FX MD 25 OCT 2028	5,222	5,395
CCP IRS P TTHORON R 0.03023 FX MD 30 NOV 2033	25,243	29,865
CCP IRS P TTHORON R 0.03265 FX MD 02 NOV 2033	11,898	13,133
CCP IRS P TTHORON R 0.03285 FX MD 01 NOV 2033	8,658	9,527
CCP IRS P TTHORON R 0.03307 FX MD 31 OCT 2033	12,989	14,249
CCP IRS P TTHORON R 0.03344 FX MD 26 OCT 2033	18,105	19,762
CCP IRS P TTHORON R 0.033705 FX MD 26 OCT 2033	6,592	7,174
CCP IRS P TTHORON R 0.03395 FX MD 31 OCT 2033	21,432	23,271
CCP IRS P TTHORON R 0.0253% FX MD 27 JUN 2027	34,242	37,107
CCP IRS P TTHORON R 0.02535% FX MD 28 JUN 2027	12,692	13,860
CCP IRS P TTHORON R 0.0257% FL MD 23 JUL 2032	(924)	-
CCP IRS P TTHORON R 0.0257% FX MD 23 JUL 2032	-	(362)
CCP IRS P TTHORON R 0.02625% FL MD 12 JUL 2032	(16)	-
CCP IRS P TTHORON R 0.02625% FX MD 12 JUL 2032	-	327
CCP IRS P TTHORON R 0.02685% FX MD 27 JUN 2032	7,891	12,572
CCP IRS P TTHORON R 0.0269% FX MD 28 JUN 2032	4,121	6,776
CCP IRS P TTHORON R 0.0275% FX MD 13 JUN 2032	5,145	6,598
CCP IRS P TTHORON R 0.0277% FX MD 14 JUN 2032	9,401	11,710
CCP IRS P TTHORON R 0.0279% FX MD 08 JUN 2032	9,953	12,094
CCP IRS P TTHORON R 0.0279% FX MD 14 JUN 2032	10,670	12,991
CCP IRS P TTHORON R 0.028% FX MD 17 JUN 2032	12,150	13,844
CCP IRS P TTHORON R 0.0282% FX MD 09 JUN 2032	9,363	11,091
CCP IRS P TTHORON R 0.0283% FX MD 21 JUN 2032	10,301	12,152
CCP IRS P TTHORON R 0.02835% FX MD 06 JUN 2032	14,464	16,947
CCP IRS P TTHORON R 0.02865% FX MD 27 MAY 2032	24,025	27,611
CCP IRS P TTHORON R 0.0287% FX MD 26 MAY 2032	7,574	8,681
IRS P BBSW6M R 0.036515 FX MD 09 DEC 2052	-	(8,786)
IRS P BBSW6M R 0.03652 FX MD 09 DEC 2052	-	(7,007)
IRS P BBSW6M R 0.03756 FX MD 06 FEB 2053	-	(6,421)
IRS P BBSW6M R 0.03803 FX MD 07 FEB 2053	-	(6,047)
IRS P BBSW6M R 0.0382 FX MD 03 FEB 2053	-	(6,135)
IRS P BBSW6M R 0.03926 FX MD 10 FEB 2053	-	(2,322)
IRS P BBSW6M R 0.039775 FX MD 13 FEB 2053	-	(2,165)
IRS P BBSW6M R 0.04003 FX MD 09 JAN 2053	-	(3,553)
IRS P BBSW6M R 0.04014 FX MD 06 JAN 2053	-	(3,591)
IRS P BBSW6M R 0.040925 FX MD 21 FEB 2028	-	3,917
IRS P BBSW6M R 0.040975 FX MD 09 FEB 2043	-	(5,272)
IRS P BBSW6M R 0.040995 FX MD 06 JAN 2053	-	(1,221)
IRS P BBSW6M R 0.041315 FX MD 23 FEB 2028	-	11,619
IRS P BBSW6M R 0.0418 FX MD 09 FEB 2043	-	(2,043)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS P BBSW6M R 0.042 FX MD 22 FEB 2028	-	14,619
IRS P BBSW6M R 0.042005 FX MD 28 FEB 2028	-	19,172
IRS P BBSW6M R 0.042415 FX MD 22 FEB 2030	-	13,366
IRS P BBSW6M R 0.04243 FX MD 25 FEB 2030	-	13,258
IRS P BBSW6M R 0.04295 FX MD 27 FEB 2030	-	20,001
IRS P BBSW6M R 0.0436 FX MD 22 FEB 2033	-	36,387
IRS P BBSW6M R 0.04364 FX MD 21 FEB 2033	-	25,130
IRS P BBSW6M R 0.04395 FX MD 05 JAN 2043	-	2,024
IRS P BBSW6M R 0.0441 FX MD 28 FEB 2033	-	51,588
IRS P BBSW6M R 0.04414 FX MD 05 JAN 2043	-	2,624
IRS P BBSW6M R 0.044215 FX MD 24 FEB 2033	-	37,966
IRS P BBSW6M R 0.04466 FX MD 23 FEB 2033	-	53,918
IRS P BBSW6M R 0.04515 FX MD 04 JAN 2033	-	356,748
IRS P BRL-CDI R 0.1132 FX MD 04 JAN 2027	-	36,682
IRS P BRL-CDI R 0.1135 FX MD 04 JAN 2027	-	38,206
IRS P BRL-CDI R 0.1136 FX MD 04 JAN 2027	-	56,729
IRS P BRL-CDI R 0.114 FX MD 04 JAN 2027	-	59,713
IRS P BRL-CDI R 0.1141 FX MD 04 JAN 2027	-	60,411
IRS P BRL-CDI R 0.1146 FX MD 04 JAN 2027	-	64,128
IRS P BZDIOVRA R 0.119775 FX MD 04 JAN 2027	-	227,982
IRS P BZDIOVRA R 0.119925 FX MD 04 JAN 2027	-	487,137
IRS P BZDIOVRA R 0.120925 FX MD 04 JAN 2027	-	702,255
IRS P BZDIOVRA R 0.1211 FX MD 04 JAN 2027	-	190,621
IRS P BZDIOVRA R 0.12215 FX MD 04 JAN 2027	-	573,728
IRS P BZDIOVRA R 0.1229 FX MD 04 JAN 2027	-	1,501,622
IRS P BZDIOVRA R 0.12415 FX MD 04 JAN 2027	-	180,305
IRS P BZDIOVRA R 0.12435 FX MD 04 JAN 2027	-	243,157
IRS P BZDIOVRA R 0.1244 FX MD 04 JAN 2027	-	182,722
IRS P BZDIOVRA R 0.1245 FX MD 04 JAN 2027	-	122,503
IRS P BZDIOVRA R 0.125225 FX MD 04 JAN 2027	-	230,900
IRS P BZDIOVRA R 0.12525 FX MD 04 JAN 2027	-	508,910
IRS P BZDIOVRA R 0.1254 FX MD 04 JAN 2027	-	273,516
IRS P BZDIOVRA R 0.12545 FX MD 04 JAN 2027	-	144,527
IRS P BZDIOVRA R 0.12575 FX MD 04 JAN 2027	-	756,894
IRS P BZDIOVRA R 0.1258 FX MD 04 JAN 2027	-	115,470
IRS P BZDIOVRA R 0.12585 FX MD 04 JAN 2027	-	377,517
IRS P BZDIOVRA R 0.125875 FX MD 04 JAN 2027	-	14,110
IRS P BZDIOVRA R 0.12595 FX MD 04 JAN 2027	-	476,550
IRS P BZDIOVRA R 0.126 FX MD 04 JAN 2027	-	116,552
IRS P BZDIOVRA R 0.126075 FX MD 04 JAN 2027	-	1,636,377
IRS P BZDIOVRA R 0.1261 FX MD 04 JAN 2027	-	190,290
IRS P BZDIOVRA R 0.1262 FX MD 04 JAN 2027	-	195,660
IRS P BZDIOVRA R 0.1263 FX MD 04 JAN 2027	-	259,203

