

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
KALMAR OYJ B SHARE COMMON STOCK NPV	BUY	8,015.000	27.58	221,019.53
CARGOTEC OYJ B SHARE COMMON STOCK	BUY	8,015.000	38.85	311,342.85
AMERICAN WATER CAPITAL C COMPANY GUAR 06/26 3.625	BUY	515,000.000	97.27	500,935.35
PURE STORAGE INC CLASS A COMMON STOCK USD.0001	BUY	199.000	65.00	12,936.72
VONTIER CORP COMMON STOCK USD.0001	BUY	311.000	38.01	11,823.79
INSMED INC COMMON STOCK USD.01	BUY	178.000	65.99	11,746.56
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	BUY	158.000	194.87	30,789.71
TOLL BROTHERS INC COMMON STOCK USD.01	BUY	216.000	111.97	24,187.03
MOOG INC CLASS A COMMON STOCK USD1.0	BUY	71.000	164.43	11,675.19
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	BUY	49.000	247.60	12,132.65
CYTOKINETICS INC COMMON STOCK USD.001	BUY	219.000	55.19	12,086.94
CHORD ENERGY CORP COMMON STOCK	BUY	71.000	168.86	11,989.50
LITTELFUSE INC COMMON STOCK USD.01	BUY	47.000	249.68	11,735.20
CSW INDUSTRIALS INC COMMON STOCK USD.01	BUY	65.000	261.24	16,980.91
QIAGEN N.V. COMMON STOCK EUR.01	BUY	289.000	40.53	11,714.24
U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01	BUY	129.000	91.39	11,789.32
LAMAR ADVERTISING CO A REIT USD.001	BUY	165.000	117.13	19,327.87
NATERA INC COMMON STOCK	BUY	110.000	107.54	11,829.87
GENERAC HOLDINGS INC COMMON STOCK USD.01	BUY	90.000	133.46	12,011.85
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	BUY	139.000	85.65	11,905.83
MOSAIC CO/THE COMMON STOCK USD.01	BUY	411.000	28.19	11,586.14
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	BUY	74.000	157.51	11,656.11
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	BUY	65.000	183.43	11,923.23
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	BUY	57.000	207.27	11,814.83
CABLE ONE INC COMMON STOCK USD.01	BUY	35.000	344.90	12,071.57
ELASTIC NV COMMON STOCK EUR.01	BUY	105.000	114.85	12,060.13
LUMENTUM HOLDINGS INC COMMON STOCK USD.001	BUY	269.000	50.89	13,691.14
SLM CORP COMMON STOCK USD.2	BUY	822.000	20.76	17,064.72
ARRAY TECHNOLOGIES INC COMMON STOCK USD.001	BUY	1,157.000	9.96	11,524.19
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	BUY	176.000	67.66	11,908.28
DYNATRACE INC COMMON STOCK USD.001	BUY	266.000	44.91	11,948.40
UDEMY INC COMMON STOCK USD.00001	BUY	1,437.000	8.44	12,132.02
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	160.000	72.90	11,664.80
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	BUY	145.000	81.96	11,884.52
ESSENT GROUP LTD COMMON STOCK USD.015	BUY	369.000	55.62	20,524.30
CLEAN HARBORS INC COMMON STOCK USD.01	BUY	53.000	221.17	11,722.28
FABRINET COMMON STOCK USD.01	BUY	83.000	240.67	19,976.03
TD SYNEX CORP COMMON STOCK USD.001	BUY	103.000	114.05	11,747.36
POWELL INDUSTRIES INC COMMON STOCK USD.01	BUY	83.000	142.60	11,836.32
REGAL REXNORD CORP COMMON STOCK USD.01	BUY	88.000	134.23	11,812.88
FOOT LOCKER INC COMMON STOCK USD.01	BUY	638.000	23.74	15,146.82
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	BUY	142.000	83.04	11,791.68
QORVO INC COMMON STOCK USD.0001	BUY	150.000	115.94	17,392.47
CONSTELLIUM SE COMMON STOCK EUR.02	BUY	630.000	18.86	11,881.80
ARS PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	2,774.000	8.57	23,799.81
STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5	BUY	74.000	158.35	11,718.27
CLEARWAY ENERGY INC A COMMON STOCK USD.01	BUY	524.000	22.37	11,726.75
FIRST HORIZON CORP COMMON STOCK USD.625	BUY	753.000	15.81	11,908.17
INDEPENDENCE REALTY TRUST IN REIT USD.01	BUY	1,071.000	18.56	19,877.77
GREENBRIER COMPANIES INC COMMON STOCK	BUY	240.000	48.89	11,735.71
SM ENERGY CO COMMON STOCK USD.01	BUY	346.000	43.33	14,993.46
UNITED STATES STEEL CORP COMMON STOCK USD1.0	BUY	314.000	38.15	11,980.67

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XPO INC COMMON STOCK USD.001	BUY	112.000	105.09	11,770.64
FIRST BUSEY CORP COMMON STOCK USD.001	BUY	711.000	23.99	17,062.80
CASEY S GENERAL STORES INC COMMON STOCK	BUY	128.000	376.61	48,206.72
PARK HOTELS + RESORTS INC REIT USD.01	BUY	979.000	14.74	14,432.42
INTERDIGITAL INC COMMON STOCK USD.01	BUY	102.000	116.27	11,859.54
GRANITE CONSTRUCTION INC COMMON STOCK USD.01	BUY	226.000	60.50	13,674.13
AVISTA CORP COMMON STOCK	BUY	499.000	34.36	17,148.14
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	BUY	735.000	16.18	11,897.59
LIBERTY ENERGY INC COMMON STOCK	BUY	568.000	20.31	11,539.15
PROS HOLDINGS INC COMMON STOCK USD.001	BUY	415.000	27.62	11,466.21
ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	BUY	312.000	59.89	18,688.46
TWIST BIOSCIENCE CORP COMMON STOCK USD.00001	BUY	241.000	50.69	12,216.51
TTM TECHNOLOGIES COMMON STOCK USD.001	BUY	611.000	19.12	11,684.34
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	BUY	149.000	83.27	12,407.53
BRUNSWICK CORP COMMON STOCK USD.75	BUY	164.000	70.75	11,604.43
AECOM COMMON STOCK USD.01	BUY	135.000	85.92	11,600.18
WINGSTOP INC COMMON STOCK USD.01	BUY	118.000	424.24	50,061.41
GENTEX CORP COMMON STOCK USD.06	BUY	393.000	33.59	13,200.88
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	BUY	58.000	203.92	11,827.65
WARRIOR MET COAL INC COMMON STOCK USD.01	BUY	189.000	71.80	13,571.64
WEBSTER FINANCIAL CORP COMMON STOCK USD.01	BUY	749.000	43.91	32,895.34
AVNET INC COMMON STOCK USD1.0	BUY	231.000	50.61	11,691.15
ITT INC COMMON STOCK USD1.0	BUY	98.000	125.67	12,315.66
POOL CORP COMMON STOCK USD.001	BUY	43.000	305.83	13,150.85
C3.AI INC A COMMON STOCK USD.001	BUY	410.000	29.11	11,938.13
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	97.000	122.14	11,847.59
KORN FERRY COMMON STOCK USD.01	BUY	211.000	66.57	14,046.59
AGNC INVESTMENT CORP REIT USD.01	BUY	3,072.000	9.44	28,999.68
ARDELYX INC COMMON STOCK USD.000001	BUY	1,601.000	7.70	12,332.67
ONTO INNOVATION INC COMMON STOCK	BUY	55.000	215.23	11,837.93
OMNICELL INC COMMON STOCK USD.001	BUY	439.000	26.63	11,694.57
DAYFORCE INC COMMON STOCK USD.01	BUY	502.000	50.60	25,405.72
ELF BEAUTY INC COMMON STOCK USD.01	BUY	89.000	206.22	18,354.03
VORNADO REALTY TRUST REIT USD.04	BUY	667.000	25.60	17,080.14
APTARGROUP INC COMMON STOCK USD.01	BUY	85.000	138.62	11,783.13
NOVOCURE LTD COMMON STOCK	BUY	693.000	17.03	11,808.24
MODINE MANUFACTURING CO COMMON STOCK USD.625	BUY	228.000	101.37	23,113.29
VERINT SYSTEMS INC COMMON STOCK USD.001	BUY	369.000	32.28	11,913.17
MARTEN TRANSPORT LTD COMMON STOCK USD.01	BUY	643.000	18.14	11,667.24
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	BUY	65.000	180.25	11,716.58
AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01	BUY	698.000	19.64	13,709.00
TEXAS ROADHOUSE INC COMMON STOCK USD.001	BUY	81.000	167.55	13,571.96
VALLEY NATIONAL BANCORP COMMON STOCK	BUY	2,289.000	7.00	16,023.01
KULICKE + SOFFA INDUSTRIES COMMON STOCK	BUY	242.000	48.24	11,674.61
RELIANCE INC COMMON STOCK USD.001	BUY	42.000	281.11	11,806.83
AVIENT CORP COMMON STOCK USD.01	BUY	272.000	42.37	11,525.24
LANCASTER COLONY CORP COMMON STOCK	BUY	63.000	187.16	11,791.09
A10 NETWORKS INC COMMON STOCK USD.00001	BUY	857.000	13.72	11,766.10
OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	BUY	133.000	97.65	12,987.61
MASIMO CORP COMMON STOCK USD.001	BUY	95.000	116.54	11,072.02
BANK OZK COMMON STOCK	BUY	539.000	40.50	21,831.01
MERITAGE HOMES CORP COMMON STOCK USD.01	BUY	74.000	156.42	11,575.45

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EQT CORP COMMON STOCK	BUY	321.000	36.59	11,745.49
WD 40 CO COMMON STOCK USD.001	BUY	55.000	216.51	11,908.33
AMDOCS LTD COMMON STOCK GBP.0001	BUY	151.000	78.73	11,889.31
ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01	BUY	323.000	51.08	16,499.98
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	BUY	87.000	137.63	11,974.47
RADIAN GROUP INC COMMON STOCK USD.001	BUY	400.000	31.01	12,404.00
MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01	BUY	710.000	17.54	12,458.37
ATMUS FILTRATION TECHNOLOGIE COMMON STOCK	BUY	413.000	28.46	11,754.07
DHT HOLDINGS INC COMMON STOCK USD.01	BUY	1,026.000	11.35	11,645.72
KITE REALTY GROUP TRUST REIT USD.01	BUY	659.000	22.02	14,511.45
PENN ENTERTAINMENT INC COMMON STOCK USD.01	BUY	613.000	18.70	11,463.11
HOST HOTELS + RESORTS INC REIT USD.01	BUY	1,083.000	17.64	19,113.55
TELEFLEX INC COMMON STOCK USD1.0	BUY	57.000	213.55	12,172.64
FLUENCE ENERGY INC COMMON STOCK USD.00001	BUY	685.000	16.64	11,401.83
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	76.000	157.53	11,972.66
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	107.000	109.06	11,669.43
ALPHA HPA LTD COMMON STOCK	BUY	45,902.000	0.60	27,327.25
ALPHA HPA LTD COMMON STOCK	BUY	6,814.000	0.60	4,072.95
NEW ZEALAND GOVERNMENT UNSECURED 05/34 4.25	BUY	1,490,000.000	58.69	874,525.79
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	BUY	180.000	65.62	11,813.04
GERMAN AMERICAN BANCORP COMMON STOCK	BUY	469.000	35.08	16,454.26
OLEMA PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	1,833.000	10.68	19,585.98
SYNAPTICS INC COMMON STOCK USD.001	BUY	135.000	86.08	11,621.43
DREAM FINDERS HOMES INC A COMMON STOCK USD.01	BUY	493.000	25.25	12,448.70
IDACORP INC COMMON STOCK	BUY	184.000	92.29	16,982.46
AMERICAN STATES WATER CO COMMON STOCK	BUY	171.000	72.54	12,405.20
SKYWEST INC COMMON STOCK	BUY	145.000	80.53	11,677.44
AVERY DENNISON CORP COMMON STOCK USD1.0	BUY	210.000	213.83	44,905.06
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	BUY	101.000	116.16	11,732.94
CIMPRESS PLC COMMON STOCK EUR.01	BUY	136.000	87.05	11,839.62
COMMVAULT SYSTEMS INC COMMON STOCK USD.01	BUY	101.000	121.71	12,293.52
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	BUY	451.000	53.14	23,968.67
COLUMBIA BANKING SYSTEM INC COMMON STOCK	BUY	1,079.000	19.95	21,531.02
STAG INDUSTRIAL INC REIT USD.01	BUY	634.000	35.58	22,557.72
M/I HOMES INC COMMON STOCK USD.01	BUY	100.000	118.37	11,837.82
WESCO INTERNATIONAL INC COMMON STOCK USD.01	BUY	105.000	156.14	16,395.23
CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001	BUY	250.000	53.86	13,466.56
SABRA HEALTH CARE REIT INC REIT USD.01	BUY	1,405.000	15.27	21,463.21
SMITH (A.O.) CORP COMMON STOCK USD1.0	BUY	355.000	80.76	28,671.97
SCORPIO TANKERS INC COMMON STOCK USD.01	BUY	146.000	80.55	11,761.02
SITE CENTERS CORP REIT USD.1	BUY	1,201.000	14.26	17,136.94
SANMINA CORP COMMON STOCK USD.01	BUY	180.000	65.49	11,789.03
MATERION CORP COMMON STOCK	BUY	110.000	105.71	11,628.55
STOKE THERAPEUTICS INC COMMON STOCK	BUY	1,483.000	13.64	20,230.65
NUVATION BIO INC COMMON STOCK USD.0001	BUY	7,203.000	3.07	22,124.02
TAPESTRY INC COMMON STOCK USD.01	BUY	1,029.000	41.51	42,714.62
LANDSTAR SYSTEM INC COMMON STOCK USD.01	BUY	79.000	184.65	14,587.75
DELEK US HOLDINGS INC COMMON STOCK USD.01	BUY	480.000	24.91	11,958.19
DORIAN LPG LTD COMMON STOCK USD.01	BUY	283.000	41.74	11,813.36
US FOODS HOLDING CORP COMMON STOCK USD.01	BUY	224.000	52.38	11,734.37
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	BUY	690.000	33.75	23,294.33
VALVOLINE INC COMMON STOCK USD.01	BUY	540.000	42.29	22,840.49

