

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
10X GENOMICS INC CLASS A COMMON STOCK USD.00001	BUY	2,719.000	19.45	52,884.55
10X GENOMICS INC CLASS A COMMON STOCK USD.00001	BUY	1,119.000	19.45	21,763.65
1ST SOURCE CORP COMMON STOCK	BUY	556.000	53.62	29,812.72
4D MOLECULAR THERAPEUTICS IN COMMON STOCK USD.0001	BUY	1,963.000	20.99	41,203.37
AAON INC COMMON STOCK USD.004	BUY	1,608.000	87.24	140,283.53
AAON INC COMMON STOCK USD.004	BUY	4,561.000	87.24	397,913.04
AAON INC COMMON STOCK USD.004	BUY	4,173.000	87.24	364,036.66
AAON INC COMMON STOCK USD.004	BUY	561.000	87.24	48,941.64
AAR CORP COMMON STOCK USD1.0	BUY	242.000	72.70	17,593.40
ABDULLAH AL OTHAIM MARKETS COMMON STOCK SAR10.0	BUY	158,993.000	3.00	478,394.96
ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01	BUY	519.000	177.84	92,298.96
ABM INDUSTRIES INC COMMON STOCK USD.01	BUY	414.000	50.57	20,935.98
ABSCI CORP COMMON STOCK USD.0001	BUY	16,056.000	3.08	49,452.48
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	BUY	581.000	67.54	39,240.74
ACERINOX SA COMMON STOCK EUR.25	BUY	2,877.000	10.66	30,731.86
ACHIEVE LIFE SCIENCES INC COMMON STOCK USD.001	BUY	6,924.000	4.70	32,542.80
ACM RESEARCH INC CLASS A COMMON STOCK USD.0001	BUY	657.000	23.06	15,150.42
ACRISURE LLC / FIN INC SR SECURED 144A 11/30 7.5	BUY	215,000.000	100.00	215,000.00
ACUITY BRANDS INC COMMON STOCK USD.01	BUY	123.000	241.44	29,697.12
ACUITY BRANDS LIGHTING COMPANY GUAR 12/30 2.15	BUY	150,000.000	83.69	125,533.50
ACV AUCTIONS INC A COMMON STOCK USD.001	BUY	4,677.000	18.25	85,355.25
ADAPTHEALTH CORP COMMON STOCK USD.0001	BUY	1,613.000	10.00	16,130.00
ADASTRIA CO LTD COMMON STOCK	BUY	1,400.000	21.97	30,759.79
ADC THERAPEUTICS SA COMMON STOCK CHF.064	BUY	14,076.000	3.16	44,480.16
ADDUS HOMECARE CORP COMMON STOCK USD.001	BUY	99.000	116.11	11,494.89
ADENTRA INC COMMON STOCK	BUY	1,072.000	27.62	29,610.52
ADMA BIOLOGICS INC COMMON STOCK USD.0001	BUY	3,056.000	11.18	34,166.08
ADT INC COMMON STOCK USD.01	BUY	441.000	7.60	3,352.70
ADT INC COMMON STOCK USD.01	BUY	5,446.000	7.60	41,433.17
ADT INC COMMON STOCK USD.01	BUY	7,367.000	7.60	55,989.20
ADT INC COMMON STOCK USD.01	BUY	1,747.000	7.60	13,276.68
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	BUY	43.000	160.38	6,896.47
ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01	BUY	202.000	160.39	32,398.78
ADVANTAGE SOLUTIONS INC COMMON STOCK USD.0001	BUY	3,963.000	3.01	11,957.56
ADVERUM BIOTECHNOLOGIES INC COMMON STOCK USD.0001	BUY	4,182.000	6.86	28,688.52
AECOM COMMON STOCK USD.01	BUY	139.000	85.62	11,902.19
AECOM COMMON STOCK USD.01	BUY	490.000	88.14	43,188.60
AES CORP COMMON STOCK USD.01	BUY	3,702.000	17.57	65,047.84
AES CORP COMMON STOCK USD.01	BUY	873.000	17.57	15,337.91
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	BUY	287.000	156.23	44,838.73
AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	BUY	111.000	156.22	17,340.79
AFFIRM HOLDINGS INC COMMON STOCK USD.00001	BUY	1,504.000	30.21	45,435.84
AFLAC INC COMMON STOCK USD.1	BUY	693.000	89.31	61,893.56
AG MORTGAGE INVESTMENT TRUST REIT USD.01	BUY	5,787.000	6.64	38,425.68
AGCO CORP COMMON STOCK USD.01	BUY	239.000	97.88	23,393.32
AGCO CORP COMPANY GUAR 03/27 5.45	BUY	300,000.000	100.40	301,197.00
AGILON HEALTH INC COMMON STOCK USD.01	BUY	4,003.000	6.54	26,179.62
AGILYSYS INC COMMON STOCK USD.3	BUY	507.000	104.14	52,798.98
AGIOS PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	276.000	43.12	11,901.12
AGL ENERGY LTD COMMON STOCK	BUY	4,445.000	6.92	30,765.21
AGNC INVESTMENT CORP REIT USD.01	BUY	1,227.000	9.54	11,706.81
AGREE REALTY CORP REIT USD.0001	BUY	75.000	61.94	4,645.30

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AGREE REALTY CORP REIT USD.0001	BUY	501.000	61.94	31,031.94
AIR LEASE CORP COMMON STOCK USD.01	BUY	473.000	47.53	22,481.69
AIR LEASE CORP SR UNSECURED 06/26 5.3	BUY	500,000.000	99.69	498,455.00
AIRBNB INC CLASS A COMMON STOCK USD.0001	BUY	1,742.000	151.63	264,153.40
AIRBNB INC CLASS A COMMON STOCK USD.0001	BUY	32.000	151.63	4,852.24
AIRBNB INC CLASS A COMMON STOCK USD.0001	BUY	1,254.000	151.62	190,135.87
AKEBIA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	41,822.000	1.02	42,658.44
AKER SOLUTIONS ASA COMMON STOCK NOK1.08	BUY	7,572.000	4.09	30,975.43
AKERO THERAPEUTICS INC COMMON STOCK USD.0001	BUY	1,469.000	23.46	34,462.74
AKESO INC COMMON STOCK USD.00001	BUY	24,000.000	5.77	138,718.21
AL BAPTAIN POWER + TELECOMMU COMMON STOCK SAR10.0	BUY	11,297.000	9.70	109,720.57
AL DAWAA MEDICAL SERVICES CO COMMON STOCK SAR10.0	BUY	10,726.000	24.07	258,578.27
AL HAMMADI HOLDING COMMON STOCK SAR10.0	BUY	28,265.000	13.16	372,596.96
AL JOUF AGRICULTURE DEVELOPM COMMON STOCK SAR1.0	BUY	5,300.000	17.41	92,437.89
AL MASANE AL KOBRA MINING CO COMMON STOCK SAR10.0	BUY	12,979.000	16.91	219,764.47
AL MOAMMAR INFORMATION SYSTE COMMON STOCK SAR10.0	BUY	5,300.000	39.29	208,539.73
AL RAJHI CO FOR CO OPERATIVE COMMON STOCK QAR10.0	BUY	14,421.000	43.49	628,104.10
AL RAJHI REIT REIT SAR10.0	BUY	63,185.000	2.24	141,664.40
AL RAJHI REIT REIT SAR10.0	BUY	31,211.000	2.24	70,132.99
ALAMAR FOODS COMMON STOCK SAR10.0	BUY	4,137.000	21.49	89,034.35
ALAMO GROUP INC COMMON STOCK USD.1	BUY	92.000	173.00	15,916.00
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	791.000	6.23	4,936.53
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	530.000	6.19	3,289.30
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	599.000	6.14	3,686.95
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	1,520.000	6.21	9,465.63
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	3,079.000	6.56	20,227.03
ALANDALUS PROPERTY CO COMMON STOCK SAR10.0	BUY	1,685.000	6.30	10,634.69
ALARM.COM HOLDINGS INC COMMON STOCK	BUY	335.000	63.54	21,285.90
ALASEEL CO COMMON STOCK SAR1.0	BUY	70,664.000	1.26	89,113.93
ALASKA AIR GROUP INC COMMON STOCK USD.01	BUY	287.000	40.29	11,564.95
ALASKA AIR GROUP INC COMMON STOCK USD.01	BUY	654.000	40.40	26,421.60
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	BUY	1,933.000	19.75	38,176.75
ALBERTSONS COS INC CLASS A COMMON STOCK USD.01	BUY	280.000	19.75	5,529.78
ALCOA CORP COMMON STOCK USD.01	BUY	517.000	39.78	20,566.26
ALDEYRA THERAPEUTICS INC COMMON STOCK USD.001	BUY	10,016.000	3.31	33,152.96
ALDREES PETROLEUM AND TRANSP COMMON STOCK SAR10.0	BUY	17,666.000	31.06	549,607.60
ALI ALGHANIM SONS AUTOMOTIVE COMMON STOCK KWD.1	BUY	9,408.000	3.30	31,137.97
ALIBABA GROUP HOLDING LTD COMMON STOCK USD.000003125	BUY	14,800.000	9.73	144,152.05
ALIGHT INC CLASS A COMMON STOCK USD.0001	BUY	13,964.000	7.38	103,054.32
ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001	BUY	2,169.000	7.82	16,961.58
ALIMERA SCIENCES INC COMMON STOCK USD.01	BUY	4,307.000	5.56	23,946.92
ALKAMI TECHNOLOGY INC COMMON STOCK USD.001	BUY	721.000	28.48	20,534.08
ALKERMES PLC COMMON STOCK USD.01	BUY	1,192.000	24.10	28,727.20
ALKHORAYEF WATER + POWER TEC COMMON STOCK SAR10.0	BUY	6,183.000	44.62	276,284.70
ALLEGION PLC COMMON STOCK USD.01	BUY	101.000	116.78	11,794.89
ALLEGION PLC COMMON STOCK USD.01	BUY	257.000	118.15	30,364.55
ALLEGRO.EU SA COMMON STOCK PLN.01	BUY	12,796.000	9.61	122,986.27
ALLETE INC COMMON STOCK	BUY	368.000	62.35	22,944.80
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	BUY	161.000	73.78	11,879.34
ALLY FINANCIAL INC COMMON STOCK USD.01	BUY	337.000	39.05	13,160.49
ALLY FINANCIAL INC COMMON STOCK USD.01	BUY	1,788.000	39.67	70,929.96
ALLY FINANCIAL INC COMMON STOCK USD.01	BUY	194.000	39.67	7,695.65

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ALMIRALL SA COMMON STOCK	BUY	370.000	9.41	3,482.86
ALMUNAJEM FOODS CO COMMON STOCK SAR10.0	BUY	6,490.000	28.58	185,760.34
ALPHATEC HOLDINGS INC COMMON STOCK USD.0001	BUY	2,180.000	10.45	22,781.00
ALSAIF STORES FOR DEVELOPMEN COMMON STOCK SAR10.0	BUY	37,855.000	2.66	100,950.85
ALTAIR ENGINEERING INC A COMMON STOCK	BUY	694.000	98.08	68,067.52
ALTAREA REIT EUR15.279999999999999	BUY	332.000	92.39	30,771.53
ALTI GLOBAL INC COMMON STOCK USD.0001	BUY	6,779.000	5.21	35,318.59
ALUJAIN CORP COMMON STOCK SAR10.0	BUY	12,225.000	11.14	136,405.80
AMAZON.COM INC COMMON STOCK USD.01	BUY	15,275.000	193.25	2,951,909.03
AMAZON.COM INC COMMON STOCK USD.01	BUY	3,617.000	193.25	698,994.29
AMAZON.COM INC COMMON STOCK USD.01	BUY	13,150.000	193.24	2,541,128.36
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	BUY	6,198.000	4.98	30,866.04
AMDOCS LTD COMMON STOCK GBP.0001	BUY	342.000	78.92	26,990.64
AMEDISYS INC COMMON STOCK USD.001	BUY	55.000	91.80	5,048.79
AMER SPORTS INC COMMON STOCK	BUY	11,063.000	12.57	139,150.41
AMER SPORTS INC COMMON STOCK	BUY	240.000	12.57	3,017.40
AMER SPORTS INC COMMON STOCK	BUY	7,401.000	12.57	93,026.87
AMER SPORTS INC COMMON STOCK	BUY	24,537.000	12.57	308,430.09
AMEREN ILLINOIS CO 1ST MORTGAGE 03/49 4.5	BUY	400,000.000	87.19	348,752.00
AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01	BUY	3,639.000	11.33	41,229.87
AMERICAN CREDIT ACCEPTANCE REC ACAR 2023 4 D 144A	BUY	100,000.000	102.94	102,937.50
AMERICAN ELECTRIC POWER JR SUBORDINA 12/54 VAR	BUY	2,070,000.000	100.00	2,070,000.00
AMERICAN ELECTRIC POWER JR SUBORDINA 12/54 VAR	BUY	300,000.000	99.96	299,880.00
AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR	BUY	300,000.000	107.28	321,834.00
AMERICAN FINANCIAL GROUP INC COMMON STOCK	BUY	362.000	123.02	44,534.15
AMERICAN FINANCIAL GROUP INC COMMON STOCK	BUY	377.000	123.02	46,378.54
AMERICAN HEALTHCARE REIT INC REIT USD.01	BUY	13,073.000	14.61	190,996.53
AMERICAN HOMES 4 RENT A REIT USD.01	BUY	2,603.000	37.16	96,727.48
AMERICAN PUBLIC EDUCATION COMMON STOCK USD.01	BUY	3,157.000	17.58	55,500.06
AMERICAN SUPERCONDUCTOR CORP COMMON STOCK USD.01	BUY	6,863.000	23.39	160,525.57
AMERICANA RESTAURANTS INTERN COMMON STOCK AED.073	BUY	104,031.000	0.88	91,932.77
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	BUY	187.000	427.19	79,885.00
AMES NATIONAL CORP COMMON STOCK USD2.0	BUY	1,767.000	20.49	36,205.83
AMICUS THERAPEUTICS INC COMMON STOCK USD.01	BUY	1,448.000	9.92	14,364.16
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	BUY	347.000	34.13	11,843.77
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	BUY	10,375.000	40.02	415,217.88
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	BUY	467.000	40.02	18,689.34
AMKOR TECHNOLOGY INC COMMON STOCK USD.001	BUY	6,888.000	40.02	275,646.05
AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01	BUY	7,712.000	6.35	48,971.20
AMP LTD COMMON STOCK	BUY	42,611.000	0.70	29,860.33
AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001	BUY	293.000	40.00	11,720.00
AMPHENOL CORP CL A COMMON STOCK USD.001	BUY	681.000	67.37	45,879.65
AMPLIFON S.P.A. RIGHTS	BUY	19,458.000	0.00	0.00
AMSR TRUST AMSR 2024 SFR1 D 144A	BUY	220,000.000	91.77	201,886.34
ANALOG DEVICES INC SR UNSECURED 04/34 5.05	BUY	500,000.000	100.85	504,255.00
ANDERSONS INC/THE COMMON STOCK	BUY	391.000	49.60	19,393.60
ANI PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	787.000	63.68	50,116.16
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	BUY	603.000	19.38	11,687.23
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	BUY	2,271.000	19.06	43,287.53
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	BUY	1,933.000	19.06	36,842.98
ANSELL LTD COMMON STOCK	BUY	1,766.000	17.51	30,921.21
ANTERO MIDSTREAM CORP COMMON STOCK	BUY	1,033.000	14.74	15,226.42

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ANTERO MIDSTREAM CORP COMMON STOCK	BUY	1,357.000	14.74	20,001.37
ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 02/32 6.625	BUY	20,000.000	101.24	20,247.40
ANTERO RESOURCES CORP COMMON STOCK USD.01	BUY	2,747.000	32.63	89,634.61
ANTERO RESOURCES CORP COMMON STOCK USD.01	BUY	366.000	32.63	11,942.07
AOZORA BANK LTD COMMON STOCK	BUY	1,900.000	16.88	32,079.02
APA CORP COMMON STOCK USD.625	BUY	998.000	29.44	29,381.12
APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	818.000	38.36	31,378.48
APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	808.000	38.36	30,994.88
API GROUP CORP COMMON STOCK USD.0001	BUY	7,175.000	37.63	270,002.43
API GROUP CORP COMMON STOCK USD.0001	BUY	13,633.000	37.63	513,043.87
API GROUP CORP COMMON STOCK USD.0001	BUY	13,896.000	37.63	522,884.25
API GROUP CORP COMMON STOCK USD.0001	BUY	4,946.000	37.63	186,117.98
APIDOS CLO LTD APID 2013 12A CRR 144A	BUY	500,000.000	100.00	500,000.00
APIDOS CLO LTD APID 2013 12A DRR 144A	BUY	250,000.000	100.00	250,000.00
APIDOS CLO LTD APID 2019 32A A1R 144A	BUY	250,000.000	100.00	250,000.00
APIDOS CLO LTD APID 2019 32A DR 144A	BUY	250,000.000	100.00	250,000.00
APOLLO AVIATION SECURITIZATION AASET 2024 1A A1 144A	BUY	250,000.000	100.66	251,660.16
APOLLO COMMERCIAL REAL ESTAT REIT USD.01	BUY	1,960.000	9.79	19,188.40
APPFOLIO INC A COMMON STOCK USD.0001	BUY	52.000	231.43	12,034.70
APPFOLIO INC A COMMON STOCK USD.0001	BUY	945.000	244.57	231,119.60
APPFOLIO INC A COMMON STOCK USD.0001	BUY	1,065.000	244.57	260,469.71
APPFOLIO INC A COMMON STOCK USD.0001	BUY	638.000	244.57	156,035.66
APPFOLIO INC A COMMON STOCK USD.0001	BUY	1,343.000	244.56	328,443.41
APPLE HOSPITALITY REIT INC REIT	BUY	3,370.000	14.54	48,999.80
APPLE INC SR UNSECURED 05/30 4.15	BUY	300,000.000	98.89	296,673.00
APPLIED INDUSTRIAL TECH INC COMMON STOCK	BUY	155.000	194.00	30,070.00
APPLIED OPTOELECTRONICS INC COMMON STOCK USD.001	BUY	7,438.000	8.29	61,661.02
APPLIED THERAPEUTICS INC COMMON STOCK USD.0001	BUY	19,329.000	4.67	90,266.43
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	BUY	44.000	83.22	3,661.79
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	BUY	3,695.000	83.22	307,501.60
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	BUY	1,822.000	83.22	151,641.42
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	BUY	3,677.000	83.22	305,986.70
APTARGROUP INC COMMON STOCK USD.01	BUY	397.000	140.81	55,901.57
APTARGROUP INC SR UNSECURED 03/32 3.6	BUY	100,000.000	88.32	88,316.00
APTIV PLC COMPANY GUAR 03/49 5.4	BUY	100,000.000	90.95	90,949.00
AQUESTIVE THERAPEUTICS INC COMMON STOCK USD.001	BUY	14,930.000	2.60	38,818.00
ARABI GROUP HOLDING KSC RIGHT	BUY	37,414.000	0.00	0.00
ARABIAN CEMENT COMMON STOCK SAR10.0	BUY	2,284.000	7.97	18,248.14
ARABIAN CEMENT COMMON STOCK SAR10.0	BUY	15,382.000	7.81	120,357.72
ARABIAN CONTRACTING SERVICES COMMON STOCK	BUY	5,408.000	56.19	304,312.08
ARAMARK COMMON STOCK USD.01	BUY	351.000	32.72	11,485.08
ARAMARK COMMON STOCK USD.01	BUY	1,204.000	34.02	40,960.08
ARBOR REALTY TRUST INC REIT USD.01	BUY	879.000	13.35	11,739.22
ARCADIS NV COMMON STOCK EUR.02	BUY	478.000	64.00	30,600.26
ARCADIUM LITHIUM PLC COMMON STOCK USD1.0	BUY	16,518.000	3.36	55,500.48
ARCELLX INC COMMON STOCK USD.001	BUY	1,134.000	55.19	62,585.46
ARCELORMITTAL SA SR UNSECURED 06/54 6.35	BUY	150,000.000	98.56	147,841.50
ARCH RESOURCES INC COMMON STOCK USD.01	BUY	72.000	160.55	11,559.86
ARCHER AVIATION INC A COMMON STOCK USD.0001	BUY	16,234.000	3.52	57,143.68
ARCHROCK INC COMMON STOCK USD.01	BUY	3,848.000	20.22	77,806.56
ARCOSA INC COMMON STOCK USD.01	BUY	200.000	83.41	16,682.00
ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001	BUY	5,381.000	9.30	50,043.30

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ARDONAGH FINCO LTD SR SECURED 144A 02/31 7.75	BUY	242,000.000	99.79	241,499.06
ARE HOLDINGS INC COMMON STOCK	BUY	2,300.000	12.71	29,242.70
ARES MANAGEMENT CORP A COMMON STOCK	BUY	1,206.000	133.28	160,745.33
ARES MANAGEMENT CORP A COMMON STOCK	BUY	10.000	133.28	1,332.83
ARES MANAGEMENT CORP A COMMON STOCK	BUY	600.000	133.27	79,964.58
ARES STRATEGIC INCOME FU SR UNSECURED 144A 08/29 6.35	BUY	200,000.000	99.48	198,952.00
ARETEC GROUP INC SR SECURED 144A 08/30 10	BUY	80,000.000	109.24	87,391.20
ARHAUS INC COMMON STOCK USD.001	BUY	10,301.000	16.94	174,498.94
ARISTA NETWORKS INC COMMON STOCK USD.0001	BUY	37.000	350.48	12,967.85
ARISTA NETWORKS INC COMMON STOCK USD.0001	BUY	409.000	350.48	143,349.59
ARISTA NETWORKS INC COMMON STOCK USD.0001	BUY	319.000	350.46	111,798.30
ARLO TECHNOLOGIES INC COMMON STOCK USD.001	BUY	1,387.000	13.04	18,086.48
ARQ INC COMMON STOCK	BUY	4,969.000	6.07	30,161.83
ARRIVENT BIOPHARMA INC COMMON STOCK USD.0001	BUY	1,973.000	18.55	36,599.15
ARRIYADH DEVELOPMENT COMPANY COMMON STOCK SAR10.0	BUY	31,406.000	5.88	185,068.26
ARROW ELECTRONICS INC COMMON STOCK USD1.0	BUY	204.000	120.76	24,635.04
ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001	BUY	1,114.000	25.99	28,952.86
ARTERIS INC COMMON STOCK USD.001	BUY	5,547.000	7.51	41,657.97
ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01	BUY	673.000	41.27	27,774.71
ARVINAS INC COMMON STOCK USD.001	BUY	2,948.000	26.62	78,475.76
ASHLAND INC COMMON STOCK	BUY	176.000	94.49	16,630.24
ASIAN DEVELOPMENT BANK SR UNSECURED 01/29 3.625	BUY	20,000,000.000	9.00	1,800,341.22
ASPEN AEROGELS INC COMMON STOCK USD.00001	BUY	1,562.000	23.85	37,253.70
ASSURANT INC COMMON STOCK USD.01	BUY	69.000	168.71	11,641.40
ASTEC INDUSTRIES INC COMMON STOCK USD.2	BUY	379.000	31.30	11,865.24
ASTERA LABS INC COMMON STOCK USD.0001	BUY	1,927.000	60.51	116,618.19
ASTERA LABS INC COMMON STOCK USD.0001	BUY	95.000	60.51	5,748.69
ASTERA LABS INC COMMON STOCK USD.0001	BUY	1,346.000	60.51	81,442.96
ASTERA LABS INC COMMON STOCK USD.0001	BUY	4,463.000	60.51	270,056.13
ASTRA INDUSTRIAL GROUP COMMON STOCK SAR10.0	BUY	12,979.000	37.76	490,844.24
ASTRANA HEALTH INC COMMON STOCK USD.001	BUY	293.000	40.56	11,884.08
ASURE SOFTWARE INC COMMON STOCK USD.01	BUY	4,762.000	8.40	40,000.80
AT+T INC SR UNSECURED 09/55 3.55	BUY	100,000.000	68.50	68,499.00
ATAA EDUCATIONAL CO COMMON STOCK SAR10.0	BUY	7,435.000	16.01	119,248.43
ATI INC COMMON STOCK USD.1	BUY	5,001.000	55.45	277,310.45
ATI INC COMMON STOCK USD.1	BUY	6,295.000	55.45	349,073.49
ATI INC COMMON STOCK USD.1	BUY	7,539.000	55.45	418,019.46
ATLANTA BRAVES HOLDINGS IN C COMMON STOCK USD.01	BUY	530.000	39.44	20,903.20
ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33	BUY	556.000	32.85	18,264.60
ATLAS ENERGY SOLUTIONS INC COMMON STOCK	BUY	10,128.000	19.93	201,851.04
ATLISSIAN CORPORATION SR UNSECURED 05/29 5.25	BUY	400,000.000	100.72	402,872.00
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	50,000.000	100.27	50,135.00
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	85,000.000	100.16	85,137.70
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	100,000.000	100.61	100,611.00
ATLISSIAN CORPORATION SR UNSECURED 05/34 5.5	BUY	115,000.000	100.15	115,174.80
ATOSSA THERAPEUTICS INC COMMON STOCK USD.001	BUY	25,430.000	1.19	30,261.70
AURORA INNOVATION INC COMMON STOCK USD.0001	BUY	98,577.000	2.77	273,058.29
AUSTRALIAN GOVERNMENT SR UNSECURED REGS 02/50 1	BUY	290,000.000	62.11	180,122.32
AUTO1 GROUP SE COMMON STOCK	BUY	4,361.000	6.55	28,573.72
AUTOZONE INC SR UNSECURED 07/29 5.1	BUY	600,000.000	99.89	599,316.00
AVADEL PHARMACEUTICALS COMMON STOCK	BUY	18,581.000	14.06	261,248.86
AVANGRID INC COMMON STOCK USD.01	BUY	125.000	35.53	4,441.06

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
AVEANNA HEALTHCARE HOLDINGS COMMON STOCK USD.01	BUY	10,508.000	2.76	29,002.08
AVIDITY BIOSCIENCES INC COMMON STOCK	BUY	5,714.000	40.85	233,416.90
AVIDXCHANGE HOLDINGS INC COMMON STOCK USD.001	BUY	4,639.000	12.06	55,946.34
AVISTA CORP COMMON STOCK	BUY	417.000	35.01	14,603.50
AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001	BUY	148.000	142.19	21,044.12
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	BUY	167.000	70.06	11,700.95
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	BUY	1,705.000	70.65	120,459.96
AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	BUY	307.000	70.65	21,688.63
AXON ENTERPRISE INC COMMON STOCK USD.00001	BUY	68.000	285.21	19,394.39
AXON ENTERPRISE INC COMMON STOCK USD.00001	BUY	156.000	294.24	45,901.60
AXON ENTERPRISE INC COMMON STOCK USD.00001	BUY	23.000	294.23	6,767.23
AXONICS INC COMMON STOCK USD.0001	BUY	303.000	67.23	20,370.69
AXSOME THERAPEUTICS INC COMMON STOCK USD.0001	BUY	274.000	80.50	22,057.00
AYA GOLD + SILVER INC COMMON STOCK	BUY	3,016.000	10.09	30,442.34
AZEK CO INC/THE COMMON STOCK	BUY	484.000	42.13	20,390.92
AZENTA INC COMMON STOCK USD.01	BUY	217.000	52.62	11,418.54
B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1	BUY	5,114.000	6.01	30,729.44
BACKBLAZE INC A COMMON STOCK USD.001	BUY	8,024.000	6.16	49,427.84
BADGER METER INC COMMON STOCK USD1.0	BUY	64.000	184.24	11,791.74
BADGER METER INC COMMON STOCK USD1.0	BUY	78.000	186.35	14,535.30
BAIDU INC CLASS A COMMON STOCK USD.00000625	BUY	4,650.000	12.02	55,958.28
BALCHEM CORP COMMON STOCK USD.0667	BUY	215.000	153.95	33,099.25
BALDWIN INSUR GRP/FIN SR SECURED 144A 05/31 7.125	BUY	162,000.000	101.31	164,120.58
BALDWIN INSURANCE GROUP INC/ COMMON STOCK USD.01	BUY	1,379.000	35.47	48,913.13
BANK FIRST CORP COMMON STOCK USD1.0	BUY	345.000	82.59	28,493.55
BANK OF AMERICA CORP SR UNSECURED 04/40 VAR	BUY	200,000.000	86.52	173,030.00
BANK OF CYPRUS HOLDINGS JR SUBORDINA REGS 12/99 VAR	BUY	350,000.000	119.61	418,619.82
BANKUNITED INC SUBORDINATED 06/30 5.125	BUY	150,000.000	89.88	134,814.00
BARCLAYS COMMERCIAL MORTGAGE S BBCMS 2024 5C27 C	BUY	35,000.000	100.86	35,301.45
BARK INC COMMON STOCK USD.0001	BUY	26,652.000	1.81	48,240.12
BARRETT BUSINESS SVCS INC COMMON STOCK USD.01	BUY	468.000	32.77	15,336.36
BATH + BODY WORKS INC COMMON STOCK USD.5	BUY	746.000	39.05	29,131.30
BAUSCH + LOMB CORP SR SECURED 144A 10/28 8.375	BUY	100,000.000	102.50	102,500.00
BAUSCH HEALTH COS INC COMMON STOCK	BUY	4,759.000	6.46	30,769.77
BAWAN CO COMMON STOCK SAR10.0	BUY	10,600.000	12.37	131,312.57
BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	BUY	210.000	33.45	7,024.21
BAYCOM CORP COMMON STOCK	BUY	2,133.000	20.35	43,406.55
BEACON ROOFING SUPPLY INC COMMON STOCK USD.01	BUY	356.000	90.50	32,218.00
BEAM THERAPEUTICS INC COMMON STOCK USD.01	BUY	641.000	23.43	15,018.63
BEL FUSE INC CL A COMMON STOCK USD.1	BUY	351.000	80.91	28,399.41
BELIMO HOLDING AG REG COMMON STOCK CHF.05	BUY	62.000	481.57	29,863.53
BELLRING BRANDS INC COMMON STOCK USD.01	BUY	9,660.000	57.14	551,982.06
BELLRING BRANDS INC COMMON STOCK USD.01	BUY	2,267.000	57.14	129,542.05
BELLRING BRANDS INC COMMON STOCK USD.01	BUY	7,962.000	57.14	454,928.78
BELLRING BRANDS INC COMMON STOCK USD.01	BUY	393.000	57.14	22,456.02
BENCHMARK ELECTRONICS INC COMMON STOCK USD.1	BUY	300.000	39.46	11,838.00
BERRY GLOBAL GROUP INC COMMON STOCK USD.01	BUY	307.000	58.85	18,066.95
BERRY GLOBAL GROUP INC COMMON STOCK USD.01	BUY	105.000	58.85	6,178.99
BEST BUY CO INC COMMON STOCK USD.1	BUY	1,547.000	84.29	130,398.18
BEST BUY CO INC COMMON STOCK USD.1	BUY	41.000	84.29	3,455.99
BEST BUY CO INC COMMON STOCK USD.1	BUY	381.000	84.29	32,117.54
BEST BUY CO INC COMMON STOCK USD.1	BUY	1,192.000	84.29	100,469.39