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS P BZDIOVRA R 0.1264 FX MD 04 JAN 2027	-	263,226
IRS P BZDIOVRA R 0.1266 FX MD 04 JAN 2027	-	248,756
IRS P BZDIOVRA R 0.1267 FX MD 04 JAN 2027	-	256,901
IRS P BZDIOVRA R 0.12675 FX MD 04 JAN 2027	-	473,223
IRS P BZDIOVRA R 0.1268 FX MD 04 JAN 2027	-	125,434
IRS P BZDIOVRA R 0.1269 FX MD 04 JAN 2027	-	287,302
IRS P BZDIOVRA R 0.12695 FX MD 04 JAN 2027	-	126,391
IRS P BZDIOVRA R 0.12705 FX MD 04 JAN 2027	-	536,475
IRS P BZDIOVRA R 0.1271 FX MD 04 JAN 2027	-	134,262
IRS P BZDIOVRA R 0.12715 FX MD 04 JAN 2027	-	277,606
IRS P BZDIOVRA R 0.12725 FX MD 04 JAN 2027	-	128,063
IRS P BZDIOVRA R 0.1273 FX MD 04 JAN 2027	-	1,259,899
IRS P BZDIOVRA R 0.127575 FX MD 04 JAN 2027	-	12,376
IRS P BZDIOVRA R 0.12825 FX MD 04 JAN 2027	-	1,133,224
IRS P BZDIOVRA R 0.1287 FX MD 04 JAN 2027	-	438,609
IRS P BZDIOVRA R 0.1293 FX MD 04 JAN 2027	-	693,966
IRS P BZDIOVRA R 0.12945 FX MD 04 JAN 2027	-	579,625
IRS P BZDIOVRA R 0.1295 FX MD 04 JAN 2027	-	1,217,386
IRS P BZDIOVRA R 0.12955 FX MD 04 JAN 2027	-	900,903
IRS P BZDIOVRA R 0.1299 FX MD 04 JAN 2027	-	1,209,289
IRS P BZDIOVRA R 0.1301 FX MD 04 JAN 2027	-	714,756
IRS P BZDIOVRA R 0.13015 FX MD 04 JAN 2027	-	1,227,242
IRS P BZDIOVRA R 0.13125 FX MD 04 JAN 2027	-	570,959
IRS P BZDIOVRA R 0.131425 FX MD 04 JAN 2027	-	663,249
IRS P BZDIOVRA R 0.13165 FX MD 04 JAN 2027	-	1,580,527
IRS P BZDIOVRA R 0.13235 FX MD 04 JAN 2027	-	1,319,515
IRS P BZDIOVRA R 0.134075 FX MD 02 JAN 2024	-	235,599
IRS P BZDIOVRA R 0.1344 FX MD 02 JAN 2024	-	81,474
IRS P BZDIOVRA R 0.134425 FX MD 04 JAN 2027	-	1,316,920
IRS P BZDIOVRA R 0.13445 FX MD 04 JAN 2027	-	1,442,873
IRS P BZDIOVRA R 0.1345 FX MD 02 JAN 2024	-	305,654
IRS P BZDIOVRA R 0.134625 FX MD 02 JAN 2024	-	35,598
IRS P BZDIOVRA R 0.13465 FX MD 02 JAN 2024	-	120,225
IRS P BZDIOVRA R 0.134825 FX MD 02 JAN 2024	-	241,857
IRS P BZDIOVRA R 0.13485 FX MD 02 JAN 2024	-	56,316
IRS P BZDIOVRA R 0.13495 FX MD 02 JAN 2024	-	131,932
IRS P BZDIOVRA R 0.1351 FX MD 02 JAN 2024	-	98,927
IRS P BZDIOVRA R 0.13521 FX MD 02 JAN 2024	-	16,496
IRS P BZDIOVRA R 0.1354 FX MD 02 JAN 2024	-	213,266
IRS P BZDIOVRA R 0.1356 FX MD 04 JAN 2027	-	620,516
IRS P BZDIOVRA R 0.135625 FX MD 02 JAN 2024	-	181,697
IRS P BZDIOVRA R 0.136 FX MD 02 JAN 2024	-	57,736
IRS P BZDIOVRA R 0.13625 FX MD 02 JAN 2024	-	428,156

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS P BZDIOVRA R 0.1363 FX MD 02 JAN 2024	-	298,388
IRS P BZDIOVRA R 0.1364 FX MD 02 JAN 2024	-	359,906
IRS P BZDIOVRA R 0.1367 FX MD 02 JAN 2024	-	238,289
IRS P BZDIOVRA R 0.13725 FX MD 02 JAN 2024	-	281,236
IRS P BZDIOVRA R 0.137375 FX MD 02 JAN 2024	-	141,228
IRS P BZDIOVRA R 0.13755 FX MD 02 JAN 2024	-	102,249
IRS P BZDIOVRA R 0.138 FX MD 02 JAN 2024	-	121,815
IRS P BZDIOVRA R 0.13805 FX MD 02 JAN 2024	-	266,216
IRS P BZDIOVRA R 0.13815 FX MD 02 JAN 2024	-	499,369
IRS P BZDIOVRA R 0.1382 FX MD 02 JAN 2024	-	121,298
IRS P BZDIOVRA R 0.13825 FX MD 02 JAN 2024	-	61,166
IRS P BZDIOVRA R 0.13835 FX MD 02 JAN 2024	-	53,908
IRS P BZDIOVRA R 0.1384 FX MD 02 JAN 2024	-	130,389
IRS P BZDIOVRA R 0.13845 FX MD 02 JAN 2024	-	129,799
IRS P BZDIOVRA R 0.138475 FX MD 02 JAN 2024	-	478,991
IRS P BZDIOVRA R 0.1386 FX MD 02 JAN 2024	-	88,075
IRS P BZDIOVRA R 0.138625 FX MD 02 JAN 2024	-	135,385
IRS P BZDIOVRA R 0.13865 FX MD 02 JAN 2024	-	87,077
IRS P BZDIOVRA R 0.1387 FX MD 02 JAN 2024	-	43,877
IRS P BZDIOVRA R 0.13875 FX MD 02 JAN 2024	-	88,466
IRS P BZDIOVRA R 0.138825 FX MD 02 JAN 2024	-	367,503
IRS P BZDIOVRA R 0.1389 FX MD 02 JAN 2024	-	90,519
IRS P BZDIOVRA R 0.13895 FX MD 02 JAN 2024	-	93,015
IRS P BZDIOVRA R 0.139 FX MD 02 JAN 2024	-	139,637
IRS P BZDIOVRA R 0.13905 FX MD 02 JAN 2024	-	47,213
IRS P BZDIOVRA R 0.1391 FX MD 02 JAN 2024	-	854,370
IRS P BZDIOVRA R 0.13915 FX MD 02 JAN 2024	-	47,905
IRS P BZDIOVRA R 0.1392 FX MD 02 JAN 2024	-	47,330
IRS P BZDIOVRA R 0.13925 FX MD 02 JAN 2024	-	109,431
IRS P BZDIOVRA R 0.1393 FX MD 02 JAN 2024	-	1,408,753
IRS P BZDIOVRA R 0.13935 FX MD 02 JAN 2024	-	98,258
IRS P BZDIOVRA R 0.13945 FX MD 02 JAN 2024	-	219,611
IRS P BZDIOVRA R 0.1395 FX MD 02 JAN 2024	-	231,201
IRS P BZDIOVRA R 0.13955 FX MD 02 JAN 2024	-	120,086
IRS P BZDIOVRA R 0.13965 FX MD 02 JAN 2024	-	207,485
IRS P BZDIOVRA R 0.1397 FX MD 02 JAN 2024	-	78,590
IRS P BZDIOVRA R 0.13975 FX MD 02 JAN 2024	-	52,131
IRS P BZDIOVRA R 0.1398 FX MD 02 JAN 2024	-	52,483
IRS P BZDIOVRA R 0.1399 FX MD 02 JAN 2024	-	261,944
IRS P BZDIOVRA R 0.13995 FX MD 02 JAN 2024	-	54,146
IRS P BZDIOVRA R 0.14005 FX MD 02 JAN 2024	-	54,886
IRS P BZDIOVRA R 0.14015 FX MD 02 JAN 2024	-	55,596
IRS P BZDIOVRA R 0.14045 FX MD 02 JAN 2024	-	458,069