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NEOGENOMICS INC COMMON STOCK USD.001	BUY	856.000	14.24	12,193.72
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	110.000	107.47	11,822.25
SCHRODINGER INC COMMON STOCK USD.01	BUY	614.000	19.14	11,753.37
BIO TECHNE CORP COMMON STOCK USD.01	BUY	166.000	71.47	11,864.95
MACERICH CO/THE REIT USD.01	BUY	1,073.000	14.77	15,850.68
SURGERY PARTNERS INC COMMON STOCK USD.01	BUY	499.000	23.22	11,587.13
FIRST BANCORP/NC COMMON STOCK	BUY	483.000	31.64	15,284.19
CATALENT INC COMMON STOCK USD.01	BUY	211.000	56.24	11,867.91
TERADATA CORP COMMON STOCK USD.01	BUY	407.000	34.73	14,136.13
ENFUSION INC CLASS A COMMON STOCK USD.001	BUY	1,661.000	8.49	14,115.35
SOUTHSTATE CORP COMMON STOCK USD2.5	BUY	308.000	76.20	23,469.85
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	BUY	453.000	25.89	11,728.45
MIMEDX GROUP INC COMMON STOCK USD.001	BUY	1,712.000	6.74	11,542.30
GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001	BUY	1,067.000	23.10	24,652.08
XENCOR INC COMMON STOCK USD.01	BUY	627.000	19.13	11,995.14
CHART INDUSTRIES INC COMMON STOCK USD.01	BUY	83.000	142.70	11,844.52
EQUITY COMMONWEALTH REIT USD.01	BUY	843.000	19.23	16,213.34
DORMAN PRODUCTS INC COMMON STOCK USD.01	BUY	182.000	89.87	16,356.34
COGNEX CORP COMMON STOCK USD.002	BUY	475.000	46.65	22,160.37
PRIMERICA INC COMMON STOCK	BUY	108.000	236.59	25,552.50
MURPHY OIL CORP COMMON STOCK USD1.0	BUY	288.000	41.25	11,882.45
APA CORP COMMON STOCK USD.625	BUY	403.000	29.56	11,914.70
FIRST MERCHANTS CORP COMMON STOCK	BUY	493.000	32.96	16,250.17
EQUITY LIFESTYLE PROPERTIES REIT USD.01	BUY	183.000	64.18	11,745.51
INTER PARFUMS INC COMMON STOCK USD.001	BUY	103.000	116.72	12,022.49
DYCOM INDUSTRIES INC COMMON STOCK USD.3333333	BUY	104.000	167.17	17,386.20
JUNIPER NETWORKS INC COMMON STOCK USD.00001	BUY	326.000	36.63	11,941.38
NEWS CORP CLASS A COMMON STOCK USD.01	BUY	1,915.000	27.45	52,582.65
LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	BUY	436.000	38.63	16,843.20
HF SINCLAIR CORP COMMON STOCK	BUY	223.000	53.40	11,910.15
WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001	BUY	517.000	37.19	19,231.06
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	BUY	410.000	62.93	25,803.56
VISTEON CORP COMMON STOCK	BUY	142.000	105.98	15,049.87
ROBERT HALF INC COMMON STOCK USD.001	BUY	307.000	63.60	19,526.03
XOMETRY INC A COMMON STOCK USD.000001	BUY	1,619.000	11.41	18,487.37
ECHOSTAR CORP A COMMON STOCK USD.001	BUY	683.000	17.59	12,017.39
SCHOLAR ROCK HOLDING CORP COMMON STOCK USD.001	BUY	2,375.000	8.35	19,848.12
DONALDSON CO INC COMMON STOCK USD5.0	BUY	328.000	71.17	23,345.40
PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01	BUY	694.000	22.74	15,784.75
SITIO ROYALTIES CORP A COMMON STOCK USD.0001	BUY	503.000	23.51	11,828.91
FLOWSERVE CORP COMMON STOCK USD1.25	BUY	399.000	47.17	18,823.99
COMMERCIAL METALS CO COMMON STOCK USD.01	BUY	217.000	53.99	11,715.92
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	BUY	283.000	57.11	16,162.90
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	BUY	136.000	86.97	11,828.60
SOTERA HEALTH CO COMMON STOCK USD.01	BUY	1,000.000	11.57	11,577.50
SMARTSHEET INC CLASS A COMMON STOCK	BUY	298.000	44.26	13,189.48
BOISE CASCADE CO COMMON STOCK USD.01	BUY	132.000	116.90	15,430.80
ATKORE INC COMMON STOCK USD.01	BUY	100.000	133.70	13,370.46
FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	BUY	294.000	63.68	18,723.86
TECHNIPFMC PLC COMMON STOCK USD1.0	BUY	454.000	26.18	11,887.17
FLOWERS FOODS INC COMMON STOCK USD.01	BUY	535.000	22.09	11,821.85
ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001	BUY	243.000	49.77	12,095.69

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COHERENT CORP COMMON STOCK	BUY	164.000	72.10	11,825.22
AXOS FINANCIAL INC COMMON STOCK USD.01	BUY	262.000	56.99	14,932.53
ROYAL GOLD INC COMMON STOCK USD.01	BUY	95.000	125.30	11,903.75
ALTIMMUNE INC COMMON STOCK USD.0001	BUY	3,335.000	6.99	23,324.66
ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01	BUY	107.000	112.08	11,993.03
PORTLAND GENERAL ELECTRIC CO COMMON STOCK	BUY	480.000	42.99	20,636.88
CELCUITY INC COMMON STOCK USD.001	BUY	989.000	16.38	16,205.46
AMPLITUDE INC CLASS A COMMON STOCK USD.00001	BUY	1,420.000	8.66	12,303.02
KEMPER CORP COMMON STOCK USD.1	BUY	364.000	59.01	21,482.12
KINKSA PHARMACEUTICALS INTE COMMON STOCK USD.000273	BUY	966.000	17.90	17,297.20
CORCEPT THERAPEUTICS INC COMMON STOCK USD.001	BUY	366.000	33.63	12,309.42
DELUXE CORP COMMON STOCK USD1.0	BUY	529.000	21.90	11,588.44
AMERICOLD REALTY TRUST INC REIT USD.01	BUY	1,609.000	25.46	40,975.76
HANCOCK WHITNEY CORP COMMON STOCK USD3.33	BUY	457.000	47.45	21,688.31
CONMED CORP COMMON STOCK USD.01	BUY	172.000	68.51	11,785.42
INVESCO LTD COMMON STOCK USD.2	BUY	1,882.000	14.91	28,064.57
THOR INDUSTRIES INC COMMON STOCK USD.1	BUY	181.000	91.76	16,609.43
MINERALS TECHNOLOGIES INC COMMON STOCK USD.1	BUY	143.000	81.99	11,725.08
NEWPARK RESOURCES INC COMMON STOCK USD.01	BUY	1,428.000	8.12	11,609.07
CULLEN/FROST BANKERS INC COMMON STOCK USD.01	BUY	190.000	100.87	19,165.74
DOUGLAS EMMETT INC REIT USD.01	BUY	1,349.000	13.14	17,738.28
LAZARD INC COMMON STOCK USD.01	BUY	581.000	38.41	22,317.20
AURINIA PHARMACEUTICALS INC COMMON STOCK	BUY	2,078.000	5.60	11,650.31
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	BUY	949.000	29.22	27,734.06
ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001	BUY	132.000	106.20	14,018.91
KONTOOR BRANDS INC COMMON STOCK	BUY	180.000	65.13	11,723.51
HARMONIC INC COMMON STOCK USD.001	BUY	1,008.000	11.80	11,897.83
GENPACT LTD COMMON STOCK USD.01	BUY	415.000	32.07	13,311.71
INTEGER HOLDINGS CORP COMMON STOCK USD.001	BUY	107.000	115.04	12,309.99
APOGEE ENTERPRISES INC COMMON STOCK USD.333	BUY	189.000	61.93	11,704.83
NORDSON CORP COMMON STOCK	BUY	159.000	229.76	36,533.32
BLACK HILLS CORP COMMON STOCK USD1.0	BUY	279.000	54.32	15,157.68
HILLEVAX INC COMMON STOCK USD.0001	BUY	1,053.000	14.07	14,818.45
ANNEXON INC COMMON STOCK	BUY	3,288.000	4.97	16,349.91
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	BUY	124.000	165.02	20,462.72
MEDPACE HOLDINGS INC COMMON STOCK USD.01	BUY	29.000	409.70	11,881.45
UNUM GROUP COMMON STOCK USD.1	BUY	537.000	51.16	27,473.45
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	BUY	15.000	1,782.76	26,741.41
ARCBEST CORP COMMON STOCK USD.01	BUY	111.000	107.95	11,982.87
SKYLINE CHAMPION CORP COMMON STOCK USD.028	BUY	197.000	66.63	13,127.49
EPLUS INC COMMON STOCK USD.01	BUY	162.000	73.19	11,856.81
BRIXMOR PROPERTY GROUP INC REIT USD.01	BUY	1,479.000	22.65	33,506.16
ZEALAND PHARMA A/S COMMON STOCK DKK1.0	BUY	2,934.000	131.28	385,241.04
ADEIA INC COMMON STOCK	BUY	1,061.000	11.11	11,789.52
BOWMAN CONSULTING GROUP LTD COMMON STOCK USD.01	BUY	534.000	31.22	16,674.31
UROGEN PHARMA LTD COMMON STOCK USD.01	BUY	1,305.000	16.56	21,611.33
EYEPOINT PHARMACEUTICALS INC COMMON STOCK USD.01	BUY	2,591.000	8.21	21,294.40
KFORCE INC COMMON STOCK USD.01	BUY	191.000	60.95	11,641.67
TANDEM DIABETES CARE INC COMMON STOCK	BUY	295.000	38.92	11,484.30
MISTER CAR WASH INC COMMON STOCK USD.01	BUY	2,942.000	6.75	19,875.86
NV5 GLOBAL INC COMMON STOCK USD.01	BUY	128.000	90.88	11,633.56
TETRA TECH INC COMMON STOCK USD.01	BUY	59.000	199.05	11,744.25