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BGC GROUP INC A COMMON STOCK USD.01	BUY	3,698.000	8.30	30,693.40
BIDVEST GROUP LTD COMMON STOCK ZAR.05	BUY	12,627.000	13.66	173,011.92
BIGBEAR.AI HOLDINGS INC COMMON STOCK USD.0001	BUY	20,426.000	1.51	30,843.26
BILL HOLDINGS INC COMMON STOCK USD.00001	BUY	406.000	52.62	21,363.72
BINDAWOOD HOLDING CO COMMON STOCK SAR10.0	BUY	103,021.000	2.07	213,272.16
BIO RAD LABORATORIES A COMMON STOCK USD.0001	BUY	3,911.000	273.11	1,068,133.21
BIO TECHNE CORP COMMON STOCK USD.01	BUY	434.000	71.65	31,096.10
BIOCRYST PHARMACEUTICALS INC COMMON STOCK USD.01	BUY	2,931.000	6.18	18,113.58
BIOGEN INC COMMON STOCK USD.0005	BUY	42.000	231.81	9,736.02
BIOHAVEN LTD COMMON STOCK	BUY	1,647.000	34.71	57,167.37
BIOTE CORP A COMMON STOCK USD.0001	BUY	5,421.000	7.47	40,494.87
BIOVENTUS INC A COMMON STOCK USD.001	BUY	7,547.000	5.75	43,395.25
BITFARMS LTD/CANADA COMMON STOCK	BUY	10,473.000	3.15	32,998.75
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	BUY	283.000	87.84	24,858.72
BLACK DIAMOND THERAPEUTICS I COMMON STOCK	BUY	7,468.000	4.66	34,800.88
BLACK HILLS CORP COMMON STOCK USD1.0	BUY	222.000	53.35	11,844.61
BLACKLINE INC COMMON STOCK USD.01	BUY	398.000	48.45	19,283.10
BLACKROCK TCP CAP CORP SR UNSECURED 05/29 6.95	BUY	150,000.000	97.63	146,446.50
BLACKSTONE MORTGAGE TRU CL A REIT USD.01	BUY	1,033.000	16.75	17,313.50
BLACKSTONE MORTGAGE TRU CL A REIT USD.01	BUY	918.000	17.42	15,991.56
BLEND LABS INC A COMMON STOCK USD.00001	BUY	46,419.000	2.36	109,548.84
BLINK CHARGING CO COMMON STOCK USD.001	BUY	19,342.000	2.74	52,997.08
BLOOM ENERGY CORP A COMMON STOCK USD.0001	BUY	1,809.000	12.24	22,142.16
BLOOMIN BRANDS INC/OSI COMPANY GUAR 144A 04/29 5.125	BUY	90,000.000	90.72	81,650.70
BLUE BIRD CORP COMMON STOCK USD.0001	BUY	984.000	53.85	52,988.40
BLUE OWL CAP CORP III SR UNSECURED 04/27 3.125	BUY	100,000.000	91.59	91,593.00
BLUE OWL CAPITAL CORP II SR UNSECURED 144A 11/26 8.45	BUY	100,000.000	103.38	103,376.00
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	BUY	1,744,230.000	17.29	30,157,736.70
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	BUY	538.000	17.75	9,550.04
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	BUY	4,384.000	17.75	77,851.07
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	BUY	60.000	17.75	1,065.15
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	BUY	2,232.000	17.75	39,616.21
BLUE OWL TECHNOLOGY FIN SR UNSECURED 144A 04/29 6.75	BUY	200,000.000	97.96	195,928.00
BLUE OWL TECHNOLOGY FINA SR UNSECURED 01/27 2.5	BUY	100,000.000	90.06	90,060.00
BLUEPRINT MEDICINES CORP COMMON STOCK USD.001	BUY	673.000	107.78	72,535.94
BOEING CO/THE COMMON STOCK USD5.0	BUY	640.000	182.01	116,488.00
BOEING CO/THE COMMON STOCK USD5.0	BUY	361.000	182.01	65,708.50
BOEING CO/THE COMMON STOCK USD5.0	BUY	764.000	182.00	139,049.68
BOISE CASCADE CO COMMON STOCK USD.01	BUY	93.000	126.56	11,770.64
BORGWARNER INC COMMON STOCK USD.01	BUY	346.000	33.96	11,750.51
BORR DRILLING LTD COMMON STOCK USD.05	BUY	4,184.000	6.45	26,986.80
BOX INC CLASS A COMMON STOCK USD.0001	BUY	615.000	26.44	16,260.60
BP CAP MARKETS AMERICA COMPANY GUAR 10/29 4.97	BUY	1,200,000.000	100.23	1,202,724.00
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	12,000.000	105.25	12,630.00
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	10,000.000	105.13	10,512.50
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	5,000.000	104.92	5,246.20
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	25,000.000	105.00	26,250.00
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	15,000.000	105.00	15,750.00
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	40,000.000	105.00	42,000.00
BRANDYWINE OPER PARTNERS COMPANY GUAR 04/29 8.875	BUY	93,000.000	104.88	97,533.75
BRC INC A COMMON STOCK USD.0001	BUY	10,468.000	6.13	64,168.84
BRIDGEBIO PHARMA INC COMMON STOCK	BUY	5,267.000	25.33	133,413.11

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	BUY	266.000	110.08	29,281.28
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	BUY	1,048.000	43.34	45,422.94
BRINK S CO/THE COMMON STOCK USD1.0	BUY	117.000	101.51	11,877.37
BRINK S CO/THE COMMON STOCK USD1.0	BUY	196.000	102.40	20,070.40
BRINKER INTERNATIONAL INC COMMON STOCK USD.1	BUY	187.000	72.39	13,536.93
BROADCOM INC COMMON STOCK	BUY	25.000	1,605.53	40,138.31
BROADCOM INC COMMON STOCK	BUY	1,823.000	1,605.53	2,926,895.77
BROADCOM INC COMMON STOCK	BUY	1,281.000	1,605.46	2,056,595.54
BROADSTONE NET LEASE INC REIT USD.00025	BUY	988.000	15.87	15,679.56
BROOKDALE SENIOR LIVING INC COMMON STOCK USD.01	BUY	1,788.000	6.83	12,212.04
BROOKFIELD INFRASTRUCTURE A COMMON STOCK	BUY	578.000	33.66	19,455.48
BROOKFIELD RENEWABLE COR A COMMON STOCK USD.01	BUY	793.000	28.38	22,505.34
BROWN + BROWN INC COMMON STOCK USD.1	BUY	152.000	89.41	13,589.74
BROWN + BROWN INC SR UNSECURED 03/31 2.375	BUY	200,000.000	82.92	165,830.00
BRUKER CORP COMMON STOCK USD.01	BUY	700.000	63.81	44,668.75
BRUKER CORP COMMON STOCK USD.01	BUY	1,257.000	63.81	80,209.17
BRUKER CORP COMMON STOCK USD.01	BUY	258.000	63.81	16,462.28
BURFORD CAPITAL LTD COMMON STOCK	BUY	2,234.000	13.58	30,342.45
BURFORD CAPITAL LTD COMMON STOCK	BUY	40,285.000	13.05	525,719.25
BURLINGTN NORTH SANTA FE SR UNSECURED 03/55 5.5	BUY	300,000.000	101.95	305,853.00
BURLINGTN NORTH SANTA FE SR UNSECURED 09/44 4.55	BUY	200,000.000	89.20	178,402.00
BUSINESS JET SECURITIES, LLC BJETS 2024 1A A 144A	BUY	97,231.940	100.50	97,718.10
BWX TECHNOLOGIES INC COMMON STOCK USD.01	BUY	325.000	95.00	30,875.00
BXP INC REIT USD.01	BUY	824.000	61.56	50,725.44
BYRNA TECHNOLOGIES INC COMMON STOCK USD.001	BUY	3,477.000	9.98	34,700.46
C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	BUY	23,236.000	88.12	2,047,556.32
C4 THERAPEUTICS INC COMMON STOCK USD.0001	BUY	11,788.000	4.62	54,460.56
CABOT CORP COMMON STOCK USD1.0	BUY	209.000	91.89	19,205.01
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	BUY	89.000	430.13	38,281.57
CACI INTERNATIONAL INC CL A COMMON STOCK USD.1	BUY	82.000	430.11	35,269.14
CACTUS INC A COMMON STOCK USD.01	BUY	327.000	52.74	17,245.98
CADELER A/S COMMON STOCK DKK1.0	BUY	761.000	6.01	4,576.00
CADELER A/S COMMON STOCK DKK1.0	BUY	4,308.000	6.01	25,903.36
CADENCE BANK COMMON STOCK USD2.5	BUY	809.000	28.28	22,878.52
CADENCE DESIGN SYS INC COMMON STOCK USD.01	BUY	34.000	307.74	10,463.05
CADRE HOLDINGS INC COMMON STOCK USD.01	BUY	1,233.000	33.56	41,379.48
CAESARS ENTERTAIN INC SR SECURED 144A 02/30 7	BUY	83,000.000	102.75	85,281.67
CAESARS ENTERTAINMENT INC COMMON STOCK	BUY	348.000	39.74	13,829.87
CAESARS ENTERTAINMENT INC COMMON STOCK	BUY	245.000	39.74	9,736.91
CAESARS ENTERTAINMENT INC COMMON STOCK	BUY	582.000	39.74	23,133.34
CAESARS ENTERTAINMENT INC COMMON STOCK	BUY	43,570.000	39.74	1,731,471.80
CAESARS ENTERTAINMENT INC COMMON STOCK	BUY	405.000	39.74	16,094.01
CAL MAINE FOODS INC COMMON STOCK USD.01	BUY	194.000	61.11	11,855.34
CALEDONIA MINING CORP PLC COMMON STOCK	BUY	3,305.000	9.72	32,124.60
CALIBRE MINING CORP COMMON STOCK	BUY	22,923.000	1.36	31,145.16
CALIFORNIA RESOURCES CORP COMMON STOCK USD.01	BUY	316.000	53.22	16,817.52
CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01	BUY	258.000	48.49	12,510.42
CAMDEN PROPERTY TRUST REIT USD.01	BUY	371.000	109.11	40,479.81
CAMPBELL SOUP CO COMMON STOCK USD.0375	BUY	221.000	45.19	9,986.57
CANADIAN PACIFIC KANSAS CITY COMMON STOCK	BUY	37.000	78.52	2,905.37
CAPITAL BANCORP INC/MD COMMON STOCK USD.01	BUY	1,849.000	20.50	37,904.50
CAPRI HOLDINGS LTD COMMON STOCK	BUY	537.000	33.08	17,763.96

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CAPRICOR THERAPEUTICS INC COMMON STOCK USD.001	BUY	5,103.000	4.77	24,341.31
CARETRUST REIT INC REIT USD.01	BUY	3,716.000	25.10	93,271.60
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	BUY	1,132.000	40.15	45,452.63
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	BUY	2,391.000	40.15	95,998.65
CARLYLE GROUP INC/THE COMMON STOCK USD1.0	BUY	553.000	40.15	22,202.01
CARTESIAN THERAPEUTICS INC COMMON STOCK USD.0001	BUY	1,453.000	27.01	39,245.53
CARVANA CO COMMON STOCK USD.001	BUY	9,694.000	128.72	1,247,821.37
CARVANA CO COMMON STOCK USD.001	BUY	1,102.000	128.72	141,849.44
CARVANA CO COMMON STOCK USD.001	BUY	6,443.000	128.71	829,307.52
CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01	BUY	416.000	99.22	41,275.52
CASINO GUICHARD PERRACHON COMMON STOCK EUR.01	BUY	23,034.000	4.30	98,968.72
CATALENT INC COMMON STOCK USD.01	BUY	755.000	56.23	42,453.65
CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	1,521.000	15.49	23,560.29
CATRION CATERING HOLDING CO COMMON STOCK	BUY	14,486.000	31.16	452,124.22
CAVA GROUP INC COMMON STOCK USD.0001	BUY	108.000	92.75	10,017.27
CAVA GROUP INC COMMON STOCK USD.0001	BUY	2,384.000	92.75	221,135.07
CAVA GROUP INC COMMON STOCK USD.0001	BUY	5,756.000	92.75	533,869.00
CAVA GROUP INC COMMON STOCK USD.0001	BUY	1,656.000	92.75	153,587.38
CAVCO INDUSTRIES INC COMMON STOCK USD.01	BUY	41.000	346.17	14,192.97
CBIZ INC COMMON STOCK USD.01	BUY	245.000	74.10	18,154.50
CBOE GLOBAL MARKETS INC COMMON STOCK	BUY	121.000	173.15	20,952.24
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	10,176.000	11.68	118,896.39
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	7,127.000	11.11	79,237.99
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	7,912.000	11.11	87,902.32
CCC INTELLIGENT SOLUTIONS HO COMMON STOCK USD.0001	BUY	4,709.000	11.11	52,314.64
CCO HLDGS LLC/CAP CORP SR UNSECURED 144A 06/29 5.375	BUY	60,000.000	91.27	54,759.00
CDW LLC/CDW FINANCE COMPANY GUAR 12/31 3.569	BUY	323,000.000	87.43	282,411.82
CELANESE CORP COMMON STOCK USD.0001	BUY	1,176.000	134.89	158,640.05
CELANESE CORP COMMON STOCK USD.0001	BUY	23.000	134.89	3,102.53
CELANESE CORP COMMON STOCK USD.0001	BUY	515.000	134.88	69,465.36
CELESTICA INC COMMON STOCK	BUY	539.000	59.10	31,855.45
CELLDEX THERAPEUTICS INC COMMON STOCK USD.001	BUY	713.000	37.01	26,388.13
CELLEBRITE DI LTD COMMON STOCK	BUY	848.000	11.98	10,164.98
CELLEBRITE DI LTD COMMON STOCK	BUY	1,629.000	11.98	19,519.49
CELSIUS HOLDINGS INC COMMON STOCK USD.001	BUY	54.000	57.09	3,083.00
CELSIUS HOLDINGS INC COMMON STOCK USD.001	BUY	2,867.000	57.09	163,699.97
CELSIUS HOLDINGS INC COMMON STOCK USD.001	BUY	7,087.000	57.09	404,596.83
CELSIUS HOLDINGS INC COMMON STOCK USD.001	BUY	1,811.000	57.09	103,385.46
CENTENE CORP SR UNSECURED 03/31 2.5	BUY	1,200,000.000	82.38	988,536.00
CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01	BUY	357.000	33.03	11,791.71
CENTURI HOLDINGS INC COMMON STOCK USD.01	BUY	2,750.000	19.48	53,570.00
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	BUY	6,011.000	40.89	245,795.80
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	BUY	417.000	40.89	17,052.17
CEREVEL THERAPEUTICS HOLDING COMMON STOCK USD.0001	BUY	4,213.000	40.89	172,261.99
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	BUY	234.000	206.58	48,339.72
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	991,000.000	93.50	926,585.00
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	389,000.000	93.38	363,228.75
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	719,000.000	93.63	673,163.75
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	633,000.000	93.75	593,437.50
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	720,000.000	93.75	675,000.00
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	360,000.000	93.88	337,950.00
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	360,000.000	93.88	337,950.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	504,000.000	93.75	472,500.00
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	572,000.000	93.75	536,250.00
CHARLES SCHWAB CORP JR SUBORDINA 12/99 VAR	BUY	197,000.000	93.88	184,933.75
CHEMED CORP COMMON STOCK USD1.0	BUY	81.000	542.58	43,948.98
CHEMOURS CO/THE COMMON STOCK USD.01	BUY	716.000	22.57	16,160.12
CHERYONG ELECTRIC CO LTD COMMON STOCK KRW500.0	BUY	378.000	53.38	20,182.75
CHERYONG ELECTRIC CO LTD COMMON STOCK KRW500.0	BUY	48.000	53.23	2,555.77
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	BUY	458.000	82.19	37,646.68
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	BUY	100.000	82.19	8,219.25
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	BUY	1,862.000	82.19	153,037.78
CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	BUY	357.000	82.19	29,340.58
CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867	BUY	164.000	106.20	17,416.80
CHIMERA INVESTMENT CORP REIT USD.01	BUY	0.333	0.00	0.00
CHIMERA INVESTMENT CORP REIT USD.01	BUY	1,661.000	12.80	21,260.80
CHINA CONSTRUCTION BANK H COMMON STOCK CNY1.0	BUY	118,000.000	0.72	84,837.98
CHINA HONGQIAO GROUP LTD COMMON STOCK USD.01	BUY	56,500.000	1.67	94,200.90
CHINA NATIONAL BUILDING MA H COMMON STOCK CNY1.0	BUY	166,000.000	0.40	66,435.20
CHINA RESOURCES PHARMACEUTIC COMMON STOCK	BUY	77,000.000	0.72	55,404.87
CHOICE HOTELS INTL INC COMMON STOCK USD.01	BUY	106.000	114.56	12,144.46
CHOICE HOTELS INTL INC COMMON STOCK USD.01	BUY	183.000	118.99	21,776.07
CHOICE HOTELS INTL INC SR UNSECURED 08/34 5.85	BUY	190,000.000	98.93	187,965.10
CHOICEONE FINANCIAL SVCS INC COMMON STOCK	BUY	1,414.000	28.65	40,511.10
CHORD ENERGY CORP COMMON STOCK	BUY	3,744.000	173.03	647,814.96
CHORD ENERGY CORP COMMON STOCK	BUY	346.000	173.77	60,124.84
CHORD ENERGY CORP COMMON STOCK	BUY	152.000	182.45	27,732.40
CHORD ENERGY CORP COMMON STOCK	BUY	5,674.000	167.68	951,430.51
CHORD ENERGY CORP COMMON STOCK	BUY	184.000	167.68	30,853.12
CHORD ENERGY CORP COMMON STOCK	BUY	3,775.000	167.67	632,964.82
CHROMADEX CORP COMMON STOCK USD.001	BUY	9,843.000	2.73	26,871.39
CIBUS INC COMMON STOCK USD.0001	BUY	3,008.000	9.85	29,628.80
CIENA CORP COMMON STOCK USD.01	BUY	259.000	45.87	11,882.97
CIENA CORP COMMON STOCK USD.01	BUY	333.000	48.18	16,043.24
CIENA CORP COMMON STOCK USD.01	BUY	382.000	48.18	18,404.76
CIMB GROUP HOLDINGS BHD COMMON STOCK	BUY	129,600.000	1.47	190,287.64
CINEMARK HOLDINGS INC COMMON STOCK USD.001	BUY	619.000	21.62	13,382.78
CIPHER MINING INC COMMON STOCK USD1.0	BUY	20,828.000	4.15	86,436.20
CIRRUS LOGIC INC COMMON STOCK USD.001	BUY	100.000	119.44	11,944.40
CIRRUS LOGIC INC COMMON STOCK USD.001	BUY	135.000	127.66	17,234.10
CIRRUS LOGIC INC COMMON STOCK USD.001	BUY	63.000	127.65	8,042.23
CISCO SYSTEMS INC SR UNSECURED 02/31 4.95	BUY	500,000.000	100.76	503,810.00
CITI TRENDS INC COMMON STOCK USD.01	BUY	1,616.000	21.26	34,356.16
CITIZENS FINANCIAL SERVICES COMMON STOCK USD1.0	BUY	908.000	44.94	40,805.52
CITY CEMENT CO COMMON STOCK SAR10.0	BUY	1,085.000	4.96	5,391.04
CITY CEMENT CO COMMON STOCK SAR10.0	BUY	4,699.000	4.92	23,182.45
CITY CEMENT CO COMMON STOCK SAR10.0	BUY	18,948.000	4.88	92,663.63
CIVITAS RESOURCES INC COMMON STOCK	BUY	2,064.000	69.00	142,418.06
CIVITAS RESOURCES INC COMMON STOCK	BUY	7,301.000	69.00	503,787.25
CIVITAS RESOURCES INC COMMON STOCK	BUY	4,318.000	69.00	297,942.00
CIVITAS RESOURCES INC COMMON STOCK	BUY	6,106.000	69.00	421,295.68
CKD CORP COMMON STOCK	BUY	1,500.000	20.80	31,199.85
CLEAN HARBORS INC COMMON STOCK USD.01	BUY	393.000	226.15	88,876.95
CLEAN HARBORS INC COMMON STOCK USD.01	BUY	35.000	226.14	7,914.91



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CLEANSARK INC COMMON STOCK	BUY	6,589.000	15.95	105,094.55
CLEAR CHANNEL OUTDOOR HO SR SECURED 144A 09/28 9	BUY	60,000.000	104.63	62,775.60
CLEAR SECURE INC CLASS A COMMON STOCK USD.00001	BUY	1,295.000	18.71	24,229.45
CLEARWATER ANALYTICS HDS A COMMON STOCK USD.001	BUY	28,150.000	18.52	521,338.00
CLEARWAY ENERGY INC A COMMON STOCK USD.01	BUY	1,917.000	22.66	43,444.01
CLEARWAY ENERGY INC C COMMON STOCK	BUY	3,255.000	24.69	80,369.21
CLEARWAY ENERGY INC C COMMON STOCK	BUY	2,911.000	24.69	71,879.87
CLEARWAY ENERGY INC C COMMON STOCK	BUY	331.000	24.69	8,172.03
CLEVELAND CLIFFS INC COMMON STOCK USD.125	BUY	758.000	14.95	11,332.86
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	BUY	559.000	82.83	46,306.44
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	BUY	24.000	82.83	1,987.98
CLOUDFLARE INC CLASS A COMMON STOCK USD.001	BUY	239.000	82.83	19,795.51
CLYDESDALE ACQUISITION SR SECURED 144A 04/29 6.625	BUY	60,000.000	98.25	58,950.00
CMS ENERGY CORP COMMON STOCK USD.01	BUY	85.000	59.53	5,059.83
CNO FINANCIAL GROUP INC SR UNSECURED 06/34 6.45	BUY	200,000.000	100.60	201,206.00
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	BUY	540.000	1,085.00	585,901.35
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	BUY	249.000	1,085.00	270,165.00
COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0	BUY	360.000	1,084.95	390,583.19
COEUR MINING INC COMMON STOCK USD.01	BUY	8,411.000	5.62	47,269.82
COGENT BIOSCIENCES INC COMMON STOCK USD.001	BUY	1,448.000	8.43	12,206.64
COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27 7	BUY	850,000.000	98.50	837,250.00
COGENT COMMS GRP / FIN COMPANY GUAR 144A 06/27 7	BUY	460,000.000	99.13	455,975.00
COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001	BUY	339.000	56.44	19,133.16
COHEN + STEERS INC COMMON STOCK USD.01	BUY	416.000	72.56	30,184.96
COHERENT CORP COMMON STOCK	BUY	1,038.000	72.46	75,213.48
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	BUY	694.000	222.23	154,228.31
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	BUY	1,576.000	222.23	350,247.09
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	BUY	12.000	222.23	2,666.79
COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001	BUY	1,531.000	222.22	340,219.43
COLONY BANKCORP COMMON STOCK USD1.0	BUY	3,329.000	12.25	40,780.25
COLUMBIA BANKING SYSTEM INC COMMON STOCK	BUY	883.000	19.89	17,562.08
COLUMBIA SPORTSWEAR CO COMMON STOCK	BUY	156.000	79.08	12,335.95
COMCAST CORP COMPANY GUAR 05/64 5.5	BUY	400,000.000	98.14	392,560.00
COMERICA INC COMMON STOCK USD5.0	BUY	787.000	51.04	40,168.48
COMERICA INC JR SUBORDINA 12/99 VAR	BUY	275,000.000	98.00	269,500.00
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	BUY	43.000	303.37	13,044.96
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	BUY	3,220.000	304.12	979,269.62
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	BUY	137.000	304.12	41,664.44
COMFORT SYSTEMS USA INC COMMON STOCK USD.01	BUY	2,147.000	304.11	652,917.51
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	BUY	336.000	55.78	18,741.27
COMMERCIAL INTL BANK GDR REG GDR EGP10.0	BUY	97,693.000	0.00	0.00
COMMONWEALTH EDISON CO 1ST MORTGAGE 03/49 4	BUY	500,000.000	78.71	393,550.00
COMPASS DIVERSIFIED HOLDINGS COMMON STOCK	BUY	1,760.000	21.89	38,526.40
COMPASS INC CLASS A COMMON STOCK USD.00001	BUY	16,794.000	3.60	60,458.40
CONCENTRA ESCROW ISSUER SR UNSECURED 144A 07/32 6.875	BUY	30,000.000	100.00	30,000.00
CONCENTRIX CORP COMMON STOCK	BUY	916.000	63.28	57,964.48
CONCENTRIX CORP COMMON STOCK	BUY	396.000	63.28	25,057.81
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	895.000	29.53	26,430.25
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	3,596.000	29.53	106,218.65
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	56.000	29.53	1,653.82
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	10,978.000	29.53	324,180.34
CONFLUENT INC CLASS A COMMON STOCK USD.00001	BUY	2,978.000	29.53	87,936.47

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CONSTELLATION SOFTWARE INC COMMON STOCK	BUY	1.000	2,776.58	2,776.59
CONSTELLATION SOFTWARE INC COMMON STOCK	BUY	3.000	2,766.53	8,299.62
CONTINEUM THERAPEUTICS INC A COMMON STOCK USD.001	BUY	1,396.000	17.61	24,583.56
COPART INC COMMON STOCK	BUY	834.000	54.16	45,170.27
COPART INC COMMON STOCK	BUY	185.000	54.16	10,019.17
COPT DEFENSE PROPERTIES REIT USD.01	BUY	772.000	25.03	19,323.16
CORBUS PHARMACEUTICALS HOLDI COMMON STOCK USD.0001	BUY	2,043.000	45.25	92,445.75
CORE SCIENTIFIC INC COMMON STOCK USD.0001	BUY	35,857.000	9.30	333,470.10
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	BUY	3,853.000	28.86	111,197.58
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	BUY	2,185.000	28.76	62,842.79
COREBRIDGE FINANCIAL INC COMMON STOCK USD.01	BUY	1,708.000	29.12	49,734.74
CORVEL CORP COMMON STOCK USD.0001	BUY	47.000	254.27	11,950.69
COTY INC CL A COMMON STOCK USD.01	BUY	4,626.000	10.02	46,352.52
COTY INC CL A COMMON STOCK USD.01	BUY	525.000	10.02	5,260.29
COUCHBASE INC COMMON STOCK USD.00001	BUY	736.000	18.26	13,439.36
COUGAR JV SUBSIDIARY LLC SR UNSECURED 144A 05/32 8	BUY	217,000.000	104.15	226,003.33
COUPANG INC COMMON STOCK USD.0001	BUY	67.000	20.95	1,403.82
COUPANG INC COMMON STOCK USD.0001	BUY	4,850.000	20.95	101,646.30
COUPANG INC COMMON STOCK USD.0001	BUY	2,965.000	20.95	62,114.08
COUSINS PROPERTIES INC REIT USD1.0	BUY	1,147.000	23.15	26,553.05
CPI CARD GROUP INC COMMON STOCK USD.001	BUY	1,006.000	27.25	27,413.50
CRANE CO COMMON STOCK USD1.0	BUY	394.000	144.98	57,122.12
CRANE NXT CO COMMON STOCK USD1.0	BUY	433.000	61.42	26,594.86
CREDO TECHNOLOGY GROUP HOLDI COMMON STOCK USD.00005	BUY	1,150.000	31.94	36,731.00
CRESCENT ENERGY INC A COMMON STOCK USD.0001	BUY	4,063.000	11.85	48,146.55
CRH PLC COMMON STOCK EUR.32	BUY	2,588.000	74.98	194,050.83
CRH PLC COMMON STOCK EUR.32	BUY	62.000	74.98	4,648.92
CRH PLC COMMON STOCK EUR.32	BUY	60,745.000	74.98	4,555,146.06
CRH PLC COMMON STOCK EUR.32	BUY	41,993.000	74.98	3,148,502.10
CRH SMW FINANCE DAC COMPANY GUAR 05/29 5.2	BUY	500,000.000	100.35	501,755.00
CRINETICS PHARMACEUTICALS IN COMMON STOCK USD.001	BUY	2,429.000	44.79	108,794.91
CROCS INC COMMON STOCK USD.001	BUY	81.000	145.93	11,820.63
CROCS INC COMMON STOCK USD.001	BUY	274.000	145.94	39,987.56
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	BUY	280.000	383.19	107,293.90
CROWDSTRIKE HOLDINGS INC A COMMON STOCK	BUY	203.000	383.17	77,784.22
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	144.000	81.07	11,674.26
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	276.000	74.39	20,532.33
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	799.000	74.39	59,444.00
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	2,513.000	74.39	186,942.07
CROWN HOLDINGS INC COMMON STOCK USD5.0	BUY	490.000	74.39	36,449.53
CS DISCO INC COMMON STOCK USD.005	BUY	5,911.000	5.96	35,229.56
CSW INDUSTRIALS INC COMMON STOCK USD.01	BUY	47.000	253.21	11,901.15
CUBESMART REIT USD.01	BUY	447.000	42.74	19,107.50
CUBESMART REIT USD.01	BUY	840.000	45.17	37,942.80
CULLINAN THERAPEUTICS INC COMMON STOCK USD.0001	BUY	2,476.000	17.44	43,181.44
CURTISS WRIGHT CORP COMMON STOCK USD1.0	BUY	153.000	270.98	41,459.94
CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01	BUY	13,434.000	10.40	139,713.60
CUSTOMERS BANCORP INC COMMON STOCK USD1.0	BUY	346.000	47.98	16,601.08
CVR ENERGY INC COMMON STOCK USD.01	BUY	1,213.000	26.77	32,472.01
CYTOKINETICS INC COMMON STOCK USD.001	BUY	1,774.000	54.18	96,115.32
DAIRY FARMERS OF AMERICA PREFERRED STOCK 7.875	BUY	1,618.000	96.50	156,137.00
DAKOTA GOLD CORP COMMON STOCK USD.001	BUY	13,192.000	2.55	33,639.60