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS P BZDIOVRA R 0.1405 FX MD 02 JAN 2024	-	58,051
IRS P BZDIOVRA R 0.14055 FX MD 02 JAN 2024	-	58,421
IRS P BZDIOVRA R 0.14135 FX MD 02 JAN 2024	-	272,362
IRS P CHF-SARON-OIS-COMPOUND P 0.01005 FL MD 11 APR 2032	(243)	-
IRS P CHF-SARON-OIS-COMPOUND R 0.01865 FX MD 03 NOV 2032	30,021	26,983
IRS P CHF-SARON-OIS-COMPOUND R 0.01898 FX MD 03 NOV 2032	4,220	3,813
IRS P CHF-SARON-OIS-COMPOUND R 0.01946 FX MD 03 NOV 2032	19,608	17,842
IRS P JIBA3M R 0.07532 FL MD 13 JAN 2028	(13,228)	-
IRS P JIBA3M R 0.07532 FX MD 13 JAN 2028	-	(31,959)
IRS P JIBA3M R 0.0802 FL MD 13 JAN 2030	(1,097)	-
IRS P JIBA3M R 0.0802 FX MD 13 JAN 2030	-	(3,599)
IRS P JIBA3M R 0.08021 FX MD 06 JAN 2028	8,308	3,889
IRS P JIBA3M R 0.080395 FX MD 04 JAN 2028	13,212	6,536
IRS P JIBA3M R 0.08055 FX MD 05 JAN 2028	11,177	5,758
IRS P JIBA3M R 0.0821 FX MD 03 JAN 2028	76,945	50,487
IRS P JIBA3M R 0.08266 FX MD 06 DEC 2027	16,730	11,644
IRS P JIBA3M R 0.084045 FX MD 13 DEC 2027	18,222	13,722
IRS P JIBA3M R 0.0842 FX MD 13 DEC 2027	103,964	78,830
IRS P JIBA3M R 0.0868 FX MD 03 JAN 2030	7,339	4,948
IRS P JIBA3M R 0.0891 FX MD 13 DEC 2029	10,120	7,845
IRS P JIBA3M R 0.091 FX MD 03 JAN 2033	21,867	9,431
IRS P JIBA3M R 0.09289 FX MD 24 FEB 2033	7,449	4,639
IRS P JIBA3M R 0.09296 FX MD 24 FEB 2033	1,971	1,238
IRS P SOFRRATE R 0.027935 FX MD 12 DEC 2052	-	(7,980)
IRS P SOFRRATE R 0.030785 FX MD 24 JAN 2033	-	(42,339)
IRS P SOFRRATE R 0.031205 FX MD 09 DEC 2042	-	(4,213)
IRS P SOFRRATE R 0.03154 FX MD 09 DEC 2032	-	(21,283)
IRS P SOFRRATE R 0.031635 FX MD 13 DEC 2032	-	(23,087)
IRS P SOFRRATE R 0.03165 FX MD 20 DEC 2032	-	(8,628)
IRS P SOFRRATE R 0.031915 FX MD 16 DEC 2032	-	(12,930)
IRS P SOFRRATE R 0.032065 FX MD 20 DEC 2032	-	(6,860)
IRS P SOFRRATE R 0.03223 FX MD 15 DEC 2032	-	(8,975)
IRS P SOFRRATE R 0.03226 FX MD 08 DEC 2032	-	(11,170)
IRS P SOFRRATE R 0.0325 FX MD 24 JAN 2028	-	(16,207)
IRS P SOFRRATE R 0.0326 FX MD 06 JAN 2043	-	(4,341)
IRS P SOFRRATE R 0.033325 FX MD 28 DEC 2032	-	(1,116)
IRS P SOFRRATE R 0.033395 FX MD 23 DEC 2032	-	(2,332)
IRS P SOFRRATE R 0.0338 FX MD 09 DEC 2027	-	(7,924)
IRS P SOFRRATE R 0.03382 FX MD 15 DEC 2027	-	(5,104)
IRS P SOFRRATE R 0.033865 FX MD 06 JAN 2033	-	(1,056)
IRS P SOFRRATE R 0.034025 FX MD 16 DEC 2027	-	(3,794)
IRS P SOFRRATE R 0.034075 FX MD 20 DEC 2027	-	(2,789)
IRS P SOFRRATE R 0.03424 FX MD 20 DEC 2027	-	(2,495)

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Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS P SOFRRATE R 0.03462 FX MD 13 DEC 2027	-	(4,595)
IRS P SOFRRATE R 0.035 FX MD 08 DEC 2027	-	(2,602)
IRS P SOFRRATE R 0.03546 FX MD 28 DEC 2027	-	(475)
IRS P SOFRRATE R 0.035465 FX MD 23 DEC 2027	-	(959)
IRS P SOFRRATE R 0.035845 FX MD 06 JAN 2028	-	(625)
IRS P SRFON3 R 0.01414 FX MD 27 JAN 2028	31,258	26,424
IRS P SRFON3 R 0.0147 FX MD 09 DEC 2032	5,090	3,985
IRS P SRFON3 R 0.014825 FX MD 27 JAN 2030	10,964	9,267
IRS P SRFON3 R 0.01483 FX MD 09 DEC 2032	12,677	10,016
IRS P SRFON3 R 0.01525 FX MD 07 DEC 2032	13,886	11,255
IRS P SRFON3 R 0.0154 FX MD 26 JAN 2030	15,991	13,818
IRS P SRFON3 R 0.01571 FX MD 07 DEC 2032	3,148	2,610
IRS P SRFON3 R 0.01575 FX MD 27 JAN 2033	31,426	26,096
IRS P SRFON3 R 0.0158 FX MD 17 JAN 2033	8,592	7,150
IRS P SRFON3 R 0.016105 FX MD 27 JAN 2033	41,501	34,969
IRS P SRFON3 R 0.01633 FX MD 30 JAN 2033	14,197	12,062
IRS P SRFON3 R 0.017055 FX MD 05 JAN 2028	66,213	60,707
IRS P SRFON3 R 0.0173 FX MD 23 FEB 2028	23,490	21,592
IRS P SRFON3 R 0.0174 FX MD 28 FEB 2028	130,283	119,909
IRS P SRFON3 R 0.017925 FX MD 03 JAN 2028	20,850	19,350
IRS P SRFON3 R 0.01795 FX MD 23 FEB 2030	40,942	37,429
IRS P SRFON3 R 0.01805 FX MD 05 JAN 2030	23,102	21,189
IRS P SRFON3 R 0.01805 FX MD 28 FEB 2030	42,066	38,507
IRS P SRFON3 R 0.01813 FX MD 06 JAN 2033	8,473	7,544
IRS P SRFON3 R 0.01815 FX MD 06 JAN 2033	53,286	47,463
IRS P SRFON3 R 0.018775 FX MD 23 FEB 2033	78,359	70,598
IRS P SRFON3 R 0.018875 FX MD 28 FEB 2033	249,218	224,913
IRS P SRFON3 R 0.01965 FX MD 05 JAN 2033	12,920	11,787
IRS P SRFON3 R 0.02004 FX MD 03 JAN 2033	13,464	12,343
IRS P SRFON3 R 0.020275 FX MD 03 JAN 2033	2,955	2,717
IRS R CHF-SARON-OIS-COMPOUND R 0.01005 FX MD 11 APR 2032	-	(1,085)
IRS R CHF-SARON-OIS-COMPOUND R 0.0114 FX MD 20 APR 2032	3,138	228
IRS R CHF-SARON-OIS-COMPOUND R 0.01151 FX MD 20 APR 2032	1,839	299
IRS R CHF-SARON-OIS-COMPOUND R 0.01253 FX MD 07 JUL 2029	4,453	3,132
IRS R CHF-SARON-OIS-COMPOUND R 0.01258 FX MD 14 JUL 2029	6,568	4,656
IRS R CHF-SARON-OIS-COMPOUND R 0.01258 FX MD 15 JUL 2029	5,895	4,178
IRS R CHF-SARON-OIS-COMPOUND R 0.012755 FX MD 11 JUL 2029	8,065	5,873
IRS R CHF-SARON-OIS-COMPOUND R 0.012905 FX MD 19 JUL 2029	3,970	2,949
IRS R CHF-SARON-OIS-COMPOUND R 0.013235 FX MD 18 JUL 2029	4,407	3,395
IRS R CHF-SARON-OIS-COMPOUND R 0.0133 FX MD 12 JUL 2029	7,046	5,465
IRS R CHF-SARON-OIS-COMPOUND R 0.01336 FX MD 05 JUL 2029	9,756	7,611
IRS R CHF-SARON-OIS-COMPOUND R 0.013525 FX MD 13 JUL 2029	10,247	8,105
IRS R CHF-SARON-OIS-COMPOUND R 0.01424 FX MD 26 JUL 2032	8,133	6,178