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MKS INSTRUMENTS INC COMMON STOCK	BUY	91.000	127.90	11,638.94
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	BUY	438.000	26.66	11,677.56
H+E EQUIPMENT SERVICES INC COMMON STOCK USD.01	BUY	269.000	42.95	11,554.89
TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01	BUY	573.000	20.69	11,860.13
STEWART INFORMATION SERVICES COMMON STOCK USD1.0	BUY	244.000	61.49	15,005.95
BIRKENSTOCK HOLDING PLC COMMON STOCK	BUY	1,710.000	55.37	94,691.25
OLD NATIONAL BANCORP COMMON STOCK	BUY	1,578.000	17.13	27,045.66
SPS COMMERCE INC COMMON STOCK USD.001	BUY	103.000	187.78	19,342.23
TRINITY INDUSTRIES INC COMMON STOCK USD.01	BUY	468.000	29.41	13,766.08
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	BUY	421.000	27.93	11,760.35
HELIX ENERGY SOLUTIONS GROUP COMMON STOCK	BUY	994.000	12.03	11,964.08
CSG SYSTEMS INTL INC COMMON STOCK USD.01	BUY	289.000	40.48	11,700.55
OGE ENERGY CORP COMMON STOCK USD.01	BUY	834.000	35.55	29,655.54
BIRKENSTOCK HOLDING PLC COMMON STOCK	BUY	858.000	55.37	47,506.17
ACS ACTIVIDADES DE CONSTRUCCIO RIGHTS	BUY	32,981.000	1.67	54,918.79
ORRSTOWN FINL SERVICES INC COMMON STOCK	BUY	2,665.000	24.97	66,555.10
TGS ASA COMMON STOCK NOK.25	BUY	13,537.000	11.53	156,050.22
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025	BUY	8,297.000	43.66	362,227.92
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	10,000.000	1.00	10,000.00
US ULTRA BOND CBT SEP24 XCBT 20240919	BUY	256.000	124.89	504.32
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	BUY	23,000.000	55.30	1,271,980.50
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	15,000.000	56.44	846,675.00
ROCKET SOFTWARE INC SR SECURED 144A 11/28 9	BUY	160,000.000	102.03	163,254.40
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	BUY	1,078,000.000	0.52	562,410.11
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	290,000.000	62.80	182,117.16
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	40,000.000	1.00	40,000.00
IBERDROLA SA RIGHT	BUY	911,346.000	0.38	345,728.79
BW LPG LTD COMMON STOCK USD.01	BUY	17,167.000	13.29	228,096.61
SMURFIT WESTROCK PLC COMMON STOCK	BUY	24,373.000	47.40	1,155,280.20
SMURFIT WESTROCK PLC COMMON STOCK	BUY	15,629.000	47.40	740,814.60
SMURFIT WESTROCK PLC COMMON STOCK	BUY	51,817.000	47.40	2,456,125.80
C+D INTERNATIONAL INVESTMENT COMMON STOCK HKD.1	BUY	15,256.000	1.84	28,128.80
US TREASURY N/B 06/26 4.625	BUY	2,100,000.000	100.00	2,100,000.00
FHLMC MULTIFAMILY STRUCTURED P FHMS K111 X1	BUY	742,704.350	7.45	55,354.68
FHLMC MULTIFAMILY STRUCTURED P FHMS K113 X1	BUY	744,456.370	6.61	49,203.91
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	290,000.000	62.50	181,262.47
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	30,000.000	56.66	1,699,998.00
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 03/55 VAR	BUY	435,000.000	100.00	435,000.00
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	40,000.000	1.00	40,000.00
AERCAP IRELAND CAP/GLOBA COMPANY GUAR 03/55 VAR	BUY	150,000.000	100.29	150,435.00
TSY INFL IX N/B 01/34 1.75	BUY	7,260,999.800	97.44	7,075,220.31
BANK OF MONTREAL JR SUBORDINA 11/84 VAR	BUY	715,000.000	100.00	715,000.00
BANC OF AMERICA COMMERCIAL MOR BACM 2017 BNK3 B	BUY	295,000.000	93.25	275,087.50
US LONG BOND(CBT) SEP24 XCBT 20240919	BUY	320.000	118.53	652.80
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR5 A 144A	BUY	144,529.390	92.49	133,672.75
CAIXA ECO MONTEPIO GERAL REGS 05/28 VAR	BUY	200,000.000	108.65	217,293.49
CINEMARK USA INC COMPANY GUAR 144A 08/32 7	BUY	55,000.000	100.00	55,000.00
SUNRISE REALTY TRUST INC REIT USD.0001	BUY	1,872.000	9.91	18,542.16
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	30,000.000	1.00	30,000.00
CITIGROUP INC SR UNSECURED 02/30 VAR	BUY	700,000.000	100.05	700,364.00
GOLDMAN SACHS GROUP INC SR UNSECURED 04/30 VAR	BUY	200,000.000	102.43	204,854.00
VODAFONE GROUP PLC SR UNSECURED 06/64 5.875	BUY	650,000.000	97.14	631,397.00



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
US 10YR ULTRA FUT SEP24 XCBT 20240919	BUY	264.000	113.89	480.48
HA SUSTAINABLE INF CAP COMPANY GUAR 144A 07/34 6.375	BUY	200,000.000	98.28	196,566.00
CHARTER COMM OPT LLC/CAP SR SECURED 04/63 5.5	BUY	200,000.000	78.26	156,512.00
US TREASURY N/B 11/24 0.75	BUY	2,650,000.000	98.43	2,608,386.72
CANADIAN IMPERIAL BANK SR UNSECURED 04/29 5.26	BUY	400,000.000	100.58	402,336.00
SPRINT LLC COMPANY GUAR 03/26 7.625	BUY	500,000.000	102.81	514,070.00
FREDDIE MAC STACR STACR 2024 HQA1 A1 144A	BUY	293,642.650	100.31	294,560.28
TSY INFL IX N/B 01/27 0.375	BUY	8,766,292.500	95.30	8,354,002.81
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	290,000.000	63.04	182,807.17
AMERICAN CREDIT ACCEPTANCE REC ACAR 2024 3 D 144A	BUY	300,000.000	99.99	299,975.55
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/30 2.5	BUY	1,505,000.000	101.70	1,530,537.37
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/30 2.5	BUY	1,510,000.000	101.70	1,535,622.21
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 09/30 2.5	BUY	555,000.000	101.70	564,417.43
GRAIL INC COMMON STOCK	BUY	0.500	0.00	0.00
NEXPOINT DIVERSIFIED REAL ES REIT USD.001	BUY	0.377	0.00	0.00
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	40,000.000	1.00	40,000.00
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	55,000.000	100.85	55,467.50
CALIX INC COMMON STOCK	BUY	352.000	34.03	11,979.79
AMERIS BANCORP COMMON STOCK USD1.0	BUY	228.000	54.31	12,384.00
SEALED AIR CORP COMMON STOCK USD.1	BUY	343.000	35.25	12,093.74
ELANCO ANIMAL HEALTH INC COMMON STOCK	BUY	895.000	13.66	12,228.75
FTAI AVIATION LTD COMMON STOCK USD1.0	BUY	125.000	95.89	11,986.26
EQUITRANS MIDSTREAM CORP COMMON STOCK	BUY	926.000	13.02	12,058.65
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	5,527.000	11.20	61,946.07
GAMING AND LEISURE PROPRTIE REIT	BUY	268.000	46.85	12,557.97
ENSIGN GROUP INC/THE COMMON STOCK USD.001	BUY	92.000	133.75	12,305.00
BWX TECHNOLOGIES INC COMMON STOCK USD.01	BUY	125.000	97.35	12,169.13
CIVITAS RESOURCES INC COMMON STOCK	BUY	175.000	69.45	12,154.63
DICK S SPORTING GOODS INC COMMON STOCK USD.01	BUY	60.000	207.43	12,446.08
ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01	BUY	196.000	69.60	13,642.11
CELSIUS HOLDINGS INC COMMON STOCK USD.001	BUY	209.000	57.66	12,052.93
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	BUY	28.000	433.84	12,147.74
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	BUY	147.000	84.37	12,403.13
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	BUY	319.000	40.42	12,896.95
FEDERAL REALTY INVS TRUST REIT USD.01	BUY	116.000	105.34	12,220.41
SAIA INC COMMON STOCK USD.001	BUY	27.000	453.25	12,237.91
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	BUY	168.000	211.15	35,473.59
PREMIER INC CLASS A COMMON STOCK USD.01	BUY	646.000	18.63	12,037.31
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	461.000	25.82	11,905.93
OFG BANCORP COMMON STOCK USD1.0	BUY	331.000	39.09	12,941.44
TORO CO COMMON STOCK USD1.0	BUY	135.000	91.49	12,351.28
LXP INDUSTRIAL TRUST REIT USD.0001	BUY	1,914.000	9.76	18,685.62
CENTURY COMMUNITIES INC COMMON STOCK USD.01	BUY	147.000	88.07	12,946.32
CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	BUY	23.000	558.39	12,842.98
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	BUY	287.000	70.00	20,092.79
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	BUY	322.000	57.87	18,636.97
HEALTH EQUITY INC COMMON STOCK USD.0001	BUY	151.000	76.73	11,586.99
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	BUY	117.000	104.97	12,281.99
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	BUY	49.000	250.20	12,259.80
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	BUY	20.000	791.48	15,829.62
MDU RESOURCES GROUP INC COMMON STOCK USD1.0	BUY	477.000	25.29	12,064.85
NEWMARKET CORP COMMON STOCK	BUY	24.000	531.16	12,747.84

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MERIT MEDICAL SYSTEMS INC COMMON STOCK	BUY	137.000	87.32	11,963.68
URBAN OUTFITTERS INC COMMON STOCK USD.0001	BUY	337.000	47.14	15,886.76
CHARGEPOINT HOLDINGS INC COMMON STOCK USD.0001	BUY	6,217.000	1.96	12,245.01
ARCHROCK INC COMMON STOCK USD.01	BUY	578.000	21.16	12,233.37
BORGWARNER INC COMMON STOCK USD.01	BUY	374.000	33.08	12,372.82
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	BUY	315.000	39.64	12,489.57
ANTERO MIDSTREAM CORP COMMON STOCK	BUY	805.000	14.79	11,907.97
TOPBUILD CORP COMMON STOCK	BUY	33.000	419.95	13,858.52
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	BUY	154.000	79.10	12,181.68
TERNS PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	2,091.000	9.00	18,834.06
MAPLEBEAR INC COMMON STOCK USD.0001	BUY	357.000	33.93	12,115.73
CIRRUS LOGIC INC COMMON STOCK USD.001	BUY	87.000	135.76	11,811.48
LIGHT + WONDER INC COMMON STOCK USD.001	BUY	113.000	107.03	12,095.41
WINMARK CORP COMMON STOCK	BUY	34.000	385.21	13,097.21
VAXCYTE INC COMMON STOCK USD.001	BUY	147.000	82.94	12,192.80
SNAP ON INC COMMON STOCK USD1.0	BUY	53.000	267.85	14,196.32
NICOLET BANKSHARES INC COMMON STOCK USD.01	BUY	169.000	86.20	14,567.99
RUSH ENTERPRISES INC CL A COMMON STOCK USD.01	BUY	284.000	44.28	12,576.26
SKECHERS USA INC CL A COMMON STOCK USD.001	BUY	178.000	67.51	12,018.01
UNIVERSAL CORP/VA COMMON STOCK	BUY	252.000	48.11	12,124.55
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025	BUY	270.000	52.18	14,090.14
CIENA CORP COMMON STOCK USD.01	BUY	251.000	48.03	12,057.72
KOHL'S CORP COMMON STOCK USD.01	BUY	545.000	22.49	12,262.12
REPLIGEN CORP COMMON STOCK USD.01	BUY	99.000	128.04	12,676.46
ARCADIUM LITHIUM PLC COMMON STOCK USD1.0	BUY	3,513.000	3.61	12,699.50
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	BUY	131.000	96.40	12,629.06
AZEK CO INC/THE COMMON STOCK	BUY	283.000	43.49	12,308.27
IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	1,838.000	6.71	12,347.32
GITLAB INC CL A COMMON STOCK USD.0000025	BUY	235.000	51.53	12,111.67
WYNN RESORTS LTD COMMON STOCK USD.01	BUY	142.000	85.45	12,134.61
CAMDEN PROPERTY TRUST REIT USD.01	BUY	109.000	110.84	12,082.51
EMCOR GROUP INC COMMON STOCK USD.01	BUY	48.000	375.54	18,026.19
GLOBANT SA COMMON STOCK USD1.2	BUY	67.000	187.16	12,540.39
WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0	BUY	266.000	45.91	12,214.19
CURTISS WRIGHT CORP COMMON STOCK USD1.0	BUY	43.000	283.21	12,178.25
TENABLE HOLDINGS INC COMMON STOCK USD.01	BUY	283.000	43.22	12,231.66
GLAUKOS CORP COMMON STOCK USD.001	BUY	99.000	122.27	12,105.70
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	BUY	193.000	60.76	11,727.86
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	BUY	139.000	86.95	12,086.75
NUTANIX INC A COMMON STOCK USD.000025	BUY	249.000	58.63	14,600.12
EXACT SCIENCES CORP COMMON STOCK USD.01	BUY	262.000	45.65	11,961.32
CHEMED CORP COMMON STOCK USD1.0	BUY	23.000	536.26	12,334.08
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	BUY	64.000	194.28	12,434.44
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	185.000	64.52	11,937.19
BANKUNITED INC COMMON STOCK USD.01	BUY	462.000	31.59	14,595.64
KBR INC COMMON STOCK USD.001	BUY	187.000	64.62	12,084.88
GEN DIGITAL INC COMMON STOCK USD.01	BUY	578.000	25.16	14,547.39
PALOMAR HOLDINGS INC COMMON STOCK USD.0001	BUY	179.000	84.21	15,074.96
KALVISTA PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	1,165.000	12.40	14,452.30
ANTERO RESOURCES CORP COMMON STOCK USD.01	BUY	371.000	32.75	12,152.11
CLEARWAY ENERGY INC C COMMON STOCK	BUY	483.000	25.51	12,322.74
CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01	BUY	323.000	37.86	12,231.89