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
DARLING INGREDIENTS INC COMMON STOCK USD.01	BUY	681.000	36.75	25,026.75
DATADOG INC CLASS A COMMON STOCK USD.00001	BUY	11.000	129.69	1,426.62
DATADOG INC CLASS A COMMON STOCK USD.00001	BUY	1,677.000	129.69	217,503.55
DATADOG INC CLASS A COMMON STOCK USD.00001	BUY	1,131.000	129.68	146,673.06
DAVE INC COMMON STOCK USD.0001	BUY	1,572.000	30.30	47,631.60
DECKERS OUTDOOR CORP COMMON STOCK USD.01	BUY	12.000	1,039.59	12,475.15
DELL TECHNOLOGIES C COMMON STOCK	BUY	140.000	137.91	19,307.75
DELL TECHNOLOGIES C COMMON STOCK	BUY	22,604.000	137.91	3,117,498.47
DELL TECHNOLOGIES C COMMON STOCK	BUY	15,139.000	137.90	2,087,730.17
DENALI THERAPEUTICS INC COMMON STOCK USD.01	BUY	1,369.000	23.22	31,788.18
DESKTOP METAL INC A COMMON STOCK USD.0001	BUY	7,955.000	9.32	74,123.26
DESPEGAR.COM CORP COMMON STOCK	BUY	12,362.000	13.23	163,549.26
DEXCOM INC COMMON STOCK USD.001	BUY	510.000	113.38	57,827.88
DEXCOM INC COMMON STOCK USD.001	BUY	30.000	113.38	3,401.48
DEXCOM INC COMMON STOCK USD.001	BUY	393.000	113.38	44,556.41
DEXERIALS CORP COMMON STOCK	BUY	700.000	48.53	33,977.61
DIAMOND FRGN/DIAMOND FIN SECURED 144A 10/30 8.5	BUY	80,000.000	105.39	84,310.40
DIAMONDBACK ENERGY INC COMPANY GUAR 04/64 5.9	BUY	700,000.000	99.49	696,458.00
DIANTHUS THERAPEUTICS INC COMMON STOCK USD.001	BUY	4,805.000	25.88	124,353.40
DICK S SPORTING GOODS INC COMMON STOCK USD.01	BUY	55.000	217.23	11,947.98
DICK S SPORTING GOODS INC COMMON STOCK USD.01	BUY	317.000	214.85	68,107.45
DIEBOLD NIXDORF INC COMMON STOCK	BUY	5,082.000	38.48	195,555.36
DIGITAL GARAGE INC COMMON STOCK	BUY	2,100.000	13.92	29,248.26
DIGITAL REALTY TRUST INC REIT USD.01	BUY	569.000	152.05	86,517.02
DIGITAL REALTY TRUST INC REIT USD.01	BUY	1,093.000	152.05	166,193.38
DIGITAL REALTY TRUST INC REIT USD.01	BUY	499.000	152.04	75,869.71
DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025	BUY	1,129.000	34.75	39,232.75
DILLARDS INC CL A COMMON STOCK	BUY	288.000	440.39	126,833.04
DILLARDS INC CL A COMMON STOCK	BUY	188.000	440.37	82,789.77
DIODES INC COMMON STOCK USD.667	BUY	214.000	71.93	15,393.02
DISC MEDICINE INC COMMON STOCK USD.0001	BUY	1,312.000	45.07	59,131.84
DIVERSIFIED ENERGY CO PLC COMMON STOCK GBP.01	BUY	9,449.000	13.49	127,467.01
DNOW INC COMMON STOCK USD.01	BUY	870.000	13.73	11,945.10
DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	BUY	220.000	79.23	17,430.60
DOLE PLC COMMON STOCK USD.01	BUY	1,324.000	12.24	16,205.76
DONALDSON CO INC COMMON STOCK USD5.0	BUY	164.000	73.33	12,027.38
DONALDSON CO INC COMMON STOCK USD5.0	BUY	123.000	71.56	8,801.50
DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01	BUY	366.000	59.62	21,820.92
DOORDASH INC A COMMON STOCK USD.00001	BUY	3,196.000	108.78	347,664.08
DOORDASH INC A COMMON STOCK USD.00001	BUY	2,138.000	108.78	232,561.59
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	BUY	1,525.000	19.47	29,691.75
DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001	BUY	628.000	19.47	12,226.66
DOXIMITY INC CLASS A COMMON STOCK USD.001	BUY	1,762.000	27.97	49,283.14
DOXIMITY INC CLASS A COMMON STOCK USD.001	BUY	365.000	27.97	10,208.61
DRAFTKINGS INC CL A COMMON STOCK USD.0001	BUY	2,048.000	38.17	78,188.54
DRAFTKINGS INC CL A COMMON STOCK USD.0001	BUY	8.000	38.17	305.38
DRAFTKINGS INC CL A COMMON STOCK USD.0001	BUY	1,076.000	38.17	41,069.20
DROPBOX INC CLASS A COMMON STOCK USD.00001	BUY	556.000	21.27	11,826.68
DT MIDSTREAM INC COMMON STOCK USD.01	BUY	441.000	71.03	31,324.23
DTE ENERGY COMPANY COMMON STOCK	BUY	78.000	111.01	8,658.41
DUKE ENERGY CORP SR UNSECURED 06/34 5.45	BUY	540,000.000	99.87	539,287.20
DUKE ENERGY CORP SR UNSECURED 06/49 4.2	BUY	400,000.000	78.17	312,684.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
DUN + BRADSTREET HOLDINGS IN COMMON STOCK	BUY	4,995.000	9.26	46,293.66
DUN + BRADSTREET HOLDINGS IN COMMON STOCK	BUY	5,672.000	9.26	52,522.72
DUN + BRADSTREET HOLDINGS IN COMMON STOCK	BUY	1,392.000	9.26	12,889.36
DUOLINGO COMMON STOCK USD.0001	BUY	2,455.000	208.67	512,287.31
DUOLINGO COMMON STOCK USD.0001	BUY	907.000	208.67	189,265.96
DUOLINGO COMMON STOCK USD.0001	BUY	2,242.000	208.66	467,817.96
DUOLINGO COMMON STOCK USD.0001	BUY	1,621.000	208.67	338,254.07
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	BUY	8,287.000	41.40	343,148.10
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	BUY	95.000	41.40	3,933.24
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	BUY	18,546.000	41.40	767,804.40
DUTCH BROS INC CLASS A COMMON STOCK USD.00001	BUY	5,594.000	41.40	231,581.53
DYNATRACE INC COMMON STOCK USD.001	BUY	1,511.000	44.74	67,602.14
DYNE THERAPEUTICS INC COMMON STOCK USD.0001	BUY	2,855.000	35.29	100,752.95
EAGLE MATERIALS INC COMMON STOCK USD.01	BUY	109.000	217.46	23,703.14
EAST PIPES INTEGRATED CO FOR COMMON STOCK	BUY	4,543.000	43.56	198,198.18
EAST WEST BANCORP INC COMMON STOCK USD.001	BUY	168.000	69.73	11,715.01
EASTERN CO/THE COMMON STOCK	BUY	1,046.000	25.47	26,641.62
EASTERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	734.000	8.83	6,495.95
EASTERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	6,185.000	8.71	53,998.71
EASTERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	8,274.000	8.68	71,993.92
EASTGROUP PROPERTIES INC REIT	BUY	641.000	170.10	109,034.10
EASTGROUP PROPERTIES INC REIT	BUY	119.000	170.09	20,241.03
ECOVYST INC COMMON STOCK	BUY	5,088.000	8.97	45,639.36
EDGEWISE THERAPEUTICS INC COMMON STOCK USD.0001	BUY	3,222.000	18.01	58,028.22
EDISON INTERNATIONAL COMMON STOCK	BUY	103.000	71.81	7,396.11
ELANCO ANIMAL HEALTH INC COMMON STOCK	BUY	2,170.000	14.43	31,313.10
ELASTIC NV COMMON STOCK EUR.01	BUY	569.000	113.91	64,814.79
ELECTRICAL INDUSTRIES CO COMMON STOCK SAR10.0	BUY	198,741.000	1.46	289,789.31
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	BUY	523.000	27.12	14,183.76
ELEMENT SOLUTIONS INC COMMON STOCK USD.01	BUY	309.000	27.12	8,379.71
ELEVANCE HEALTH INC SR UNSECURED 03/48 4.55	BUY	400,000.000	86.27	345,080.00
ELEVATION ONCOLOGY INC COMMON STOCK USD.0001	BUY	10,488.000	2.70	28,317.60
ELF BEAUTY INC COMMON STOCK USD.01	BUY	3,386.000	210.72	713,501.31
ELF BEAUTY INC COMMON STOCK USD.01	BUY	1,460.000	210.72	307,654.85
ELF BEAUTY INC COMMON STOCK USD.01	BUY	3,233.000	210.71	681,228.34
ELLINGTON FINANCIAL INC REIT	BUY	1,680.000	12.08	20,294.40
EMAAR ECONOMIC CITY COMMON STOCK SAR10.0	BUY	142,968.000	1.82	260,848.83
EMCOR GROUP INC COMMON STOCK USD.01	BUY	206.000	365.08	75,206.48
ENBRIDGE INC COMPANY GUAR 11/30 6.2	BUY	1,300,000.000	105.82	1,375,660.00
ENBRIDGE INC JR SUBORDINA 06/54 VAR	BUY	600,000.000	100.00	600,000.00
ENBRIDGE INC JR SUBORDINA 06/54 VAR	BUY	218,000.000	100.56	219,226.25
ENBRIDGE INC JR SUBORDINA 06/54 VAR	BUY	108,000.000	100.60	108,648.00
ENBRIDGE INC JR SUBORDINA 06/54 VAR	BUY	109,000.000	100.75	109,817.50
ENCAVIS AG TEND COMMON STOCK	BUY	25,061.000	18.02	451,640.12
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	BUY	433.000	85.79	37,147.07
ENCOMPASS HEALTH CORP COMMON STOCK USD.01	BUY	110.000	85.79	9,436.49
ENCORE ENERGY CORP COMMON STOCK	BUY	3,530.000	3.94	13,908.20
ENDEAVOUR SILVER CORP COMMON STOCK	BUY	3,760.000	3.96	14,929.39
ENDEAVOUR SILVER CORP COMMON STOCK	BUY	1,196.000	3.68	4,407.26
ENERGIZER HOLDINGS INC COMMON STOCK	BUY	442.000	29.54	13,056.68
ENERGY TRANSFER LP SR UNSECURED 09/34 5.6	BUY	3,460,000.000	99.74	3,451,038.60
ENERGY TRANSFER LP SR UNSECURED 09/34 5.6	BUY	435,000.000	99.74	433,873.35

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ENLIVEN THERAPEUTICS INC COMMON STOCK USD.001	BUY	2,464.000	23.37	57,583.68
ENOVIS CORP COMMON STOCK USD.001	BUY	435.000	45.20	19,662.00
ENOVIX CORP COMMON STOCK USD.0001	BUY	2,075.000	15.46	32,079.50
ENPRO INC COMMON STOCK USD.01	BUY	119.000	145.57	17,322.83
ENSIGN GROUP INC/THE COMMON STOCK USD.001	BUY	342.000	123.69	42,301.98
ENSTAR GROUP LTD COMMON STOCK USD1.0	BUY	40.000	295.62	11,825.04
ENSTAR GROUP LTD COMMON STOCK USD1.0	BUY	186.000	305.70	56,860.20
ENTEGRIS INC COMMON STOCK USD.01	BUY	90.000	130.84	11,776.14
ENERGY CORP COMMON STOCK USD.01	BUY	115.000	107.00	12,304.47
ENTERPRISE FINANCIAL SERVICE COMMON STOCK USD.01	BUY	376.000	40.91	15,382.16
ENVESTNET INC COMMON STOCK	BUY	326.000	62.59	20,404.34
ENVISTA HOLDINGS CORP COMMON STOCK USD.01	BUY	1,693.000	16.63	28,154.59
EPR PROPERTIES REIT USD.01	BUY	427.000	41.98	17,925.46
EQM MIDSTREAM PARTNERS L SR UNSECURED 144A 01/31 4.75	BUY	20,000.000	93.50	18,700.00
EQT CORP COMMON STOCK	BUY	285.000	36.98	10,540.01
EQT CORP COMMON STOCK	BUY	6,548.000	36.98	242,197.42
EQT CORP COMMON STOCK	BUY	17,359.000	36.98	641,935.82
EQT CORP COMMON STOCK	BUY	4,227.000	36.98	156,307.70
EQUIFAX INC COMMON STOCK USD1.25	BUY	22.000	242.45	5,333.89
EQUINIX INC REIT USD.001	BUY	61.000	756.60	46,152.75
EQUINIX INC REIT USD.001	BUY	63.000	756.57	47,663.75
EQUITABLE HOLDINGS INC COMMON STOCK USD.01	BUY	449.000	40.38	18,132.05
EQUITRANS MIDSTREAM CORP COMMON STOCK	BUY	1,489.000	12.98	19,327.22
EQUITY LIFESTYLE PROPERTIES REIT USD.01	BUY	2,273.000	65.13	148,040.49
EQUITY LIFESTYLE PROPERTIES REIT USD.01	BUY	334.000	65.13	21,752.48
EQUITY RESIDENTIAL REIT USD.01	BUY	198.000	69.34	13,728.73
ERASCA INC COMMON STOCK USD.0001	BUY	22,675.000	2.36	53,513.00
ESAB CORP COMMON STOCK USD.001	BUY	261.000	94.43	24,646.23
ESCO TECHNOLOGIES INC COMMON STOCK USD.01	BUY	146.000	105.04	15,335.84
ESPERION THERAPEUTICS INC COMMON STOCK USD.001	BUY	37,989.000	2.22	84,335.58
ESSENTIAL PROPERTIES REALTY REIT USD.01	BUY	4,612.000	27.71	127,798.52
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	BUY	460.000	37.33	17,171.06
ESSENTIAL UTILITIES INC COMMON STOCK USD.5	BUY	1,157.000	37.33	43,190.81
ETIHAD ATHEEB TELECOMMUNICAT COMMON STOCK SAR10.0	BUY	6,006.000	29.56	177,799.83
ETSY INC COMMON STOCK USD.001	BUY	23,560.000	58.98	1,389,568.80
EUSHI FINANCE INC COMPANY GUAR 144A 12/54 VAR	BUY	45,000.000	100.15	45,068.51
EUSHI FINANCE INC COMPANY GUAR 144A 12/54 VAR	BUY	410,000.000	100.00	410,000.00
EUSHI FINANCE INC COMPANY GUAR 144A 12/54 VAR	BUY	130,000.000	100.50	130,650.00
EVERCORE INC A COMMON STOCK USD.01	BUY	280.000	208.43	58,360.40
EVERCORE INC A COMMON STOCK USD.01	BUY	30.000	208.42	6,252.63
EVEREST GROUP LTD COMMON STOCK USD.01	BUY	208.000	381.02	79,252.16
EVEREST GROUP LTD COMMON STOCK USD.01	BUY	19.000	381.00	7,239.07
EVERSOURCE ENERGY COMMON STOCK USD5.0	BUY	94.000	56.71	5,330.51
EVOLENT HEALTH INC A COMMON STOCK USD.01	BUY	1,047.000	19.12	20,018.64
EVOLUS INC COMMON STOCK USD.00001	BUY	2,391.000	10.85	25,942.35
EXACT SCIENCES CORP COMMON STOCK USD.01	BUY	1,262.000	42.25	53,319.50
EXEDY CORP COMMON STOCK	BUY	1,700.000	18.27	31,068.71
EXELON CORP COMMON STOCK	BUY	211.000	34.61	7,302.39
EXETER AUTOMOBILE RECEIVABLES EART 2023 5A D	BUY	135,000.000	102.81	138,796.88
EXETER AUTOMOBILE RECEIVABLES EART 2024 2A D	BUY	110,000.000	99.94	109,935.55
EXP WORLD HOLDINGS INC COMMON STOCK USD.00001	BUY	1,937.000	11.29	21,859.05
EXPONENT INC COMMON STOCK USD.001	BUY	227.000	95.12	21,592.24



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
EXPRO GROUP HOLDINGS NV COMMON STOCK EUR.01	BUY	1,426.000	22.92	32,683.92
F+G ANNUITIES + LIFE INC COMPANY GUAR 06/29 6.5	BUY	300,000.000	99.81	299,442.00
FABRINET COMMON STOCK USD.01	BUY	50.000	234.92	11,746.05
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	BUY	102.000	408.27	41,643.54
FAIRFAX FINL HLDGS LTD SR UNSECURED 144A 03/55 6.1	BUY	100,000.000	98.07	98,074.00
FANCL CORP COMMON STOCK	BUY	2,100.000	17.67	37,104.56
FASTLY INC CLASS A COMMON STOCK USD.00002	BUY	1,666.000	7.37	12,278.42
FB FINANCIAL CORP COMMON STOCK USD1.0	BUY	393.000	39.03	15,338.79
FED HM LN PC POOL SD3689 FR 08/53 FIXED 5.5	BUY	500,833.160	97.59	488,741.42
FED HM LN PC POOL SD7565 FR 09/53 FIXED 5.5	BUY	5,000,726.690	98.04	4,902,793.51
FED HM LN PC POOL SD7565 FR 09/53 FIXED 5.5	BUY	2,073,816.910	99.63	2,066,040.10
FED HM LN PC POOL SD8329 FR 06/53 FIXED 5	BUY	19,532,978.110	94.81	18,519,052.27
FED HM LN PC POOL SD8331 FR 06/53 FIXED 5.5	BUY	19,094,679.090	97.12	18,545,040.09
FEDERAL AGRIC MTG CORP CL C COMMON STOCK USD1.0	BUY	107.000	180.82	19,347.74
FEDERAL REALTY INVS TRUST REIT USD.01	BUY	715.000	100.97	72,193.55
FEDERAL REALTY INVS TRUST REIT USD.01	BUY	140.000	100.97	14,135.20
FEDERAL SIGNAL CORP COMMON STOCK USD1.0	BUY	319.000	83.67	26,690.73
FINNING INTERNATIONAL INC COMMON STOCK	BUY	1,056.000	28.49	30,091.75
FIRST BANCORP INC/ME COMMON STOCK USD.01	BUY	2,154.000	24.85	53,526.90
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	BUY	11.000	1,629.16	17,920.83
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	BUY	97.000	1,683.61	163,310.41
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	BUY	61.000	1,683.54	102,695.79
FIRST INDUSTRIAL REALTY TR REIT USD.01	BUY	607.000	47.51	28,838.57
FIRST INTERNET BANCORP COMMON STOCK	BUY	1,632.000	27.02	44,096.64
FIRST MILLING CO COMMON STOCK SAR10.0	BUY	6,003.000	19.03	114,424.76
FIRSTCASH HOLDINGS INC COMMON STOCK USD.01	BUY	493.000	104.88	51,705.84
FIRSTCASH INC COMPANY GUAR 144A 01/30 5.625	BUY	30,000.000	95.78	28,734.00
FIRSTCASH INC COMPANY GUAR 144A 09/28 4.625	BUY	40,000.000	94.54	37,816.80
FIRSTENERGY CORP COMMON STOCK USD.1	BUY	1,039.000	38.27	39,765.13
FIRSTENERGY CORP COMMON STOCK USD.1	BUY	1,475.000	38.27	56,460.05
FIRSTENERGY CORP COMMON STOCK USD.1	BUY	1,608.000	38.27	61,535.59
FIRSTENERGY CORP SR UNSECURED 03/50 3.4	BUY	200,000.000	67.50	134,996.00
FIVE BELOW COMMON STOCK USD.01	BUY	128.000	108.97	13,948.16
FIVE9 INC COMMON STOCK USD.001	BUY	491.000	44.10	21,653.10
FLEX LNG LTD COMMON STOCK USD.1	BUY	1,146.000	25.97	29,770.28
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	BUY	649.000	99.41	64,517.09
FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001	BUY	60.000	99.41	5,964.34
FLORIDA POWER + LIGHT CO 1ST MORTGAGE 03/49 3.99	BUY	700,000.000	80.57	563,997.00
FLOWERS FOODS INC COMMON STOCK USD.01	BUY	525.000	22.68	11,911.52
FLUOR CORP COMMON STOCK USD.01	BUY	6,272.000	43.55	273,145.60
FLYWIRE CORP VOTING COMMON STOCK USD.0001	BUY	3,240.000	16.39	53,103.60
FMC CORP COMMON STOCK USD.1	BUY	25,224.000	57.55	1,451,641.20
FNMA POOL CB8139 FN 03/54 FIXED 5.5	BUY	1,031,897.630	97.75	1,008,646.72
FNMA POOL FS7086 FN 09/53 FIXED VAR	BUY	1,507,968.430	97.33	1,467,767.89
FNMA POOL FS7086 FN 09/53 FIXED VAR	BUY	2,937,600.840	98.86	2,904,093.83
FNMA POOL MA5164 FN 10/53 FIXED 5	BUY	19,538,846.710	94.81	18,524,616.24
FNMA POOL MA5215 FN 12/53 FIXED 5.5	BUY	19,077,980.720	97.09	18,522,734.02
FOGHORN THERAPEUTICS INC COMMON STOCK USD.0001	BUY	5,078.000	5.75	29,198.50
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/31 6.05	BUY	300,000.000	100.54	301,620.00
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/28 5.625	BUY	500,000.000	128.91	644,535.22
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/28 5.625	BUY	180,000.000	128.88	231,984.14
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/28 5.625	BUY	290,000.000	128.84	373,647.96

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
FORMFACTOR INC COMMON STOCK USD.001	BUY	313.000	60.53	18,945.89
FORMYCON AG COMMON STOCK	BUY	364.000	51.07	18,593.58
FORMYCON AG COMMON STOCK	BUY	243.000	50.59	12,296.21
FORTREA HOLDINGS INC COMMON STOCK USD.001	BUY	18,120.000	23.34	422,920.80
FORTREA HOLDINGS INC COMMON STOCK USD.001	BUY	327.000	23.34	7,631.85
FORTRESS INTERMEDIATE SR SECURED 144A 06/31 7.5	BUY	170,000.000	103.20	175,438.30
FOSTER (LB) CO A COMMON STOCK USD.01	BUY	1,823.000	21.52	39,230.96
FOUR CORNERS PROPERTY TRUST REIT USD.0001	BUY	1,064.000	24.67	26,248.88
FRANKLIN BSP CAPITAL CO SR UNSECURED 144A 06/29 7.2	BUY	100,000.000	99.97	99,974.00
FRANKLIN BSP REALTY TRUST IN REIT USD.01	BUY	1,688.000	12.60	21,268.80
FREDDIE MAC STACR STACR 2022 DNA1 M1B 144A	BUY	250,000.000	101.25	253,125.00
FREDDIE MAC STACR STACR 2022 DNA3 M1A 144A	BUY	81,471.450	101.45	82,655.33
FREDDIE MAC STACR STACR 2022 HQA3 M2 144A	BUY	250,000.000	109.81	274,531.25
FREDDIE MAC STACR STACR 2023 HQA1 M2 144A	BUY	250,000.000	111.94	279,843.75
FREEPORT MCMORAN INC COMPANY GUAR 08/30 4.625	BUY	2,000,000.000	96.49	1,929,880.00
FRESHPET INC COMMON STOCK USD.001	BUY	337.000	129.39	43,607.13
FRESHPET INC COMMON STOCK USD.001	BUY	19.000	129.39	2,458.46
FRESHPET INC COMMON STOCK USD.001	BUY	838.000	129.39	108,428.82
FRESHPET INC COMMON STOCK USD.001	BUY	73.000	129.38	9,445.06
FRESHWORKS INC CL A COMMON STOCK USD.00001	BUY	8,893.000	12.69	112,852.17
FREYR BATTERY INC COMMON STOCK USD.0001	BUY	22,539.000	1.70	38,316.30
FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25	BUY	1,313.000	26.18	34,374.34
FTAI AVIATION LTD COMMON STOCK USD1.0	BUY	140.000	82.80	11,592.84
FTAI AVIATION LTD COMMON STOCK USD1.0	BUY	382.000	103.23	39,433.86
FTI CONSULTING INC COMMON STOCK USD.01	BUY	218.000	215.53	46,986.09
FTI CONSULTING INC COMMON STOCK USD.01	BUY	545.000	215.53	117,463.85
FTI CONSULTING INC COMMON STOCK USD.01	BUY	88.000	215.52	18,965.82
FULCRUM THERAPEUTICS INC COMMON STOCK USD.001	BUY	12,475.000	6.20	77,345.00
FULTON FINANCIAL CORP COMMON STOCK USD2.5	BUY	3,880.000	16.98	65,882.40
GAMING AND LEISURE PROPERTIE REIT	BUY	1,030.000	45.21	46,568.88
GAMING AND LEISURE PROPERTIE REIT	BUY	2,243.000	45.21	101,406.03
GAP INC/THE COMMON STOCK USD.05	BUY	2,134.000	23.89	50,981.26
GARMIN LTD COMMON STOCK CHF.1	BUY	55.000	162.91	8,960.22
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	BUY	3,718.000	15.81	58,811.32
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	BUY	5,300.000	15.81	83,793.00
GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01	BUY	2,384.000	15.81	37,689.37
GATX CORP COMMON STOCK USD.625	BUY	204.000	132.36	27,001.44
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	BUY	55.000	77.92	4,285.66
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	BUY	6.000	77.92	467.54
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	BUY	520.000	77.92	40,522.56
GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01	BUY	416.000	77.92	32,413.31
GEN DIGITAL INC COMMON STOCK USD.01	BUY	3,995.000	24.98	99,795.10
GENCOR INDUSTRIES INC COMMON STOCK USD.1	BUY	2,069.000	19.34	40,014.46
GENEDX HOLDINGS CORP COMMON STOCK USD.0001	BUY	2,445.000	26.14	63,912.30
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	BUY	1,087.000	290.14	315,383.27
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	BUY	1,250.000	290.14	362,685.00
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	BUY	47.000	290.14	13,636.70
GENERAL DYNAMICS CORP COMMON STOCK USD1.0	BUY	1,613.000	290.13	467,975.66
GENERAL MOTORS FINL CO COMPANY GUAR 06/31 5.6	BUY	600,000.000	99.59	597,522.00
GENTEX CORP COMMON STOCK USD.06	BUY	348.000	33.59	11,689.91
GEO GROUP INC/THE COMMON STOCK USD.01	BUY	1,340.000	14.36	19,242.40
GERON CORP COMMON STOCK USD.001	BUY	14,542.000	4.24	61,658.08