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Investments in Interest Rate Swap Contracts (Continued)	Premium	Fair Value
IRS R CHF-SARON-OIS-COMPOUND R 0.01461 FX MD 15 JUL 2032	14,548	11,396
IRS R CHF-SARON-OIS-COMPOUND R 0.01471 FX MD 14 JUL 2032	14,475	11,419
IRS R CHF-SARON-OIS-COMPOUND R 0.01473 FX MD 14 JUL 2032	74,367	58,748
IRS R CHF-SARON-OIS-COMPOUND R 0.01476 FX MD 15 JUL 2032	24,268	19,209
IRS R CHF-SARON-OIS-COMPOUND R 0.01499 FX MD 19 JUL 2032	30,412	24,417
IRS R CHF-SARON-OIS-COMPOUND R 0.01501 FX MD 04 JUL 2029	9,921	8,518
IRS R CHF-SARON-OIS-COMPOUND R 0.01518 FX MD 19 JUL 2032	6,883	5,587
IRS R CHF-SARON-OIS-COMPOUND R 0.01523 FX MD 15 JUL 2032	20,384	16,591
IRS R CHF-SARON-OIS-COMPOUND R 0.01541 FX MD 18 JUL 2032	33,179	27,249
IRS R CHF-SARON-OIS-COMPOUND R 0.0155 FX MD 18 JUL 2032	15,662	12,919
IRS R CHF-SARON-OIS-COMPOUND R 0.01551 FX MD 26 JUL 2032	15,718	12,967
IRS R CHF-SARON-OIS-COMPOUND R 0.01602 FX MD 27 JUN 2029	13,761	12,189
IRS R CHF-SARON-OIS-COMPOUND R 0.016045 FX MD 28 JUN 2029	22,271	19,737
IRS R CHF-SARON-OIS-COMPOUND R 0.01645 FX MD 29 JUN 2029	15,148	13,553
IRS R CHF-SARON-OIS-COMPOUND R 0.017 FX MD 21 JUN 2029	17,251	15,607
IRS R CHF-SARON-OIS-COMPOUND R 0.017075 FX MD 15 JUN 2032	10,785	9,410
IRS R CHF-SARON-OIS-COMPOUND R 0.01825 FX MD 15 JUN 2032	5,963	5,337
IRS R CHF-SARON-OIS-COMPOUND R 0.018385 FX MD 15 JUN 2032	12,890	11,564
IRS R CHF-SARON-OIS-COMPOUND R 0.01935 FX MD 21 OCT 2029	40,268	37,575
IRS R CHF-SARON-OIS-COMPOUND R 0.01936 FX MD 21 JUN 2032	18,739	17,065
IRS R CHF-SARON-OIS-COMPOUND R 0.01945 FX MD 20 OCT 2029	43,826	40,936
IRS R CHF-SARON-OIS-COMPOUND R 0.0197 FX MD 24 OCT 2029	32,799	30,710
IRS R CHF-SARON-OIS-COMPOUND R 0.02058 FX MD 20 OCT 2032	55,907	51,575
IRS R CHF-SARON-OIS-COMPOUND R 0.0206 FX MD 20 OCT 2032	38,012	35,073
IRS R CHF-SARON-OIS-COMPOUND R 0.020975 FX MD 21 OCT 2032	77,805	72,069
IRS R CHF-SARON-OIS-COMPOUND R 0.021275 FX MD 24 OCT 2032	155,914	144,833
IRS R CHF-SARON-OIS-COMPOUND R 0.021325 FX MD 24 OCT 2032	22,529	20,938
IRS R CHF-SARON-OIS-COMPOUND R 0.02143 FX MD 20 OCT 2032	5,409	5,032
Total Investments in Interest Rate Swap Contracts	(310,839)	126,548,055

Investments in Long Futures Contracts	Fair Value
3 MONTH SOFR FUT (CME) EXP MAR 24	348,700
3M CORRA FUTURES (MSE) EXP DEC 24	42,763
3M CORRA FUTURES (MSE) EXP JUN 24	2,218
3M CORRA FUTURES (MSE) EXP SEP 24	1,299
3MO EURO EURIBOR FUTURE (ICF) EXP DEC 24	627,552
3MO EURO EURIBOR FUTURE (ICF) EXP DEC 25	83,208
3MO EURO EURIBOR FUTURE (ICF) EXP JUN 24	5,708,776
3MO EURO EURIBOR FUTURE (ICF) EXP JUN 25	523,949
3MO EURO EURIBOR FUTURE (ICF) EXP MAR 24	2,563,230
3MO EURO EURIBOR FUTURE (ICF) EXP MAR 25	614,945

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Investments in Long Futures Contracts (Continued)	Fair Value
3MO EURO EURIBOR FUTURE (ICF) EXP SEP 24	5,958,869
3MO EURO EURIBOR FUTURE (ICF) EXP SEP 25	392,482
90DAY BANK ACCEPT FUTURE (MSE) EXP DEC 24	72,871
BANK ACCEPT FUTURE (MSE) EXP JUN 24	85
BANK ACCEPT FUTURE (MSE) EXP MAR 25	18,941
BANK ACCEPT FUTURE (MSE) EXP SEP 24	(9)
CORN FUTURE (CBT) EXP DEC 24	(762)
EURO FX CURR FUTURE (CME) EXP MAR 24	3,912,840
EURO STOXX 50 FUTURE (EUX) EXP MAR 24	(6,385,134)
EURO-BOBL FUTURE (EUX) EXP MAR 24	1,337,433
EURO-BUND FUTURE (EUX) EXP MAR 24	16,390,377
EURO-BUXL 30Y BND FUTURE (EUX) EXP MAR 24	2,384,122
FTSE 100 INDEX FUTURE (ICF) EXP MAR 24	11,079,363
FTSE CHINA A50 FUTURE (SGX) EXP JAN 24	1,084,436
FTSE/JSE TOP 40 FUTURE (SAF) EXP MAR 24	680,763
H-SHARES INDEX FUTURE (HKG) EXP JAN 24	345,135
ICE 3MTH SONIA FUTURE (ICF) EXP DEC 24	6,670,551
ICE 3MTH SONIA FUTURE (ICF) EXP JUN 24	3,687,997
ICE 3MTH SONIA FUTURE (ICF) EXP JUN 25	2,084,362
ICE 3MTH SONIA FUTURE (ICF) EXP MAR 24	812,143
ICE 3MTH SONIA FUTURE (ICF) EXP MAR 25	2,086,211
ICE 3MTH SONIA FUTURE (ICF) EXP SEP 24	5,103,344
ICE 3MTH SONIA FUTURE (ICF) EXP SEP 25	1,596,002
ISE 30 FUTURES (TKD) EXP FEB 24	4,274
LONG GILT FUTURE (ICF) EXP MAR 24	26,393,842
NATURAL GAS FUTURE (NYM) EXP APR 24	(290,490)
NATURAL GAS FUTURE (NYM) EXP AUG 24	(308,130)
NATURAL GAS FUTURE (NYM) EXP DEC 24	(51,780)
NATURAL GAS FUTURE (NYM) EXP FEB 24	(305,710)
NATURAL GAS FUTURE (NYM) EXP JAN 25	10,700
NATURAL GAS FUTURE (NYM) EXP JUL 24	(281,740)
NATURAL GAS FUTURE (NYM) EXP JUN 24	(283,350)
NATURAL GAS FUTURE (NYM) EXP MAR 24	(332,450)
NATURAL GAS FUTURE (NYM) EXP MAY 24	(288,000)
NATURAL GAS FUTURE (NYM) EXP NOV 24	(86,640)
NATURAL GAS FUTURE (NYM) EXP OCT 24	(56,410)
NATURAL GAS FUTURE (NYM) EXP SEP 24	(315,780)
NEW ZEAL 3MO BILL FUT (SFE) EXP SEP 24	20,796
NEW ZEALAND 3MO BILL FUT (SFE) EXP JUN 24	46
NIKKEI 225 FUTURE (OSE) EXP MAR 24	1,374,908
NIKKEI 225 FUTURE (SGX) EXP MAR 24	522,334

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Long Futures Contracts (Continued)		Fair Value
NIKKEI 225 MINI FUTURE (OSE) EXP MAR 24		538,434
OMXS30 INDEX FUT (SSE) EXP JAN 24		1,862,891
TOPIX INDEX FUTURE (OSE) EXP MAR 24		2,172,728
YEN DENOM NIKKEI FUTURE (CME) EXP MAR 24		77,724
Total Investments in Long Futures Contracts		100,207,256
Investments in Other Investments		CostFair Value
CBOT B-1 (FULL)EXCHANGE	280,000	378,000
CME EXCHANGE	377,000	350,000
Total Investments in Other Investments		657,000728,000
Investments in Preferred Stocks		CostFair Value
ALPARGATAS SA	88,548	97,708
AZUL SA	248,138	241,257
BANCO BRADESCO SA	3,811,420	4,039,595
BRADSPAR SA	282,611	296,345
BRASKEM SA	223,037	263,710
CENTRAIS ELETRICAS BRASILEIRAS	557,073	586,089
CIA ENERGETICA DE MINAS GERAIS	748,854	756,495
COMPANHIA PARANAENSE DE ENERGI	732,233	801,057
GERDAU SA	1,171,805	1,230,163
GOL LINHAS AEREAS INTELIGENTES	80,337	81,989
HENKEL AG & CO KGAA	3,337,367	3,989,712
ITAU UNIBANCO HOLDING SA	6,910,217	7,523,247
ITAUSA SA	2,151,537	2,282,452
METALURGICA GERDAU SA	320,739	331,327
PETROLEO BRASILEIRO SA	7,355,595	7,832,697
RAIZEN SA	201,550	222,008
USINAS SIDERURGICAS DE MINAS G	192,139	219,742
Total Investments in Preferred Stocks		28,413,20030,795,595
Investments in Preferred Stocks Sold Short		CostFair Value
SARTORIUS AG	689,805	656,636
VOLKSWAGEN AG	54,806	54,340
Total Investments in Preferred Stocks Sold Short		744,611710,976

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

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(stated in United States Dollars)