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
TREX COMPANY INC COMMON STOCK USD.01	BUY	159.000	78.68	12,511.68
SMURFIT WESTROCK PLC COMMON STOCK	BUY	262.000	45.58	11,942.27
TRIPADVISOR INC COMMON STOCK USD.001	BUY	675.000	17.66	11,923.88
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	BUY	102.000	147.15	15,010.23
WHIRLPOOL CORP COMMON STOCK USD1.0	BUY	162.000	106.67	17,281.35
ALLY FINANCIAL INC COMMON STOCK USD.01	BUY	288.000	42.47	12,232.37
HUNTSMAN CORP COMMON STOCK USD.01	BUY	543.000	22.74	12,349.40
RBC BEARINGS INC COMMON STOCK USD.01	BUY	43.000	289.54	12,450.43
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	BUY	32.000	562.03	17,985.08
SONOCO PRODUCTS CO COMMON STOCK	BUY	243.000	49.76	12,093.63
SAFEHOLD INC REIT USD.001	BUY	773.000	20.25	15,659.98
WATSCO INC COMMON STOCK USD.5	BUY	36.000	498.33	17,940.01
CRANE CO COMMON STOCK USD1.0	BUY	84.000	145.82	12,249.08
NEWMARK GROUP INC CLASS A COMMON STOCK USD.01	BUY	1,140.000	11.15	12,720.01
PINNACLE WEST CAPITAL COMMON STOCK	BUY	152.000	79.84	12,135.94
EAGLE MATERIALS INC COMMON STOCK USD.01	BUY	55.000	224.60	12,353.27
PERDOCEO EDUCATION CORP COMMON STOCK USD.01	BUY	568.000	21.56	12,248.92
DARLING INGREDIENTS INC COMMON STOCK USD.01	BUY	322.000	38.16	12,288.04
BRIDGEBIO PHARMA INC COMMON STOCK	BUY	448.000	27.38	12,268.97
INARI MEDICAL INC COMMON STOCK USD.001	BUY	230.000	53.59	12,327.75
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	BUY	77.000	150.12	11,559.25
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	BUY	171.000	70.93	12,129.89
FIRST FINANCIAL BANCORP COMMON STOCK	BUY	623.000	23.37	14,560.08
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	BUY	1,729.000	6.97	12,061.85
GOLDEN OCEAN GROUP LTD COMMON STOCK USD.05	BUY	893.000	13.13	11,727.06
FIRST FINL BANKSHARES INC COMMON STOCK USD.01	BUY	492.000	30.87	15,192.76
ARBOR REALTY TRUST INC REIT USD.01	BUY	846.000	15.43	13,053.78
NMI HOLDINGS INC COMMON STOCK USD.01	BUY	457.000	35.31	16,136.95
SERVISFIRST BANCSHARES INC COMMON STOCK USD.001	BUY	247.000	66.85	16,512.45
SEADRILL LIMITED COMMON STOCK USD.01	BUY	233.000	52.25	12,174.26
MANPOWERGROUP INC COMMON STOCK USD.01	BUY	178.000	68.97	12,277.14
WSFS FINANCIAL CORP COMMON STOCK USD.01	BUY	271.000	48.83	13,233.34
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	BUY	246.000	48.81	12,007.53
NOBLE CORP PLC COMMON STOCK USD.00001	BUY	272.000	44.49	12,101.88
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	BUY	614.000	19.59	12,033.97
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	BUY	463.000	26.07	12,073.10
FMC CORP COMMON STOCK USD.1	BUY	217.000	56.43	12,246.66
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	BUY	242.000	49.94	12,087.78
REGENCY CENTERS CORP REIT USD.01	BUY	191.000	63.45	12,120.83
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	BUY	55.000	220.13	12,107.43
VARONIS SYSTEMS INC COMMON STOCK USD.001	BUY	257.000	48.66	12,505.75
RADNET INC COMMON STOCK USD.0001	BUY	212.000	58.56	12,415.14
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	BUY	75.000	163.54	12,265.88
WOODWARD INC COMMON STOCK USD.001455	BUY	68.000	177.80	12,090.40
HASHICORP INC CL A COMMON STOCK USD.000015	BUY	356.000	33.53	11,937.89
FIRST BANCORP PUERTO RICO COMMON STOCK USD.1	BUY	652.000	18.87	12,304.48
NEW YORK TIMES CO A COMMON STOCK USD.1	BUY	227.000	52.55	11,929.49
MEDICAL PROPERTIES TRUST INC REIT USD.001	BUY	3,212.000	4.53	14,559.35
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	BUY	530.000	23.10	12,246.13
PENUMBRA INC COMMON STOCK USD.001	BUY	67.000	185.21	12,409.41
NEW FORTRESS ENERGY INC COMMON STOCK USD.01	BUY	608.000	20.53	12,482.24
LCI INDUSTRIES COMMON STOCK USD.01	BUY	119.000	104.16	12,396.20

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01	BUY	340.000	46.92	15,955.79
RYDER SYSTEM INC COMMON STOCK USD.5	BUY	99.000	124.66	12,341.78
CABOT CORP COMMON STOCK USD1.0	BUY	132.000	94.18	12,432.14
INGREDION INC COMMON STOCK USD.01	BUY	105.000	114.69	12,043.16
RANGE RESOURCES CORP COMMON STOCK USD.01	BUY	355.000	33.99	12,069.97
ASGN INC COMMON STOCK USD.01	BUY	138.000	89.69	12,377.81
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	BUY	39.000	322.91	12,593.52
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	42.000	288.85	12,131.91
BIRKENSTOCK HOLDING PLC COMMON STOCK	BUY	1,123.000	55.96	62,846.45
ASPEN TECHNOLOGY INC COMMON STOCK USD.0001	BUY	64.000	190.54	12,194.88
UMH PROPERTIES INC REIT USD.1	BUY	979.000	16.83	16,476.67
STONECO LTD A COMMON STOCK USD.000079365	BUY	899.000	13.27	11,935.22
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	BUY	218.000	55.62	12,126.25
PAPA JOHN S INTL INC COMMON STOCK USD.01	BUY	282.000	42.98	12,122.16
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	BUY	274.000	43.16	11,827.40
PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01	BUY	175.000	70.22	12,289.70
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	BUY	205.000	58.61	12,016.00
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	BUY	140.000	87.74	12,284.59
SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01	BUY	405.000	28.61	11,588.47
API GROUP CORP COMMON STOCK USD.0001	BUY	322.000	38.01	12,240.48
MATCH GROUP INC COMMON STOCK USD.001	BUY	385.000	31.56	12,154.03
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	80,000.000	100.80	80,638.40
MHC COMMERCIAL MORTGAGE TRUST MHC 2021 MHC A 144A	BUY	251,663.000	99.19	249,618.24
COMERICA INC JR SUBORDINA 12/99 VAR	BUY	2,000,000.000	98.00	1,960,000.00
PRP ADVISORS, LLC PRPM 2024 RCF4 A1 144A	BUY	350,000.000	96.22	336,755.23
FHLMC MULTIFAMILY STRUCTURED P FHMS K 164 X1	BUY	850,000.000	2.64	22,454.45
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	580,000.000	63.51	368,351.12
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	10,000.000	1.00	10,000.00
SAMTY HOLDINGS CO LTD /JAPAN COMMON STOCK	BUY	5,800.000	16.71	96,904.27
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	BUY	50,988.000	9.38	478,418.94
BANK BANK 2020 BN25 AS	BUY	300,000.000	86.14	258,421.88
ENAGAS SA COMMON STOCK EUR1.5	BUY	7,314.000	14.82	108,651.25
US TREASURY N/B 02/34 4	BUY	17,850,000.000	98.43	17,569,001.95
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	BUY	1,000.000	31.61	31,632.97
UNITED KINGDOM I/L GILT BONDS REGS 03/51 0.125	BUY	1,580,152.650	93.86	1,483,123.01
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	30,000.000	1.00	30,000.00
ENAGAS SA COMMON STOCK EUR1.5	BUY	2,977.000	14.70	43,848.26
COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27 7	BUY	525,000.000	100.25	526,312.50
EASTERN BANKSHARES INC COMMON STOCK USD.01	BUY	8,182.000	12.95	105,955.20
ENAGAS SA COMMON STOCK EUR1.5	BUY	5,325.000	14.51	77,452.45
ENAGAS SA COMMON STOCK EUR1.5	BUY	53.000	14.48	769.12
FANNIE MAE CAS CAS 2016 C01 2M2	BUY	240,197.850	105.88	254,309.47
DANBY PARK CLO, LTD DANBY 2022 1A E 144A	BUY	500,000.000	101.75	508,750.00
HERTZ VEHICLE FINANCING LLC HERTZ 2024 1A B 144A	BUY	300,000.000	99.99	299,961.57
PICK N PAY STORES LTD RIGHTS	BUY	69,043.000	0.00	0.00
ENAGAS SA COMMON STOCK EUR1.5	BUY	160.000	14.53	2,329.56
ENAGAS SA COMMON STOCK EUR1.5	BUY	202.000	14.52	2,939.70
US TREASURY N/B 06/26 4.625	BUY	2,115,000.000	100.32	2,121,857.23
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	BUY	50,000.000	31.71	1,586,210.54
ASIAN INFRASTRUCTURE INV SR UNSECURED REGS 03/29 7	BUY	105,000,000.000	1.20	1,254,817.36
MMG LTD COMMON STOCK	BUY	492,000.000	0.38	189,580.76
BRIDGECREST LENDING AUTO SECUR BLAST 2024 3 D	BUY	500,000.000	99.97	499,863.05

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
FANNIE MAE CAS CAS 2024 R05 2B1 144A	BUY	130,000.000	100.00	130,000.00
FANNIE MAE CAS CAS 2024 R05 2M2 144A	BUY	60,000.000	100.00	60,000.00
VERUS SECURITIZATION TRUST VERUS 2024 6 A3 144A	BUY	100,000.000	100.00	99,998.63
NIKOLA CORP COMMON STOCK USD.0001	BUY	0.333	0.00	0.00
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	0.100	0.00	0.00
ACS ACTIVIDADES DE CONSTRUCCIO COMMON STOCK	BUY	1,319.000	41.64	54,918.79
ENAGAS SA COMMON STOCK EUR1.5	BUY	1,467.000	15.15	22,268.85
VOLTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0	BUY	15,000.000	56.43	847,032.27
TCC GROUP HOLDINGS CO LTD COMMON STOCK TWD10.0	BUY	1,650,000.000	1.07	1,762,590.59
TAIWAN BUSINESS BANK COMMON STOCK TWD10.0	BUY	1,422,000.000	0.57	806,724.34
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	3,474,000.000	0.92	3,212,120.38
TAISHIN FINANCIAL HOLDING COMMON STOCK TWD10.0	BUY	2,723,000.000	0.61	1,667,770.45
FORMOSA CHEMICALS + FIBRE COMMON STOCK TWD10.0	BUY	843,000.000	1.53	1,294,180.29
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	BUY	938,000.000	3.69	3,467,721.49
FORMOSA PETROCHEMICAL CORP COMMON STOCK TWD10.0	BUY	257,000.000	2.01	518,032.64
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0	BUY	1,190,000.000	2.67	3,173,341.59
TAIWAN COOPERATIVE FINANCIAL COMMON STOCK TWD10.0	BUY	2,513,000.000	0.82	2,060,457.02
AIRTAC INTERNATIONAL GROUP COMMON STOCK TWD10.0	BUY	33,000.000	30.05	992,189.58
PRESIDENT CHAIN STORE CORP COMMON STOCK TWD10.0	BUY	137,000.000	8.66	1,187,210.99
FORMOSA PLASTICS CORP COMMON STOCK TWD10.0	BUY	925,000.000	1.88	1,735,925.27
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	1,939,000.000	2.76	5,362,410.95
CHINA STEEL CORP COMMON STOCK TWD10.0	BUY	2,879,000.000	0.72	2,075,170.04
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	2,490,000.000	1.02	2,541,227.59
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	2,669,000.000	0.89	2,388,819.28
HUA NAN FINANCIAL HOLDINGS C COMMON STOCK TWD10.0	BUY	2,156,000.000	0.85	1,823,468.31
NIEN MADE ENTERPRISE CO LTD COMMON STOCK TWD10.0	BUY	39,000.000	11.16	435,517.92
WALSIN LIHWA CORP COMMON STOCK TWD10.0	BUY	637,000.000	1.11	706,857.20
CHENG SHIN RUBBER IND CO LTD COMMON STOCK TWD10.0	BUY	401,000.000	1.45	582,613.69
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	BUY	4,380,000.000	1.13	4,965,754.95
NAN YA PLASTICS CORP COMMON STOCK TWD10.0	BUY	1,155,000.000	1.55	1,795,596.23
MEDIATEK INC COMMON STOCK TWD10.0	BUY	382,000.000	39.02	14,916,236.00
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	2,364,000.000	1.99	4,716,955.46
ADVANTECH CO LTD COMMON STOCK TWD10.0	BUY	113,000.000	11.28	1,275,260.02
SINOPAC FINANCIAL HOLDINGS COMMON STOCK TWD10.0	BUY	2,570,000.000	0.82	2,114,686.64
KGI FINANCIAL HOLDING CO LTD COMMON STOCK TWD10.0	BUY	3,898,000.000	0.50	1,958,006.44
THE SHANGHAI COMMERCIAL + SA COMMON STOCK TWD10.0	BUY	922,000.000	1.32	1,218,962.82
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.0	BUY	1,225,000.000	0.58	706,168.23
ACCTON TECHNOLOGY CORP COMMON STOCK TWD10.0	BUY	123,000.000	15.56	1,915,499.20
HOTAI MOTOR COMPANY LTD COMMON STOCK TWD10.0	BUY	74,000.000	19.55	1,447,735.87
TAIWAN HIGH SPEED RAIL CORP COMMON STOCK TWD10.0	BUY	439,000.000	0.91	398,732.81
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	BUY	2,846,000.000	1.30	3,708,335.88
FENG TAY ENTERPRISE CO LTD COMMON STOCK TWD10.0	BUY	110,000.000	4.39	483,693.78
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	BUY	173,000.000	15.09	2,612,432.02
WPG HOLDINGS LTD COMMON STOCK TWD10.0	BUY	381,000.000	2.89	1,100,039.48
COMPAL ELECTRONICS COMMON STOCK TWD10.0	BUY	997,000.000	1.06	1,054,988.10
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	BUY	815,000.000	5.41	4,414,682.89
CATCHER TECHNOLOGY CO LTD COMMON STOCK TWD10.0	BUY	145,000.000	6.69	970,886.99
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	BUY	2,233,000.000	30.55	68,252,528.25
FANNIE MAE CAS CAS 2024 R02 1M2 144A	BUY	450,000.000	100.88	453,937.50
BUNDESREPUB. DEUTSCHLAND BONDS REGS 02/34 2.2	BUY	1,195,000.000	107.32	1,282,430.12
SM ENERGY CO SR UNSECURED 144A 08/29 6.75	BUY	90,000.000	100.00	90,000.00
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	1,215,000.000	63.76	774,728.98