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
GETTY IMAGES HOLDINGS INC COMMON STOCK USD.0001	BUY	20,170.000	3.26	65,754.20
GETTY REALTY CORP REIT USD.01	BUY	633.000	26.66	16,875.78
GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01	BUY	204.000	68.55	13,984.20
GIGACLOUD TECHNOLOGY INC A COMMON STOCK USD.05	BUY	4,720.000	30.42	143,582.40
GITLAB INC CL A COMMON STOCK USD.0000025	BUY	2,502.000	49.72	124,401.94
GITLAB INC CL A COMMON STOCK USD.0000025	BUY	1,606.000	49.72	79,846.95
GITLAB INC CL A COMMON STOCK USD.0000025	BUY	5,958.000	49.72	296,231.76
GLACIER BANCORP INC COMMON STOCK USD.01	BUY	919.000	37.32	34,297.08
GLAUKOS CORP COMMON STOCK USD.001	BUY	495.000	118.35	58,583.25
GLOBAL BUSINESS TRAVEL GROUP COMMON STOCK USD.00005	BUY	13,940.000	6.60	92,004.00
GLOBAL NET LEASE INC REIT USD.01	BUY	1,999.000	7.35	14,692.65
GLOBALFOUNDRIES INC COMMON STOCK USD.02	BUY	1,603.000	50.56	81,060.50
GLOBALFOUNDRIES INC COMMON STOCK USD.02	BUY	91.000	50.56	4,601.19
GLOBALFOUNDRIES INC COMMON STOCK USD.02	BUY	313.000	50.56	15,824.59
GLOBANT SA COMMON STOCK USD1.2	BUY	353.000	178.26	62,925.78
GLOBE LIFE INC COMMON STOCK USD1.0	BUY	561.000	82.28	46,159.64
GLOBE LIFE INC COMMON STOCK USD1.0	BUY	210.000	82.28	17,280.48
GLOBE LIFE INC COMMON STOCK USD1.0	BUY	1,671.000	82.28	137,489.88
GLOBE LIFE INC COMMON STOCK USD1.0	BUY	459.000	82.28	37,764.91
GMS INC COMMON STOCK USD.01	BUY	180.000	80.61	14,509.80
GOLAR LNG LTD COMMON STOCK USD1.0	BUY	500.000	31.35	15,675.00
GOLDMAN SACHS BDC INC SR UNSECURED 03/27 6.375	BUY	200,000.000	100.89	201,778.00
GOLDMAN SACHS GROUP INC SR UNSECURED 04/32 VAR	BUY	1,200,000.000	84.79	1,017,516.00
GOODYEAR TIRE + RUBBER CO COMMON STOCK	BUY	1,916.000	11.35	21,746.60
GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01	BUY	452.000	57.44	25,962.88
GRACO INC COMMON STOCK USD1.0	BUY	215.000	78.79	16,940.32
GRACO INC COMMON STOCK USD1.0	BUY	649.000	79.28	51,452.72
GRAHAM CORP COMMON STOCK USD.1	BUY	2,061.000	28.16	58,037.76
GRAND CANYON EDUCATION INC COMMON STOCK USD.01	BUY	85.000	138.09	11,737.86
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	BUY	1,090.000	26.21	28,568.90
GREEN BRICK PARTNERS INC COMMON STOCK USD.01	BUY	1,198.000	57.24	68,573.52
GREEN PLAINS INC COMMON STOCK USD.001	BUY	882.000	15.86	13,988.52
GREENE COUNTY BANCORP INC COMMON STOCK USD.1	BUY	1,407.000	33.71	47,429.97
GREIF INC CL A COMMON STOCK	BUY	279.000	57.47	16,034.13
GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001	BUY	794.000	22.12	17,563.28
GROUP 1 AUTOMOTIVE INC COMPANY GUAR 144A 08/28 4	BUY	100,000.000	92.46	92,455.00
GROUPON INC COMMON STOCK USD.0001	BUY	4,605.000	15.30	70,456.50
GUARANTY BANCSHARES INC COMMON STOCK USD1.0	BUY	1,603.000	31.54	50,558.62
GUARDANT HEALTH INC COMMON STOCK USD.00001	BUY	1,277.000	28.88	36,879.76
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	BUY	90.000	135.01	12,151.44
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	BUY	325.000	137.89	44,814.25
GULFPORT ENERGY CORP COMMON STOCK USD.0001	BUY	501.000	151.00	75,651.00
GXO LOGISTICS INC COMMON STOCK USD.01	BUY	515.000	50.50	26,007.50
H.B. FULLER CO. COMMON STOCK USD1.0	BUY	156.000	75.90	11,841.34
H.B. FULLER CO. COMMON STOCK USD1.0	BUY	245.000	76.96	18,855.20
HAEMONETICS CORP/MASS COMMON STOCK USD.01	BUY	213.000	82.73	17,621.49
HALWANI BROS CO COMMON STOCK SAR10.0	BUY	1,535.000	13.00	19,985.87
HALWANI BROS CO COMMON STOCK SAR10.0	BUY	2,034.000	12.88	26,242.42
HALWANI BROS CO COMMON STOCK SAR10.0	BUY	893.000	12.78	11,425.77
HAMBORNER REIT AG REIT	BUY	4,331.000	6.95	30,098.39
HAMILTON LANE INC CLASS A COMMON STOCK USD.001	BUY	528.000	123.58	65,250.24
HANA MICRON INC RIGHT	BUY	1,258.000	0.00	0.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
HANNON ARMSTRONG SUSTAINABLE REIT USD.01	BUY	1,073.000	29.60	31,760.80
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	BUY	208.000	125.44	26,091.52
HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01	BUY	154.000	125.43	19,316.93
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	BUY	1,620.000	100.54	162,876.42
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	BUY	824.000	100.54	82,847.02
HARVARD BIOSCIENCE INC COMMON STOCK USD.01	BUY	8,194.000	2.85	23,352.90
HASBRO INC COMMON STOCK USD.5	BUY	231.000	58.50	13,513.73
HASBRO INC COMMON STOCK USD.5	BUY	488.000	58.50	28,551.90
HASBRO INC COMMON STOCK USD.5	BUY	22.000	58.50	1,287.06
HASBRO INC COMMON STOCK USD.5	BUY	2,226.000	58.50	130,221.00
HASBRO INC COMMON STOCK USD.5	BUY	217.000	58.50	12,693.96
HAWKINS INC COMMON STOCK USD.01	BUY	151.000	91.00	13,741.00
HAYWARD HOLDINGS INC COMMON STOCK USD.001	BUY	2,372.000	12.30	29,175.60
HAYWARD HOLDINGS INC COMMON STOCK USD.001	BUY	1,131.000	12.30	13,910.73
HD HYUNDAI ELECTRIC CO LTD COMMON STOCK KRW5000.0	BUY	398.000	210.02	83,638.69
HEALTHCARE REALTY TRUST INC REIT USD.01	BUY	1,613.000	16.48	26,582.24
HEALTHCARE REALTY TRUST INC REIT USD.01	BUY	2,143.000	16.48	35,315.14
HEALTHEQUITY INC COMMON STOCK USD.0001	BUY	213.000	86.20	18,360.60
HEICO CORP CLASS A COMMON STOCK USD.01	BUY	69.000	177.51	12,248.36
HELLOFRESH SE COMMON STOCK	BUY	5,329.000	5.64	30,050.80
HELMERICH + PAYNE COMMON STOCK USD.1	BUY	420.000	36.14	15,178.80
HERC HOLDINGS INC COMMON STOCK USD.01	BUY	106.000	133.29	14,128.74
HERC HOLDINGS INC COMPANY GUAR 144A 06/29 6.625	BUY	60,000.000	100.00	60,000.00
HERC HOLDINGS INC COMPANY GUAR 144A 06/29 6.625	BUY	104,000.000	101.10	105,146.08
HERCULES CAPITAL INC SR UNSECURED 01/27 3.375	BUY	200,000.000	92.79	185,570.00
HERFY FOOD SERVICES CO COMMON STOCK SAR10.0	BUY	9,328.000	7.91	73,908.76
HEXATRONIC GROUP AB COMMON STOCK SEK.05	BUY	6,238.000	4.81	29,988.69
HF SINCLAIR CORP COMMON STOCK	BUY	352.000	53.08	18,687.78
HF SINCLAIR CORP COMMON STOCK	BUY	1,020.000	53.34	54,406.80
HF SINCLAIR CORP COMMON STOCK	BUY	105.000	53.34	5,600.46
HIGHWOODS PROPERTIES INC REIT USD.01	BUY	874.000	26.27	22,959.98
HILLENBRAND INC COMMON STOCK	BUY	287.000	40.02	11,485.74
HIMS + HERS HEALTH INC COMMON STOCK USD.0001	BUY	13,750.000	20.19	277,612.50
HISCOX LTD COMMON STOCK GBP.065	BUY	2,127.000	14.37	30,561.85
HISENSE HOME APPLIANCES GR H COMMON STOCK CNY1.0	BUY	21,000.000	4.59	96,573.37
HKBN LTD COMMON STOCK HKD.0001	BUY	95,000.000	0.31	29,926.47
HLB PHARMA CEUTICAL CO LTD COMMON STOCK KRW500.0	BUY	119.000	15.65	1,863.27
HLB THERAPEUTICS CO LTD COMMON STOCK KRW500.0	BUY	1,141.000	6.00	6,846.63
HNI CORP COMMON STOCK USD1.0	BUY	501.000	45.02	22,555.02
HOEGH AUTOLINERS ASA COMMON STOCK	BUY	2,952.000	10.70	31,604.03
HOME DEPOT INC SR UNSECURED 06/31 4.85	BUY	2,500,000.000	99.59	2,489,850.00
HOME PARTNERS OF AMERICA TRUST HPA 2020 2 A 144A	BUY	184,452.890	85.92	158,485.38
HONEST CO INC/THE COMMON STOCK USD.001	BUY	16,102.000	2.92	47,017.84
HORIZON CONSTRUCTION DEVELOP COMMON STOCK USD.00002	BUY	91,851.000	0.24	22,222.30
HOULIHAN LOKEY INC COMMON STOCK USD.001	BUY	355.000	134.86	47,875.30
HOWDEN UK REFINANCE / US SR SECURED 144A 02/31 7.25	BUY	324,000.000	99.98	323,944.92
HOWMET AEROSPACE INC COMMON STOCK	BUY	2,190.000	77.63	170,011.89
HOWMET AEROSPACE INC COMMON STOCK	BUY	1,585.000	77.63	123,038.32
HP INC COMMON STOCK USD.01	BUY	7,666.000	35.02	268,470.99
HP INC COMMON STOCK USD.01	BUY	103.000	35.02	3,607.32
HP INC COMMON STOCK USD.01	BUY	1,984.000	35.02	69,495.55
HP INC COMMON STOCK USD.01	BUY	6,746.000	35.02	236,234.80

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
HPS CORPORATE LENDING FU SR UNSECURED 144A 09/29 6.25	BUY	150,000.000	99.42	149,124.00
HUB GROUP INC CL A COMMON STOCK USD.01	BUY	345.000	42.29	14,592.12
HUBSPOT INC COMMON STOCK USD.001	BUY	11.000	589.79	6,487.72
HUBSPOT INC COMMON STOCK USD.001	BUY	195.000	589.79	115,010.61
HUBSPOT INC COMMON STOCK USD.001	BUY	131.000	589.76	77,259.16
HUGO BOSS AG ORD COMMON STOCK	BUY	650.000	47.61	30,944.83
HUMACYTE INC COMMON STOCK USD.0001	BUY	17,673.000	4.80	84,830.40
HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	BUY	217.000	246.33	53,453.61
HUT 8 CORP COMMON STOCK USD.01	BUY	16,123.000	14.99	241,683.77
HYATT HOTELS CORP CL A COMMON STOCK USD.01	BUY	247.000	151.92	37,524.24
HYATT HOTELS CORP SR UNSECURED 06/29 5.25	BUY	200,000.000	99.39	198,774.00
IAC INC COMMON STOCK USD.0001	BUY	304.000	46.85	14,242.40
IBEX LTD COMMON STOCK USD.0001	BUY	1,803.000	16.18	29,172.54
IBOTTA INC CL A COMMON STOCK USD.00001	BUY	1,531.000	75.16	115,069.96
ICF INTERNATIONAL INC COMMON STOCK USD.001	BUY	106.000	148.46	15,736.76
ICHIGO INC COMMON STOCK	BUY	12,400.000	2.39	29,599.81
ICHOR HOLDINGS LTD COMMON STOCK USD.0001	BUY	778.000	38.55	29,991.90
ICU MEDICAL INC COMMON STOCK USD.1	BUY	278.000	118.75	33,012.50
IDEAYA BIOSCIENCES INC COMMON STOCK	BUY	2,077.000	35.11	72,923.47
IDEX CORP COMMON STOCK USD.01	BUY	36.000	201.19	7,242.89
IES HOLDINGS INC COMMON STOCK USD.01	BUY	118.000	139.33	16,440.94
ILEARNINGENGINES INC COMMON STOCK USD.0001	BUY	5,893.000	9.08	53,508.44
ILJIN ELECTRIC CO LTD COMMON STOCK KRW1000.0	BUY	1,790.000	19.89	35,611.57
IMMUNITYBIO INC COMMON STOCK USD.0001	BUY	1,782.000	6.32	11,262.24
IMMUNOME INC COMMON STOCK USD.0001	BUY	10,335.000	12.10	125,053.50
IMMUNOVANT INC COMMON STOCK USD.0001	BUY	1,013.000	26.40	26,743.20
IMOLA MERGER CORP SR SECURED 144A 05/29 4.75	BUY	130,000.000	94.86	123,318.00
IMPLENIA AG REG COMMON STOCK CHF1.02	BUY	846.000	37.36	31,614.16
INDIE SEMICONDUCTOR INC A COMMON STOCK USD.0001	BUY	2,797.000	6.17	17,257.49
INDUSTRIAL LOGISTICS PROPERT REIT USD.01	BUY	13,127.000	3.68	48,307.36
INFORMATICA INC CLASS A COMMON STOCK USD.01	BUY	2,062.000	30.88	63,676.62
INFORMATICA INC CLASS A COMMON STOCK USD.01	BUY	4,321.000	30.88	133,432.48
INFORMATICA INC CLASS A COMMON STOCK USD.01	BUY	972.000	30.88	30,014.10
INFUSYSTEM HOLDINGS INC COMMON STOCK USD.0001	BUY	3,995.000	6.83	27,285.85
INGERSOLL RAND INC SR UNSECURED 06/31 5.314	BUY	400,000.000	101.35	405,396.00
INGLES MARKETS INC CLASS A COMMON STOCK USD.05	BUY	172.000	68.61	11,800.92
INGREDION INC COMMON STOCK USD.01	BUY	190.000	114.70	21,793.00
INMODE LTD COMMON STOCK ILS.01	BUY	678.000	18.24	12,366.72
INNERGEX RENEWABLE ENERGY COMMON STOCK	BUY	3,949.000	7.54	29,790.48
INNODATA INC COMMON STOCK USD.01	BUY	5,438.000	14.83	80,645.54
INNOSPEC INC COMMON STOCK USD.01	BUY	98.000	123.59	12,111.82
INNOVATIVE INDUSTRIAL PROPER REIT USD.001	BUY	219.000	109.22	23,919.18
INOGEN INC COMMON STOCK USD.001	BUY	4,766.000	8.13	38,747.58
IOVIO PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	5,106.000	8.08	41,256.48
INSIGHT ENTERPRISES INC COMMON STOCK USD.01	BUY	71.000	198.36	14,083.56
INSIGHT ENTERPRS COMPANY GUAR 144A 05/32 6.625	BUY	147,000.000	101.49	149,184.42
INSMED INC COMMON STOCK USD.01	BUY	1,103.000	55.94	61,699.06
INSMED INC COMMON STOCK USD.01	BUY	1,099.000	62.16	68,320.87
INSMED INC COMMON STOCK USD.01	BUY	1,578.000	67.00	105,726.00
INSPERITY INC COMMON STOCK USD.01	BUY	247.000	91.21	22,528.87
INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001	BUY	243.000	133.83	32,520.69
INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01	BUY	169.000	205.68	34,759.92

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
INTEGRAFIN HOLDINGS PLC COMMON STOCK GBP.01	BUY	7,121.000	4.37	31,249.91
INTEL CORP COMMON STOCK USD.001	BUY	947.000	30.97	29,327.36
INTEL CORP SR UNSECURED 02/31 5	BUY	500,000.000	100.09	500,440.00
INTELLIA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	1,501.000	22.38	33,592.38
INTELSAT EMERGENCE SA COMMON STOCK	BUY	2,002.000	28.17	56,390.33
INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0	BUY	220.000	53.85	11,848.43
INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	BUY	1,251.000	20.46	25,595.46
INTERNATIONAL SEAWAYS INC COMMON STOCK	BUY	250.000	59.13	14,782.50
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	BUY	149.000	172.95	25,769.70
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	BUY	122.000	172.95	21,100.21
INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	BUY	158.000	172.94	27,324.93
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	BUY	2,794.000	68.49	191,368.05
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	BUY	6,637.000	68.49	454,574.77
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	BUY	958.000	68.49	65,613.42
INTRA CELLULAR THERAPIES INC COMMON STOCK USD.0001	BUY	6,289.000	68.49	430,715.37
INTUITIVE SURGICAL INC COMMON STOCK USD.001	BUY	45.000	444.85	20,018.36
INTUITIVE SURGICAL INC COMMON STOCK USD.001	BUY	62.000	444.85	27,581.20
INTUITIVE SURGICAL INC COMMON STOCK USD.001	BUY	110.000	444.83	48,931.40
INVENTRUST PROPERTIES CORP REIT USD.001	BUY	551.000	24.76	13,642.76
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	998.000	47.66	47,564.68
IONIS PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	956.000	47.66	45,561.05
IONQ INC COMMON STOCK USD.0001	BUY	7,583.000	7.03	53,308.49
IOVANCE BIOTHERAPEUTICS INC COMMON STOCK USD.000041666	BUY	4,169.000	8.02	33,435.38
IRHYTHM TECHNOLOGIES INC COMMON STOCK USD.001	BUY	212.000	107.64	22,819.68
IRON MOUNTAIN INC COMPANY GUAR 144A 02/29 7	BUY	100,000.000	102.60	102,601.00
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	35,000.000	52.77	1,847,338.50
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	20,000.000	51.00	1,020,120.00
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	15,000.000	54.78	821,737.50
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	35,000.000	54.87	1,920,761.50
ISHARES MSCI INDIA ETF ISHARES MSCI INDIA ETF	BUY	40,000.000	55.21	2,208,832.00
ISRAEL FIXED BOND BONDS 11/52 2.8	BUY	10,270,000.000	17.50	1,797,677.02
ITALGAS SPA COMMON STOCK	BUY	5,822.000	5.20	30,309.71
ITRON INC COMMON STOCK	BUY	271.000	98.96	26,818.16
IVANHOE ELECTRIC INC / US COMMON STOCK USD.0001	BUY	3,432.000	9.38	32,192.16
J + J SNACK FOODS CORP COMMON STOCK	BUY	73.000	165.76	12,100.92
J + J SNACK FOODS CORP COMMON STOCK	BUY	72.000	162.37	11,690.64
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	BUY	80.000	161.41	12,913.48
JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	BUY	227.000	166.02	37,686.54
JACKSON FINANCIAL INC A COMMON STOCK USD.01	BUY	162.000	71.72	11,619.61
JADWA REIT SAUDI FUND REIT SAR10.0	BUY	20,128.000	2.95	59,450.84
JADWA REIT SAUDI FUND REIT SAR10.0	BUY	43,752.000	2.93	128,421.19
JAHEZ INTERNATIONAL CO COMMON STOCK SAR.5	BUY	19,631.000	8.09	159,085.42
JAHEZ INTERNATIONAL CO COMMON STOCK SAR.5	BUY	17,438.000	8.18	142,883.31
JAMF HOLDING CORP COMMON STOCK	BUY	817.000	16.50	13,480.50
JAMJOOM PHARMACEUTICALS FACT COMMON STOCK SAR10.0	BUY	7,571.000	36.89	279,722.59
JANUS INTERNATIONAL GROUP IN COMMON STOCK USD.0001	BUY	11,506.000	12.63	145,320.78
JANUX THERAPEUTICS INC COMMON STOCK USD.001	BUY	2,159.000	41.89	90,440.51
JASPER THERAPEUTICS INC COMMON STOCK	BUY	2,276.000	22.70	51,665.20
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	BUY	144.000	106.73	15,369.12
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	BUY	18.000	49.76	895.73
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	BUY	1,136.000	49.76	56,528.50
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	BUY	256.000	49.76	12,740.61

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
JOBY AVIATION INC COMMON STOCK USD.0001	BUY	25,104.000	5.10	128,030.40
JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01	BUY	121.000	97.17	11,757.57
JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01	BUY	124.000	94.97	11,776.28
JOHN DEERE CAPITAL CORP SR UNSECURED 03/26 4.95	BUY	4,000,000.000	99.88	3,995,280.00
JOHN DEERE CAPITAL CORP SR UNSECURED 03/26 4.95	BUY	2,500,000.000	99.92	2,498,050.00
JOHN MARSHALL BANCORP INC COMMON STOCK	BUY	2,518.000	17.44	43,913.92
JOINT CORP/THE COMMON STOCK USD.001	BUY	2,189.000	14.06	30,777.34
JONES LANG LASALLE INC COMMON STOCK USD.01	BUY	227.000	205.28	46,598.56
JPMORGAN CHASE + CO SR UNSECURED 04/30 VAR	BUY	1,300,000.000	102.08	1,327,092.00
JUNIPER NETWORKS INC COMMON STOCK USD.00001	BUY	335.000	35.28	11,819.30
JUNIPER NETWORKS INC COMMON STOCK USD.00001	BUY	1,705.000	36.46	62,164.30
JYSKE BANK REG COMMON STOCK DKK10.0	BUY	384.000	81.12	31,156.98
KADANT INC COMMON STOCK USD.01	BUY	53.000	293.78	15,570.34
KANZHUN LTD ADR ADR USD.0001	BUY	5,354.000	21.39	114,554.18
KAWASAKI HEAVY INDUSTRIES COMMON STOCK	BUY	900.000	35.80	32,225.60
KBR INC COMMON STOCK USD.001	BUY	409.000	64.14	26,233.26
KELLANOVA COMMON STOCK USD.25	BUY	92.000	57.68	5,306.33
KEMPER CORP COMMON STOCK USD.1	BUY	265.000	59.33	15,721.76
KENVUE INC COMMON STOCK USD.01	BUY	14,132.000	18.18	257,032.82
KENVUE INC COMMON STOCK USD.01	BUY	75.000	18.18	1,363.69
KENVUE INC COMMON STOCK USD.01	BUY	291.000	18.18	5,290.67
KEROS THERAPEUTICS INC COMMON STOCK USD.0001	BUY	858.000	45.70	39,210.60
KEURIG DR PEPPER INC COMMON STOCK USD.01	BUY	3,987.000	33.40	133,169.79
KEURIG DR PEPPER INC COMMON STOCK USD.01	BUY	4,941.000	33.40	165,068.93
KEURIG DR PEPPER INC COMMON STOCK USD.01	BUY	218.000	33.40	7,281.75
KEURIG DR PEPPER INC COMMON STOCK USD.01	BUY	5,990.000	33.40	200,057.61
KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01	BUY	149.000	136.74	20,374.87
KEYSIGHT TECHNOLOGIES SR UNSECURED 10/29 3	BUY	300,000.000	89.68	269,049.00
KEYWORDS STUDIOS PLC COMMON STOCK GBP.0001	BUY	1,047.000	28.27	29,610.53
KILROY REALTY CORP REIT USD.01	BUY	705.000	31.17	21,974.85
KILROY REALTY CORP REIT USD.01	BUY	483.000	31.17	15,054.48
KIMCO REALTY CORP REIT USD.01	BUY	3,969.000	19.46	77,236.74
KINDEN CORP COMMON STOCK	BUY	1,400.000	21.16	29,625.14
KINETIK HOLDINGS INC COMMON STOCK USD.0001	BUY	526.000	41.44	21,797.44
KINIKSA PHARMACEUTICALS INTE COMMON STOCK USD.000273	BUY	6,560.000	17.90	117,424.00
KINNEVIK AB B COMMON STOCK SEK.1	BUY	47,828.000	10.32	493,352.47
KINNEVIK AB B COMMON STOCK SEK.1	BUY	3,283.000	9.03	29,655.51
KINNEVIK AB RDS MISC.	BUY	47,828.000	2.18	104,475.06
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	BUY	31.000	383.34	11,883.73
KINSALE CAPITAL GROUP INC COMMON STOCK USD.01	BUY	114.000	385.28	43,921.92
KIRBY CORP COMMON STOCK USD.1	BUY	100.000	117.76	11,776.60
KKR + CO INC COMMON STOCK USD.01	BUY	1,069.000	105.24	112,502.63
KKR + CO INC COMMON STOCK USD.01	BUY	355.000	105.24	37,358.60
KLABIN SA PEF PREFERENCE	BUY	2.800	0.00	0.00
KNIFE RIVER CORP COMMON STOCK USD.01	BUY	325.000	70.14	22,795.50
KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01	BUY	803.000	49.92	40,085.76
KOHL'S CORP COMMON STOCK USD.01	BUY	440.000	22.99	10,115.16
KOHNAN SHOJI CO LTD COMMON STOCK	BUY	1,200.000	26.21	31,456.29
KOJAMO OYJ COMMON STOCK	BUY	3,003.000	9.94	29,868.76
KONICA MINOLTA INC COMMON STOCK	BUY	10,400.000	2.83	29,431.64
KOPPERS HOLDINGS INC COMMON STOCK USD.01	BUY	311.000	36.99	11,503.89
KORRO BIO INC COMMON STOCK USD.001	BUY	1,226.000	33.87	41,524.62

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
KOSMOS ENERGY LTD COMMON STOCK USD.01	BUY	3,674.000	5.54	20,353.96
KRAFT HEINZ CO/THE COMMON STOCK USD.01	BUY	264.000	32.22	8,506.74
KRAFT HEINZ CO/THE COMMON STOCK USD.01	BUY	7,303.000	32.22	235,361.08
KRAFT HEINZ CO/THE COMMON STOCK USD.01	BUY	5,141.000	32.22	165,635.82
KRATOS DEFENSE + SECURITY COMMON STOCK USD.001	BUY	1,264.000	20.01	25,292.64
KROGER CO COMMON STOCK USD1.0	BUY	916.000	49.93	45,738.17
KROGER CO COMMON STOCK USD1.0	BUY	594.000	49.93	29,657.17
KRYSTAL BIOTECH INC COMMON STOCK USD.00001	BUY	665.000	183.64	122,120.60
KURA ONCOLOGY INC COMMON STOCK USD.0001	BUY	659.000	20.59	13,568.81
KUREHA CORP COMMON STOCK	BUY	1,700.000	17.21	29,267.39
KYMERIA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	864.000	29.85	25,790.40
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	BUY	956.000	26.31	25,152.36
KYNDRYL HOLDINGS INC COMMON STOCK USD.01	BUY	1,031.000	26.31	27,124.48
KYORIN PHARMACEUTICAL CO LTD COMMON STOCK	BUY	2,900.000	10.70	31,045.35
KYVERNA THERAPEUTICS INC COMMON STOCK USD.00001	BUY	3,385.000	7.50	25,387.50
LADDER CAP FIN LLLP/CORP SR UNSECURED 144A 07/31 7	BUY	95,000.000	100.00	95,000.00
LADDER CAPITAL CORP REIT REIT USD.001	BUY	1,345.000	11.29	15,185.05
LANCASTER COLONY CORP COMMON STOCK	BUY	64.000	186.25	11,920.38
LANDS END INC COMMON STOCK USD.01	BUY	2,851.000	13.59	38,745.09
LANDSTAR SYSTEM INC COMMON STOCK USD.01	BUY	41.000	184.47	7,563.36
LANTHEUS HOLDINGS INC COMMON STOCK USD.01	BUY	150.000	80.29	12,043.50
LANZATECH GLOBAL INC COMMON STOCK USD.0001	BUY	22,475.000	1.85	41,578.75
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	BUY	193.000	60.41	11,660.31
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	BUY	416.000	57.99	24,123.84
LAUREATE EDUCATION INC COMMON STOCK USD.001	BUY	1,139.000	14.94	17,016.66
LCI INDUSTRIES COMMON STOCK USD.01	BUY	116.000	101.23	11,743.35
LCNB CORPORATION COMMON STOCK	BUY	2,492.000	13.91	34,663.72
LEEJAM SPORTS CO JSC COMMON STOCK SAR10.0	BUY	9,239.000	53.00	490,438.01
LEGALZOOMCOM INC COMMON STOCK	BUY	1,388.000	8.39	11,645.32
LEMAITRE VASCULAR INC COMMON STOCK USD.01	BUY	144.000	82.28	11,848.32
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	BUY	83.000	534.98	44,403.34
LENZ THERAPEUTICS INC COMMON STOCK USD.00001	BUY	2,525.000	17.29	43,657.25
LEONARDO DRS INC COMMON STOCK USD.01	BUY	1,315.000	25.51	33,545.65
LEXEO THERAPEUTICS INC COMMON STOCK USD.0001	BUY	2,058.000	16.04	33,010.32
LFS TOPCO LLC COMPANY GUAR 144A 10/26 5.875	BUY	50,000.000	93.72	46,857.50
LI AUTO INC CLASS A COMMON STOCK USD.0001	BUY	11,400.000	10.24	116,880.02
LIBERTY BROADBAND A COMMON STOCK USD.01	BUY	3,349.000	54.60	182,855.40
LIBERTY BROADBAND C COMMON STOCK USD.01	BUY	22,354.000	54.82	1,225,446.28
LIBERTY GLOBAL LTD A COMMON STOCK USD.01	BUY	245.000	17.43	4,270.96
LIBERTY GLOBAL LTD A COMMON STOCK USD.01	BUY	14,568.000	17.43	254,036.78
LIBERTY GLOBAL LTD A COMMON STOCK USD.01	BUY	10,134.000	17.43	176,628.53
LIBERTY GLOBAL LTD A COMMON STOCK USD.01	BUY	33,599.000	17.43	585,630.57
LIBERTY GLOBAL LTD C COMMON STOCK USD.01	BUY	616.000	17.85	10,997.14
LIBERTY GLOBAL LTD C COMMON STOCK USD.01	BUY	15,088.000	17.85	269,441.50
LIBERTY GLOBAL LTD C COMMON STOCK USD.01	BUY	34,851.000	17.85	622,090.35
LIBERTY GLOBAL LTD C COMMON STOCK USD.01	BUY	10,512.000	17.85	187,630.79
LIBERTY LATIN AMERIC CL C COMMON STOCK USD.01	BUY	3,329.000	9.62	32,024.98
LIBERTY MEDIA CORP LIB NEW C TRACKING STK	BUY	137.000	71.84	9,841.66
LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	BUY	147.000	37.51	5,513.73
LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01	BUY	2,874.000	18.83	54,117.42
LIFEMD INC COMMON STOCK	BUY	6,974.000	6.86	47,841.64
LIFEZONE METALS LTD COMMON STOCK	BUY	7,341.000	7.68	56,378.88

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
LIGHT + WONDER INC COMMON STOCK USD.001	BUY	6,224.000	104.88	652,788.88
LIGHT + WONDER INC COMMON STOCK USD.001	BUY	2,060.000	104.88	216,054.86
LIGHT + WONDER INC COMMON STOCK USD.001	BUY	461.000	104.88	48,349.68
LIGHT + WONDER INC COMMON STOCK USD.001	BUY	5,514.000	104.88	578,283.51
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	BUY	97.000	188.64	18,298.08
LINCOLN NATIONAL CORP COMMON STOCK	BUY	747.000	31.10	23,230.73
LINCOLN NATIONAL CORP COMMON STOCK	BUY	971.000	31.10	30,198.10
LIQUIDIA CORP COMMON STOCK USD.001	BUY	1,558.000	12.00	18,696.00
LITHIA MOTORS INC COMMON STOCK	BUY	126.000	252.45	31,808.70
LITTELFUSE INC COMMON STOCK USD.01	BUY	122.000	255.59	31,181.98
LIVANOVA PLC COMMON STOCK GBP1.0	BUY	281.000	54.82	15,404.42
LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	BUY	60.000	93.74	5,624.16
LIVERAMP HOLDINGS INC COMMON STOCK USD.1	BUY	392.000	30.94	12,128.48
LOAR HOLDINGS INC COMMON STOCK NPV	BUY	861.000	53.41	45,992.90
LOAR HOLDINGS INC COMMON STOCK NPV	BUY	2,099.000	53.41	112,107.59
LOAR HOLDINGS INC COMMON STOCK NPV	BUY	633.000	53.41	33,807.07
LOCALIZA RENT A CAR SA RIGHT	BUY	2,351.000	0.00	0.00
LOEWS CORP COMMON STOCK USD.01	BUY	355.000	74.74	26,533.06
LOEWS CORP COMMON STOCK USD.01	BUY	237.000	74.74	17,713.97
LONGBOARD PHARMACEUTICALS IN COMMON STOCK USD.0001	BUY	1,456.000	27.03	39,355.68
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	BUY	214.000	82.33	17,618.62
LOUISIANA PACIFIC CORP COMMON STOCK USD1.0	BUY	268.000	82.33	22,063.50
LTC PROPERTIES INC REIT USD.01	BUY	436.000	34.50	15,042.00
LUCID GROUP INC COMMON STOCK USD.0001	BUY	17,890.000	2.61	46,836.02
LUCID GROUP INC COMMON STOCK USD.0001	BUY	179,798.000	2.61	469,272.78
LUCID GROUP INC COMMON STOCK USD.0001	BUY	8,465.000	2.61	22,092.80
LULULEMON ATHLETICA INC COMMON STOCK USD.005	BUY	692.000	298.70	206,705.94
LULULEMON ATHLETICA INC COMMON STOCK USD.005	BUY	54.000	298.70	16,129.94
LULULEMON ATHLETICA INC COMMON STOCK USD.005	BUY	526.000	298.69	157,109.47
LUMI RENTAL CO COMMON STOCK SAR10.0	BUY	5,949.000	24.22	144,276.20
LYFT INC A COMMON STOCK USD.00001	BUY	3,897.000	14.10	54,947.70
LYFT INC A COMMON STOCK USD.00001	BUY	613.000	14.10	8,642.93
LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	BUY	470.000	95.66	44,960.67
M+A RESEARCH INSTITUTE HOLDI COMMON STOCK	BUY	1,500.000	21.33	32,007.16
M/I HOMES INC COMMON STOCK USD.01	BUY	96.000	120.52	11,570.56
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	116.000	102.20	11,855.90
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	1,117.000	111.47	124,513.11
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	3,971.000	111.47	442,657.30
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	310.000	111.47	34,555.70
MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001	BUY	3,408.000	111.47	379,873.40
MACY S INC COMMON STOCK USD.01	BUY	1,715.000	19.20	32,928.00
MADISON PARK FUNDING LTD MDPK 2021 39A B 144A	BUY	305,000.000	100.14	305,427.00
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	BUY	83.000	188.13	15,614.79
MADRIGAL PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	614.000	280.16	172,018.24
MAGAZINE LUIZA SA COMMON STOCK	BUY	0.300	0.00	0.00
MAHARAH HUMAN RESOURCES CO COMMON STOCK SAR10.0	BUY	83,913.000	1.61	135,599.98
MAIN STREET CAPITAL CORP SR UNSECURED 03/29 6.95	BUY	300,000.000	101.33	303,987.00
MAMA S CREATIONS INC COMMON STOCK	BUY	6,616.000	6.74	44,591.84
MANDATUM OYJ COMMON STOCK	BUY	6,756.000	4.46	30,158.22
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	BUY	163.000	246.68	40,208.84
MANNKIND CORP COMMON STOCK USD.01	BUY	2,260.000	5.22	11,797.20
MANPOWERGROUP INC COMMON STOCK USD.01	BUY	401.000	69.80	27,988.60