Investments in Securities Purchased under Agreements to Resell	Proceeds	Fair Value
195325CU7 5.000% NOMAGB2LXXX REP +5.190% 01/12/24_11/22/23	1,449,115	1,449,115
195325CU7 5.000% NOMAGB2LXXX REP +5.190% 01/19/24_12/01/23	825,354	825,354
455780CE4 4.350% NOMAGB2LXXX REP +5.000% 01/12/24_11/22/23	500,298	500,298
455780CT1 4.200% NOMAGB2LXXX REP +5.110% 01/12/24_11/22/23	633,773	633,773
455780CT1 4.200% NOMAGB2LXXX REP +5.110% 01/19/24_12/01/23	492,880	492,880
455780DN3 4.650% BNPAFRPPXXX REP +5.160% 01/19/24_12/01/23	193,674	193,674
715638DU3 3.000% BARCGB22XXX REP +5.050% 01/19/24_12/05/23	16,479	16,479
900123CQ1 6.125% BARCGB22XXX REP +5.200% 01/19/24_12/01/23	570,537	570,537
900123CQ1 6.125% BNPAFRPPXXX REP +5.160% 01/12/24_11/22/23	376,866	376,866
EEBFX1705 2.700% BNPAFRPPXXX REP +3.860% 03/08/24_11/22/23	2,555,407	2,580,402
EEBFX1705 2.700% SOGEFRPPHCM REP +3.770% 01/12/24_09/15/23	1,764,340	1,814,945
EEBK81637 3.450% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	65,759	68,617
EEBK81637 3.450% MLNYUS33XXX REP +3.890% 02/01/24_10/20/23	53,836	56,431
EEBK81637 3.450% MLNYUS33XXX REP +3.900% 03/08/24_11/22/23	20,781	20,985
EEBM9LZC6 0.850% MLNYUS33XXX REP +3.870% 02/01/24_10/20/23	302,179	316,746
EEBM9LZC6 0.850% MLNYUS33XXX REP +3.910% 02/08/24_10/27/23	7,369,119	7,689,318
EEBMG8V98 1.000% BNPAFRPPXXX REP +3.870% 01/25/24_10/13/23	200,997	209,000
EEBMG8V98 1.000% MLNYUS33XXX REP +3.880% 03/08/24_11/22/23	927,550	936,623
EEBMG8V98 1.000% SOGEFRPPHCM REP +3.780% 01/12/24_09/15/23	1,865,405	1,918,908
EEBMG8V98 1.000% SOGEFRPPHCM REP +3.850% 01/19/24_09/26/23	909,046	942,182
EEBMGJY00 0.800% MLNYUS33XXX REP +3.870% 02/01/24_10/20/23	77,006	80,718
EEBMHMXB9 1.200% BNPAFRPPXXX REP +3.800% 03/14/24_12/01/23	821,341	826,692
EEBMHMXB9 1.200% BNPAFRPPXXX REP +3.870% 02/22/24_11/09/23	1,841,279	1,903,574
EEBMHMXB9 1.200% BNPAFRPPXXX REP +3.880% 01/25/24_10/13/23	48,597	50,532
EEBMHMXB9 1.200% JPMSGB2LXXX REP +3.820% 01/12/24_09/15/23	1,991,153	2,048,263
EEBMHMXB9 1.200% MLNYUS33XXX REP +3.890% 02/01/24_10/20/23	5,032,687	5,275,284
EEBMHMXB9 1.200% MLNYUS33XXX REP +3.890% 02/08/24_10/27/23	2,587,208	2,699,627
EEBMHMXB9 1.200% MLNYUS33XXX REP +3.900% 03/08/24_11/22/23	1,096,875	1,107,603
EEBMHMXB9 1.200% SOGEFRPPHCM REP +3.840% 03/01/24_11/17/23	154,171	156,739
EEBMHMXB9 1.200% SOGEFRPPHCM REP +3.850% 01/19/24_09/26/23	319,854	331,513
EEBMV7YT6 0.100% BNPAFRPPXXX REP +3.850% 01/25/24_10/13/23	2,409,551	2,505,493
EEBMV7YT6 0.100% BNPAFRPPXXX REP +3.860% 03/08/24_11/22/23	3,233,200	3,264,824
EEBMV7YT6 0.100% BNPAFRPPXXX REP +3.870% 02/22/24_11/09/23	9,059,122	9,365,615
EEBMV7YT6 0.100% MLNYUS33XXX REP +3.850% 01/12/24_09/15/23	350,328	360,376
EEBMV7YT6 0.100% MLNYUS33XXX REP +3.880% 02/08/24_10/27/23	7,949,184	8,294,589
EEBMV7YT6 0.100% MLNYUS33XXX REP +3.900% 02/01/24_10/20/23	8,924,845	9,355,060
EEBMV7YT6 0.100% SOGEFRPPHCM REP +3.840% 03/01/24_11/17/23	235,138	239,055
EEBMV7YT6 0.100% SOGEFRPPHCM REP +3.850% 01/19/24_09/26/23	465,120	482,074
EEBMWMMM8 1.250% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	83,518	87,147
EEBMWMMM8 1.250% BNPAFRPPXXX REP +3.870% 02/22/24_11/09/23	832,159	860,313
EEBMWMMM8 1.250% MLNYUS33XXX REP +3.880% 03/08/24_11/22/23	147,689	149,133
EEBMWMMM8 1.250% MLNYUS33XXX REP +3.900% 02/01/24_10/20/23	283,262	296,916
EEBMZ3DK3 0.000% MLNYUS33XXX REP +3.870% 02/22/24_11/09/23	1,793,070	1,853,733

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Investments in Securities Purchased under Agreements to Resell (Continued)	Proceeds	Fair Value
EEBMZ3DK3 0.000% MLNYUS33XXX REP +3.880% 02/01/24_10/20/23	304,535	319,215
EEBMZ3DK3 0.000% MLNYUS33XXX REP +3.900% 02/08/24_10/27/23	7,632,873	7,964,533
EEBNG8H35 3.900% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	92,348	96,361
EEBNG8H35 3.900% MLNYUS33XXX REP +3.870% 02/01/24_10/20/23	98,334	103,074
EEBNG8H35 3.900% MLNYUS33XXX REP +3.880% 03/08/24_11/22/23	473,219	477,847
EEBNYDTS6 1.900% BNPAFRPPXXX REP +3.870% 01/25/24_10/13/23	6,527	6,787
EEBNYDTS6 1.900% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	31,924	33,311
EEBNYDTS6 1.900% MLNYUS33XXX REP +3.800% 01/12/24_09/15/23	346,227	356,158
EEBP6HFG4 0.700% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	10,806,947	11,276,526
EEBP6HFG4 0.700% BNPAFRPPXXX REP +3.870% 02/22/24_11/09/23	6,629,062	6,853,340
EEBP6HFG4 0.700% BNPAFRPPXXX REP +3.880% 03/08/24_11/22/23	5,728,371	5,784,401
EEBP6HFG4 0.700% MLNYUS33XXX REP +3.880% 02/01/24_10/20/23	3,388,701	3,552,050
EEBP7L7Q1 0.500% BNPAFRPPXXX REP +3.860% 01/25/24_10/13/23	1,374,795	1,429,536
EEBP7L7Q1 0.500% MLNYUS33XXX REP +3.880% 03/08/24_11/22/23	3,449,636	3,483,378
EEBP7L7Q1 0.500% MLNYUS33XXX REP +3.910% 02/01/24_10/20/23	4,409,230	4,621,773
EEBP7L7Q1 0.500% MLNYUS33XXX REP +3.910% 02/08/24_10/27/23	10,822,175	11,292,416
EEBP7L7Q1 0.500% SOGEFRPPHCM REP +3.850% 01/19/24_09/26/23	1,983,138	2,055,426
EEBP7L7Q1 0.500% SOGEFRPPHCM REP +3.860% 03/01/24_11/17/23	2,103,898	2,138,946
EEBPG7NH4 2.550% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	208,567	217,629
EEBPG7NH4 2.550% MLNYUS33XXX REP +3.910% 02/01/24_10/20/23	1,057,806	1,108,797
EEBPJHY46 0.800% BNPAFRPPXXX REP +3.870% 02/08/24_10/27/23	193,457	201,863
EEBPJHY46 0.800% MLNYUS33XXX REP +3.810% 03/14/24_12/01/23	269,587	271,344
EEBPJHY46 0.800% MLNYUS33XXX REP +3.870% 03/08/24_11/22/23	1,987,216	2,006,653
EF5795176 3.400% BNPAFRPPXXX REP +3.820% 01/19/24_11/17/23	151,749	154,277
EF9UVTPL7 0.550% BNPAFRPPXXX REP +3.860% 01/25/24_11/22/23	11,000	11,108
EF9UVTPL7 0.550% MLNYUS33XXX REP +3.830% 01/25/24_11/24/23	53,875	54,427
EF9UVTPL7 0.550% ROYCGB2LXXX REP +3.830% 01/25/24_11/24/23	203,194	206,560
EFBDCKJW5 0.100% BNPAFRPPXXX REP +3.820% 01/19/24_11/17/23	25,057	25,475
EFBDCKJW5 0.100% MLNYUS33XXX REP +3.850% 01/12/24_11/08/23	808,062	830,775
EFBDCKJW5 0.100% SOGEFRPPHCM REP +3.810% 01/25/24_11/22/23	176,409	178,135
EFBMBK9T4 0.000% BNPAFRPPXXX REP +3.830% 03/01/24_11/17/23	2,912,142	2,960,654
EFBMBK9T4 0.000% BNPAFRPPXXX REP +3.850% 02/08/24_10/27/23	16,295,806	17,003,885
EFBMBK9T4 0.000% BNPAFRPPXXX REP +3.850% 03/08/24_11/22/23	154,030	155,536
EFBMBK9T4 0.000% MLNYUS33XXX REP +3.820% 02/01/24_10/20/23	10,948,250	11,476,001
EFBMBK9T4 0.000% SBNYUS33XXX REP +3.850% 02/22/24_11/09/23	12,082,766	12,491,556
EFBMW13H5 0.100% BNPAFRPPXXX REP +3.820% 01/19/24_11/17/23	8,076,933	8,211,481
EFBMW13H5 0.100% BNPAFRPPXXX REP +3.860% 01/25/24_11/22/23	6,617,898	6,682,628
EFBMW13H5 0.100% MLNYUS33XXX REP +3.820% 01/12/24_11/08/23	875,384	899,988
EFBMW13H5 0.100% MLNYUS33XXX REP +3.820% 01/12/24_11/09/23	5,964,557	6,166,353
EFBMW13H5 0.100% MLNYUS33XXX REP +3.830% 01/25/24_11/24/23	22,438	22,668
EFBMW13H5 0.100% SOGEFRPPHCM REP +3.790% 01/12/24_11/07/23	361,902	372,455
EFBMW13H5 0.100% SOGEFRPPHCM REP +3.800% 01/19/24_11/16/23	523,399	533,493
EFBMW13H5 0.100% SOGEFRPPHCM REP +3.820% 01/25/24_11/24/23	79,209	80,521