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MEGA FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	BUY	69,000.000	1.30	89,532.16
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	BUY	59,000.000	1.60	94,244.82
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	BUY	13,000.000	5.58	72,525.42
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.0	BUY	40,000.000	1.87	75,011.75
TAIWAN SEMICONDUCTOR MANUFAC COMMON STOCK TWD10.0	BUY	135,000.000	30.20	4,079,038.71
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.0	BUY	21,000.000	3.62	76,088.24
CHUNGHWA TELECOM CO LTD COMMON STOCK TWD10.0	BUY	23,000.000	3.68	84,590.09
INNOLUX CORP COMMON STOCK TWD10.0	BUY	169,000.000	0.50	84,244.48
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.0	BUY	94,000.000	0.76	71,802.07
TAIWAN BUSINESS BANK COMMON STOCK TWD10.0	BUY	138,000.000	0.57	78,606.57
FUBON FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	37,000.000	2.67	98,783.20
CHANG HWA COMMERCIAL BANK COMMON STOCK TWD10.0	BUY	149,000.000	0.58	85,738.53
ASUSTEK COMPUTER INC COMMON STOCK TWD10.0	BUY	5,000.000	15.02	75,140.18
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	BUY	17,000.000	4.40	74,834.36
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	BUY	15,000.000	6.13	91,975.64
VOLTRONIC POWER TECHNOLOGY COMMON STOCK TWD10.0	BUY	2,000.000	54.94	109,942.60
ADVANTECH CO LTD COMMON STOCK TWD10.0	BUY	6,000.000	11.29	67,769.92
AUO CORP COMMON STOCK TWD10.0	BUY	135,000.000	0.59	79,312.96
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.0	BUY	34,000.000	2.25	76,595.90
FORTUNE ELECTRIC CO LTD COMMON STOCK TWD10.0	BUY	3,000.000	28.65	85,996.82
GLOBAL UNICHIP CORP COMMON STOCK TWD10.0	BUY	2,000.000	44.93	89,911.33
WIWYNN CORP COMMON STOCK TWD10.0	BUY	1,000.000	68.77	68,809.69
CATHAY FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	49,000.000	1.98	96,954.38
MEDIATEK INC COMMON STOCK TWD10.0	BUY	2,000.000	38.51	77,066.86
ACER INC COMMON STOCK TWD10.0	BUY	53,000.000	1.43	76,024.05
E.SUN FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	94,000.000	0.93	87,822.58
WALSIN LIHWA CORP COMMON STOCK TWD10.0	BUY	77,000.000	1.10	84,453.99
ASE TECHNOLOGY HOLDING CO LT COMMON STOCK TWD10.0	BUY	17,000.000	5.27	89,681.98
CHINA STEEL CORP COMMON STOCK TWD10.0	BUY	107,000.000	0.71	76,487.34
CTBC FINANCIAL HOLDING CO LT COMMON STOCK TWD10.0	BUY	89,000.000	1.13	100,706.82
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.0	BUY	12,000.000	6.20	74,497.98
UNI PRESIDENT ENTERPRISES CO COMMON STOCK TWD10.0	BUY	32,000.000	2.66	85,045.71
YUANTA FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	79,000.000	1.02	80,693.89
CHALEASE HOLDING CO LTD COMMON STOCK TWD10.0	BUY	22,000.000	4.70	103,413.30
FIRST FINANCIAL HOLDING CO COMMON STOCK TWD10.0	BUY	88,000.000	0.89	78,670.90
ASIA CEMENT CORP COMMON STOCK TWD10.0	BUY	63,000.000	1.27	80,184.79
EVA AIRWAYS CORP COMMON STOCK TWD10.0	BUY	75,000.000	1.05	78,436.88
ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD10.0	BUY	1,000.000	86.19	86,241.48
ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0	BUY	5,000.000	16.69	83,519.69
EMEMORY TECHNOLOGY INC COMMON STOCK TWD10.0	BUY	1,000.000	78.24	78,290.14
VISCOFAN SA COMMON STOCK EUR.7	BUY	215.000	69.28	14,895.16
KONTROLMATIK ENERJI VE MUHENDI RIGHT	BUY	32,852.000	0.00	0.00
US TREASURY N/B 06/26 4.625	BUY	9,415,000.000	100.22	9,435,595.31
MICRO STAR INTERNATIONAL CO COMMON STOCK TWD10.0	BUY	168,000.000	5.62	945,271.77
FAR EASTERN NEW CENTURY CORP COMMON STOCK TWD10.0	BUY	677,000.000	1.05	710,669.73
YANG MING MARINE TRANSPORT COMMON STOCK TWD10.0	BUY	401,000.000	1.91	768,105.31
UNITED MICROELECTRONICS CORP COMMON STOCK TWD10.0	BUY	2,794,000.000	1.61	4,493,304.96
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR8 A 144A	BUY	228,127.010	92.17	210,268.94
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR4 A 144A	BUY	144,218.370	93.20	134,416.03
SYNNEX TECHNOLOGY INTL CORP COMMON STOCK TWD10.0	BUY	282,000.000	2.28	643,492.58
UNIMICRON TECHNOLOGY CORP COMMON STOCK TWD10.0	BUY	335,000.000	6.38	2,139,266.80
WISTRON CORP COMMON STOCK TWD10.0	BUY	638,000.000	3.28	2,095,526.11

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
LARGAN PRECISION CO LTD COMMON STOCK TWD10.0	BUY	25,000.000	93.07	2,328,225.96
INVENTEC CORP COMMON STOCK TWD10.0	BUY	642,000.000	1.70	1,089,029.91
WAN HAI LINES LTD COMMON STOCK TWD10.0	BUY	155,000.000	2.28	353,208.39
PHARMAESSENTIA CORP COMMON STOCK TWD10.0	BUY	57,000.000	20.37	1,161,503.80
GLOBALWAFERS CO LTD COMMON STOCK TWD10.0	BUY	63,000.000	17.53	1,104,932.85
WIWYNN CORP COMMON STOCK TWD10.0	BUY	23,000.000	70.76	1,628,530.34
WINBOND ELECTRONICS CORP COMMON STOCK TWD10.0	BUY	748,000.000	0.77	577,071.05
NOVATEK MICROELECTRONICS CORP COMMON STOCK TWD10.0	BUY	142,000.000	16.79	2,385,073.41
REALTEK SEMICONDUCTOR CORP COMMON STOCK TWD10.0	BUY	119,000.000	16.79	1,998,836.52
QUANTA COMPUTER INC COMMON STOCK TWD10.0	BUY	679,000.000	9.34	6,347,538.41
ACER INC COMMON STOCK TWD10.0	BUY	679,000.000	1.44	979,009.02
POU CHEN COMMON STOCK TWD10.0	BUY	496,000.000	1.12	556,455.30
GIGABYTE TECHNOLOGY CO LTD COMMON STOCK TWD10.0	BUY	121,000.000	8.74	1,058,092.00
NANYA TECHNOLOGY CORP COMMON STOCK TWD10.0	BUY	279,000.000	2.03	567,473.37
EVERGREEN MARINE CORP LTD COMMON STOCK TWD10.0	BUY	246,000.000	5.33	1,312,171.02
ZHEN DING TECHNOLOGY HOLDING COMMON STOCK TWD10.0	BUY	150,000.000	4.52	678,914.84
DELTA ELECTRONICS INC COMMON STOCK TWD10.0	BUY	489,000.000	12.32	6,027,711.03
AUO CORP COMMON STOCK TWD10.0	BUY	1,521,000.000	0.59	894,005.77
TAIWAN MOBILE CO LTD COMMON STOCK TWD10.0	BUY	439,000.000	3.15	1,382,448.09
PEGATRON CORP COMMON STOCK TWD10.0	BUY	484,000.000	3.27	1,583,991.20
EEMORY TECHNOLOGY INC COMMON STOCK TWD10.0	BUY	15,000.000	78.16	1,173,168.05
SILERGY CORP COMMON STOCK TWD2.5	BUY	78,000.000	14.70	1,147,138.57
CHINA AIRLINES LTD COMMON STOCK TWD10.0	BUY	650,000.000	0.70	458,078.23
ASIA CEMENT CORP COMMON STOCK TWD10.0	BUY	520,000.000	1.25	650,849.68
INNOLUX CORP COMMON STOCK TWD10.0	BUY	2,013,000.000	0.49	996,581.17
ECLAT TEXTILE COMPANY LTD COMMON STOCK TWD10.0	BUY	40,000.000	16.85	674,494.88
ASIA VITAL COMPONENTS COMMON STOCK TWD10.0	BUY	79,000.000	20.58	1,626,566.02
FAR EASTONE TELECOMM CO LTD COMMON STOCK TWD10.0	BUY	420,000.000	2.55	1,070,308.27
RUENTEX DEVELOPMENT CO LTD COMMON STOCK TWD10.0	BUY	351,000.000	1.50	526,645.65
HON HAI PRECISION INDUSTRY COMMON STOCK TWD10.0	BUY	3,142,000.000	6.34	19,938,344.78
FORTUNE ELECTRIC CO LTD COMMON STOCK TWD10.0	BUY	27,000.000	29.20	788,772.84
ALCHIP TECHNOLOGIES LTD COMMON STOCK TWD10.0	BUY	19,000.000	86.44	1,643,264.03
E INK HOLDINGS INC COMMON STOCK TWD10.0	BUY	208,000.000	8.22	1,711,499.26
GLOBAL UNICHIP CORP COMMON STOCK TWD10.0	BUY	20,000.000	45.01	900,748.73
LITE ON TECHNOLOGY CORP COMMON STOCK TWD10.0	BUY	485,000.000	3.30	1,600,858.86
YAGEO CORPORATION COMMON STOCK TWD10.0	BUY	83,000.000	24.21	2,010,899.66
EVA AIRWAYS CORP COMMON STOCK TWD10.0	BUY	608,000.000	1.06	642,371.86
VANGUARD INTERNATIONAL SEMI COMMON STOCK TWD10.0	BUY	207,000.000	3.63	751,018.07
CHAILEASE HOLDING CO LTD COMMON STOCK TWD10.0	BUY	353,000.000	4.74	1,673,744.80
SHIN KONG FINANCIAL HOLDING COMMON STOCK TWD10.0	BUY	3,401,000.000	0.35	1,186,303.85
EQT CORP COMMON STOCK	BUY	9,232.000	35.88	331,230.31
IBERDROLA SA ENT COMMON STOCK NPV	BUY	26,804.000	12.90	345,728.79
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	10,000.000	1.00	10,000.00
EQT CORP COMMON STOCK	BUY	30,940.000	35.19	1,088,642.53
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	80,000.000	1.00	80,000.00
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025	BUY	0.480	0.00	0.00
FALCON AEROSPACE LTD FLCON 2019 1 A 144A	BUY	91,282.040	93.77	85,595.17
ALCOA CORP COMMON STOCK USD.01	BUY	4,369.000	33.90	148,104.73
CIA SANEAMIENTO BASICO DE SP COMMON STOCK	BUY	18,546.000	15.92	295,382.09
ALCOA CORP COMMON STOCK USD.01	BUY	13,062.000	33.90	442,801.80
UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	BUY	700,000.000	99.77	698,411.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 10/34 5.55	BUY	175,000.000	99.62	174,336.75