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MAPLEBEAR INC COMMON STOCK USD.0001	BUY	95.000	32.14	3,053.54
MAPLEBEAR INC COMMON STOCK USD.0001	BUY	13,732.000	32.14	441,456.34
MAPLEBEAR INC COMMON STOCK USD.0001	BUY	30,556.000	32.14	982,069.84
MAPLEBEAR INC COMMON STOCK USD.0001	BUY	9,622.000	32.14	309,237.61
MAPS LTD MAPSL 2021 1A A 144A	BUY	298,691.630	90.14	269,254.17
MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001	BUY	10,863.000	19.85	215,630.55
MARKEL GROUP INC SR UNSECURED 09/29 3.35	BUY	200,000.000	92.18	184,364.00
MASTEC INC COMMON STOCK USD.1	BUY	370.000	106.99	39,586.30
MATADOR RESOURCES CO COMMON STOCK USD.01	BUY	10,744.000	59.60	640,353.14
MATADOR RESOURCES CO COMMON STOCK USD.01	BUY	1,578.000	59.60	94,048.80
MATADOR RESOURCES CO COMMON STOCK USD.01	BUY	7,182.000	59.60	428,028.53
MATCH GROUP INC COMMON STOCK USD.001	BUY	53,627.000	30.38	1,629,188.26
MATRIX SERVICE CO COMMON STOCK USD.01	BUY	5,317.000	9.93	52,797.81
MAX CO LTD COMMON STOCK	BUY	1,300.000	24.59	31,978.67
MAXIMUS INC COMMON STOCK	BUY	141.000	84.80	11,957.64
MAXIMUS INC COMMON STOCK	BUY	211.000	85.70	18,082.70
MAXLINEAR INC COMMON STOCK	BUY	759.000	20.14	15,286.26
MAYVILLE ENGINEERING CO INC COMMON STOCK	BUY	2,557.000	16.66	42,599.62
MCDONALD S CORP SR UNSECURED 09/48 4.45	BUY	200,000.000	85.33	170,650.00
MDA SPACE LTD COMMON STOCK	BUY	3,407.000	8.67	29,548.93
MDC HOLDINGS INC COMPANY GUAR 01/31 2.5	BUY	200,000.000	89.09	178,182.00
MDU RESOURCES GROUP INC COMMON STOCK USD1.0	BUY	992.000	25.10	24,899.20
MEDICAL PROPERTIES TRUST INC REIT USD.001	BUY	2,996.000	4.31	12,912.16
MEDITERRANEAN + GULF INSURAN COMMON STOCK SAR10.0	BUY	18,549.000	8.15	151,453.59
MEDIWOUND LTD COMMON STOCK ILS.01	BUY	1,610.000	15.52	24,987.20
MEDLINE BORROWER LP SR UNSECURED 144A 10/29 5.25	BUY	60,000.000	95.22	57,134.40
MEDPACE HOLDINGS INC COMMON STOCK USD.01	BUY	9.000	411.85	3,706.67
MEDPACE HOLDINGS INC COMMON STOCK USD.01	BUY	179.000	411.85	73,722.58
MEDPACE HOLDINGS INC COMMON STOCK USD.01	BUY	507.000	411.85	208,807.95
MEDPACE HOLDINGS INC COMMON STOCK USD.01	BUY	116.000	411.83	47,772.55
MEGACABLE HOLDINGS CPO UNIT	BUY	3,770.000	2.88	10,873.00
MEITUAN CLASS B COMMON STOCK USD.00001	BUY	4,800.000	13.95	67,052.33
MELCO INTERNATIONAL DEVELOP. COMMON STOCK	BUY	39,000.000	0.74	28,904.80
MERIT MEDICAL SYSTEMS INC COMMON STOCK	BUY	298.000	85.95	25,613.10
META PLATFORMS INC SR UNSECURED 05/63 5.75	BUY	100,000.000	104.55	104,546.00
METALS ACQUISITION LTD A COMMON STOCK USD.0001	BUY	10,830.000	13.69	148,262.70
METLIFE INC COMMON STOCK USD.01	BUY	1,100.000	70.19	77,211.75
MGE ENERGY INC COMMON STOCK USD1.0	BUY	164.000	74.72	12,254.08
MICROCHIP TECHNOLOGY INC COMPANY GUAR 03/29 5.05	BUY	400,000.000	99.86	399,432.00
MICRON TECHNOLOGY INC COMMON STOCK USD.1	BUY	168.000	131.52	22,096.08
MICROSOFT CORP SR UNSECURED 06/47 4.5	BUY	200,000.000	94.65	189,302.00
MICROSOFT CORP SR UNSECURED 09/30 1.35	BUY	5,000,000.000	80.21	4,010,550.00
MICROSOFT CORP SR UNSECURED 09/50 2.5	BUY	4,200,000.000	60.17	2,527,056.00
MICROSTRATEGY INC CL A COMMON STOCK USD.001	BUY	8.000	1,525.20	12,201.65
MICROSTRATEGY INC CL A COMMON STOCK USD.001	BUY	1,436.000	1,377.48	1,978,062.72
MICROSTRATEGY INC CL A COMMON STOCK USD.001	BUY	957.000	1,377.42	1,318,191.71
MIDDLE EAST HEALTHCARE CO COMMON STOCK SAR10.0	BUY	14,932.000	20.82	311,284.49
MIDDLE EAST PAPER CO COMMON STOCK SAR10.0	BUY	15,310.000	11.33	173,712.15
MIDDLE EAST PHARMACEUTICAL COMMON STOCK SAR10.0	BUY	2,163.000	34.34	74,382.86
MIDDLEBY CORP COMMON STOCK USD.01	BUY	153.000	122.61	18,759.33
MIND MEDICINE MINDMED INC COMMON STOCK	BUY	14,474.000	7.21	104,357.54
MIRUM PHARMACEUTICALS INC COMMON STOCK	BUY	2,682.000	34.19	91,697.58

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
mitsubishi UFJ FIN GRP SR UNSECURED 02/31 VAR	BUY	500,000.000	101.68	508,410.00
MKS INSTRUMENTS INC COMMON STOCK	BUY	387.000	130.58	50,534.46
MMG LTD RIGHT	BUY	238,400.000	0.00	0.00
MODINE MANUFACTURING CO COMMON STOCK USD.625	BUY	127.000	93.05	11,818.30
MOELIS + CO CLASS A COMMON STOCK USD.01	BUY	1,048.000	56.86	59,589.28
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	BUY	202.000	113.59	22,945.18
MONEYLION INC COMMON STOCK	BUY	1,709.000	73.54	125,679.86
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	BUY	57.000	821.68	46,835.82
MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001	BUY	24.000	821.64	19,719.47
MONSTER BEVERAGE CORP COMMON STOCK USD.005	BUY	495.000	49.95	24,724.21
MONTRORSE ENVIRONMENTAL GROUP COMMON STOCK USD.000004	BUY	783.000	44.56	34,890.48
MORGAN STANLEY BANK NA SR UNSECURED 07/25 5.479	BUY	6,000,000.000	100.13	6,007,800.00
MORGAN STANLEY DIRECT SR UNSECURED 144A 05/29 6.15	BUY	200,000.000	98.09	196,174.00
MORINAGA MILK INDUSTRY CO COMMON STOCK	BUY	1,500.000	20.45	30,688.37
MORNINGSTAR INC COMMON STOCK	BUY	320.000	295.85	94,672.00
MORNINGSTAR INC COMMON STOCK	BUY	24.000	295.84	7,100.10
MORPHIC HOLDING INC COMMON STOCK USD.0001	BUY	475.000	34.07	16,183.25
MOSAIC CO/THE COMMON STOCK USD.01	BUY	64,809.000	28.90	1,872,980.10
MP MATERIALS CORP COMMON STOCK USD.0001	BUY	5,050.000	12.73	64,286.50
MP MATERIALS CORP COMMON STOCK USD.0001	BUY	2,065.000	12.73	26,286.42
MPLX LP SR UNSECURED 04/38 4.5	BUY	200,000.000	88.30	176,602.00
MR COOPER GROUP INC COMMON STOCK USD.01	BUY	147.000	80.89	11,892.28
MSA SAFETY INC COMMON STOCK	BUY	213.000	187.69	39,977.97
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	BUY	163.000	79.31	12,927.53
MUELLER INDUSTRIES INC COMMON STOCK USD.01	BUY	388.000	56.94	22,092.72
MURPHY OIL CORP COMMON STOCK USD1.0	BUY	293.000	40.35	11,825.75
MURPHY OIL CORP COMMON STOCK USD1.0	BUY	420.000	41.24	17,320.80
MURPHY USA INC COMMON STOCK USD.01	BUY	27.000	446.85	12,065.11
MYR GROUP INC/DELAWARE COMMON STOCK USD.01	BUY	143.000	135.71	19,406.53
MYRIAD GENETICS INC COMMON STOCK USD.01	BUY	612.000	24.46	14,969.52
NAJHRAN CEMENT CO COMMON STOCK SAR10.0	BUY	30,032.000	2.55	76,802.44
NAMURA SHIPBUILDING CO LTD COMMON STOCK	BUY	2,200.000	13.38	29,433.92
NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01	BUY	543.000	51.95	28,208.85
NATERA INC COMMON STOCK	BUY	421.000	108.29	45,593.46
NATERA INC COMMON STOCK	BUY	5.000	108.29	541.46
NATERA INC COMMON STOCK	BUY	1,240.000	108.29	134,279.60
NATERA INC COMMON STOCK	BUY	223.000	108.29	24,147.62
NATIONAL BANK OF CANADA COMPANY GUAR 07/27 VAR	BUY	915,000.000	99.94	914,405.25
NATIONAL CINEMEDIA INC COMMON STOCK USD.01	BUY	14,250.000	4.39	62,557.50
NATIONAL CO FOR LEARNING + E COMMON STOCK SAR10.0	BUY	3,720.000	43.03	160,380.20
NATIONAL CO FOR LEARNING + E COMMON STOCK SAR10.0	BUY	2,481.000	42.30	105,113.47
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	BUY	211.000	56.04	11,825.92
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	BUY	721.000	54.19	39,070.99
NATIONAL FUEL GAS CO COMMON STOCK USD1.0	BUY	330.000	54.19	17,881.94
NATIONAL GAS + INDUSTRIALIZA COMMON STOCK SAR10.0	BUY	13,249.000	23.94	317,659.81
NATIONAL HEALTHCARE CORP COMMON STOCK USD.01	BUY	110.000	108.40	11,924.00
NATIONAL INDUSTRIALIZATION C COMMON STOCK SAR10.0	BUY	118,170.000	3.12	369,288.11
NATIONAL MEDICAL CARE CO COMMON STOCK SAR10.0	BUY	7,923.000	52.92	419,942.77
NATL HEALTH INVESTORS INC REIT USD.01	BUY	345.000	67.73	23,366.85
NATURAL GAS SERVICES GROUP COMMON STOCK USD.01	BUY	2,156.000	20.12	43,378.72
NATURAL GROCERS BY VITAMIN C COMMON STOCK USD.001	BUY	1,876.000	21.20	39,771.20
NAYIFAT FINANCE CO COMMON STOCK	BUY	2,317.000	3.47	8,046.89

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
NAYIFAT FINANCE CO COMMON STOCK	BUY	14,309.000	3.44	49,327.88
NAYIFAT FINANCE CO COMMON STOCK	BUY	4,573.000	3.40	15,571.77
NB BANCORP INC COMMON STOCK USD.01	BUY	7,828.000	15.08	118,046.24
NCINO INC COMMON STOCK USD.0005	BUY	46.000	31.45	1,446.82
NCINO INC COMMON STOCK USD.0005	BUY	1,407.000	31.45	44,261.41
NCINO INC COMMON STOCK USD.0005	BUY	2,689.000	31.45	84,569.05
NCINO INC COMMON STOCK USD.0005	BUY	286.000	31.45	8,994.30
NCR ATLEOS CORP COMMON STOCK USD.01	BUY	1,638.000	27.02	44,258.76
NCR VOYIX CORP COMMON STOCK USD.01	BUY	3,410.000	12.35	42,113.50
NEKTAR THERAPEUTICS COMMON STOCK USD.0001	BUY	35,891.000	1.24	44,504.84
NELNET INC CL A COMMON STOCK USD.01	BUY	318.000	100.86	32,073.48
NEOEN RIGHTS	BUY	13,920.000	0.00	0.00
NEOEN RIGHTS	BUY	285.000	0.00	0.00
NEOGEN CORP COMMON STOCK USD.16	BUY	826.000	15.63	12,910.38
NET LEASE OFFICE PROPERTY REIT USD.001	BUY	2,986.000	24.62	73,515.32
NET POWER INC COMMON STOCK USD.0001	BUY	4,252.000	9.83	41,797.16
NETSTREIT CORP REIT USD.01	BUY	1,085.000	16.10	17,468.50
NEUMORA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	12,051.000	9.83	118,461.33
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	BUY	42.000	137.67	5,782.25
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	BUY	301.000	137.67	41,441.08
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	BUY	853.000	137.67	117,432.51
NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001	BUY	81.000	137.66	11,150.79
NEUROGENE INC COMMON STOCK USD.000001	BUY	2,071.000	36.39	75,363.69
NEW FORTRESS ENERGY INC COMMON STOCK USD.01	BUY	281.000	21.98	6,176.13
NEW HOPE CORP LTD COMMON STOCK	BUY	9,759.000	3.09	30,207.29
NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5	BUY	489.000	42.74	20,899.86
NEW MOUNTAIN FINANCE COR SR UNSECURED 02/29 6.875	BUY	100,000.000	98.00	98,000.00
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	BUY	11,619.000	3.22	37,413.18
NEW YORK TIMES CO A COMMON STOCK USD.1	BUY	582.000	51.21	29,804.22
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	BUY	4,280,000.000	70.22	3,005,416.29
NEWELL BRANDS INC COMMON STOCK USD1.0	BUY	8,204.000	6.41	52,587.64
NEWELL BRANDS INC COMMON STOCK USD1.0	BUY	3,631.000	6.41	23,273.62
NEWMARKET CORP COMMON STOCK	BUY	23.000	528.33	12,151.73
NEWMARKET CORP COMMON STOCK	BUY	114.000	515.57	58,774.98
NEWMARKET CORP COMMON STOCK	BUY	15.000	515.55	7,733.22
NEWS CORP CLASS A COMMON STOCK USD.01	BUY	852.000	27.57	23,488.62
NEWS CORP CLASS B COMMON STOCK	BUY	298.000	28.39	8,459.86
NEXPOINT DIVERSIFIED REAL ES REIT USD.001	BUY	256.000	4.77	1,220.53
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	BUY	78.000	154.98	12,088.79
NEXTDECADE CORP COMMON STOCK USD.0001	BUY	7,344.000	7.94	58,311.36
NEXTERA ENERGY OPERATING SR UNSECURED 144A 01/29 7.25	BUY	40,000.000	103.27	41,307.60
NEXTNAV INC COMMON STOCK USD.0001	BUY	3,730.000	8.11	30,250.30
NICHIDEN CORP COMMON STOCK	BUY	1,300.000	22.16	28,809.61
NICHIHA CORP COMMON STOCK	BUY	1,400.000	21.27	29,784.70
NIFCO INC COMMON STOCK	BUY	1,300.000	23.45	30,488.80
NIKE INC CL B COMMON STOCK	BUY	1,466.000	75.37	110,493.89
NIKE INC CL B COMMON STOCK	BUY	1,233.000	75.37	92,931.21
NIKOLA CORP COMMON STOCK USD.0001	BUY	4,933.000	30.60	150,960.00
NIPPON CERAMIC CO LTD COMMON STOCK	BUY	1,900.000	16.17	30,737.00
NISOURCE INC COMMON STOCK USD.01	BUY	237.000	28.81	6,828.56
NISOURCE INC COMMON STOCK USD.01	BUY	2,905.000	28.81	83,716.29
NISOURCE INC COMMON STOCK USD.01	BUY	8,796.000	28.81	253,412.76

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
NISOURCE INC COMMON STOCK USD.01	BUY	2,469.000	28.81	71,128.93
NISOURCE INC JR SUBORDINA 11/54 VAR	BUY	500,000.000	100.57	502,840.00
NKARTA INC COMMON STOCK	BUY	4,324.000	5.91	25,554.84
NN INC COMMON STOCK USD.01	BUY	9,258.000	3.00	27,774.00
NNN REIT INC REIT USD.01	BUY	827.000	42.60	35,230.20
NOBLE CORP PLC COMMON STOCK USD.00001	BUY	263.000	44.58	11,725.46
NOBLE CORP PLC COMMON STOCK USD.00001	BUY	763.000	44.65	34,067.95
NOF CORP COMMON STOCK	BUY	2,400.000	13.13	31,509.48
NORDIC SEMICONDUCTOR ASA COMMON STOCK NOK.01	BUY	2,223.000	13.50	30,027.13
NORDSON CORP COMMON STOCK	BUY	68.000	225.82	15,355.92
NORTHERN OIL AND GAS INC COMMON STOCK USD.001	BUY	1,724.000	37.17	64,081.08
NORTHERN REGION CEMENT CO COMMON STOCK SAR10.0	BUY	31,799.000	2.51	79,995.02
NORTHWEST NATURAL HOLDING CO COMMON STOCK	BUY	332.000	36.11	11,988.52
NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01	BUY	253.000	50.08	12,670.24
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	BUY	3,016.000	18.79	56,670.64
NORWOOD FINANCIAL CORP COMMON STOCK USD.1	BUY	1,500.000	25.38	38,070.00
NOTA DO TESOURO NACIONAL NOTES 01/27 10	BUY	6,460,000.000	18.15	1,172,535.81
NOV INC COMMON STOCK USD.01	BUY	2,078.000	19.01	39,502.78
NOVANTA INC COMMON STOCK	BUY	184.000	163.11	30,012.24
NOVAVAX INC COMMON STOCK USD.01	BUY	5,062.000	12.66	64,084.92
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	BUY	9,276.000	12.89	119,576.92
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	BUY	65,812.000	12.89	848,843.18
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	BUY	499.000	12.89	6,433.36
NU HOLDINGS LTD/CAYMAN ISL A COMMON STOCK USD.000006667	BUY	49,679.000	12.89	640,332.50
NURIX THERAPEUTICS INC COMMON STOCK	BUY	2,609.000	20.87	54,449.83
NUSCALE POWER CORP COMMON STOCK USD.0001	BUY	2,672.000	11.69	31,235.68
NUTANIX INC A COMMON STOCK USD.000025	BUY	943.000	56.85	53,609.55
NUTRIEN LTD SR UNSECURED 12/36 5.875	BUY	200,000.000	103.76	207,516.00
NUVALENT INC A COMMON STOCK USD.0001	BUY	1,185.000	75.86	89,894.10
NVENT ELECTRIC PLC COMMON STOCK USD.01	BUY	880.000	76.61	67,416.80
NVR INC COMMON STOCK USD.01	BUY	3.000	7,588.23	22,764.70
NZ LOCAL GOVT FUND AGENC LOCAL GOVT G 04/25 2.75	BUY	1,730,000.000	58.49	1,011,880.41
OAK HILL CREDIT PARTNERS OAKC 2018 1A CR 144A	BUY	250,000.000	101.38	253,450.00
OAK VALLEY BANCORP COMMON STOCK	BUY	1,370.000	24.97	34,208.90
OAKTREE SPECIALTY LEND SR UNSECURED 02/29 7.1	BUY	150,000.000	101.45	152,176.50
OAKTREE STRATEGIC CREDIT SR UNSECURED 144A 11/28 8.4	BUY	100,000.000	106.14	106,143.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 01/31 6.125	BUY	5,000,000.000	102.44	5,121,750.00
OCCIDENTAL PETROLEUM COR SR UNSECURED 07/44 4.5	BUY	40,000.000	79.49	31,795.20
OCEANEERING INTL INC COMMON STOCK USD.25	BUY	611.000	23.66	14,456.26
OCUGEN INC COMMON STOCK USD.001	BUY	51,443.000	1.55	79,736.65
OCULAR THERAPEUTIX INC COMMON STOCK USD.0001	BUY	8,234.000	6.84	56,320.56
ODP CORP/THE COMMON STOCK USD.01	BUY	737.000	39.27	28,941.99
OGLETHORPE POWER CORP 1ST MORTGAGE 04/47 4.5	BUY	200,000.000	82.51	165,028.00
OKASAN SECURITIES GROUP INC COMMON STOCK	BUY	6,100.000	4.92	30,010.74
OLIN CORP COMMON STOCK USD1.0	BUY	237.000	50.26	11,911.90
OLIN CORP COMMON STOCK USD1.0	BUY	244.000	47.15	11,504.60
OLYMPUS WTR US HLDG CORP SR SECURED 144A 06/31 7.25	BUY	200,000.000	100.00	200,000.00
OLYMPUS WTR US HLDG CORP SR SECURED 144A 06/31 7.25	BUY	200,000.000	100.61	201,216.00
OMEGA HEALTHCARE INVESTORS REIT USD.1	BUY	1,590.000	34.25	54,457.50
ONCOR ELECTRIC DELIVERY SR SECURED 06/49 3.8	BUY	300,000.000	77.44	232,311.00
ONE GAS INC COMMON STOCK	BUY	512.000	63.85	32,691.20
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	BUY	1,489.000	48.49	72,203.10

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ONEMAIN HOLDINGS INC COMMON STOCK USD.01	BUY	682.000	48.49	33,070.18
ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001	BUY	3,887.000	15.37	59,743.19
ONSLow BAY FINANCIAL LLC OBX 2024 NQM1 A1 144A	BUY	414,803.260	99.69	413,507.00
ONSLow BAY FINANCIAL LLC OBX 2024 NQM9 A3 144A	BUY	180,000.000	100.00	179,996.65
ONT GAMING GTA/OTG CO IS SR SECURED 144A 08/30 8	BUY	75,000.000	103.49	77,618.25
ONTO INNOVATION INC COMMON STOCK	BUY	4,206.000	219.56	923,473.57
ONTO INNOVATION INC COMMON STOCK	BUY	286.000	219.56	62,794.88
ONTO INNOVATION INC COMMON STOCK	BUY	275.000	219.56	60,379.00
ONTO INNOVATION INC COMMON STOCK	BUY	2,992.000	219.55	656,895.40
OPEN TEXT INC COMPANY GUAR 144A 12/31 4.125	BUY	160,000.000	87.76	140,409.60
OPENDOOR TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	13,445.000	1.84	24,738.80
OPTIMIZERX CORP COMMON STOCK USD.001	BUY	3,532.000	10.00	35,320.00
OPTION CARE HEALTH INC COMMON STOCK USD.0001	BUY	1,998.000	27.70	55,344.60
ORACLE CORP COMMON STOCK USD.01	BUY	802.000	141.20	113,243.20
ORACLE CORP COMMON STOCK USD.01	BUY	645.000	141.20	91,079.16
ORACLE CORP COMMON STOCK USD.01	BUY	17.000	141.20	2,400.44
ORACLE CORP COMMON STOCK USD.01	BUY	1,129.000	141.19	159,407.91
ORCHESTRA BIOMED HOLDINGS IN COMMON STOCK USD.0001	BUY	4,671.000	8.15	38,068.65
ORGANON + CO COMMON STOCK USD.01	BUY	892.000	20.70	18,464.40
ORIC PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	4,478.000	7.07	31,659.46
ORION GROUP HOLDINGS INC COMMON STOCK USD.01	BUY	6,163.000	9.51	58,610.13
ORION SA COMMON STOCK	BUY	642.000	21.94	14,085.48
OSAIC FINANCIAL SVCS INC PREFERRED STOCK 8	BUY	2,808.000	15.76	44,254.08
OSCAR HEALTH INC CLASS A COMMON STOCK USD.00001	BUY	7,332.000	15.82	115,992.24
OSHKOSH CORP COMMON STOCK USD.01	BUY	108.000	108.28	11,694.89
OSHKOSH CORP COMMON STOCK USD.01	BUY	234.000	108.20	25,318.80
OSI SYSTEMS INC COMMON STOCK	BUY	125.000	137.52	17,190.00
OTTER TAIL CORP COMMON STOCK USD5.0	BUY	243.000	87.59	21,284.37
OUSTER INC COMMON STOCK USD.0001	BUY	8,699.000	9.83	85,511.17
OVINTIV INC COMMON STOCK	BUY	174.000	46.87	8,155.55
OVINTIV INC COMMON STOCK	BUY	396.000	46.87	18,561.51
OVINTIV INC COMMON STOCK	BUY	557.000	46.87	26,111.05
OVINTIV INC COMMON STOCK	BUY	3,642.000	46.87	170,700.54
OVINTIV INC COMMON STOCK	BUY	662.000	46.87	31,026.62
OWENS + MINOR INC COMMON STOCK USD2.0	BUY	805.000	13.50	10,867.50
OWENS CORNING SR UNSECURED 06/34 5.7	BUY	150,000.000	101.24	151,863.00
OWENS CORNING SR UNSECURED 06/34 5.7	BUY	160,000.000	101.73	162,760.00
OWENS CORNING SR UNSECURED 06/34 5.7	BUY	110,000.000	101.90	112,087.80
OWENS CORNING SR UNSECURED 06/34 5.7	BUY	110,000.000	101.97	112,171.40
P G + E CORP COMMON STOCK	BUY	2,430.000	17.46	42,430.23
P G + E CORP COMMON STOCK	BUY	5,597.000	17.46	97,737.61
P G + E CORP COMMON STOCK	BUY	4,780.000	17.46	83,454.98
PACIFICORP 1ST MORTGAGE 01/55 5.8	BUY	200,000.000	98.42	196,848.00
PACKAGING CORP OF AMERICA COMMON STOCK USD.01	BUY	322.000	182.56	58,784.32
PACS GROUP INC COMMON STOCK USD.001	BUY	5,002.000	29.50	147,559.00
PAGAYA TECHNOLOGIES LTD A COMMON STOCK USD.0001	BUY	8,122.000	12.76	103,636.72
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	BUY	1,668.000	25.33	42,252.11
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	BUY	24.000	25.33	607.98
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	BUY	4,870.000	25.33	123,396.06
PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001	BUY	4,567.000	25.33	115,677.09
PALO ALTO NETWORKS INC COMMON STOCK USD.0001	BUY	41.000	339.00	13,898.81
PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01	BUY	782.000	25.25	19,745.50

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
PAR TECHNOLOGY CORP/DEL COMMON STOCK USD.02	BUY	1,338.000	47.09	63,006.42
PARAMOUNT GLOBAL CLASS A COMMON STOCK USD.001	BUY	1,868.000	18.38	34,333.84
PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001	BUY	119,872.000	10.39	1,245,470.08
PAREX RESOURCES INC COMMON STOCK	BUY	1,935.000	15.52	30,033.28
PARK NATIONAL CORP COMMON STOCK	BUY	140.000	142.34	19,927.60
PARKE BANCORP INC COMMON STOCK USD.1	BUY	2,112.000	17.40	36,748.80
PARSONS CORP COMMON STOCK USD1.0	BUY	1,950.000	81.81	159,531.45
PARSONS CORP COMMON STOCK USD1.0	BUY	2,263.000	81.81	185,141.69
PARSONS CORP COMMON STOCK USD1.0	BUY	1,190.000	81.81	97,353.90
PARSONS CORP COMMON STOCK USD1.0	BUY	2,795.000	81.81	228,649.17
PARTY CITY HOLDCO INC SECURED 144A 01/29 12	BUY	51,500.000	93.91	48,365.71
PATRICK INDUSTRIES INC COMMON STOCK	BUY	229.000	108.55	24,857.95
PATTERSON UTI ENERGY INC COMMON STOCK USD.01	BUY	10,874.000	10.36	112,654.64
PAYCOR HCM INC COMMON STOCK USD.001	BUY	1,543.000	12.70	19,596.10
PAYCOR HCM INC COMMON STOCK USD.001	BUY	409.000	12.70	5,194.10
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	BUY	570.000	131.85	75,154.50
PAYLOCITY HOLDING CORP COMMON STOCK USD.001	BUY	53.000	131.84	6,987.75
PAYONEER GLOBAL INC COMMON STOCK USD.01	BUY	4,422.000	5.54	24,497.88
PAYPAL HOLDINGS INC SR UNSECURED 06/30 2.3	BUY	500,000.000	86.69	433,440.00
PBF ENERGY INC CLASS A COMMON STOCK USD.001	BUY	260.000	45.45	11,818.51
PC CONNECTION INC COMMON STOCK USD.01	BUY	306.000	64.20	19,645.20
PCB BANCORP COMMON STOCK	BUY	2,193.000	16.28	35,702.04
PDD HOLDINGS INC ADR USD.00002	BUY	573.000	148.30	84,979.34
PEABODY ENERGY CORP COMMON STOCK	BUY	3,570.000	22.12	78,968.40
PEGASYSTEMS INC COMMON STOCK USD.01	BUY	727.000	60.53	44,005.31
PEGASYSTEMS INC COMMON STOCK USD.01	BUY	382.000	60.53	23,121.47
PEMBINA PIPELINE CORP COMMON STOCK	BUY	202.000	36.95	7,465.36
PENNYMAC FINANCIAL SERVICES COMMON STOCK USD.0001	BUY	261.000	94.60	24,690.60
PENTAIR PLC COMMON STOCK USD.01	BUY	164.000	78.05	12,801.33
PENTAIR PLC COMMON STOCK USD.01	BUY	814.000	76.67	62,409.38
PENUMBRA INC COMMON STOCK USD.001	BUY	64.000	187.87	12,023.88
PENUMBRA INC COMMON STOCK USD.001	BUY	204.000	179.97	36,713.88
PEPGEN INC COMMON STOCK USD.0001	BUY	3,123.000	15.96	49,843.08
PERELLA WEINBERG PARTNERS COMMON STOCK USD.0001	BUY	1,527.000	16.25	24,813.75
PERFECT PRESENTATION FOR COM COMMON STOCK SAR10.0	BUY	16,224.000	8.28	134,565.70
PERFICIENT INC COMMON STOCK USD.001	BUY	192.000	74.79	14,359.68
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	BUY	521.000	66.11	34,443.31
PERFORMANT FINANCIAL CORP COMMON STOCK USD.01	BUY	14,220.000	2.90	41,238.00
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	BUY	22,482.000	16.15	363,106.78
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	BUY	35,859.000	16.15	579,212.50
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	BUY	38,369.000	16.15	619,632.49
PERMIAN RESOURCES CORP COMMON STOCK USD.0001	BUY	27,075.000	16.15	437,261.25
PERPETUA RESOURCES CORP COMMON STOCK	BUY	7,742.000	5.20	40,258.40
PERRIGO CO PLC COMMON STOCK EUR.001	BUY	560.000	25.68	14,380.80
PERSPECTIVE THERAPEUTICS INC COMMON STOCK USD.001	BUY	9,467.000	9.97	94,385.99
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	BUY	16,692.000	3.78	63,095.76
PHILIPPINE GOVERNMENT SR UNSECURED 07/31 8	BUY	63,900,000.000	1.82	1,166,148.30
PHILLIPS EDISON + COMPANY IN REIT USD.01	BUY	377.000	31.21	11,768.39
PHILLIPS EDISON + COMPANY IN REIT USD.01	BUY	947.000	32.71	30,976.37
PHOENIX HOLDINGS LTD/THE COMMON STOCK ILS1.0	BUY	3,210.000	9.61	30,841.99
PHOTRONICS INC COMMON STOCK USD.01	BUY	476.000	24.67	11,742.92
PILGRIM S PRIDE CORP COMMON STOCK USD.01	BUY	309.000	38.49	11,893.41