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Investments in Securities Purchased under Agreements to Resell (Continued)	Proceeds	Fair Value
EFBMW13H5 0.100% SOGEFRPPHCM REP +3.840% 02/01/24_12/01/23	7,736,760	7,787,164
EFBMWJ204 0.500% BNPAFRPPXXX REP +3.770% 02/01/24_10/20/23	4,905,753	5,142,231
EFBMWJ204 0.500% BNPAFRPPXXX REP +3.820% 03/01/24_11/17/23	1,905,253	1,936,991
EFBMWJ204 0.500% BNPAFRPPXXX REP +3.830% 02/08/24_10/27/23	8,057,389	8,407,495
EFBMWJ204 0.500% BNPAFRPPXXX REP +3.830% 03/08/24_11/22/23	369,267	372,878
EFBMWJ204 0.500% SBNYUS33XXX REP +3.850% 02/22/24_11/09/23	3,832,575	3,962,241
EFBNKF955 0.000% SBNYUS33XXX REP +3.850% 02/08/24_10/27/23	36,253,975	37,829,266
EFBNKF955 0.000% SBNYUS33XXX REP +3.850% 02/22/24_11/09/23	14,152,485	14,631,299
EFBNKF955 0.000% SOGEFRPPHCM REP +3.820% 02/01/24_10/20/23	21,573,397	22,613,326
EFBNNTS51 0.100% BNPAFRPPXXX REP +3.820% 01/19/24_11/17/23	5,256,057	5,343,613
EFBNNTS51 0.100% BNPAFRPPXXX REP +3.860% 01/25/24_11/22/23	8,913,010	9,000,189
EFBNNTS51 0.100% MLNYUS33XXX REP +3.760% 01/25/24_11/24/23	70,896	71,622
EFBNNTS51 0.100% MLNYUS33XXX REP +3.810% 01/12/24_11/09/23	8,830,290	9,129,041
EFBNNTS51 0.100% MLNYUS33XXX REP +3.850% 01/12/24_11/08/23	1,281,284	1,317,298
EFBNNTS51 0.100% ROYCGB2LXXX REP +3.830% 01/25/24_11/24/23	246,760	250,848
EFBNNTS51 0.100% SOGEFRPPHCM REP +3.800% 01/12/24_11/07/23	1,416,393	1,457,696
EFBNNTS51 0.100% SOGEFRPPHCM REP +3.840% 02/01/24_12/01/23	4,479,020	4,508,200
EFBJT7P6 0.500% BNPAFRPPXXX REP +3.830% 03/01/24_11/17/23	298,022	302,986
EFBJT7P6 0.500% BNPAFRPPXXX REP +3.850% 02/08/24_10/27/23	3,398,537	3,546,209
EFBJT7P6 0.500% MLNYUS33XXX REP +3.810% 02/01/24_10/20/23	2,551,121	2,674,096
EFBJT7P6 0.500% SBNYUS33XXX REP +3.830% 02/22/24_11/09/23	2,428,048	2,510,195
EFBP68F97 0.750% BNPAFRPPXXX REP +3.830% 03/01/24_11/17/23	114,644	116,554
EFBP68F97 0.750% ROYCGB2LXXX REP +3.820% 02/01/24_10/20/23	851,755	892,813
EFBP68F97 0.750% SBNYUS33XXX REP +3.860% 02/08/24_10/27/23	1,146,533	1,196,352
EFBP68F97 0.750% SBNYUS33XXX REP +3.860% 02/22/24_11/09/23	932,128	963,665
EFBP68F97 0.750% SOGEFRPPHCM REP +3.860% 01/19/24_09/26/23	5,253	5,445
EFBPRB713 0.000% BNPAFRPPXXX REP +3.830% 03/01/24_11/17/23	645,085	655,831
EFBPRB713 0.000% BNPAFRPPXXX REP +3.840% 02/08/24_10/27/23	9,692,938	10,114,111
EFBPRB713 0.000% SBNYUS33XXX REP +3.870% 02/22/24_11/09/23	5,054,344	5,225,345
EFBPRB713 0.000% SOGEFRPPHCM REP +3.810% 02/01/24_10/20/23	4,752,131	4,981,204
EIBMFRBH2 0.450% BNPAFRPPXXX REP +3.860% 03/08/24_11/22/23	7,732,682	7,808,316
EIBMFRBH2 0.450% BNPAFRPPXXX REP +3.880% 03/01/24_11/17/23	4,896,991	4,978,566
EIBMFRBH2 0.450% BNPAFRPPXXX REP +3.960% 01/25/24_10/13/23	5,126,779	5,330,914
EIBMFRBH2 0.450% MLNYUS33XXX REP +3.850% 01/12/24_09/15/23	2,845,831	2,927,455
EIBMFRBH2 0.450% SOGEFRPPHCM REP +3.850% 01/19/24_09/26/23	1,141,054	1,182,647
EIBMH3SQ5 2.800% BNPAFRPPXXX REP +3.930% 01/25/24_10/13/23	6,974,369	7,252,070
EIBMH3SQ5 2.800% MLNYUS33XXX REP +3.850% 01/12/24_09/15/23	2,255,510	2,320,203
EIBMH3SQ5 2.800% SOGEFRPPHCM REP +3.880% 01/19/24_09/26/23	2,709,789	2,808,565
EIBNT90F1 0.950% BNPAFRPPXXX REP +3.800% 01/19/24_09/26/23	1,455,126	1,508,168
EIBNT90F1 0.950% BNPAFRPPXXX REP +3.850% 03/01/24_11/17/23	3,359,884	3,415,854
EIBNT90F1 0.950% BNPAFRPPXXX REP +3.860% 03/08/24_11/22/23	5,813,401	5,870,263
EIBNT90F1 0.950% BNPAFRPPXXX REP +3.900% 01/25/24_10/13/23	1,873,956	1,948,572
EIBNT90F1 0.950% JPMSG2LXXX REP +3.760% 01/12/24_09/15/23	2,910,015	2,993,480