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ORRSTOWN FINL SERVICES INC COMMON STOCK	BUY	0.250	0.00	0.00
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR8 A 144A	BUY	69,429.960	92.52	64,233.56
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR5 A 144A	BUY	72,264.700	93.16	67,324.73
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR3 A 144A	BUY	127,624.860	94.02	119,987.31
US TREASURY N/B 05/54 4.625	BUY	2,490,000.000	101.34	2,523,264.84
ENERGY TRANSFER LP JR SUBORDINA 12/99 VAR	BUY	1,600,000.000	99.87	1,597,888.00
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/34 5.95	BUY	245,000.000	99.76	244,404.65
WHISTLER PIPELINE LLC SR UNSECURED 144A 09/31 5.7	BUY	220,000.000	99.97	219,940.60
ACS ACTIVIDADES CONS Y SERV COMMON STOCK EUR.5	BUY	1,319.000	41.64	54,918.79
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	10,000.000	1.00	10,000.00
KLABIN SA COMMON STOCK	BUY	0.700	0.00	0.00
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/29 5.375	BUY	100,000.000	93.56	93,563.00
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/29 5.375	BUY	110,000.000	93.48	102,825.80
ELMWOOD CLO 32 LTD ELM32 2024 8A C	BUY	400,000.000	100.00	400,000.00
AIR LIQUIDE SA COMMON STOCK EUR5.5	BUY	0.050	0.00	0.00
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	70,000.000	1.00	70,000.00
HYOSUNG CORPORATION COMMON STOCK KRW5000.0	BUY	2,516.000	32.65	82,147.50
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	18,000.000	56.78	1,022,058.00
EGYPT TREASURY BILL BILLS 01/25 0.00000	BUY	300,000,000.000	1.83	5,475,605.21
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/30 3.2	BUY	330,000.000	81.50	268,950.00
BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR	BUY	710,000.000	100.05	710,355.00
BANK OF AMERICA CORP JR SUBORDINA 10/49 VAR	BUY	126,000.000	100.05	126,063.00
BANK OF AMERICA CORP JR SUBORDINA 09/49 VAR	BUY	810,000.000	100.00	810,000.00
CRESCENT ENERGY INC A COMMON STOCK USD.0001	BUY	14,156.000	10.81	152,978.10
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	295,000.000	100.00	295,000.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	35,000.000	100.13	35,043.75
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	35,000.000	100.13	35,043.75
INTERNATIONAL GAMES SYSTEM C COMMON STOCK TWD10.0	BUY	1,000.000	24.09	24,097.76
UNITED KINGDOM I/L GILT BONDS REGS 03/73 0.125	BUY	563,958.000	83.11	468,709.77
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/30 3.2	BUY	550,000.000	81.75	449,625.00
ROYAL BANK OF CANADA SR UNSECURED 08/30 VAR	BUY	500,000.000	100.43	502,140.00
NOMURA HOLDINGS INC SR UNSECURED 07/31 2.608	BUY	300,000.000	83.96	251,889.00
PHILLIPS EDISON GROCERY COMPANY GUAR 07/34 5.75	BUY	200,000.000	101.00	202,004.00
WELLS FARGO + COMPANY SR UNSECURED 01/30 VAR	BUY	400,000.000	100.81	403,232.00
WALGREENS BOOTS ALLIANCE SR UNSECURED 04/30 3.2	BUY	780,000.000	81.63	636,675.00
AMERICAN EXPRESS CO SR UNSECURED 04/30 VAR	BUY	800,000.000	102.59	820,728.00
BRIXMOR OPERATING PART SR UNSECURED 02/35 5.75	BUY	200,000.000	101.77	203,544.00
MIZUHO FINANCIAL GROUP SR UNSECURED 05/31 VAR	BUY	300,000.000	103.26	309,789.00
EXTRA SPACE STORAGE LP COMPANY GUAR 01/31 5.9	BUY	200,000.000	103.57	207,138.00
JPMORGAN CHASE + CO SR UNSECURED 07/30 VAR	BUY	4,700,000.000	100.27	4,712,784.00
SAFEHOLD GL HOLDINGS LLC COMPANY GUAR 04/34 6.1	BUY	200,000.000	102.08	204,150.00
PIEDMONT OPERATING PARTN COMPANY GUAR 07/29 6.875	BUY	500,000.000	101.44	507,200.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	35,000.000	100.13	35,043.75
REXFORD INDUSTRIAL REALT COMPANY GUAR 06/28 5	BUY	300,000.000	100.08	300,252.00
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	12,000.000	56.94	683,338.80
ALLSTATE CORP SR UNSECURED 08/49 3.85	BUY	100,000.000	77.50	77,495.00
MERCK + CO. INC. COMMON STOCK USD.5	BUY	361.000	115.25	41,606.15
AMAZON.COM INC COMMON STOCK USD.01	BUY	271.000	181.71	49,244.09
CISCO SYSTEMS INC COMMON STOCK USD.001	BUY	45.000	48.14	2,166.41
BLACKROCK FUNDING INC COMPANY GUAR 01/35 4.9	BUY	700,000.000	99.80	698,600.00
GOLDMAN SACHS GROUP INC SR UNSECURED 07/30 VAR	BUY	2,500,000.000	100.04	2,501,050.00
CITIZENS FINANCIAL GROUP SR UNSECURED 07/32 VAR	BUY	300,000.000	100.61	301,842.00



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BANK OF NY MELLON CORP SR UNSECURED 07/32 VAR	BUY	500,000.000	100.64	503,200.00
PEPSICO INC SR UNSECURED 07/29 4.5	BUY	1,000,000.000	100.39	1,003,910.00
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	BUY	300,000.000	111.24	333,714.00
SABRA HEALTH CARE LP COMPANY GUAR 12/31 3.2	BUY	300,000.000	85.15	255,441.00
PNC FINANCIAL SERVICES SR UNSECURED 05/30 VAR	BUY	300,000.000	101.98	305,931.00
GXO LOGISTICS INC SR UNSECURED 05/34 6.5	BUY	100,000.000	103.46	103,456.00
US BANCORP SR UNSECURED 07/30 VAR	BUY	400,000.000	100.39	401,544.00
MORGAN STANLEY SR UNSECURED 07/30 VAR	BUY	3,500,000.000	100.28	3,509,660.00
REGIONS FINANCIAL CORP SR UNSECURED 06/30 VAR	BUY	300,000.000	101.40	304,185.00
UNITEDHEALTH GROUP INC SR UNSECURED 07/64 5.75	BUY	1,700,000.000	101.87	1,731,807.00
BANCO SANTANDER SA 07/31 5.439	BUY	400,000.000	101.15	404,600.00
TANGER PROPERTIES LP SR UNSECURED 09/31 2.75	BUY	200,000.000	83.17	166,344.00
APPLE INC COMMON STOCK USD.00001	BUY	1,287.000	218.80	281,598.82
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	BUY	81.000	576.33	46,682.93
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	BUY	184.000	463.19	85,227.42
ALPHABET INC CL A COMMON STOCK USD.001	BUY	74.000	170.29	12,601.65
NVIDIA CORP COMMON STOCK USD.001	BUY	737.000	103.73	76,450.85
ELEVANCE HEALTH INC COMMON STOCK USD.01	BUY	58.000	536.26	31,103.23
BROADCOM INC COMMON STOCK	BUY	393.000	143.52	56,404.34
CHEVRON CORP COMMON STOCK USD.75	BUY	274.000	159.57	43,722.87
CHEVRON CORP COMMON STOCK USD.75	BUY	20.000	159.57	3,191.45
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	BUY	54.000	29.09	1,571.00
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	BUY	1,592.000	29.09	46,315.26
VISA INC CLASS A SHARES COMMON STOCK USD.0001	BUY	286.000	263.10	75,247.32
ENTERGY CORP COMMON STOCK USD.01	BUY	474.000	116.34	55,146.35
ELEVANCE HEALTH INC COMMON STOCK USD.01	BUY	29.000	536.26	15,551.61
DELTA AIR LINES INC COMMON STOCK USD.0001	BUY	1,071.000	43.23	46,302.01
MICROSOFT CORP COMMON STOCK USD.00000625	BUY	63.000	422.92	26,644.12
MP MATERIALS CORP COMMON STOCK USD.0001	BUY	3,433.000	13.18	45,255.52
VALMONT INDUSTRIES COMMON STOCK USD1.0	BUY	154.000	300.48	46,274.31
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	BUY	33.000	193.63	6,389.87
ALCOA CORP COMMON STOCK USD.01	BUY	6,757.000	31.77	214,686.78
MICROSOFT CORP COMMON STOCK USD.00000625	BUY	599.000	422.92	253,330.58
EQT CORP COMMON STOCK	BUY	9,058.000	34.81	315,331.63
JOHNSON + JOHNSON COMMON STOCK USD1.0	BUY	187.000	161.33	30,169.18
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	4,172.000	11.03	46,046.36
IDEXX LABORATORIES INC COMMON STOCK USD.1	BUY	25.000	474.69	11,867.31
SBA COMMUNICATIONS CORP REIT USD.01	BUY	212.000	217.94	46,203.81
WALMART INC COMMON STOCK USD.1	BUY	3.000	69.19	207.58
CISCO SYSTEMS INC COMMON STOCK USD.001	BUY	464.000	48.14	22,338.12
T MOBILE US INC COMMON STOCK USD.0001	BUY	207.000	175.36	36,300.04
CISCO SYSTEMS INC COMMON STOCK USD.001	BUY	452.000	48.14	21,760.41
WALMART INC COMMON STOCK USD.1	BUY	672.000	69.19	46,497.36
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	BUY	208.000	193.63	40,275.56
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	BUY	665.000	69.03	45,906.61
ILLINOIS TOOL WORKS COMMON STOCK USD.01	BUY	172.000	249.34	42,886.91
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	BUY	436.000	62.80	27,383.85
ADVANCED MICRO DEVICES COMMON STOCK USD.01	BUY	330.000	138.44	45,686.03
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	BUY	107.000	431.87	46,210.36
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	BUY	279.000	62.80	17,521.90
IDEXX LABORATORIES INC COMMON STOCK USD.1	BUY	73.000	474.69	34,652.55
AMGEN INC COMMON STOCK USD.0001	BUY	139.000	333.28	46,326.27