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	BUY	491.000	80.04	39,299.64
PINNACLE WEST CAPITAL COMMON STOCK	BUY	157.000	76.48	12,008.36
PINNACLE WEST CAPITAL COMMON STOCK	BUY	471.000	76.38	35,974.98
PINNACLE WEST CAPITAL COMMON STOCK	BUY	367.000	76.38	28,030.25
PIPER SANDLER COS COMMON STOCK USD.01	BUY	94.000	230.17	21,635.98
PLAINS ALL AMER PIPELINE SR UNSECURED 09/34 5.7	BUY	1,390,000.000	99.95	1,389,346.70
PLAINS ALL AMER PIPELINE SR UNSECURED 09/34 5.7	BUY	350,000.000	99.90	349,646.50
PLAINS ALL AMER PIPELINE SR UNSECURED 09/34 5.7	BUY	350,000.000	99.98	349,916.00
PLAINS ALL AMER PIPELINE SR UNSECURED 09/34 5.7	BUY	480,000.000	99.64	478,267.20
PLANET FITNESS INC CL A COMMON STOCK	BUY	738.000	73.59	54,309.42
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	BUY	5,430.000	7.87	42,777.54
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	BUY	367.000	7.87	2,889.21
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	BUY	14,249.000	7.87	112,139.63
PLAYTIKA HOLDING CORP COMMON STOCK USD.01	BUY	3,009.000	7.87	23,679.93
PLAZA SA RIGHTS	BUY	16,790.000	0.00	0.00
PLEXUS CORP COMMON STOCK USD.01	BUY	116.000	101.06	11,723.08
PLUG POWER INC COMMON STOCK USD.01	BUY	21,611.000	2.33	50,353.63
PLUMAS BANCORP COMMON STOCK	BUY	1,103.000	35.98	39,685.94
PNC FINANCIAL SERVICES SR UNSECURED 05/30 VAR	BUY	500,000.000	101.03	505,165.00
PNM RESOURCES INC COMMON STOCK	BUY	1,142.000	36.96	42,208.32
PNM RESOURCES INC JR SUBORDINA 144A 06/54 5.75	BUY	950,000.000	100.00	950,000.00
PONCE FINANCIAL GROUP INC COMMON STOCK USD.01	BUY	3,888.000	9.14	35,536.32
POPULAR INC COMMON STOCK USD.01	BUY	530.000	88.43	46,867.90
POPULAR INC COMMON STOCK USD.01	BUY	152.000	88.43	13,440.78
POST HOLDINGS INC COMPANY GUAR 144A 12/29 5.5	BUY	60,000.000	96.57	57,942.60
POTLATCHDELTIC CORP REIT USD1.0	BUY	531.000	39.39	20,916.09
POWER INTEGRATIONS INC COMMON STOCK USD.001	BUY	196.000	70.19	13,757.24
POWERFLEET INC COMMON STOCK USD.01	BUY	18,193.000	4.57	83,142.01
POWERSCHOOL HOLDINGS INC A COMMON STOCK USD.0001	BUY	711.000	22.39	15,919.29
PPL CORP COMMON STOCK USD.01	BUY	287.000	27.65	7,935.21
PRAXIS PRECISION MEDICINES I COMMON STOCK USD.0001	BUY	3,467.000	41.36	143,395.12
PRECIGEN INC COMMON STOCK	BUY	25,449.000	1.58	40,209.42
PRIMERICA INC COMMON STOCK	BUY	280.000	236.58	66,242.68
PRIMO WATER CORP COMMON STOCK	BUY	1,047.000	21.86	22,887.42
PRIMORIS SERVICES CORP COMMON STOCK USD.0001	BUY	405.000	49.89	20,205.45
PROCEPT BIOROBOTICS CORP COMMON STOCK USD.00001	BUY	518.000	61.09	31,644.62
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	22.000	66.31	1,458.88
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	2,284.000	66.31	151,470.31
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	5,556.000	66.31	368,418.36
PROCORE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	1,443.000	66.31	95,681.15
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR2 D 144A	BUY	500,000.000	93.67	468,359.38
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR3 A 144A	BUY	199,291.120	93.09	185,527.58
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR4 D 144A	BUY	195,000.000	93.43	182,187.89
PROGRESS RESIDENTIAL TRUST PROG 2021 SFR6 A 144A	BUY	197,867.580	92.30	182,641.05
PROGYNY INC COMMON STOCK USD.0001	BUY	1,157.000	28.61	33,101.77
PROKIDNEY CORP COMMON STOCK USD.0001	BUY	12,675.000	2.46	31,180.50
PROSPECT CAPITAL CORP SR UNSECURED 01/26 3.706	BUY	500,000.000	95.41	477,040.00
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	BUY	851.000	61.14	52,030.14
PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	BUY	371.000	61.14	22,681.98
PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001	BUY	456.000	34.65	15,800.40
PRP ADVISORS, LLC PRPM 2024 NQM1 A1 144A	BUY	386,226.110	100.16	386,829.59
PRP ADVISORS, LLC PRPM 2024 NQM2 A1 144A	BUY	165,000.000	100.00	164,999.90

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
PRP ADVISORS, LLC PRPM 2024 RCF1 A1 144A	BUY	483,023.740	96.31	465,212.24
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	BUY	1,712.000	117.19	200,630.99
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	BUY	1,533.000	117.19	179,656.10
PSP SWISS PROPERTY AG REG COMMON STOCK CHF.1	BUY	238.000	126.27	30,058.69
PTC INC COMMON STOCK USD.01	BUY	346.000	181.67	62,858.17
PTC INC COMMON STOCK USD.01	BUY	234.000	181.66	42,508.95
PTC THERAPEUTICS INC COMMON STOCK USD.001	BUY	1,087.000	30.58	33,240.46
PUGET SOUND ENERGY INC 1ST MORTGAGE 06/48 4.223	BUY	200,000.000	80.70	161,402.00
PULSE BIOSCIENCES INC COMMON STOCK USD.001	BUY	3,681.000	11.19	41,190.39
PUMA BIOTECHNOLOGY INC COMMON STOCK USD.0001	BUY	8,322.000	3.26	27,129.72
PURE STORAGE INC CLASS A COMMON STOCK USD.0001	BUY	1,462.000	64.21	93,875.02
PURECYCLE TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	1,939.000	5.92	11,478.88
PYXIS ONCOLOGY INC COMMON STOCK USD.001	BUY	9,818.000	3.31	32,497.58
Q2 HOLDINGS INC COMMON STOCK USD.0001	BUY	605.000	60.33	36,499.65
QASSIM CEMENT/THE COMMON STOCK SAR10.0	BUY	5,512.000	15.36	84,837.69
QASSIM CEMENT/THE COMMON STOCK SAR10.0	BUY	5,386.000	15.40	83,099.44
QASSIM CEMENT/THE COMMON STOCK SAR10.0	BUY	1,924.000	15.42	29,719.96
QASSIM CEMENT/THE COMMON STOCK SAR10.0	BUY	3,077.000	15.66	48,292.69
QIAGEN N.V. COMMON STOCK EUR.01	BUY	676.000	41.09	27,776.84
QINETIQ GROUP PLC COMMON STOCK GBP.01	BUY	5,399.000	5.72	31,021.38
QUAD GRAPHICS INC COMMON STOCK USD.025	BUY	6,051.000	5.45	32,977.95
QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0	BUY	70.000	169.70	11,879.00
QUALYS INC COMMON STOCK USD.001	BUY	105.000	142.60	14,973.00
QUANTUMSCAPE CORP COMMON STOCK USD.0001	BUY	3,490.000	4.92	17,170.80
QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 08/35 4	BUY	1,570,000.000	63.10	990,665.44
QUEST RESOURCE HOLDING CORP COMMON STOCK USD.001	BUY	3,468.000	8.80	30,518.40
QUICKLOGIC CORP COMMON STOCK USD.001	BUY	2,772.000	10.39	28,801.08
QUIDELORTHO CORP COMMON STOCK USD.001	BUY	348.000	33.22	11,560.56
QUIPT HOME MEDICAL CORP COMMON STOCK	BUY	8,217.000	3.22	26,458.74
R1 RCM INC COMMON STOCK USD.01	BUY	1,233.000	12.56	15,486.48
RACKSPACE TECHNOLOGY INC COMMON STOCK USD.01	BUY	13,440.000	2.98	40,051.20
RADNET INC COMMON STOCK USD.0001	BUY	1,285.000	58.92	75,712.20
RAMBUS INC COMMON STOCK USD.001	BUY	559.000	58.76	32,846.84
RAMI LEVY CHAIN STORES HASHI COMMON STOCK ILS.01	BUY	565.000	53.72	30,358.06
RANGE RESOURCES CORP COMMON STOCK USD.01	BUY	1,666.000	33.53	55,860.98
RANGE RESOURCES CORP COMMON STOCK USD.01	BUY	374.000	33.53	12,539.70
RANGE RESOURCES CORP COMPANY GUAR 144A 02/30 4.75	BUY	20,000.000	94.06	18,812.60
RANGER ENERGY SERVICES INC COMMON STOCK	BUY	3,344.000	10.52	35,178.88
RAPID7 INC COMMON STOCK USD.01	BUY	504.000	43.23	21,787.92
RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	BUY	38.000	123.60	4,696.98
RAYONIER INC REIT	BUY	936.000	29.09	27,228.24
RBC BEARINGS INC COMMON STOCK USD.01	BUY	130.000	269.78	35,071.40
READYCAP COMMERCIAL MORTGAGE T RCMT 2022 FL8 A 144A	BUY	430,833.530	100.08	431,170.12
REAL BROKERAGE INC/THE COMMON STOCK	BUY	19,129.000	4.06	77,663.74
REALREAL INC/THE COMMON STOCK USD.00001	BUY	19,677.000	3.19	62,769.63
REALTY INCOME CORP REIT USD1.0	BUY	809.000	52.82	42,732.19
REALTY INCOME CORP REIT USD1.0	BUY	1,194.000	52.82	63,070.07
REALTY INCOME CORP REIT USD1.0	BUY	1,598.000	52.82	84,402.68
RECURSION PHARMACEUTICALS A COMMON STOCK USD.00001	BUY	13,856.000	7.50	103,920.00
RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01	BUY	410.000	54.93	22,521.30
REDES ENERGETICAS NACIONAIS COMMON STOCK EUR1.0	BUY	12,018.000	2.52	30,270.95
REDWIRE CORP COMMON STOCK USD.0001	BUY	4,511.000	7.17	32,343.87

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
REGAL REXNORD CORP COMMON STOCK USD.01	BUY	346.000	135.22	46,786.12
REGENCY CENTERS CORP REIT USD.01	BUY	1,438.000	62.20	89,443.60
REGENCY CENTERS CORP REIT USD.01	BUY	348.000	62.20	21,644.66
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	BUY	117.000	1,051.03	122,970.80
REGENERON PHARMACEUTICALS COMMON STOCK USD.001	BUY	75.000	1,050.98	78,823.86
REGULUS THERAPEUTICS INC COMMON STOCK USD.001	BUY	12,696.000	1.79	22,662.36
REINSURANCE GRP OF AMER SR UNSECURED 09/34 5.75	BUY	100,000.000	100.15	100,147.00
RELIANCE INC COMMON STOCK USD.001	BUY	193.000	285.60	55,120.80
RELO GROUP INC COMMON STOCK	BUY	2,900.000	10.69	30,995.34
REMITLY GLOBAL INC COMMON STOCK USD.0001	BUY	2,345.000	12.12	28,421.40
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	BUY	236.000	223.51	52,748.36
REPAY HOLDINGS CORP COMMON STOCK USD.0001	BUY	1,687.000	10.56	17,814.72
REPLIGEN CORP COMMON STOCK USD.01	BUY	191.000	126.06	24,077.46
REPOSITRAK INC COMMON STOCK USD.01	BUY	2,357.000	15.29	36,038.53
RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001	BUY	605.000	19.56	11,833.80
RETAL URBAN DEVELOPMENT CO COMMON STOCK SAR1.0	BUY	81,119.000	2.61	212,098.23
REV GROUP INC COMMON STOCK USD.001	BUY	3,921.000	24.89	97,593.69
REVOLUTION MEDICINES INC COMMON STOCK	BUY	3,125.000	38.81	121,281.25
REORLD HOLDING CORP COMPANY GUAR 09/30 5	BUY	110,000.000	92.35	101,587.20
REXFORD INDUSTRIAL REALTY IN REIT USD.01	BUY	1,967.000	44.59	87,708.53
RHYTHM PHARMACEUTICALS INC COMMON STOCK	BUY	485.000	41.06	19,914.10
RICHARDSON ELEC LTD COMMON STOCK USD.05	BUY	2,470.000	11.89	29,368.30
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	5,056.000	12.90	65,223.69
RIMINI STREET INC COMMON STOCK	BUY	10,667.000	3.07	32,747.69
RIOT PLATFORMS INC COMMON STOCK	BUY	15,517.000	9.14	141,825.38
RITHM CAPITAL CORP REIT USD.01	BUY	4,564.000	10.91	49,797.80
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	BUY	12,397.000	13.42	166,466.92
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	BUY	208.000	13.42	2,791.88
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	BUY	166,700.000	13.42	2,237,114.00
RIVIAN AUTOMOTIVE INC A COMMON STOCK USD.001	BUY	8,708.000	13.42	116,856.14
RLI CORP COMMON STOCK USD1.0	BUY	399.000	140.69	56,135.31
RLI CORP COMMON STOCK USD1.0	BUY	60.000	140.68	8,441.04
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	BUY	1,382.000	22.71	31,388.68
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	BUY	1,230.000	22.71	27,943.14
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	BUY	1,684.000	22.71	38,241.96
ROBINHOOD MARKETS INC A COMMON STOCK USD.0001	BUY	9,196.000	22.71	208,841.16
ROBLOX CORP CLASS A COMMON STOCK USD.0001	BUY	37.000	37.21	1,376.86
ROBLOX CORP CLASS A COMMON STOCK USD.0001	BUY	3,457.000	37.21	128,662.63
ROBLOX CORP CLASS A COMMON STOCK USD.0001	BUY	2,313.000	37.21	86,063.03
ROCKET COS INC CLASS A COMMON STOCK USD.00001	BUY	2,157.000	13.70	29,553.06
ROCKET COS INC CLASS A COMMON STOCK USD.00001	BUY	1,091.000	13.70	14,949.43
ROCKET COS INC CLASS A COMMON STOCK USD.00001	BUY	1,777.000	13.70	24,343.83
ROCKET LAB USA INC COMMON STOCK USD.0001	BUY	13,221.000	4.80	63,460.80
ROCKET PHARMACEUTICALS INC COMMON STOCK USD.01	BUY	807.000	21.53	17,374.71
ROGERS CORP COMMON STOCK USD1.0	BUY	371.000	120.61	44,746.31
ROKU INC COMMON STOCK USD.0001	BUY	816.000	59.93	48,902.88
ROLLINS INC COMMON STOCK USD1.0	BUY	1,616.000	48.79	78,857.57
ROLLINS INC COMMON STOCK USD1.0	BUY	30.000	48.79	1,463.78
ROLLINS INC COMMON STOCK USD1.0	BUY	1,261.000	48.79	61,521.54
ROOT INC/OH CLASS A COMMON STOCK USD.0001	BUY	1,736.000	51.61	89,594.96
ROPER TECHNOLOGIES INC COMMON STOCK USD.01	BUY	16.000	563.64	9,018.17
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	BUY	65.000	159.43	10,363.11



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	BUY	231.000	159.43	36,830.18
ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	BUY	67.000	159.42	10,681.35
ROYAL GOLD INC COMMON STOCK USD.01	BUY	211.000	125.16	26,408.76
ROYALTY PHARMA PLC CL A COMMON STOCK	BUY	1,689.000	26.37	44,543.15
ROYALTY PHARMA PLC CL A COMMON STOCK	BUY	1,154.000	26.37	30,429.71
RPM INTERNATIONAL INC COMMON STOCK USD.01	BUY	494.000	107.68	53,193.92
RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001	BUY	2,062.000	9.59	19,774.58
RXO INC COMMON STOCK USD.01	BUY	727.000	26.15	19,011.05
RXSIGHT INC COMMON STOCK USD.001	BUY	1,255.000	60.17	75,513.35
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	BUY	235.000	57.91	13,609.44
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	BUY	520.000	57.91	30,117.36
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	BUY	1,652.000	57.91	95,667.32
RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001	BUY	414.000	57.91	23,973.71
RYERSON HOLDING CORP COMMON STOCK USD.01	BUY	540.000	21.61	11,672.48
RYMAN HOSPITALITY PROPERTIES REIT USD.01	BUY	340.000	99.86	33,952.40
SABLE OFFSHORE CORP COMMON STOCK USD.0001	BUY	10,145.000	15.07	152,885.15
SABRE CORP COMMON STOCK USD.01	BUY	10,213.000	2.67	27,268.71
SAFETY INSURANCE GROUP INC COMMON STOCK USD.01	BUY	264.000	75.03	19,807.92
SAIA INC COMMON STOCK USD.001	BUY	91.000	474.29	43,160.39
SAIPEM SPA COMMON STOCK NPV	BUY	18,563.000	2.24	41,713.76
SAIZERIYA CO LTD COMMON STOCK	BUY	900.000	33.62	30,262.66
SAMSUNG ELECTRONICS CO LTD COMMON STOCK KRW100.0	BUY	3,729.000	54.43	203,095.59
SAMSUNG SDS CO LTD COMMON STOCK KRW500.0	BUY	937.000	115.38	108,174.89
SAN IN GODO BANK LTD/THE COMMON STOCK	BUY	3,600.000	8.57	30,863.63
SANA BIOTECHNOLOGY INC COMMON STOCK USD.0001	BUY	7,529.000	5.46	41,108.34
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 2 D	BUY	140,000.000	101.29	141,810.16
SANTANDER DRIVE AUTO RECEIVABL SDART 2024 3 D	BUY	450,000.000	99.98	449,903.66
SANTANDER HOLDINGS USA SR UNSECURED 11/31 VAR	BUY	900,000.000	108.88	979,956.00
SAPIENS INTERNATIONAL CORP COMMON STOCK EUR.01	BUY	354.000	33.93	12,011.22
SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	514.000	158.00	81,212.00
SASCO COMMON STOCK SAR10.0	BUY	10,600.000	18.49	196,245.13
SAUDI ADVANCED INDUSTRIES COMMON STOCK SAR10.0	BUY	10,600.000	11.75	124,693.45
SAUDI ARABIAN OIL CO COMMON STOCK	BUY	246,677.000	7.55	1,862,439.04
SAUDI CEMENT COMMON STOCK SAR10.0	BUY	10,262.000	11.95	122,837.05
SAUDI CEMENT COMMON STOCK SAR10.0	BUY	16,767.000	11.83	198,619.81
SAUDI CERAMIC CO COMMON STOCK SAR10.0	BUY	14,133.000	9.25	130,874.36
SAUDI CHEMICAL CO HOLDING COMMON STOCK SAR1.0	BUY	148,959.000	2.60	388,299.13
SAUDI GROUND SERVICES CO COMMON STOCK SAR10.0	BUY	33,212.000	14.03	466,606.36
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	752.000	4.07	3,065.55
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	1,096.000	4.07	4,465.06
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	2,022.000	4.02	8,152.42
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	1,082.000	4.04	4,382.10
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	954.000	4.08	3,895.41
SAUDI HOME LOANS CO COMMON STOCK NPV	BUY	1,138.000	4.04	4,602.13
SAUDI PAPER MANUFACTURING CO COMMON STOCK SAR10.0	BUY	6,549.000	21.09	138,296.62
SAUDI PHARMACEUTICAL INDUSTR COMMON STOCK SAR10.0	BUY	21,199.000	7.89	167,503.51
SAUDI PUBLIC TRANSPORT CO COMMON STOCK SAR10.0	BUY	5,542.000	4.82	26,753.76
SAUDI PUBLIC TRANSPORT CO COMMON STOCK SAR10.0	BUY	10,318.000	4.75	49,144.77
SAUDI PUBLIC TRANSPORT CO COMMON STOCK SAR10.0	BUY	6,222.000	4.69	29,237.67
SAUDI RE FOR COOPERATIVE REI COMMON STOCK SAR10.0	BUY	15,740.000	6.96	109,775.36
SAUDI REAL ESTATE CO COMMON STOCK SAR10.0	BUY	54,079.000	5.38	291,435.36
SAUDI STEEL PIPE CO COMMON STOCK SAR10.0	BUY	7,355.000	19.58	144,225.33

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
SAUDIA DAIRY + FOODSTUFF CO COMMON STOCK SAR10.0	BUY	2,220.000	94.14	209,298.54
SAUDIA DAIRY + FOODSTUFF CO COMMON STOCK SAR10.0	BUY	3,521.000	92.92	327,660.33
SCANSOURCE INC COMMON STOCK	BUY	395.000	44.31	17,502.45
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	BUY	103.000	116.90	12,041.32
SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	BUY	265.000	65.06	17,240.90
SCPHARMACEUTICALS INC COMMON STOCK	BUY	5,708.000	4.35	24,829.80
SEABOARD CORP COMMON STOCK USD1.0	BUY	8.000	3,160.74	25,285.92
SEADRILL LIMITED COMMON STOCK USD.01	BUY	5,707.000	51.50	293,910.50
SEALED AIR CORP COMMON STOCK USD.1	BUY	862.000	34.79	29,988.98
SEERA GROUP HOLDING COMMON STOCK SAR10.0	BUY	52,998.000	6.71	356,004.29
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	BUY	565.000	64.69	36,549.85
SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001	BUY	947.000	35.06	33,201.82
SELECT WATER SOLUTIONS INC COMMON STOCK USD.01	BUY	2,197.000	10.70	23,507.90
SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0	BUY	370.000	93.83	34,717.10
SEMLER SCIENTIFIC INC COMMON STOCK USD.001	BUY	954.000	34.40	32,817.60
SEMPRA JR SUBORDINA 10/54 VAR	BUY	400,000.000	99.65	398,596.00
SEMTECH CORP COMMON STOCK USD.01	BUY	429.000	29.88	12,818.52
SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	BUY	709.000	37.39	26,508.38
SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1	BUY	193.000	74.19	14,318.67
SERA PROGNOSTICS INC A COMMON STOCK USD.0001	BUY	5,549.000	5.92	32,850.08
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	BUY	440.000	71.13	31,297.20
SERVICENOW INC COMMON STOCK USD.001	BUY	25.000	786.64	19,665.91
SES RECEIPT	BUY	5,697.000	5.29	30,143.34
SEZZLE INC COMMON STOCK	BUY	474.000	88.22	41,816.28
SHAKE SHACK INC CLASS A COMMON STOCK USD.01	BUY	214.000	90.00	19,260.00
SHARKNINJA INC COMMON STOCK USD.2	BUY	5,950.000	75.15	447,190.10
SHARKNINJA INC COMMON STOCK USD.2	BUY	48.000	75.15	3,607.32
SHARKNINJA INC COMMON STOCK USD.2	BUY	13,407.000	75.15	1,007,536.05
SHARKNINJA INC COMMON STOCK USD.2	BUY	4,044.000	75.15	303,893.66
SHATTUCK LABS INC COMMON STOCK USD.0001	BUY	7,864.000	3.86	30,355.04
SHIFT INC COMMON STOCK	BUY	400.000	94.13	37,661.44
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	BUY	111.000	73.35	8,142.13
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	BUY	536.000	73.35	39,319.89
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	BUY	1,509.000	73.35	110,685.15
SHIFT4 PAYMENTS INC CLASS A COMMON STOCK	BUY	155.000	73.35	11,368.75
SHIP HEALTHCARE HOLDINGS INC COMMON STOCK	BUY	2,100.000	14.68	30,835.14
SIGHT SCIENCES INC COMMON STOCK USD.001	BUY	7,063.000	6.67	47,110.21
SILGAN HOLDINGS INC COMMON STOCK USD.01	BUY	1,034.000	42.33	43,770.25
SILGAN HOLDINGS INC COMMON STOCK USD.01	BUY	757.000	42.33	32,043.81
SILGAN HOLDINGS INC COMMON STOCK USD.01	BUY	187.000	42.33	7,915.37
SILICON LABORATORIES INC COMMON STOCK USD.0001	BUY	108.000	110.63	11,948.04
SILICON2 CO LTD COMMON STOCK KRW500.0	BUY	10,886.000	30.51	332,196.37
SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001	BUY	439.000	36.13	15,861.07
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	BUY	74.000	158.97	11,764.20
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	BUY	3,835.000	168.53	646,322.14
SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01	BUY	2,589.000	168.52	436,305.53
SINAD HOLDING CO COMMON STOCK SAR10.0	BUY	22,328.000	3.47	77,532.80
SIRIUSPOINT LTD COMMON STOCK USD.1	BUY	5,904.000	12.20	72,028.80
SITEONE LANDSCAPE SUPPLY INC COMMON STOCK USD.01	BUY	230.000	121.41	27,924.30
SITIME CORP COMMON STOCK USD.0001	BUY	167.000	124.38	20,771.46
SIXTH STREET LENDING PAR SR UNSECURED 144A 03/29 6.5	BUY	200,000.000	99.21	198,414.00
SIXTH STREET SPECIALTY SR UNSECURED 03/29 6.125	BUY	250,000.000	99.04	247,595.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
SJW GROUP COMMON STOCK USD.001	BUY	258.000	54.22	13,988.76
SKECHERS USA INC CL A COMMON STOCK USD.001	BUY	944.000	69.12	65,249.28
SKECHERS USA INC CL A COMMON STOCK USD.001	BUY	86.000	69.12	5,944.06
SKYE BIOSCIENCE INC COMMON STOCK	BUY	3,462.000	8.01	27,730.62
SKYWARD SPECIALTY INSURANCE COMMON STOCK USD.01	BUY	1,712.000	36.18	61,940.16
SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	BUY	42.000	106.58	4,476.17
SL GREEN REALTY CORP REIT USD.01	BUY	660.000	56.64	37,382.40
SMITH (A.O.) CORP COMMON STOCK USD1.0	BUY	146.000	81.10	11,841.86
SNAP ON INC COMMON STOCK USD1.0	BUY	144.000	261.39	37,640.16
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	7,003.000	6.61	46,296.83
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	4,478.000	6.61	29,598.24
SOFI TECHNOLOGIES INC COMMON STOCK USD.0001	BUY	19,915.000	6.61	131,638.15
SOFTWAREONE HOLDING AG COMMON STOCK CHF.01	BUY	1,564.000	19.38	30,310.11
SOLENO THERAPEUTICS INC COMMON STOCK USD.001	BUY	4,421.000	40.80	180,376.80
SOLID BIOSCIENCES INC COMMON STOCK USD.001	BUY	4,528.000	5.67	25,673.76
SONOCO PRODUCTS CO COMMON STOCK	BUY	786.000	50.72	39,866.71
SONOCO PRODUCTS CO COMMON STOCK	BUY	73.000	50.72	3,702.74
SONOCO PRODUCTS CO COMMON STOCK	BUY	369.000	50.72	18,715.68
SOUNDHOUND AI INC A COMMON STOCK USD.0001	BUY	29,295.000	3.95	115,715.25
SOUTHERN CO GAS CAPITAL COMPANY GUAR 01/31 1.75	BUY	300,000.000	81.84	245,514.00
SOUTHERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	920.000	10.10	9,314.08
SOUTHERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	7,996.000	9.95	79,752.92
SOUTHERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	10,003.000	9.96	99,866.07
SOUTHERN PROVINCE CEMENT CO COMMON STOCK SAR10.0	BUY	3,794.000	10.01	38,047.20
SOUTHERN STATES BANCSHARES COMMON STOCK USD5.0	BUY	1,675.000	27.14	45,459.50
SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	BUY	5,143.000	6.73	34,612.39
SOUTHWESTERN PUBLIC SERV 1ST MORTGAGE 06/49 3.75	BUY	200,000.000	73.03	146,050.00
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	BUY	133.000	90.71	12,065.72
SPIRE GLOBAL INC COMMON STOCK	BUY	4,484.000	10.84	48,606.56
SPIRE INC COMMON STOCK USD1.0	BUY	630.000	60.73	38,259.90
SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	BUY	609.000	32.87	20,017.83
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	BUY	356.000	313.79	111,709.60
SPOTIFY TECHNOLOGY SA COMMON STOCK EUR.000625	BUY	252.000	313.78	79,071.68
SPRINGWORKS THERAPEUTICS INC COMMON STOCK USD.0001	BUY	324.000	37.67	12,205.08
SPRINT LLC COMPANY GUAR 03/26 7.625	BUY	1,200,000.000	102.80	1,233,552.00
SPROUT SOCIAL INC CLASS A COMMON STOCK USD.0001	BUY	355.000	35.68	12,666.40
SPROUTS FARMERS MARKET INC COMMON STOCK USD.001	BUY	233.000	83.66	19,492.78
SPX TECHNOLOGIES INC COMMON STOCK USD.01	BUY	90.000	132.50	11,925.54
SPX TECHNOLOGIES INC COMMON STOCK USD.01	BUY	312.000	142.14	44,347.68
SPYRE THERAPEUTICS INC COMMON STOCK USD.0001	BUY	6,960.000	23.51	163,629.60
SQUARESPACE INC CLASS A COMMON STOCK USD.0001	BUY	1,046.000	43.63	45,636.98
ST JOE CO/THE COMMON STOCK	BUY	499.000	54.70	27,295.30
STAAR SURGICAL CO COMMON STOCK USD.01	BUY	266.000	47.61	12,664.26
STAG INDUSTRIAL INC REIT USD.01	BUY	490.000	35.03	17,168.52
STANDARD BIOTOOLS INC COMMON STOCK USD.001	BUY	60,656.000	1.77	107,361.12
STAPLES INC SR SECURED 144A 09/29 10.75	BUY	40,000.000	98.49	39,396.00
STARBUCKS CORP COMMON STOCK USD.001	BUY	1,079.000	77.85	84,001.23
STARBUCKS CORP COMMON STOCK USD.001	BUY	880.000	77.85	68,505.10
STARWOOD PROPERTY TRUST INC REIT USD.01	BUY	1,661.000	18.94	31,459.34
STATE STREET CORP COMMON STOCK USD1.0	BUY	628.000	74.00	46,473.57
STEEL DYNAMICS INC SR UNSECURED 08/34 5.375	BUY	195,000.000	98.65	192,365.55
STEPAN CO COMMON STOCK USD1.0	BUY	144.000	83.96	12,090.24