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EIBNYLK90 2.150% BNPAFRPPXXX REP +3.860% 03/08/24_11/22/23	128,963	130,224
EIBYVMY01 3.450% SOGEFRPPHCM REP +3.720% 01/12/24_09/15/23	307,312	316,126
EIBYVMY01 3.450% SOGEFRPPHCM REP +3.800% 01/19/24_09/26/23	355,629	368,593
EXB24FF04 4.750% SOGEFRPPHCM REP +5.180% 03/08/24_11/22/23	67,443	68,806
EXBLH3811 1.250% MLNYUS33XXX REP +5.280% 02/22/24_11/09/23	1,598,543	1,656,901
EXBLH3811 1.250% ROYCCAT3IMM REP +5.220% 03/01/24_11/17/23	224,847	230,349
EXBLH3811 1.250% ROYCCAT3IMM REP +5.300% 02/01/24_10/20/23	1,472,849	1,545,848
EXBLH3811 1.250% SBNYUS33XXX REP +5.240% 03/08/24_11/22/23	1,971,505	2,011,343
EXBLPK731 1.125% MLNYUS33XXX REP +5.280% 02/22/24_11/09/23	3,784,176	3,922,325
EXBLPK731 1.125% ROYCCAT3IMM REP +5.300% 02/01/24_10/20/23	1,568,835	1,646,592
EXBLPK731 1.125% SBNYUS33XXX REP +5.240% 03/08/24_11/22/23	3,948,699	4,028,492
EXBM8Z2S5 0.875% BNPAFRPPXXX REP +5.210% 02/22/24_11/09/23	45,504	47,165
EXBM8Z2S5 0.875% ROYCCAT3IMM REP +5.300% 02/01/24_10/20/23	46,672	48,985
EXBM8Z2S5 0.875% SBNYUS33XXX REP +5.220% 03/08/24_11/22/23	18,963	19,346
EXBM8Z2T3 1.000% MLNYUS33XXX REP +5.270% 02/22/24_11/09/23	76,588	79,384
EXBM8Z2T3 1.000% MLNYUS33XXX REP +5.270% 03/01/24_11/17/23	1,051,683	1,077,418
EXBM8Z2T3 1.000% MLNYUS33XXX REP +5.280% 01/19/24_09/26/23	657,373	683,233
EXBM8Z2T3 1.000% ROYCCAT3IMM REP +5.300% 01/25/24_10/13/23	972,648	1,007,132
EXBM8Z2T3 1.000% ROYCCAT3IMM REP +5.300% 02/01/24_10/20/23	3,070,046	3,222,209
EXBM8Z2T3 1.000% SBNYUS33XXX REP +5.250% 03/08/24_11/22/23	2,795,272	2,851,757
EXBMGR296 0.625% BNPAFRPPXXX REP +5.260% 02/08/24_10/27/23	2,273,580	2,386,660
EXBMGR296 0.625% MLNYUS33XXX REP +5.270% 01/19/24_09/26/23	3,800,320	3,949,817
EXBMGR296 0.625% MLNYUS33XXX REP +5.270% 02/22/24_11/09/23	5,179,959	5,369,064
EXBMGR296 0.625% SBNYUS33XXX REP +5.200% 03/01/24_11/17/23	8,545,287	8,754,395
EXBMGR296 0.625% SBNYUS33XXX REP +5.250% 01/25/24_10/13/23	155,448	160,959
EXBMGR296 0.625% SBNYUS33XXX REP +5.290% 02/01/24_10/20/23	4,828,525	5,067,844
NABV9RNJ9 5.125% NOMAGB2LXXX REP +5.110% 01/19/24_12/01/23	584,977	584,977
NABYNXKL2 5.250% NOMAGB2LXXX REP +5.050% 01/12/24_11/22/23	189,968	189,968
NC9UUCBH6 1.750% RDOSUS31XXX REP +4.940% 02/22/24_11/09/23	54,435	56,763
NCBP4D372 1.500% RDOSUS31XXX REP +5.000% 01/25/24_10/13/23	4,367,654	4,501,307
Total Investments in Securities Purchased under Agreements to Resell	464,962,581	480,652,600

Investments in Short Futures Contracts	Fair Value
3 MONTH SOFR FUT (CME) EXP DEC 24	(1,638,550)
3 MONTH SOFR FUT (CME) EXP JUN 24	(328,850)
3 MONTH SOFR FUT (CME) EXP SEP 24	(423,037)
3M CORRA FUTURES (MSE) EXP MAR 24	(28,288)
90 DAY AUS BK BILL FUT (SFE) EXP JUN 24	(2,761,004)
90 DAY AUS BK BILL FUT (SFE) EXP MAR 24	(1,313,056)
90-DAY BANK BILL FUTURE (SFE) EXP DEC 24	(3,210,117)
90-DAY BANK BILL FUTURE (SFE) EXP DEC 25	(322,550)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Short Futures Contracts (Continued)	Fair Value
90-DAY BANK BILL FUTURE (SFE) EXP JUN 25	(1,778,374)
90-DAY BANK BILL FUTURE (SFE) EXP MAR 25	(1,912,088)
90-DAY BANK BILL FUTURE (SFE) EXP SEP 24	(2,761,629)
90-DAY BANK BILL FUTURE (SFE) EXP SEP 25	(1,397,695)
ALUMINUM HG FUTURE (LME) EXP FEB 24	(242,267)
ALUMINUM HG FUTURE (LME) EXP JAN 24	(218,605)
AUST 10Y BOND FUTURE (SFE) EXP MAR 24	(24,654,468)
AUST 3YR BOND FUTURE (SFE) EXP MAR 24	(108,797)
BANK ACCEPT FUTURE (MSE) EXP MAR 24	(5,138)
BP CURRENCY FUTURE (CME) EXP MAR 24	(572,869)
BRENT CRUDE FUTURE (ICE) EXP APR 24	24,620
BRENT CRUDE FUTURE (ICE) EXP JUN 24	112,460
BRENT CRUDE FUTURE (ICE) EXP MAY 24	10,340
BRENT CRUDE FUTURE (ICE) EXP SEP 24	5,590
BRENT CRUDE OIL FUTURE (ICE) EXP JUL 24	5,510
BRENT CRUDE OIL FUTURE (ICE) EXP MAR 24	70,790
CAN 10YR BOND FUTURE (MSE) EXP MAR 24	(11,239,246)
COPPER FUTURE (CMX) EXP JUL 24	(3,250)
COPPER FUTURE (CMX) EXP MAR 14	(1,065,037)
COPPER FUTURE (CMX) EXP MAY 24	(206,625)
COPPER FUTURE (LME) EXP DEC 24	(19,875)
COPPER FUTURE (LME) EXP FEB 24	(213,456)
COPPER FUTURE (LME) EXP MAR 24	(196,089)
COPPER FUTURE (LME) EXP MAY 24	(2,612)
COPPER FUTURE (LME) EXP SEP 24	(4,860)
CORN FUTURE (CBT) EXP JUL 24	79,225
CORN FUTURE (CBT) EXP MAR 24	357,538
CORN FUTURE (CBT) EXP MAY 24	86,150
CORN FUTURE (CBT) EXP SEP 24	12,850
CRUDE OIL FUTURE (NYM) EXP SEP 24	2,800
EURO-BTP FUTURE (EUX) EXP MAR 24	(8,581,816)
EURO-OAT FUTURE (EUX) EXP MAR 24	(5,306,330)
FTSE TAIWAN INDEX FUTURE (SGX) EXP JAN 24	(761,532)
GOLD 100 OZ FUTURE (CMX) EXP APR 24	(1,007,700)
GOLD 100 OZ FUTURE (CMX) EXP FEB 24	(4,460,630)
IFSC NIFTY 50 INDEX FUT (NGC) EXP JAN 24	(990,555)
IRON ORE 62% (SGX) EXP APR 24	(37,160)
IRON ORE 62% (SGX) EXP FEB 24	(506,780)
IRON ORE 62% (SGX) EXP MAR 24	(208,750)
JAPANESE YEN CCY FUTURE (CME) EXP MAR 24	(86,500)
JPN 10Y BOND FUTURE (OSE) EXP MAR 24	(4,643,838)
KC HRW WHEAT FUTURE (CBT) EXP JUL 24	1,075
KC HRW WHEAT FUTURE (CBT) EXP MAR 24	(5,675)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Short Futures Contracts (Continued)	Fair Value
KC HRW WHEAT FUTURE (CBT) EXP MAY 24	(2,525)
LIVE CATTLE FUTURE (CME) EXP APR 24	714,670
LIVE CATTLE FUTURE (CME) EXP AUG 24	29,640
LIVE CATTLE FUTURE (CME) EXP FEB 24	1,201,860
LIVE CATTLE FUTURE (CME) EXP JUN 24	288,720
LME COPPER FUTURE (LME) EXP APR 24	(48,932)
LME COPPER FUTURE (LME) EXP JAN 24	(246,543)
LME COPPER FUTURE (LME) EXP JUN 24	(120,357)
LME PRI ALUM FUTURE (LME) EXP JUN 24	(85,936)
MSCI SINGAPORE INDEX FUT (SGX) EXP JAN 24	(748,078)
NEW ZEAL 3MO BILL FUTURE (SFE) EXP DEC 24	(31)
NEW ZEAL 3MO BILL FUTURE (SFE) EXP MAR 24	(32,927)
NICKEL FUTURE (LME) EXP DEC 24	264
NICKEL FUTURE (LME) EXP FEB 24	70,019
NICKEL FUTURE (LME) EXP JAN 24	227,532
NICKEL FUTURE (LME) EXP JUN 24	90,750
NICKEL FUTURE (LME) EXP MAR 24	117,420
NICKEL FUTURE (LME) EXP MAY 24	31,689
NICKEL FUTURE (LME) EXP OCT 24	11,310
NICKEL FUTURE (LME) EXP SEP 24	588
PRI ALUMINUM FUTURE (LME) EXP APR 24	(43,289)
PRI ALUMINUM FUTURE (LME) EXP DEC 24	(49,344)
PRI ALUMINUM FUTURE (LME) EXP MAR 24	(230,586)
PRI ALUMINUM FUTURE (LME) EXP MAY 24	(73,262)
S&P 500 EMINI FUTURE (CME) EXP MAR 24	(20,851,245)
S&P/TSX 60 INDEX FUTURE (MSE) EXP MAR 24	(13,551,303)
SILVER FUTURE (CMX) EXP MAR 24	(752,530)
SOYBEAN FUTURE (CBT) EXP JUL 24	150,138
SOYBEAN FUTURE (CBT) EXP MAR 24	349,275
SOYBEAN FUTURE (CBT) EXP MAY 24	200,513
SOYBEAN FUTURE (CBT) EXP NOV 24	24,388
SPI 200 FUTURE (SFE) EXP MAR 24	(5,645,286)
SUGAR #11 (WORLD) FUTURE EXP MAR 24	5,344,416
SUGAR #11 WORLD FUTURE (NYB) EXP JUL 24	455,179
SUGAR #11 WORLD FUTURE (NYB) EXP MAY 24	1,242,931
SWISS MKT IX FUTURE (EUX) EXP MAR 24	115,844
US 10YR NOTE FUTURE (CBT) EXP MAR 24	(32,012,034)
US 10YR ULTRA FUTURE (CBT) EXP MAR 24	(7,876,814)
US 5YR NOTE FUTURE (CBT) EXP MAR 24	(12,418,241)
US LONG BOND FUTURE (CBT) EXP MAR 24	(9,619,414)
US ULTRA BOND (CBT) EXP MAR 24	(8,758,469)
WHEAT FUTURE (CBT) EXP JUL 24	(103,075)
WHEAT FUTURE (CBT) EXP MAR 24	(724,300)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Short Futures Contracts (Continued)	Fair Value
WHEAT FUTURE (CBT) EXP MAY 24	(178,812)
WTI CRUDE FUTURE (ICE) EXP JUN 24	(4,620)
WTI CRUDE FUTURE (NYM) EXP APR 24	(3,140)
WTI CRUDE FUTURE (NYM) EXP FEB 24	(4,930)
WTI CRUDE FUTURE (NYM) EXP JUN 24	174,780
WTI CRUDE FUTURE (NYM) EXP MAR 24	46,860
WTI CRUDE FUTURE (NYM) EXP MAY 24	1,280
ZINC FUTURE (LME) EXP APR 24	(80,760)
ZINC FUTURE (LME) EXP DEC 24	(10,287)
ZINC FUTURE (LME) EXP FEB 24	(337,581)
ZINC FUTURE (LME) EXP JAN 24	(431,674)
ZINC FUTURE (LME) EXP JUL 24	(34,733)
ZINC FUTURE (LME) EXP JUN 24	(32,793)
ZINC FUTURE (LME) EXP MAR 24	(506,208)
ZINC FUTURE (LME) EXP MAY 24	(119,093)
ZINC FUTURE (LME) EXP SEP 24	(21,286)