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ELI LILLY + CO COMMON STOCK	BUY	79.000	790.21	62,426.79
WATSCO INC COMMON STOCK USD.5	BUY	92.000	481.14	44,265.11
ILLINOIS TOOL WORKS COMMON STOCK USD.01	BUY	14.000	249.34	3,490.80
AMAZON.COM INC COMMON STOCK USD.01	BUY	371.000	181.71	67,415.34
HOME DEPOT INC COMMON STOCK USD.05	BUY	148.000	363.69	53,826.49
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	BUY	34.000	505.67	17,192.87
EXXON MOBIL CORP COMMON STOCK	BUY	355.000	118.17	41,951.24
DANAHER CORP COMMON STOCK USD.01	BUY	65.000	275.19	17,887.51
HOME DEPOT INC COMMON STOCK USD.05	BUY	19.000	363.69	6,910.16
ALPHABET INC CL C COMMON STOCK USD.001	BUY	417.000	171.86	71,666.66
DOW INC COMMON STOCK USD.01	BUY	872.000	53.69	46,819.86
NVENT ELECTRIC PLC COMMON STOCK USD.01	BUY	655.000	69.55	45,556.89
MASTERCARD INC A COMMON STOCK USD.0001	BUY	182.000	447.45	81,436.36
AUTODESK INC COMMON STOCK USD.01	BUY	190.000	243.34	46,235.08
JOHNSON + JOHNSON COMMON STOCK USD1.0	BUY	142.000	161.33	22,909.22
AMCOR PLC COMMON STOCK USD.01	BUY	4,424.000	10.48	46,374.58
ORACLE CORP COMMON STOCK USD.01	BUY	299.000	135.67	40,566.08
DANAHER CORP COMMON STOCK USD.01	BUY	105.000	275.19	28,895.21
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	BUY	457.000	100.49	45,925.07
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	BUY	575.000	125.96	72,428.44
EQT CORP COMMON STOCK	BUY	4,928.000	34.81	171,556.00
REALTY INCOME CORP REIT USD1.0	BUY	532.000	58.37	31,054.17
TESLA INC COMMON STOCK USD.001	BUY	253.000	222.62	56,323.49
MICRON TECHNOLOGY INC COMMON STOCK USD.1	BUY	14.000	102.56	1,435.88
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	BUY	60.000	505.67	30,340.35
ORACLE CORP COMMON STOCK USD.01	BUY	34.000	135.67	4,612.87
MICRON TECHNOLOGY INC COMMON STOCK USD.1	BUY	413.000	102.56	42,358.31
TESLA INC COMMON STOCK USD.001	BUY	30.000	222.62	6,678.68
JPMORGAN CHASE + CO COMMON STOCK USD1.0	BUY	282.000	215.19	60,684.29
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	BUY	43.000	1,077.80	46,345.51
ALPHABET INC CL A COMMON STOCK USD.001	BUY	212.000	170.29	36,102.01
NVIDIA CORP COMMON STOCK USD.001	BUY	522.000	103.73	54,148.37
DOLLAR TREE INC COMMON STOCK USD.01	BUY	238.000	105.33	25,069.14
COTERRA ENERGY INC COMMON STOCK USD.1	BUY	354.000	25.70	9,098.69
WALT DISNEY CO/THE COMMON STOCK USD.01	BUY	420.000	93.79	39,392.85
DOXIMITY INC CLASS A COMMON STOCK USD.001	BUY	1,633.000	28.66	46,813.21
ALPHABET INC CL A COMMON STOCK USD.001	BUY	157.000	170.29	26,735.92
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	BUY	159.000	293.01	46,588.99
EXXON MOBIL CORP COMMON STOCK	BUY	42.000	118.17	4,963.25
JPMORGAN CHASE + CO COMMON STOCK USD1.0	BUY	2.000	215.19	430.39
REALTY INCOME CORP REIT USD1.0	BUY	366.000	58.37	21,364.34
PEPSICO INC COMMON STOCK USD.017	BUY	266.000	173.18	46,066.55
WALT DISNEY CO/THE COMMON STOCK USD.01	BUY	80.000	93.79	7,503.40
INVESCO LTD COMMON STOCK USD.2	BUY	427.000	17.22	7,354.01
PROCTER + GAMBLE CO/THE COMMON STOCK	BUY	241.000	161.70	38,970.30
ASSURANT INC COMMON STOCK USD.01	BUY	338.000	175.84	59,434.77
AMAZON.COM INC COMMON STOCK USD.01	BUY	243.000	181.71	44,156.14
INTEL CORP COMMON STOCK USD.001	BUY	1,495.000	30.13	45,048.09
COTERRA ENERGY INC COMMON STOCK USD.1	BUY	1,439.000	25.70	36,992.37
INVESCO LTD COMMON STOCK USD.2	BUY	2,285.000	17.22	39,353.41
TWILIO INC A COMMON STOCK USD.001	BUY	787.000	59.01	46,442.84
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	BUY	626.000	78.00	48,829.57



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
DOLLAR TREE INC COMMON STOCK USD.01	BUY	206.000	105.33	21,698.50
PROCTER + GAMBLE CO/THE COMMON STOCK	BUY	30.000	161.70	4,851.08
NVIDIA CORP COMMON STOCK USD.001	BUY	678.000	103.73	70,330.64
BIRKENSTOCK HOLDING PLC COMMON STOCK	BUY	1,275.000	58.92	75,126.19
NETFLIX INC SR UNSECURED 08/34 4.9	BUY	50,000.000	99.61	49,807.00
T MOBILE US INC COMMON STOCK USD.0001	BUY	54.000	175.36	9,469.58
UNITED KINGDOM I/L GILT BONDS REGS 03/52 0.25	BUY	782,128.200	95.70	748,481.73
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	165,000.000	100.25	165,412.50
SUMITOMO MITSUI FINL GRP SUBORDINATED 07/44 5.836	BUY	500,000.000	103.39	516,925.00
WP CAREY INC SR UNSECURED 06/34 5.375	BUY	300,000.000	99.16	297,489.00
STORE CAPITAL LLC SR UNSECURED 12/31 2.7	BUY	400,000.000	82.35	329,412.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	95,000.000	100.25	95,237.50
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	35,000.000	100.25	35,087.50
SYNCHRONY FINANCIAL SR UNSECURED 08/30 VAR	BUY	275,000.000	100.00	275,000.00
ICON INVESTMENTS SIX DAC SR SECURED 05/29 5.849	BUY	700,000.000	103.00	720,993.00
ROYALTY PHARMA PLC COMPANY GUAR 09/54 5.9	BUY	200,000.000	98.56	197,110.00
IBERDROLA SA COMMON STOCK EUR.75	BUY	26,804.000	12.90	345,728.79
EASTERN BANKSHARES INC COMMON STOCK USD.01	BUY	0.356	0.00	0.00
SWAP HSBC BOC SWAP CASH COLLATERAL USD	BUY	270,000.000	1.00	270,000.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	20,000.000	100.63	20,125.00
SYNCHRONY FINANCIAL SR UNSECURED 08/30 VAR	BUY	55,000.000	100.24	55,132.00
SYNCHRONY FINANCIAL SR UNSECURED 08/30 VAR	BUY	35,000.000	100.27	35,095.90
SYNCHRONY FINANCIAL SR UNSECURED 08/30 VAR	BUY	115,000.000	100.29	115,334.65
INVINCIBLE INVESTMENT CORP REIT	BUY	261.000	451.77	117,936.62
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	20,000.000	100.88	20,175.00
US TREASURY N/B 02/54 4.25	BUY	300,000.000	98.33	294,984.38
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	30,000.000	101.13	30,337.50
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	35,000.000	101.00	35,350.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	25,000.000	101.00	25,250.00
PERMIAN RESOURC OPTG LLC SR UNSECURED 144A 02/33 6.25	BUY	30,000.000	100.63	30,187.50
US TREASURY N/B 07/26 4.375	BUY	9,000,000.000	100.21	9,018,984.38
T MOBILE USA INC COMPANY GUAR 03/32 2.7	BUY	1,690,000.000	85.90	1,451,726.90
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	25,000.000	57.33	1,433,397.50
US TREASURY N/B 07/29 4	BUY	6,000,000.000	100.26	6,015,703.13
NASDAQ INC COMMON STOCK USD.01	BUY	2,487.000	67.68	168,316.43
US TREASURY N/B 07/31 4.125	BUY	4,000,000.000	100.94	4,037,656.25
US TREASURY N/B 05/54 4.625	BUY	1,100,000.000	104.61	1,150,703.13
US TREASURY N/B 05/34 4.375	BUY	5,500,000.000	102.58	5,641,796.88
US TREASURY N/B 05/44 4.625	BUY	100,000.000	102.72	102,718.75
US TREASURY N/B 07/27 4.375	BUY	7,000,000.000	100.86	7,060,156.25
SANOFI SA SR UNSECURED 06/28 3.625	BUY	293,000.000	97.64	286,079.34
SANOFI SA SR UNSECURED 06/28 3.625	BUY	7,000.000	97.64	6,834.66
KLABIN SA PREF PREFERENCE	SELL	2.000	0.77	1.54
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	10,000.000	1.00	10,000.00
AMERICAN WATER CAPITAL C COMPANY GUAR 144A 06/26 3.625	SELL	515,000.000	97.27	500,935.35
CARGOTEC OYJ B SHARE COMMON STOCK	SELL	8,015.000	66.42	532,362.38
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	8,000.000	90.01	7,200.96
NZ LOCAL GOVT FUND AGENC LOCAL GOVT G 04/33 3.5	SELL	1,640,000.000	53.65	879,822.69
MERITAGE HOMES CORP COMPANY GUAR 144A 05/28 1.75	SELL	100,000.000	98.12	98,120.60
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	8,000.000	89.91	7,192.56
CODORUS VALLEY BANCORP INC COMMON STOCK USD2.5	SELL	3,046.000	21.85	66,555.10
PGS ASA COMMON STOCK NOK3.0	SELL	198,230.000	0.79	156,050.22