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
STERICYCLE INC COMMON STOCK USD.01	BUY	402.000	58.13	23,368.26
STERICYCLE INC COMMON STOCK USD.01	BUY	376.000	58.13	21,855.94
STERLING INFRASTRUCTURE INC COMMON STOCK USD.01	BUY	217.000	118.34	25,679.78
STIFEL FINANCIAL CORP COMMON STOCK USD.15	BUY	576.000	84.15	48,470.98
STIFEL FINANCIAL CORP COMMON STOCK USD.15	BUY	767.000	84.15	64,543.05
STL HOLDING CO LLC SR UNSECURED 144A 02/29 8.75	BUY	15,000.000	104.38	15,656.25
STL HOLDING CO LLC SR UNSECURED 144A 02/29 8.75	BUY	60,000.000	104.38	62,625.00
STONEX GROUP INC COMMON STOCK USD.01	BUY	357.000	75.31	26,885.67
STRIDE INC COMMON STOCK USD.0001	BUY	230.000	70.50	16,215.00
STRYKER CORP COMMON STOCK USD.1	BUY	88.000	340.25	29,942.22
STRYKER CORP COMMON STOCK USD.1	BUY	251.000	340.25	85,404.76
STRYKER CORP COMMON STOCK USD.1	BUY	271.000	340.24	92,203.79
SUMMIT MATERIALS INC CL A COMMON STOCK USD.01	BUY	826.000	36.61	30,239.86
SUMOUI REAL ESTATE CO COMMON STOCK	BUY	5,408.000	14.98	81,130.92
SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	BUY	447,000.000	0.19	84,240.34
SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	BUY	189,000.000	0.20	37,413.06
SUNAC CHINA HOLDINGS LTD COMMON STOCK HKD.1	BUY	84,000.000	0.19	16,286.67
SUNOCO LP COMPANY GUAR 144A 05/29 7	BUY	160,000.000	102.73	164,363.20
SUNRUN INC COMMON STOCK USD.0001	BUY	1,511.000	11.86	17,920.46
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	BUY	16.000	778.75	12,460.10
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	BUY	4,546.000	819.35	3,724,769.65
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	BUY	3,028.000	819.31	2,480,885.21
SUPERIOR GROUP OF COS INC COMMON STOCK	BUY	2,615.000	18.91	49,449.65
SUPERIUS PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	439.000	26.75	11,743.25
SURGICAL SCIENCE SWEDEN AB COMMON STOCK SEK.25	BUY	2,326.000	13.03	30,309.15
SUSTAINED INFRASTRUCTURE HOL COMMON STOCK SAR10.0	BUY	14,415.000	9.61	138,726.98
SWEDEN I/L BOND BONDS REGS 06/39 0.125	BUY	41,410,000.000	9.93	4,112,568.97
SWEDENCARE AB COMMON STOCK SEK.05	BUY	4,188.000	5.65	23,687.21
SWEDENCARE AB COMMON STOCK SEK.05	BUY	1,177.000	5.87	6,908.73
SWEETGREEN INC CLASS A COMMON STOCK USD.001	BUY	577.000	30.14	17,390.78
SYNDAX PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	829.000	20.53	17,019.37
SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0	BUY	754.000	40.19	30,303.26
TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01	BUY	124.000	155.48	19,279.93
TAKUMA CO LTD COMMON STOCK	BUY	2,900.000	10.28	29,820.16
TALKSPACE INC COMMON STOCK USD.0001	BUY	24,716.000	2.30	56,846.80
TALOS ENERGY INC COMMON STOCK	BUY	2,396.000	12.15	29,111.40
TAMRON CO LTD COMMON STOCK	BUY	600.000	53.05	31,836.20
TANGER INC REIT USD.01	BUY	907.000	27.11	24,588.77
TANMIAH FOOD CO COMMON STOCK SAR10.0	BUY	2,163.000	32.36	70,090.40
TAPESTRY INC SR UNSECURED 11/28 7.35	BUY	300,000.000	103.86	311,574.00
TARSUS PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	1,630.000	27.18	44,303.40
TATRA BANKA AS REGS 04/30 VAR	BUY	300,000.000	107.75	323,242.55
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	BUY	212.000	55.08	11,678.10
TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001	BUY	343.000	55.44	19,015.92
TAYSHA GENE THERAPIES INC COMMON STOCK USD.00001	BUY	32,160.000	2.24	72,038.40
TD SYNEX CORP COMMON STOCK USD.001	BUY	438.000	115.40	50,548.70
TD SYNEX CORP COMMON STOCK USD.001	BUY	1,212.000	115.40	139,867.83
TD SYNEX CORP COMMON STOCK USD.001	BUY	1,705.000	115.40	196,757.00
TD SYNEX CORP COMMON STOCK USD.001	BUY	1,013.000	115.40	116,895.14
TD SYNEX CORP SR UNSECURED 04/34 6.1	BUY	300,000.000	101.94	305,823.00
TEAMVIEWER SE COMMON STOCK	BUY	2,651.000	11.38	30,183.28
TECHNIP ENERGIES NV COMMON STOCK EUR.01	BUY	1,370.000	22.32	30,578.55

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
TECHNIPFMC PLC COMMON STOCK USD1.0	BUY	1,287.000	26.15	33,655.05
TECHWING INC COMMON STOCK KRW500.0	BUY	476.000	31.19	14,852.94
TECNOGLASS INC COMMON STOCK USD.0001	BUY	4,516.000	50.18	226,612.88
TEEKAY TANKERS LTD CLASS A COMMON STOCK USD.01	BUY	192.000	68.81	13,211.52
TEGNA INC COMMON STOCK USD1.0	BUY	855.000	13.75	11,757.11
TELADOC HEALTH INC COMMON STOCK USD.001	BUY	1,156.000	9.78	11,305.68
TELEFLEX INC COMMON STOCK USD1.0	BUY	9,540.000	210.33	2,006,548.20
TELOS CORPORATION COMMON STOCK USD.001	BUY	11,313.000	4.02	45,478.26
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	BUY	855.000	47.34	40,475.70
TENABLE HOLDINGS INC COMMON STOCK USD.01	BUY	842.000	43.58	36,694.36
TENCENT HOLDINGS LTD COMMON STOCK HKD.00002	BUY	8,000.000	48.00	384,473.75
TENNANT CO COMMON STOCK USD.375	BUY	223.000	98.44	21,952.12
TERAWULF INC COMMON STOCK USD.001	BUY	14,619.000	4.45	65,054.55
TEREX CORP COMMON STOCK USD.01	BUY	298.000	54.84	16,342.32
TEREX CORP COMPANY GUAR 144A 05/29 5	BUY	30,000.000	94.94	28,482.30
TERRENO REALTY CORP REIT USD.01	BUY	1,618.000	59.18	95,753.24
TESLA INC COMMON STOCK USD.001	BUY	208.000	197.87	41,157.27
TETRA TECH INC COMMON STOCK USD.01	BUY	72.000	206.16	14,843.95
TETRA TECH INC COMMON STOCK USD.01	BUY	257.000	204.48	52,551.36
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	BUY	25.000	752.41	18,810.40
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	BUY	124.000	734.27	91,049.48
TG THERAPEUTICS INC COMMON STOCK USD.001	BUY	724.000	17.79	12,879.96
THE NATIONAL AGRICULTURE DEV COMMON STOCK SAR10.0	BUY	53,287.000	7.94	423,954.57
THEEB RENT A CAR CO COMMON STOCK	BUY	7,596.000	17.36	132,051.48
THIRD HARMONIC BIO INC COMMON STOCK USD.0001	BUY	3,986.000	13.00	51,818.00
TIDEWATER INC COMMON STOCK	BUY	112.000	104.15	11,665.47
TIDEWATER INC COMMON STOCK	BUY	618.000	95.21	58,839.78
TIMBERLAND BANCORP INC COMMON STOCK USD.01	BUY	1,515.000	27.09	41,041.35
TIMKEN CO COMMON STOCK	BUY	36.000	80.13	2,884.77
TIMKEN CO COMMON STOCK	BUY	520.000	80.13	41,671.76
TIMKEN CO COMMON STOCK	BUY	951.000	80.13	76,203.63
TIMKEN CO COMMON STOCK	BUY	170.000	80.13	13,621.52
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	725.000	107.99	78,293.48
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	723.000	107.99	78,082.55
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	10.000	107.99	1,079.93
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	3,755.000	107.99	405,502.45
TKO GROUP HOLDINGS INC COMMON STOCK USD.00001	BUY	813.000	107.99	87,792.13
TOAST INC CLASS A COMMON STOCK USD.000001	BUY	319.000	25.77	8,221.43
TOAST INC CLASS A COMMON STOCK USD.000001	BUY	6,574.000	25.77	169,464.57
TOAST INC CLASS A COMMON STOCK USD.000001	BUY	17,206.000	25.77	443,398.62
TOAST INC CLASS A COMMON STOCK USD.000001	BUY	4,572.000	25.77	117,815.41
TOKYO ELECTRON DEVICE LTD COMMON STOCK	BUY	1,100.000	26.94	29,635.91
TOPBUILD CORP COMMON STOCK	BUY	33.000	395.42	13,049.06
TOPBUILD CORP COMMON STOCK	BUY	133.000	385.27	51,240.91
TOPDANMARK A/S COMMON STOCK DKK1.0	BUY	191.000	51.08	9,757.69
TOPDANMARK A/S COMMON STOCK DKK1.0	BUY	204.000	51.08	10,421.83
TOPDANMARK A/S COMMON STOCK DKK1.0	BUY	328.000	52.26	17,143.31
TORO CO COMMON STOCK USD1.0	BUY	523.000	93.51	48,905.73
TOTALENERGIES CAPITAL SA COMPANY GUAR 04/54 5.488	BUY	800,000.000	100.83	806,616.00
TOURMALINE BIO INC COMMON STOCK USD.0001	BUY	4,641.000	12.86	59,683.26
TPG INC COMMON STOCK	BUY	107.000	41.45	4,435.42
TPG INC COMMON STOCK	BUY	1,576.000	41.45	65,337.81

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
TPG INC COMMON STOCK	BUY	2,815.000	41.45	116,681.75
TPG INC COMMON STOCK	BUY	679.000	41.45	28,143.33
TPI COMPOSITES INC COMMON STOCK USD.01	BUY	9,270.000	3.99	36,987.30
TRANSCAT INC COMMON STOCK USD.5	BUY	131.000	119.68	15,678.08
TRANSDIGM GROUP INC COMMON STOCK USD.01	BUY	109.000	1,277.61	139,259.76
TRANSDIGM GROUP INC COMMON STOCK USD.01	BUY	62.000	1,277.56	79,208.42
TRANSMEDICS GROUP INC COMMON STOCK	BUY	204.000	150.62	30,726.48
TRANSOCEAN LTD COMMON STOCK CHF.1	BUY	146,633.000	5.35	784,486.55
TREVI THERAPEUTICS INC COMMON STOCK	BUY	11,807.000	2.98	35,184.86
TREX COMPANY INC COMMON STOCK USD.01	BUY	146.000	80.65	11,775.78
TREX COMPANY INC COMMON STOCK USD.01	BUY	309.000	74.12	22,903.08
TRI POINTE HOMES INC COMPANY GUAR 06/28 5.7	BUY	120,000.000	98.25	117,898.80
TRICO BANCSHARES COMMON STOCK	BUY	440.000	39.57	17,410.80
TRIMBLE INC SR UNSECURED 03/33 6.1	BUY	300,000.000	104.76	314,286.00
TRINET GROUP INC COMMON STOCK USD.000025	BUY	277.000	100.00	27,700.00
TRITAX BIG BOX REIT PLC REIT GBP.01	BUY	15,396.000	1.97	30,462.78
TRONOX HOLDINGS PLC COMMON STOCK USD.01	BUY	818.000	15.69	12,834.42
TRUECALLER AB B COMMON STOCK SEK.002	BUY	9,101.000	3.33	30,288.74
TRUIST FINANCIAL CORP SR UNSECURED 01/30 VAR	BUY	500,000.000	100.08	500,375.00
TRUMP MEDIA + TECHNOLOGY GRO COMMON STOCK USD.0001	BUY	5,287.000	32.75	173,191.55
TRUMP MEDIA + TECHNOLOGY GRO COMMON STOCK USD.0001	BUY	11,678.000	32.75	382,454.50
TRUMP MEDIA + TECHNOLOGY GRO COMMON STOCK USD.0001	BUY	3,522.000	32.75	115,345.50
TSCAN THERAPEUTICS INC COMMON STOCK USD.0001	BUY	7,720.000	5.85	45,162.00
TSINGTAO BREWERY CO LTD H COMMON STOCK CNY1.0	BUY	8,000.000	7.26	58,170.89
TUCOWS INC CLASS A COMMON STOCK	BUY	1,602.000	19.32	30,950.64
TUI AG COMMON STOCK	BUY	94,764.000	7.14	676,314.27
TWIN DISC INC COMMON STOCK	BUY	2,244.000	11.78	26,434.32
TYSON FOODS INC CL A COMMON STOCK USD.1	BUY	130.000	57.14	7,427.88
U HAUL HOLDING CO NON VOTING COMMON STOCK USD.001	BUY	196.000	60.16	11,793.38
U HAUL HOLDING CO NON VOTING COMMON STOCK USD.001	BUY	337.000	60.02	20,226.74
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	BUY	2,406.000	72.68	174,870.49
UBER TECHNOLOGIES INC COMMON STOCK USD.00001	BUY	1,776.000	72.68	129,074.17
UBIQUITI INC COMMON STOCK USD.001	BUY	844.000	145.66	122,937.04
UFP INDUSTRIES INC COMMON STOCK	BUY	331.000	112.00	37,072.00
UFP TECHNOLOGIES INC COMMON STOCK USD.01	BUY	47.000	263.87	12,401.89
UGI CORP COMMON STOCK	BUY	1,001.000	22.90	22,922.90
UIPATH INC CLASS A COMMON STOCK USD.00001	BUY	3,291.000	12.68	41,729.88
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	BUY	69.000	41.10	2,836.07
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	BUY	1,093.000	41.10	44,931.04
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	BUY	1,939.000	41.10	79,692.90
ULTRAGENYX PHARMACEUTICAL IN COMMON STOCK USD.001	BUY	412.000	41.10	16,932.46
UMB FINANCIAL CORP COMMON STOCK USD1.0	BUY	148.000	79.92	11,829.05
UMB FINANCIAL CORP COMMON STOCK USD1.0	BUY	271.000	83.42	22,606.82
UMS HOLDINGS LTD COMMON STOCK	BUY	33,600.000	0.89	30,089.05
UNIFIRST CORP/MA COMMON STOCK USD.1	BUY	113.000	171.53	19,382.89
UNIQA INSURANCE GROUP AG COMMON STOCK	BUY	3,683.000	8.25	30,381.83
UNITED BANKSHARES INC COMMON STOCK USD2.5	BUY	849.000	32.44	27,541.56
UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0	BUY	1,071.000	25.46	27,267.66
UNITED ELECTRONICS CO COMMON STOCK	BUY	14,133.000	25.24	357,245.70
UNITED INTERNATIONAL TRANSPO COMMON STOCK SAR10.0	BUY	12,572.000	19.99	251,729.88
UNITED STATES STEEL CORP COMMON STOCK USD1.0	BUY	312.000	37.01	11,547.52
UNITED STATES STEEL CORP COMMON STOCK USD1.0	BUY	949.000	37.80	35,872.20

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	BUY	44.000	276.64	12,172.40
UNITIL CORP COMMON STOCK	BUY	374.000	51.79	19,369.46
UNITY BANCORP INC COMMON STOCK	BUY	1,448.000	29.57	42,817.36
UNITY SOFTWARE INC COMMON STOCK USD.000005	BUY	60,251.000	16.26	979,681.26
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	BUY	64.000	192.41	12,314.32
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	BUY	134.000	210.25	28,173.50
UNIVERSAL INSURANCE HOLDINGS COMMON STOCK USD.01	BUY	624.000	18.72	11,684.02
UNIVERSAL STAINLESS + ALLOY COMMON STOCK USD.001	BUY	1,751.000	27.38	47,942.38
UNUM GROUP COMMON STOCK USD.1	BUY	242.000	49.82	12,057.72
UPSTART HOLDINGS INC COMMON STOCK USD.0001	BUY	826.000	23.59	19,485.34
UR ENERGY INC COMMON STOCK	BUY	55,287.000	1.40	77,401.80
URANIUM ENERGY CORP COMMON STOCK USD.001	BUY	3,296.000	6.01	19,808.96
URBAN EDGE PROPERTIES REIT USD.01	BUY	1,937.000	18.47	35,776.39
US FOODS HOLDING CORP COMMON STOCK USD.01	BUY	1,467.000	52.98	77,721.66
US TREASURY N/B 02/54 4.25	BUY	7,760,000.000	96.60	7,495,978.13
US TREASURY N/B 05/34 4.375	BUY	5,100,000.000	99.95	5,097,210.94
US TREASURY N/B 05/44 4.625	BUY	500,000.000	99.69	498,437.50
US TREASURY N/B 05/54 4.625	BUY	800,000.000	101.25	809,968.75
US TREASURY N/B 06/26 4.625	BUY	7,000,000.000	99.77	6,984,140.62
US TREASURY N/B 06/27 4.625	BUY	6,000,000.000	100.30	6,018,046.88
US TREASURY N/B 06/29 4.25	BUY	6,000,000.000	99.50	5,969,765.63
US TREASURY N/B 06/31 4.25	BUY	4,400,000.000	99.35	4,371,296.88
US TREASURY N/B 09/26 0.875	BUY	2,787,500.000	91.84	2,560,144.53
VAIL RESORTS INC COMMON STOCK USD.01	BUY	175.000	180.13	31,522.75
VALARIS LTD COMMON STOCK USD.01	BUY	870.000	74.50	64,815.00
VALE OVERSEAS LIMITED COMPANY GUAR 06/54 6.4	BUY	1,720,000.000	99.24	1,706,842.00
VALEO COMMON STOCK EUR1.0	BUY	2,899.000	10.62	30,894.70
VALMONT INDUSTRIES COMMON STOCK USD1.0	BUY	32.000	274.44	8,782.02
VARONIS SYSTEMS INC COMMON STOCK USD.001	BUY	754.000	47.97	36,169.38
VAXCYTE INC COMMON STOCK USD.001	BUY	914.000	75.51	69,016.14
VECTOR GROUP LTD COMMON STOCK USD.1	BUY	1,137.000	10.57	12,018.09
VEECO INSTRUMENTS INC COMMON STOCK USD.01	BUY	1,207.000	46.71	56,378.97
VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001	BUY	128.000	183.00	23,424.27
VERACYTE INC COMMON STOCK USD.001	BUY	792.000	21.67	17,162.64
VERALTO CORP COMMON STOCK USD.01	BUY	607.000	95.47	57,950.90
VERALTO CORP COMMON STOCK USD.01	BUY	1,649.000	95.47	157,443.22
VERALTO CORP COMMON STOCK USD.01	BUY	10.000	95.47	954.73
VERALTO CORP COMMON STOCK USD.01	BUY	1,733.000	95.47	165,442.40
VERICEL CORP COMMON STOCK	BUY	333.000	45.88	15,278.04
VERMILION ENERGY INC COMMON STOCK	BUY	2,764.000	11.21	30,999.73
VERRA MOBILITY CORP COMMON STOCK USD.0001	BUY	6,613.000	27.20	179,873.60
VERRICA PHARMACEUTICALS INC COMMON STOCK USD.0001	BUY	3,807.000	7.29	27,753.03
VERTEX INC CLASS A COMMON STOCK USD.001	BUY	10,911.000	36.05	393,341.55
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	BUY	130.000	88.81	11,546.08
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	BUY	1,200.000	86.57	103,885.20
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	BUY	596.000	86.57	51,593.51
VERUS SECURITIZATION TRUST VERUS 2024 5 A1 144A	BUY	415,000.000	100.00	414,994.77
VESTIS CORP COMMON STOCK USD.01	BUY	3,260.000	12.23	39,869.80
VESTIS CORP COMMON STOCK USD.01	BUY	434.000	12.23	5,307.60
VF CORP COMMON STOCK	BUY	1,357.000	13.50	18,319.50
VIAANT TECHNOLOGY INC A COMMON STOCK USD.001	BUY	3,126.000	9.87	30,853.62
VIASAT INC COMMON STOCK USD.0001	BUY	1,288.000	12.70	16,357.60

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
VICI PROPERTIES INC REIT USD.01	BUY	116.000	28.64	3,322.36
VICI PROPERTIES INC REIT USD.01	BUY	1,495.000	28.64	42,820.54
VICTORY CAPITAL HOLDING A COMMON STOCK USD.01	BUY	2,951.000	47.73	140,851.23
VIKING CRUISES LTD SR UNSECURED 144A 07/31 9.125	BUY	100,000.000	108.66	108,658.00
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	BUY	9,711.000	53.01	514,789.82
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	BUY	1,021.000	53.01	54,123.21
VIKING THERAPEUTICS INC COMMON STOCK USD.00001	BUY	6,426.000	53.01	340,627.48
VIPER ENERGY INC COMMON STOCK	BUY	8,163.000	37.53	306,422.69
VIPER ENERGY INC COMMON STOCK	BUY	277.000	37.53	10,396.50
VIPER ENERGY INC COMMON STOCK	BUY	18,499.000	37.53	694,267.47
VIPER ENERGY INC COMMON STOCK	BUY	5,580.000	37.53	209,408.47
VIPSHOP HOLDINGS LTD ADR ADR USD.0001	BUY	5,460.000	16.40	89,576.76
VIR BIOTECHNOLOGY INC COMMON STOCK	BUY	1,289.000	8.90	11,472.10
VIRCO MFG CORPORATION COMMON STOCK USD.01	BUY	2,100.000	13.94	29,274.00
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001	BUY	3,691.000	24.80	91,547.96
VIRIDIAN THERAPEUTICS INC COMMON STOCK USD.01	BUY	2,446.000	13.01	31,822.46
VISCOFAN SA COMMON STOCK	BUY	215.000	69.28	14,895.16
VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1	BUY	524.000	22.87	11,986.86
VISTAJET MALTA/VM HOLDS SR UNSECURED 144A 02/30 6.375	BUY	70,000.000	79.71	55,794.90
VITA COCO CO INC/THE COMMON STOCK USD.01	BUY	496.000	27.85	13,813.60
VITAL ENERGY INC COMMON STOCK USD.01	BUY	1,156.000	44.82	51,811.92
VITAL ENERGY INC COMPANY GUAR 144A 04/32 7.875	BUY	80,000.000	102.37	81,893.60
VITAL FARMS INC COMMON STOCK USD.0001	BUY	314.000	46.77	14,685.78
VIVA ENERGY GROUP LTD COMMON STOCK	BUY	14,182.000	2.15	30,427.09
VIZIO HOLDING CORP A COMMON STOCK USD.0001	BUY	2,450.000	10.80	26,460.00
VONTIER CORP COMMON STOCK USD.0001	BUY	306.000	38.02	11,637.03
VOPAK COMMON STOCK EUR.5	BUY	767.000	39.95	30,647.09
VORNADO REALTY TRUST REIT USD.04	BUY	1,236.000	26.29	32,493.08
VOYA CLO LTD VOYA 2020 2A BR 144A	BUY	250,000.000	100.14	250,350.00
VOYA FINANCIAL INC COMMON STOCK USD.01	BUY	691.000	71.15	49,166.38
VOYA FINANCIAL INC COMMON STOCK USD.01	BUY	250.000	71.15	17,786.73
VOYA FINANCIAL INC COMMON STOCK USD.01	BUY	1,369.000	71.15	97,404.35
VOYA FINANCIAL INC COMPANY GUAR 01/48 VAR	BUY	100,000.000	86.70	86,702.00
VSE CORP COMMON STOCK USD.05	BUY	215.000	88.28	18,980.20
WALAA COOPERATIVE INSURANCE COMMON STOCK SAR10.0	BUY	15,026.000	6.89	103,637.00
WALKER + DUNLOP INC COMMON STOCK	BUY	191.000	98.20	18,756.20
WALMART INC COMMON STOCK USD.1	BUY	457.000	67.71	30,943.93
WALMART INC COMMON STOCK USD.1	BUY	679.000	67.71	45,976.79
WALMART INC COMMON STOCK USD.1	BUY	1,067.000	67.71	72,243.48
WARNER BROS DISCOVERY INC COMMON STOCK	BUY	4,654.000	7.44	34,630.41
WARNER BROS DISCOVERY INC COMMON STOCK	BUY	196.000	7.44	1,458.73
WARNER BROS DISCOVERY INC COMMON STOCK	BUY	13,218.000	7.44	98,447.66
WARNER BROS DISCOVERY INC COMMON STOCK	BUY	9,575.000	7.44	71,235.13
WARRIOR MET COAL INC COMMON STOCK USD.01	BUY	176.000	65.68	11,560.26
WATSCO INC COMMON STOCK USD.5	BUY	259.000	463.24	119,979.16
WATSCO INC COMMON STOCK USD.5	BUY	38.000	463.22	17,602.36
WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1	BUY	148.000	183.37	27,138.76
WAYFAIR INC CLASS A COMMON STOCK USD.001	BUY	898.000	52.73	47,353.79
WAYFAIR INC CLASS A COMMON STOCK USD.001	BUY	2,013.000	52.73	106,145.49
WAYFAIR INC CLASS A COMMON STOCK USD.001	BUY	463.000	52.73	24,412.93
WD 40 CO COMMON STOCK USD.001	BUY	55.000	216.70	11,918.78
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	147.000	115.37	16,960.27



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	4,806.000	122.45	588,499.51
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	1,837.000	122.45	224,945.24
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	572.000	122.45	70,041.40
WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	BUY	4,409.000	122.44	539,860.02
WELLTOWER INC REIT USD1.0	BUY	2,961.000	104.25	308,687.21
WELLTOWER INC REIT USD1.0	BUY	2,053.000	104.25	214,016.01
WENDY S CO/THE COMMON STOCK USD.1	BUY	1,288.000	16.96	21,844.48
WENDY S CO/THE COMMON STOCK USD.1	BUY	315.000	16.96	5,342.18
WERNER ENTERPRISES INC COMMON STOCK USD.01	BUY	402.000	35.83	14,403.66
WESTERN UNION CO/THE SR UNSECURED 03/31 2.75	BUY	300,000.000	84.30	252,888.00
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2023 4A D 144A	BUY	125,000.000	102.19	127,734.38
WESTLAKE AUTOMOBILE RECEIVABLE WLAKE 2024 2A D 144A	BUY	110,000.000	99.98	109,974.90
WESTLAKE CORP COMMON STOCK USD.01	BUY	304.000	144.82	44,026.04
WESTLAKE CORP COMMON STOCK USD.01	BUY	34.000	144.81	4,923.67
WESTPAC BANKING CORP SR UNSECURED 06/31 2.15	BUY	300,000.000	84.45	253,344.00
WESTROCK CO COMMON STOCK USD.01	BUY	896.000	50.26	45,033.86
WESTROCK CO COMMON STOCK USD.01	BUY	1,267.000	50.26	63,679.42
WEYCO GROUP INC COMMON STOCK USD1.0	BUY	1,217.000	30.32	36,899.44
WHEELS UP EXPERIENCE INC COMMON STOCK USD.0001	BUY	18,032.000	1.89	34,080.48
WILLIAMS SONOMA INC COMMON STOCK USD.01	BUY	64.000	295.05	18,883.58
WILLIS LEASE FINANCE CORP COMMON STOCK USD.01	BUY	618.000	69.30	42,827.40
WINDSOR HOLDINGS III LLC SR SECURED 144A 06/30 8.5	BUY	100,000.000	106.15	106,153.00
WINGSTOP INC COMMON STOCK USD.01	BUY	32.000	394.23	12,615.55
WINGSTOP INC COMMON STOCK USD.01	BUY	30.000	422.64	12,679.25
WINTRUST FINANCIAL CORP COMMON STOCK	BUY	344.000	98.56	33,904.64
WK KELLOGG CO COMMON STOCK USD.0001	BUY	13,190.000	16.46	217,107.40
WNS HOLDINGS LTD COMMON STOCK USD.16	BUY	9,320.000	52.50	489,300.00
WOLFSPEED INC COMMON STOCK USD.00125	BUY	511.000	22.76	11,630.36
WOODWARD INC COMMON STOCK USD.001455	BUY	81.000	181.21	14,678.50
WOODWARD INC COMMON STOCK USD.001455	BUY	155.000	174.38	27,028.90
WORKDAY INC CLASS A COMMON STOCK USD.001	BUY	862.000	223.56	192,709.58
WORKDAY INC CLASS A COMMON STOCK USD.001	BUY	584.000	223.55	130,553.43
WORKIVA INC COMMON STOCK USD.001	BUY	322.000	72.99	23,502.78
WORLEY LTD COMMON STOCK	BUY	3,209.000	9.28	29,777.39
WORTHINGTON ENTERPRISES INC COMMON STOCK	BUY	313.000	47.33	14,814.29
WORTHINGTON STEEL INC COMMON STOCK USD.0001	BUY	654.000	33.36	21,817.44
WR BERKLEY CORP COMMON STOCK USD.2	BUY	569.000	78.58	44,713.44
WR BERKLEY CORP COMMON STOCK USD.2	BUY	484.000	78.58	38,031.07
X4 PHARMACEUTICALS INC COMMON STOCK USD.001	BUY	33,784.000	0.58	19,594.72
XCEL ENERGY INC COMMON STOCK USD2.5	BUY	237.000	53.41	12,657.62
XOMA ROYALTY CORPORATION COMMON STOCK USD.0005	BUY	1,614.000	23.69	38,235.66
XP INC CLASS A COMMON STOCK	BUY	2,165.000	17.59	38,084.52
XP INC CLASS A COMMON STOCK	BUY	5,868.000	17.59	103,265.06
XP INC CLASS A COMMON STOCK	BUY	21.000	17.59	369.44
XP INC CLASS A COMMON STOCK	BUY	4,674.000	17.59	82,211.92
XP INC CLASS A COMMON STOCK	BUY	18,628.000	17.59	327,666.52
XPEL INC COMMON STOCK	BUY	661.000	35.56	23,505.16
XPENG INC CLASS A SHARES COMMON STOCK USD.00001	BUY	18,200.000	4.11	74,891.16
XPO INC COMMON STOCK USD.001	BUY	111.000	105.41	11,701.45
XPO INC COMMON STOCK USD.001	BUY	505.000	106.15	53,605.75
XYLEM INC COMMON STOCK	BUY	138.000	135.63	18,717.08
XYLEM INC COMMON STOCK	BUY	193.000	135.63	26,177.07