Total Investments in Short Futures Contracts	(187,327,131)

Investments in Total Return Swaps	Fair Value
BOVESPA INDEX FUTURE (OTC) EXP FEB 24	3,558,177
KOSPI2 INDEX FUTURE (OTC) EXP MAR 24	(11,826,865)
KOSPI2 INDEX FUTURE (OTC) EXP MAR 24	4,009,221
TAIEX FUTURE OTC EXP 01/17/24	(107,443)
TAIEX FUTURE OTC EXP 01/17/24	92,519
TRS EL UL S&P 500 TR INDEX P SOFR +43BPS 2024 JUN 25	(60,603,695)
TRS EL UL S&P 500 TR INDEX P SOFR +45.5BPS 2024 JUN 25	(60,004,681)
TRS FL UL S&P 500 TR INDEX P SOFR +43BPS 2024 JUN 25	59,616,239
TRS FL UL S&P 500 TR INDEX P SOFR +45.5BPS 2024 JUN 25	59,026,986
WIG20 INDEX FUTURE OTC EXP MAR 24	(42)
WIG20 INDEX FUTURE OTC EXP MAR 24	95,642

Total Investments in Total Return Swaps	(6,143,943)

Investments in Forward Currency Contracts	Fair Value
AUSTRALIAN DOLLAR	76,039
BRAZIL REAL	9,376,258
CANADIAN DOLLAR	68,639
CHILI PESO	372,289
CHINESE R YUAN HK	15,004,404
COLOMBIA PESO	5,917,571

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Forward Currency Contracts (Continued)	Fair Value
CZECH KORUNA	3,332,811
EURO CURRENCY UNIT	36,150,786
HONG KONG DOLLAR	168,933
INDIA RUPEE	86,985
INDONESIA RUPIAH	240,952
JAPANESE YEN	8,258,337
MALAYSIA RINGGIT	230
MEXICAN PESO	16,267,540
NEW ZEALAND DOLLAR	8,047
NORWEGIAN KRONE	64
PERU NUEVO SOL	6,793
PHILIPPINES PESO	54,730
POLAND ZLOTY	115,557
POUND STERLING	482,162
SINGAPORE DOLLAR	7,052,557
SOUTH AFRICA RAND	22,430
SOUTH KOREA WON	708,647
SWEDISH KRONA	49,444
SWITZERLAND FRANC	131,036
TAIWAN DOLLAR	106,991
THAILAND BAHT	14,137
TURKISH NEW LIRA	508
AUSTRALIAN DOLLAR	(35,404,072)
BRAZIL REAL	(4,704,887)
CANADIAN DOLLAR	(29,065,057)
CHILI PESO	(698,139)
CHINESE R YUAN HK	(9,483,878)
COLOMBIA PESO	(26,945)
CZECH KORUNA	(2,426)
EURO CURRENCY UNIT	(1,016,114)
HONG KONG DOLLAR	(243,853)
HUNGARIAN FORINT	(2,238)
INDIA RUPEE	(1,396)
INDONESIA RUPIAH	(1,151)
JAPANESE YEN	(9,397,446)
MALAYSIA RINGGIT	(1,927,828)
MEXICAN PESO	(78,930)
NEW ZEALAND DOLLAR	(9,937,489)
NORWEGIAN KRONE	(45,198)
PERU NUEVO SOL	(799,016)
PHILIPPINES PESO	(308,081)
POLAND ZLOTY	(22,875)
POUND STERLING	(10,615,269)

Bridgewater Pure Alpha Trading Company LTD.

Schedule H, Line 4i - Schedule of Assets (Held at End of Year)

December 31, 2023

(stated in United States Dollars)

Investments in Forward Currency Contracts (Continued)	Fair Value
SINGAPORE DOLLAR	(77,650)
SOUTH AFRICA RAND	(8,488,003)
SOUTH KOREA WON	(2,934,652)
SWEDISH KRONA	(8,717,608)
SWITZERLAND FRANC	(24,116,379)
TAIWAN DOLLAR	(210,150)
THAILAND BAHT	(7,859,345)
TURKISH NEW LIRA	(112)
Total Investments in Forward Currency Contracts	(62,111,310)

Form 5500Department of the Treasury
Internal Revenue ServiceDepartment of Labor
Employee Benefits Security
Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**OMB Nos. 1210-0110
1210-0089**2023****This Form is Open to Public Inspection****Part I Annual Report Identification Information**

For calendar plan year 2023 or fiscal plan year beginning and ending

- A** This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- B** This return/report is: ☐ a single-employer plan ☒ a DFE (specify) E
☐ the first return/report ☐ the final return/report
☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
- C** If the plan is a collectively-bargained plan, check here ☐
- D** Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program
☐ special extension (enter description)
- E** If this is a retroactively adopted plan permitted by SECURE Act section 201, check here ☐

Part II Basic Plan Information - enter all requested information**1a** Name of plan

BRIDGEWATER PURE ALPHA FUNDS, LTD.

1b Three-digit plan number (PN) ▶

001

1c Effective date of plan

12/18/1998

2a Plan sponsor's name (employer, if for a single-employer plan)

Mailing address (include room, apt., suite no. and street, or P.O. Box)

City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)

BRIDGEWATER PURE ALPHA FUNDS, LTD.

2b Employer Identification Number (EIN)

98-0501381

2c Plan Sponsor's telephone number

203-226-3030

2d Business code (see instructions)

523900

ONE NYALA FARMS ROAD
WESTPORT, CT 06880**Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.**

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	<i>Thomas S. Olkoski</i>	9/24/2024	Thomas Olkoski
	Signature of DFE	Date	Enter name of individual signing as DFE

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2023)
v. 230728

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 98-0501381 3c Administrator's telephone number 203-226-3030
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 0
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1), 6a(2), 6b, 6c, and 6d).	
6a(1) Total number of active participants at the beginning of the plan year	6a(1) 0
6a(2) Total number of active participants at the end of the plan year	6a(2) 0
b Retired or separated participants receiving benefits	6b 0
c Other retired or separated participants entitled to future benefits.	6c 0
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 0
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 0
f Total. Add lines 6d and 6e	6f 0
g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	6g(1) 0
g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g(2) 0
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 0
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance	(1) ☐ Insurance
(2) ☐ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☐ Trust	(3) ☐ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- (1) ☐ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) - Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information - Small Plan)
- (3) ☐ **A** (Insurance Information) - Number Attached _____
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____