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	SELL	14,306.000	25.32	362,227.92
SMURFIT KAPPA GROUP PLC COMMON STOCK EUR.001	SELL	40,686.000	44.52	1,810,935.49
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	140,000.000	90.09	126,126.00
HORIZON CONSTRUCTION DEVELOP COMMON STOCK USD.00002	SELL	91,851.000	0.14	12,795.99
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	8,000.000	90.14	7,211.04
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	SELL	100,000.000	102.45	102,450.00
KINNEVIK AB RDS MISC.	SELL	47,828.000	2.18	104,174.30
ENCORE WIRE CORP COMMON STOCK USD.01	SELL	2,969.000	290.00	861,010.00
EVERBRIDGE INC COMMON STOCK USD.001	SELL	8,224.000	35.00	287,840.00
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	SELL	131,000.000	102.57	134,365.39
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	8,855,600.000	4.72	417,568.74
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	SELL	1,750,000.000	79.38	1,389,062.50
BRILLIANCE CHINA AUTOMOTIVE COMMON STOCK USD.01	SELL	774,000.000	0.52	402,852.47
REPUBLIC OF SOUTH AFRICA SR UNSECURED 02/41 6.5	SELL	86,325,000.000	3.38	2,916,408.56
NOTA DO TESOURO NACIONAL NOTES 01/29 10	SELL	4,577,000.000	16.74	766,130.99
LOCALIZA RENT A CAR SA RIGHT	SELL	1,034.000	1.75	1,812.06
BELIEVE SA COMMON STOCK EUR.005	SELL	5,036.000	16.02	80,691.85
BW LPG LTD COMMON STOCK USD.01	SELL	17,167.000	13.29	228,096.61
SMARTFREN TELECOM TBK PT COMMON STOCK IDR2000.0	SELL	60,709,000.000	0.00	114,725.07
LOCALIZA RENT A CAR SA RIGHT	SELL	1,317.000	1.95	2,568.87
ARABI GROUP HOLDING KSC RIGHT	SELL	37,414.000	0.31	11,590.43
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	SELL	4,190,000.000	79.75	3,341,525.00
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	3,463,800.000	4.72	163,347.26
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	SELL	75,000.000	102.64	76,979.25
NOTA DO TESOURO NACIONAL NOTES 01/29 10	SELL	2,690,000.000	17.12	460,441.35
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	3,320,900.000	4.72	156,608.32
WESTROCK CO COMMON STOCK USD.01	SELL	15,629.000	52.40	818,959.60
WESTROCK CO COMMON STOCK USD.01	SELL	24,373.000	52.40	1,277,145.20
WESTROCK CO COMMON STOCK USD.01	SELL	51,817.000	52.40	2,715,210.80
SCICLONE PHARMACEUTICALS HOL COMMON STOCK USD.00005	SELL	117,500.000	2.41	282,755.63
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	SELL	129,000.000	102.77	132,572.01
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	59,000.000	90.92	53,639.85
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	8,000.000	90.93	7,274.56
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	14,000.000	90.93	12,729.50
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	1,102,000.000	90.59	998,312.82
US BANCORP PREFERRED STOCK 5.5	SELL	525.000	23.35	12,258.41
SAES GETTERS SPA COMMON STOCK EUR.554196	SELL	2,438.000	30.01	73,161.98
AMPLIFON S.P.A. RIGHTS	SELL	19,458.000	0.00	0.00
BESIKTAS FUTBOL YATIRIMLARI SA RIGHT	SELL	43,105.000	0.74	31,968.27
US BANCORP PREFERRED STOCK 5.5	SELL	275.000	23.24	6,391.37
US TREASURY N/B 11/51 1.875	SELL	5,300,000.000	58.56	3,103,605.47
US 10YR ULTRA FUT SEP24 XCBT 20240919	SELL	329.000	113.89	654.71
US TREASURY N/B 05/50 1.25	SELL	5,860,000.000	50.04	2,932,060.16
OVERSEAS SHIPHOLDING GROUP A COMMON STOCK	SELL	11,789.000	8.50	100,206.50
NATIONAL WESTERN LIFE GROU A COMMON STOCK USD.01	SELL	451.000	500.00	225,500.00
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	420,000.000	74.97	314,863.83
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	420,000.000	74.85	314,350.42
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	420,000.000	74.56	313,171.25
US TREASURY N/B 04/31 4.625	SELL	415,000.000	102.21	424,159.18
TORONTO DOMINION BANK SR UNSECURED 12/26 5.264	SELL	1,000,000.000	100.32	1,003,220.00
KRAFT HEINZ FOODS CO COMPANY GUAR 06/50 5.5	SELL	200,000.000	96.89	193,772.00
UBS AG LONDON SR UNSECURED 06/48 4.5	SELL	200,000.000	89.45	178,896.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
COMCAST CORP COMPANY GUAR 07/46 3.4	SELL	300,000.000	73.11	219,327.00
HCA INC COMPANY GUAR 03/52 4.625	SELL	200,000.000	81.60	163,206.00
US TREASURY N/B 05/34 4.375	SELL	1,325,000.000	100.65	1,333,591.80
RENAISSANCERE HOLDINGS L SR UNSECURED 06/33 5.75	SELL	1,619,000.000	99.97	1,618,449.54
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	SELL	2,200,000.000	110.94	2,440,658.00
US TREASURY N/B 02/33 3.5	SELL	2,700,000.000	94.41	2,549,074.22
US BANCORP PREFERRED STOCK 5.5	SELL	16,350.000	23.17	378,866.39
PLAZA SA RIGHT	SELL	16,791.000	0.11	1,873.65
GRAIL INC COMMON STOCK	SELL	0.500	15.46	7.73
NEXPOINT DIVERSIFIED REAL ES REIT USD.001	SELL	0.377	5.38	2.03
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	SELL	110,000.000	111.31	122,439.90
US TREASURY N/B 02/26 1.625	SELL	8,620,000.000	95.37	8,220,988.28
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	SELL	1,540,000.000	111.31	1,714,220.20
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	840,000.000	75.08	630,630.01
TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	SELL	1,950.000	43.00	83,850.00
MMA OFFSHORE LTD COMMON STOCK	SELL	66,310.000	1.83	121,440.79
SAMTY CO LTD COMMON STOCK	SELL	5,800.000	16.71	96,904.27
JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 04/33 5.75	SELL	54,000.000	100.99	54,532.98
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	SELL	152,967.000	3.13	478,418.94
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	SELL	425,000.000	111.02	471,818.00
RENAISSANCERE HOLDINGS L SR UNSECURED 06/33 5.75	SELL	1,620,000.000	100.81	1,633,057.20
CAPITAL ONE FINANCIAL CO SR UNSECURED 10/31 VAR	SELL	1,125,000.000	110.92	1,247,883.75
NOTA DO TESOIRO NACIONAL NOTES 01/29 10	SELL	3,616,000.000	17.47	631,603.57
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	5,239,800.000	4.90	256,544.78
UNITED KINGDOM GILT BONDS REGS 10/61 0.5	SELL	3,445,000.000	39.25	1,352,264.07
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	1,732,200.000	4.86	84,225.68
FNMA POOL MA5164 FN 10/53 FIXED 5	SELL	8,867,951.460	97.75	8,668,768.96
HANA MICRON INC RIGHTS	SELL	1,258.000	1.66	2,083.15
NOTA DO TESOIRO NACIONAL NOTES 01/29 10	SELL	604,000.000	17.44	105,367.72
NOTA DO TESOIRO NACIONAL NOTES 01/29 10	SELL	1,205,000.000	17.45	210,246.55
NOTA DO TESOIRO NACIONAL NOTES 01/29 10	SELL	1,667,000.000	17.44	290,807.92
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	10,000.000	1.00	10,000.00
CAMBRIDGE BANCORP COMMON STOCK USD1.0	SELL	1,651.000	64.18	105,955.20
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	10,479,500.000	4.90	513,185.42
MALAYSIA GOVERNMENT BONDS 03/25 3.882	SELL	4,780,000.000	21.48	1,026,698.21
MALAYSIA GOVERNMENT BONDS 11/26 3.9	SELL	2,345,000.000	21.65	507,630.32
ISHARES MSCI CHINA A ETF ISHARES MSCI CHINA A ETF	SELL	25,000.000	25.73	642,982.12
FED HM LN PC POOL SD8431 FR 05/54 FIXED 5.5	SELL	855,973.490	99.69	853,332.01
NOTA DO TESOIRO NACIONAL NOTES 01/29 10	SELL	3,013,000.000	17.58	529,667.51
FED HM LN PC POOL SD4977 FR 11/53 FIXED 5	SELL	732,359.120	97.95	717,340.04
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	SELL	8,000.000	48.02	383,698.10
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	20,000.000	1.00	20,000.00
ARETEC GROUP INC SR SECURED 144A 08/30 10	SELL	220,000.000	109.84	241,648.00
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	SELL	20,000.000	9.73	194,279.14
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	4,607,514.000	54.65	251,779,817.50
NIKOLA CORP COMMON STOCK USD.0001	SELL	0.333	9.85	3.28
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	30,000.000	1.00	30,000.00
ENERPLUS CORP COMMON STOCK	SELL	1,506.000	20.33	30,605.00
TECK RESOURCES LIMITED SR UNSECURED 07/30 3.9	SELL	1,000,000.000	95.70	957,009.99
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	SELL	0.100	9.90	0.99
ACS ACTIVIDADES DE CONSTRUCCIO RIGHTS	SELL	32,981.000	1.67	54,918.79
US TREASURY N/B 08/32 2.75	SELL	1,415,000.000	90.47	1,280,132.81

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ISHARES MSCI CHINA A ETF ISHARES MSCI CHINA A ETF	SELL	25,000.000	25.81	645,082.06
PDD HOLDINGS INC ADR USD.00002	SELL	875.000	131.63	115,169.01
ASBURY AUTOMOTIVE GROUP COMPANY GUAR 03/28 4.5	SELL	250,000.000	95.80	239,510.00
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	1,760,000.000	75.12	1,322,165.92
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	SELL	3,000.000	46.93	140,622.28
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	30,000.000	1.00	30,000.00
VISCOFAN SA COMMON STOCK	SELL	215.000	69.28	14,895.16
ATI INC SR UNSECURED 12/27 5.875	SELL	170,000.000	98.63	167,662.50
ATI INC SR UNSECURED 10/29 4.875	SELL	400,000.000	94.42	377,688.00
TITULOS DE TESORERIA BONDS 03/31 7	SELL	22,563,000,000.000	0.02	4,691,283.89
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	SELL	150,000.000	0.69	103,951.57
MEITUAN CLASS B COMMON STOCK USD.00001	SELL	7,000.000	15.12	105,703.23
IBERDROLA SA RIGHT	SELL	911,346.000	0.38	345,728.79
ALTIUM LTD COMMON STOCK	SELL	493.000	45.85	22,605.97
ALTIUM LTD COMMON STOCK	SELL	24,145.000	45.85	1,107,142.51
EQUITRANS MIDSTREAM CORP COMMON STOCK	SELL	88,301.000	12.33	1,088,642.53
SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025	SELL	0.480	50.48	24.23
RENAISSANCERE HOLDINGS L SR UNSECURED 06/33 5.75	SELL	1,295,000.000	100.49	1,301,280.75
ATI INC SR UNSECURED 12/27 5.875	SELL	65,000.000	98.63	64,106.25
ALUMINA LTD COMMON STOCK	SELL	388,205.000	0.96	372,310.09
ORRSTOWN FINL SERVICES INC COMMON STOCK	SELL	0.250	30.84	7.71
LAWSON INC COMMON STOCK	SELL	4,600.000	66.41	305,496.97
RENAISSANCERE HOLDINGS L SR UNSECURED 06/33 5.75	SELL	1,366,000.000	100.09	1,367,161.10
KONTROLMATIK ENERJI VE MUHENDI RIGHT	SELL	32,852.000	1.55	50,870.32
UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	SELL	288,000.000	100.08	288,233.28
UNITEDHEALTH GROUP INC SR UNSECURED 01/32 4.95	SELL	412,000.000	100.06	412,259.56
ACS ACTIVIDADES DE CONSTRUCCIO COMMON STOCK	SELL	1,319.000	41.64	54,918.79
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	90,000.000	1.00	90,000.00
PICK N PAY STORES LTD RIGHTS	SELL	69,043.000	0.40	27,692.10
FED HM LN PC POOL SD8368 FR 10/53 FIXED 6	SELL	1,022,798.160	100.88	1,031,747.64
HIBBETT INC COMMON STOCK USD.01	SELL	2,310.000	87.50	202,125.00
KLABIN SA COMMON STOCK	SELL	0.700	0.77	0.55
KLABIN SA PREF PREFERENCE	SELL	0.800	0.77	0.62
TITULOS DE TESORERIA BONDS 03/31 7	SELL	22,860,000,000.000	0.02	4,806,072.28
BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	SELL	45,000.000	102.75	46,237.50
AIR LIQUIDE SA COMMON STOCK EUR5.5	SELL	0.050	2,949.14	147.47
HYOSUNG CORPORATION COMMON STOCK KRW5000.0	SELL	3,077.000	26.70	82,147.50
SWAP HSBC BOC SWAP CASH COLLATERAL USD	SELL	90,000.000	1.00	90,000.00
SILVERBOW RESOURCES INC COMMON STOCK	SELL	4,530.000	33.77	152,978.10
FNMA POOL MA4656 FN 07/52 FIXED 4.5	SELL	588,545.840	95.74	563,463.67
MORGAN STANLEY BANK NA SR UNSECURED 07/25 5.479	SELL	6,000,000.000	100.26	6,015,480.00
BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	SELL	285,000.000	102.00	290,700.00
CANADIAN IMPERIAL BANK SR UNSECURED 10/33 6.092	SELL	200,000.000	105.56	211,126.00
AMEREN CORP SR UNSECURED 03/27 1.95	SELL	1,000,000.000	92.78	927,840.00
NEVADA POWER CO GENL REF MOR 03/54 6	SELL	100,000.000	103.78	103,777.00
INTERSTATE POWER + LIGHT SR UNSECURED 11/51 3.1	SELL	200,000.000	64.63	129,254.00
MORGAN STANLEY SR UNSECURED 04/34 VAR	SELL	100,000.000	99.90	99,902.00
FIRSTENERGY CORP SR UNSECURED 03/50 3.4	SELL	100,000.000	68.57	68,571.00
AEP TRANSMISSION CO LLC SR UNSECURED 03/53 5.4	SELL	100,000.000	97.95	97,952.00
EXELON CORP SR UNSECURED 03/29 5.15	SELL	300,000.000	101.19	303,579.00
GOLDMAN SACHS BANK USA SR UNSECURED 03/27 VAR	SELL	1,000,000.000	100.22	1,002,160.00
PACIFIC GAS + ELECTRIC 1ST MORTGAGE 05/34 5.8	SELL	200,000.000	101.32	202,634.00



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
OKLAHOMA G+E CO SR UNSECURED 04/53 5.6	SELL	100,000.000	99.65	99,651.00
STATE STREET CORP SR UNSECURED 03/27 4.993	SELL	500,000.000	100.72	503,590.00
LLOYDS BANKING GROUP PLC SR UNSECURED 01/35 VAR	SELL	200,000.000	101.75	203,504.00
NATWEST GROUP PLC SUBORDINATED 06/34 VAR	SELL	400,000.000	103.25	413,000.00
IBERDROLA SA ENT COMMON STOCK NPV	SELL	26,804.000	12.90	345,728.79
EASTERN BANKSHARES INC COMMON STOCK USD.01	SELL	0.356	16.35	5.82
JPMORGAN CHASE + CO SR UNSECURED 06/26 3.2	SELL	5,000,000.000	97.07	4,853,650.00
TYMAN PLC COMMON STOCK GBP.05	SELL	2,039.000	5.11	10,410.78
TYMAN PLC COMMON STOCK GBP.05	SELL	38,032.000	5.11	194,383.73
TYMAN PLC COMMON STOCK GBP.05	SELL	728.000	5.10	3,708.56
US TREASURY N/B 02/53 3.625	SELL	260,000.000	87.72	228,068.75
US TREASURY N/B 08/25 6.875	SELL	600,000.000	102.54	615,234.38
US TREASURY N/B 03/29 2.375	SELL	4,985,000.000	93.32	4,652,212.30
US TREASURY N/B 02/34 4	SELL	1,285,000.000	99.70	1,281,134.96
US TREASURY N/B 02/50 2	SELL	2,045,000.000	62.80	1,284,196.09
T MOBILE USA INC COMPANY GUAR 02/29 2.625	SELL	1,690,000.000	91.33	1,543,527.70
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	25,000.000	52.99	1,324,610.66
US TREASURY N/B 07/25 0.25	SELL	8,600,000.000	95.69	8,229,125.00
US TREASURY N/B 07/25 4.75	SELL	7,900,000.000	100.02	7,901,542.97
US TREASURY N/B 07/25 2.875	SELL	4,000,000.000	98.20	3,928,125.00
US TREASURY N/B 07/25 3	SELL	8,100,000.000	98.38	7,969,007.81