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
XYLEM INC COMMON STOCK	BUY	52.000	135.62	7,052.46
YAMAMA CEMENT CO COMMON STOCK SAR10.0	BUY	15,804.000	8.69	137,531.02
YAMAMA CEMENT CO COMMON STOCK SAR10.0	BUY	19,969.000	8.52	170,305.17
YANBU CEMENT CO COMMON STOCK SAR10.0	BUY	7,306.000	7.70	56,346.28
YANBU CEMENT CO COMMON STOCK SAR10.0	BUY	20,518.000	7.62	156,516.09
YANGZJIANG FINANCIAL HOLDIN COMMON STOCK	BUY	117,800.000	0.26	30,513.86
YETI HOLDINGS INC COMMON STOCK USD.01	BUY	532.000	38.15	20,294.95
YOSHINOYA HOLDINGS CO LTD COMMON STOCK	BUY	1,600.000	19.49	31,192.89
YUM BRANDS INC COMMON STOCK	BUY	38.000	132.45	5,033.26
ZETA GLOBAL HOLDINGS CORP A COMMON STOCK USD.001	BUY	5,246.000	17.65	92,591.90
ZEVRA THERAPEUTICS INC COMMON STOCK USD.0001	BUY	8,457.000	4.90	41,439.30
ZHAOJIN MINING INDUSTRY H COMMON STOCK CNY1.0	BUY	49,000.000	1.76	86,592.60
ZILLOW GROUP INC C COMMON STOCK USD.0001	BUY	911.000	46.39	42,261.29
ZIONS BANCORP NA COMMON STOCK USD.001	BUY	490.000	43.37	21,251.30
ZOOMINFO TECHNOLOGIES INC COMMON STOCK	BUY	1,450.000	12.77	18,515.78
ZOOMINFO TECHNOLOGIES INC COMMON STOCK	BUY	3,343.000	12.77	42,690.11
ZSCALER INC COMMON STOCK USD.001	BUY	236.000	192.19	45,358.73
ZSCALER INC COMMON STOCK USD.001	BUY	17.000	192.19	3,267.27
ZSCALER INC COMMON STOCK USD.001	BUY	73.000	192.18	14,029.26
3M CO COMMON STOCK USD.01	SELL	57.000	102.19	5,824.91
3M COMPANY SR UNSECURED 09/48 4	SELL	200,000.000	81.69	163,382.00
ABBOTT LABORATORIES COMMON STOCK	SELL	1,442.000	103.91	149,832.61
ABBOTT LABORATORIES COMMON STOCK	SELL	701.000	103.91	72,842.03
ABBVIE INC COMMON STOCK USD.01	SELL	205.000	171.52	35,160.41
ABBVIE INC COMMON STOCK USD.01	SELL	320.000	171.52	54,882.31
ABBVIE INC COMMON STOCK USD.01	SELL	9.000	171.52	1,543.61
ABBVIE INC COMMON STOCK USD.01	SELL	249.000	171.53	42,709.13
ACADIA HEALTHCARE CO INC COMMON STOCK USD.01	SELL	100.000	67.54	6,754.10
ACCENTURE PLC CL A COMMON STOCK USD.0000225	SELL	806.000	303.41	244,540.85
ACCENTURE PLC CL A COMMON STOCK USD.0000225	SELL	87.000	303.41	26,395.23
ACCENTURE PLC CL A COMMON STOCK USD.0000225	SELL	2.000	303.41	606.79
ACCENTURE PLC CL A COMMON STOCK USD.0000225	SELL	511.000	303.42	155,043.49
ACUITY BRANDS INC COMMON STOCK USD.01	SELL	18.000	241.45	4,345.98
ADBRI LTD COMMON STOCK	SELL	19,376.000	2.11	40,878.73
ADBRI LTD COMMON STOCK	SELL	47,316.000	2.11	99,825.43
ADEVINTA ASA COMMON STOCK NOK.2	SELL	54,650.000	10.98	599,835.85
ADOBE INC COMMON STOCK USD.0001	SELL	666.000	555.54	369,977.68
ADOBE INC COMMON STOCK USD.0001	SELL	389.000	555.56	216,108.35
ADVANCED MICRO DEVICES COMMON STOCK USD.01	SELL	546.000	162.21	88,563.64
ADVANCED MICRO DEVICES COMMON STOCK USD.01	SELL	179.000	162.22	29,036.03
AECOM COMMON STOCK USD.01	SELL	143.000	88.14	12,604.20
AFLAC INC COMMON STOCK USD.1	SELL	763.000	89.31	68,144.53
AFLAC INC SR UNSECURED 01/49 4.75	SELL	100,000.000	90.98	90,975.00
AGCO CORP COMMON STOCK USD.01	SELL	185.000	97.88	18,108.07
AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	SELL	60.000	129.64	7,777.92
AGILON HEALTH INC COMMON STOCK USD.01	SELL	3,709.000	6.54	24,246.91
AGILON HEALTH INC COMMON STOCK USD.01	SELL	23,141.000	6.54	151,314.79
AGILON HEALTH INC COMMON STOCK USD.01	SELL	16,307.000	6.54	106,649.70
AGREE LP COMPANY GUAR 10/32 4.8	SELL	200,000.000	94.79	189,578.00
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	SELL	109.000	258.05	28,125.79
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	SELL	60.000	258.05	15,482.41
AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	SELL	67.000	258.06	17,289.60

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	SELL	120.000	90.08	10,809.76
ALABAMA POWER CO SR UNSECURED 08/44 4.15	SELL	300,000.000	84.23	252,681.00
ALASKA AIR GROUP INC COMMON STOCK USD.01	SELL	212.000	40.40	8,564.92
ALBEMARLE CORP SR UNSECURED 06/52 5.65	SELL	100,000.000	92.67	92,666.00
ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	SELL	122.000	116.98	14,270.55
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	SELL	190.000	241.43	45,868.90
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	SELL	3.000	241.43	724.25
ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	SELL	157.000	241.44	37,905.08
ALLEGION PLC COMMON STOCK USD.01	SELL	80.000	118.16	9,452.14
ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01	SELL	242.000	28.24	6,834.18
ALLIANT ENERGY CORP COMMON STOCK USD.01	SELL	1,075.000	50.90	54,718.34
ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	SELL	119.000	75.90	9,032.23
ALLSTATE CORP COMMON STOCK USD.01	SELL	74.000	159.67	11,815.02
ALMIRALL SA COMMON STOCK	SELL	370.000	0.00	0.00
ALMIRALL SA RIGHT	SELL	17,404.000	0.20	3,482.86
ALNYLAM PHARMACEUTICALS INC COMMON STOCK USD.01	SELL	31.000	243.01	7,533.11
ALPHABET INC CL A COMMON STOCK USD.001	SELL	1,143.000	182.15	208,188.80
ALPHABET INC CL A COMMON STOCK USD.001	SELL	5,705.000	182.15	1,039,091.22
ALPHABET INC CL A COMMON STOCK USD.001	SELL	4,039.000	182.15	735,679.35
ALPHABET INC CL A COMMON STOCK USD.001	SELL	6,619.000	182.16	1,205,668.96
ALPHABET INC CL C COMMON STOCK USD.001	SELL	9,335.000	183.42	1,712,168.76
ALPHABET INC CL C COMMON STOCK USD.001	SELL	2,294.000	183.42	420,735.43
ALPHABET INC CL C COMMON STOCK USD.001	SELL	187.000	183.42	34,298.11
ALPHABET INC CL C COMMON STOCK USD.001	SELL	7,988.000	183.43	1,465,181.33
ALSTOM SA RIGHT	SELL	31,711.000	1.11	35,190.13
ALSTOM SA RIGHT	SELL	13,330.000	1.03	13,672.65
ALTRIA GROUP INC COMMON STOCK USD.333	SELL	6,683.000	45.55	304,348.72
ALTRIA GROUP INC COMMON STOCK USD.333	SELL	92.000	45.55	4,190.25
ALTRIA GROUP INC COMMON STOCK USD.333	SELL	4,680.000	45.55	213,177.43
ALUPAR INVESTIMENTO SA UNIT UNIT	SELL	0.840	5.35	4.49
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	SELL	14,320.000	4.98	71,297.29
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	SELL	8,432.000	4.98	41,969.11
AMC ENTERTAINMENT HLDS CL A COMMON STOCK USD.01	SELL	18,539.000	4.98	92,325.36
AMCOR PLC COMMON STOCK USD.01	SELL	1,026.000	9.78	10,034.41
AMDOCS LTD COMMON STOCK GBP.0001	SELL	192.000	78.92	15,152.86
AMEDISYS INC COMMON STOCK USD.001	SELL	500.000	91.80	45,894.72
AMEREN CORPORATION COMMON STOCK USD.01	SELL	96.000	71.11	6,826.67
AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01	SELL	1,122.000	11.33	12,712.46
AMERICAN EXPRESS CO COMMON STOCK USD.2	SELL	127.000	231.55	29,405.71
AMERICAN EXPRESS CO COMMON STOCK USD.2	SELL	1,307.000	231.55	302,616.97
AMERICAN EXPRESS CO COMMON STOCK USD.2	SELL	1,014.000	231.56	234,795.31
AMERICAN HOMES 4 RENT A REIT USD.01	SELL	356.000	37.16	13,229.16
AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8	SELL	400,000.000	100.57	402,268.00
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	SELL	37.000	74.24	2,746.71
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	SELL	2,138.000	74.24	158,703.60
AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	SELL	2,040.000	74.24	151,451.91
AMERICAN INTL GROUP SR UNSECURED 04/48 4.75	SELL	100,000.000	91.43	91,426.00
AMERICAN TOWER CORP REIT USD.01	SELL	251.000	194.38	48,787.77
AMERICAN TOWER CORP REIT USD.01	SELL	110.000	194.39	21,382.12
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	SELL	334.000	129.16	43,135.57
AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	SELL	12.000	129.16	1,549.84
AMERICAN WELL CORP CLASS A COMMON STOCK USD.01	SELL	87,817.000	0.32	28,522.16

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
AMERICOLD REALTY TRUST INC REIT USD.01	SELL	349.000	25.54	8,913.59
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	SELL	10,000.000	95.39	9,539.30
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	SELL	5,000.000	95.25	4,762.50
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	SELL	30,000.000	95.38	28,612.50
AMERIGAS PART/FIN CORP SR UNSECURED 05/27 5.75	SELL	60,000.000	94.25	56,550.00
AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	SELL	43.000	427.21	18,369.44
AMETEK INC COMMON STOCK USD.01	SELL	262.000	166.71	43,674.70
AMETEK INC COMMON STOCK USD.01	SELL	5.000	166.71	833.51
AMGEN INC COMMON STOCK USD.0001	SELL	15.000	312.45	4,686.57
AMGEN INC COMMON STOCK USD.0001	SELL	129.000	312.45	40,304.79
AMGEN INC COMMON STOCK USD.0001	SELL	102.000	312.46	31,870.38
AMPHENOL CORP CL A COMMON STOCK USD.001	SELL	394.000	67.37	26,544.18
ANALOG DEVICES INC COMMON STOCK USD.167	SELL	77.000	228.26	17,575.34
ANALOG DEVICES INC COMMON STOCK USD.167	SELL	559.000	228.26	127,589.32
ANALOG DEVICES INC COMMON STOCK USD.167	SELL	425.000	228.27	97,011.97
ANDLAUER HEALTHCARE GROUP IN COMMON STOCK	SELL	35.000	32.84	1,149.44
ANGELALIGN TECHNOLOGY INC COMMON STOCK USD.0001	SELL	6,800.000	7.30	49,605.79
ANGLOGOLD HOLDINGS PLC COMPANY GUAR 10/30 3.75	SELL	200,000.000	87.47	174,932.00
ANNALY CAPITAL MANAGEMENT IN REIT USD.01	SELL	281.000	19.06	5,355.93
ANSYS INC COMMON STOCK USD.01	SELL	44.000	321.51	14,146.21
AON NORTH AMERICA INC COMPANY GUAR 03/54 5.75	SELL	100,000.000	100.76	100,761.00
AON PLC CLASS A COMMON STOCK	SELL	40.000	293.58	11,742.77
AON PLC CLASS A COMMON STOCK	SELL	321.000	293.58	94,233.99
AON PLC CLASS A COMMON STOCK	SELL	254.000	293.59	74,569.10
APA CORP COMMON STOCK USD.625	SELL	295.000	29.44	8,684.93
APARTMENT INCOME REIT CO REIT USD.01	SELL	9,423.000	39.12	368,627.76
APARTMENT INCOME REIT CO REIT USD.01	SELL	29,125.000	39.12	1,139,370.00
APARTMENT INCOME REIT CO REIT USD.01	SELL	13,553.000	39.12	530,193.36
APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001	SELL	376.000	118.08	44,395.00
APPLE INC COMMON STOCK USD.00001	SELL	2,833.000	210.62	596,667.04
APPLE INC COMMON STOCK USD.00001	SELL	12,517.000	210.62	2,636,225.96
APPLE INC COMMON STOCK USD.00001	SELL	9,238.000	210.63	1,945,737.53
APPLIED MATERIALS INC COMMON STOCK USD.01	SELL	949.000	235.99	223,947.33
APPLIED MATERIALS INC COMMON STOCK USD.01	SELL	523.000	236.00	123,424.61
APPLOVIN CORP CLASS A COMMON STOCK USD.00003	SELL	39,891.000	83.22	3,319,636.73
APPLUS SERVICES SA COMMON STOCK EUR.1	SELL	5,920.000	13.75	81,371.68
APPLUS SERVICES SA COMMON STOCK EUR.1	SELL	2,818.000	13.72	38,667.76
APPLUS SERVICES SA COMMON STOCK EUR.1	SELL	5,808.000	13.74	79,800.42
APPLUS SERVICES SA COMMON STOCK EUR.1	SELL	220.000	13.77	3,028.68
APPLUS SERVICES SA COMMON STOCK EUR.1	SELL	6,487.000	13.70	88,874.50
ARCH CAPITAL GROUP LTD SR UNSECURED 06/50 3.635	SELL	100,000.000	74.38	74,377.00
ARCHER DANIELS MIDLAND CO COMMON STOCK	SELL	4,074.000	60.45	246,262.38
ARCHER DANIELS MIDLAND CO COMMON STOCK	SELL	2,623.000	60.45	158,562.76
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	SELL	2,514.000	3.40	8,544.85
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	SELL	10,739.000	3.40	36,484.73
ARDAGH METAL PACKAGING SA COMMON STOCK USD.01	SELL	9,599.000	3.40	32,636.65
ARTESIAN RESOURCES CORP CL A COMMON STOCK USD1.0	SELL	1,938.000	35.16	68,138.18
ASIA CEMENT CHINA HOLDINGS COMMON STOCK HKD.1	SELL	18,500.000	0.37	6,869.60
ASIA CEMENT CHINA HOLDINGS COMMON STOCK HKD.1	SELL	157,500.000	0.37	58,375.80
ASSURANT INC COMMON STOCK USD.01	SELL	91.000	166.26	15,128.97
ASSURED GUARANTY LTD COMMON STOCK USD.01	SELL	177.000	77.15	13,655.75
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	2,947,200.000	0.00	11,883.97

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	1,621,400.000	0.00	6,738.47
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	487,600.000	0.00	1,972.72
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	1,228,500.000	0.00	4,935.75
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	544,400.000	0.00	2,187.57
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	738,200.000	0.00	2,896.55
ASTRINDO NUSANTARA INFRASTRU COMMON STOCK IDR100.0	SELL	1,938,400.000	0.00	7,398.73
AT+T INC COMMON STOCK USD1.0	SELL	1,068.000	19.11	20,400.37
AT+T INC COMMON STOCK USD1.0	SELL	1,372.000	19.11	26,216.82
AT+T INC COMMON STOCK USD1.0	SELL	16.000	19.11	305.71
AT+T INC COMMON STOCK USD1.0	SELL	1,774.000	19.11	33,901.61
AT+T INC SR UNSECURED 02/34 5.4	SELL	500,000.000	101.04	505,180.00
ATMOS ENERGY CORP COMMON STOCK	SELL	42.000	116.65	4,899.05
ATMOS ENERGY CORP COMMON STOCK	SELL	346.000	116.65	40,357.00
ATOS SE COMMON STOCK EUR1.0	SELL	138.000	1.84	253.88
ATOS SE COMMON STOCK EUR1.0	SELL	2,895.000	1.51	4,367.30
AUTODESK INC COMMON STOCK USD.01	SELL	191.000	247.45	47,261.44
AUTODESK INC COMMON STOCK USD.01	SELL	145.000	247.46	35,880.79
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	SELL	552.000	238.69	131,752.66
AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	SELL	334.000	238.70	79,723.68
AUTONATION INC COMMON STOCK USD.01	SELL	95.000	159.38	15,140.43
AUTONATION INC COMMON STOCK USD.01	SELL	194.000	159.38	30,917.31
AUTONATION INC COMMON STOCK USD.01	SELL	76.000	159.38	12,112.54
AUTONATION INC COMMON STOCK USD.01	SELL	175.000	159.39	27,891.93
AUTOZONE INC COMMON STOCK USD.01	SELL	15.000	2,964.10	44,460.14
AUTOZONE INC COMMON STOCK USD.01	SELL	5.000	2,964.23	14,820.72
AUTOZONE INC SR UNSECURED 11/28 6.25	SELL	400,000.000	104.92	419,664.00
AVALONBAY COMMUNITIES INC REIT USD.01	SELL	39.000	206.89	8,068.38
AVALONBAY COMMUNITIES INC REIT USD.01	SELL	183.000	206.89	37,858.35
AVALONBAY COMMUNITIES INC REIT USD.01	SELL	32.000	206.90	6,620.57
AVALONBAY COMMUNITIES SR UNSECURED 04/48 4.35	SELL	100,000.000	84.86	84,855.00
AVANGRID INC SR UNSECURED 06/29 3.8	SELL	200,000.000	93.20	186,392.00
AVERY DENNISON CORP COMMON STOCK USD1.0	SELL	86.000	218.66	18,804.18
AVIS BUDGET GROUP INC COMMON STOCK USD.01	SELL	49.000	104.52	5,121.55
AVISTA CORP 1ST MORTGAGE 06/48 4.35	SELL	100,000.000	84.81	84,807.00
AVNET INC COMMON STOCK USD1.0	SELL	115.000	51.49	5,921.43
AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	SELL	205.000	34.17	7,004.96
AXON ENTERPRISE INC COMMON STOCK USD.00001	SELL	14,002.000	294.24	4,119,833.94
AZEK CO INC/THE COMMON STOCK	SELL	273.000	42.13	11,501.66
AZENTA INC COMMON STOCK USD.01	SELL	83.000	52.62	4,367.52
BAIDU INC SR UNSECURED 08/31 2.375	SELL	300,000.000	83.68	251,031.00
BAKER HUGHES CO COMMON STOCK USD.0001	SELL	210.000	35.17	7,385.28
BAKER HUGHES CO COMMON STOCK USD.0001	SELL	1,110.000	35.17	39,028.73
BAKER HUGHES CO COMMON STOCK USD.0001	SELL	11.000	35.17	386.82
BAKER HUGHES CO COMMON STOCK USD.0001	SELL	188.000	35.17	6,612.05
BALL CORP COMMON STOCK	SELL	80.000	60.02	4,801.67
BANCO DE CREDITO SOCIAL REGS 09/29 VAR	SELL	200,000.000	120.70	241,393.86
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	146,800.000	0.02	2,295.28
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	71,700.000	0.02	1,114.04
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	37,300.000	0.02	591.15
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	85,500.000	0.02	1,354.08
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	79,000.000	0.02	1,220.35
BANGKOK LAND PUBLIC CO NVDR NVDR THB1.0	SELL	2,474,600.000	0.02	38,354.95

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	711,000.000	0.00	2,297.74
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	421,600.000	0.00	1,365.18
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	354,300.000	0.00	1,122.45
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	337,200.000	0.00	1,055.06
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	136,200.000	0.00	424.31
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	2,910,200.000	0.00	8,921.13
BANK KB BUKOPIN TBK PT COMMON STOCK IDR100.0	SELL	1,428,100.000	0.00	4,374.31
BANK OF AMERICA CORP COMMON STOCK USD.01	SELL	13,910.000	39.77	553,171.41
BANK OF AMERICA CORP COMMON STOCK USD.01	SELL	8,594.000	39.77	341,788.48
BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	SELL	892.000	59.89	53,422.71
BECTON DICKINSON AND CO COMMON STOCK USD1.0	SELL	258.000	233.71	60,295.24
BECTON DICKINSON AND CO COMMON STOCK USD1.0	SELL	145.000	233.72	33,888.45
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	SELL	4,817.000	49.36	237,721.97
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	SELL	14.000	49.36	690.98
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	SELL	10,355.000	49.36	511,108.59
BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01	SELL	3,260.000	49.36	160,915.97
BERKSHIRE HATHAWAY ENERG SR UNSECURED 01/49 4.45	SELL	200,000.000	84.28	168,564.00
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	SELL	1,069.000	406.80	434,856.04
BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	SELL	865.000	406.82	351,887.35
BETSSON AB B COMMON STOCK	SELL	23,965.000	0.36	8,662.92
BILL HOLDINGS INC COMMON STOCK USD.00001	SELL	162.000	52.62	8,524.57
BIO RAD LABORATORIES A COMMON STOCK USD.0001	SELL	161.000	273.11	43,969.08
BIO RAD LABORATORIES A COMMON STOCK USD.0001	SELL	94.000	273.12	25,672.72
BIO TECHNE CORP COMMON STOCK USD.01	SELL	236.000	71.65	16,909.65
BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001	SELL	157.000	82.33	12,926.00
BIRKENSTOCK HOLDING PLC COMMON STOCK	SELL	114.000	54.41	6,202.82
BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01	SELL	275.000	87.84	24,156.37
BLACK HILLS CORP SR UNSECURED 06/30 2.5	SELL	300,000.000	84.73	254,187.00
BLACKROCK INC COMMON STOCK USD.01	SELL	169.000	787.32	133,052.03
BLACKROCK INC COMMON STOCK USD.01	SELL	163.000	787.35	128,335.12
BLACKSTONE INC COMMON STOCK USD.00001	SELL	366.000	123.80	45,308.62
BLACKSTONE INC COMMON STOCK USD.00001	SELL	229.000	123.81	28,350.62
BLUE OWL CAPITAL INC COMMON STOCK USD.0001	SELL	1,744,230.000	17.46	30,444,688.09
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	SELL	13.000	91.64	1,191.25
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	SELL	496.000	91.64	45,448.20
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	SELL	257.000	91.64	23,550.82
BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	SELL	344.000	91.64	31,524.62
BOOKING HOLDINGS INC COMMON STOCK USD.008	SELL	50.000	3,961.50	198,069.09
BOOKING HOLDINGS INC COMMON STOCK USD.008	SELL	48.000	3,961.50	190,146.59
BOOKING HOLDINGS INC COMMON STOCK USD.008	SELL	64.000	3,961.67	253,539.85
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	SELL	25,459.000	153.90	3,918,031.17
BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	SELL	128.000	153.91	19,699.49
BORGWARNER INC COMMON STOCK USD.01	SELL	239.000	32.24	7,705.47
BOSTON BEER COMPANY INC A COMMON STOCK USD.01	SELL	52.000	305.06	15,862.83
BOSTON PROPERTIES LP SR UNSECURED 01/34 6.5	SELL	200,000.000	103.10	206,204.00
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	SELL	597.000	77.01	45,973.09
BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	SELL	243.000	77.01	18,713.70
BOWLERO CORP CLASS A COMMON STOCK USD.0001	SELL	4,715.000	14.49	68,318.45
BOYD GAMING CORP COMMON STOCK USD.01	SELL	342.000	55.10	18,844.49
BPER BANCA JR SUBORDINA REGS 12/99 VAR	SELL	200,000.000	111.03	222,066.70
BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001	SELL	102.000	110.08	11,228.32
BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	SELL	282.000	43.34	12,222.08

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	SELL	1,793.000	41.53	74,459.42
BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	SELL	1,199.000	41.53	49,795.24
BRIXMOR PROPERTY GROUP INC REIT USD.01	SELL	470.000	23.09	10,852.46
BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	SELL	193.000	44.13	8,517.22
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	SELL	29.000	43.19	1,252.40
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	SELL	770.000	43.19	33,249.21
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	SELL	371.000	43.19	16,022.67
BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	SELL	554.000	43.19	23,927.64
BRUNSWICK CORP COMMON STOCK USD.75	SELL	168.000	72.77	12,225.54
BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01	SELL	24,095.000	138.41	3,334,896.23
BUNGE GLOBAL SA COMMON STOCK USD.01	SELL	174.000	106.77	18,577.29
BUNGE GLOBAL SA COMMON STOCK USD.01	SELL	246.000	106.77	26,262.71
BUNGE GLOBAL SA COMMON STOCK USD.01	SELL	3.000	106.77	320.29
BUNGE GLOBAL SA COMMON STOCK USD.01	SELL	350.000	106.77	37,370.07
BURLINGTN NORTH SANTA FE SR UNSECURED 04/45 4.15	SELL	100,000.000	84.68	84,677.00
BURLINGTON STORES INC COMMON STOCK USD.0001	SELL	26.000	240.00	6,239.75
BURLINGTON STORES INC COMMON STOCK USD.0001	SELL	163.000	240.00	39,117.61
BURLINGTON STORES INC COMMON STOCK USD.0001	SELL	166.000	240.01	39,840.60
BXP INC REIT USD.01	SELL	213.000	61.56	13,112.46
BYD RTS REC (R)	SELL	32,260.000	0.00	0.00
CABLE ONE INC COMMON STOCK USD.01	SELL	515.000	354.00	182,304.41
CABLE ONE INC COMMON STOCK USD.01	SELL	343.000	354.02	121,423.83
CAMDEN PROPERTY TRUST REIT USD.01	SELL	127.000	109.11	13,857.18
CAMDEN PROPERTY TRUST SR UNSECURED 11/49 3.35	SELL	200,000.000	72.37	144,740.00
CANAAN INC ADR USD.00000005	SELL	5,923.000	1.00	5,870.71
CANAAN INC ADR USD.00000005	SELL	8,615.000	0.95	8,114.23
CANADIAN PACIFIC RAILWAY COMPANY GUAR 12/26 1.75	SELL	2,000,000.000	92.36	1,847,220.00
CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	SELL	381.000	138.46	52,750.27
CAPRI HOLDINGS LTD COMMON STOCK	SELL	176.000	33.08	5,822.16
CARDINAL HEALTH INC COMMON STOCK	SELL	76.000	98.32	7,471.92
CARDINAL HEALTH INC COMMON STOCK	SELL	361.000	98.32	35,489.64
CARDINAL HEALTH INC COMMON STOCK	SELL	398.000	98.32	39,131.94
CARLISLE COS INC COMMON STOCK USD1.0	SELL	4.000	405.21	1,620.78
CARLISLE COS INC COMMON STOCK USD1.0	SELL	103.000	405.21	41,734.64
CARLISLE COS INC COMMON STOCK USD1.0	SELL	9,611.000	405.21	3,894,365.04
CARLISLE COS INC COMMON STOCK USD1.0	SELL	94.000	405.23	38,090.32
CARMAX INC COMMON STOCK USD.5	SELL	306.000	73.34	22,442.39
CARTER S INC COMMON STOCK USD.01	SELL	109.000	61.97	6,754.83
CASEY S GENERAL STORES INC COMMON STOCK	SELL	54.000	381.58	20,604.55
CASINO GUICHARD PERRACHON COMMON STOCK EUR.01	SELL	2,303,432.000	0.04	98,968.72
CATALENT INC COMMON STOCK USD.01	SELL	137.000	56.23	7,703.62
CATERPILLAR INC COMMON STOCK USD1.0	SELL	401.000	333.10	133,568.38
CATERPILLAR INC COMMON STOCK USD1.0	SELL	1,900.000	333.10	632,857.20
CATERPILLAR INC COMMON STOCK USD1.0	SELL	1,491.000	333.11	496,659.61
CAVENDISH HYDROGEN ASA COMMON STOCK NOK2.0	SELL	6,936.000	1.45	10,044.95
CBOE GLOBAL MARKETS INC COMMON STOCK	SELL	20,922.000	170.06	3,557,896.40
CBRE GROUP INC A COMMON STOCK USD.01	SELL	105.000	89.11	9,356.68
CBRE SERVICES INC COMPANY GUAR 08/34 5.95	SELL	200,000.000	102.69	205,388.00
CDW CORP/DE COMMON STOCK USD.01	SELL	8.000	223.84	1,790.65
CDW CORP/DE COMMON STOCK USD.01	SELL	190.000	223.84	42,526.89
CDW CORP/DE COMMON STOCK USD.01	SELL	104.000	223.85	23,279.71
CDW LLC/CDW FINANCE COMPANY GUAR 12/31 3.569	SELL	200,000.000	88.08	176,154.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CEBU AIR INC COMMON STOCK PHP1.0	SELL	2,400.000	0.45	1,076.64
CEBU AIR INC COMMON STOCK PHP1.0	SELL	2,200.000	0.45	989.60
CEBU AIR INC COMMON STOCK PHP1.0	SELL	800.000	0.45	360.30
CEBU AIR INC COMMON STOCK PHP1.0	SELL	3,800.000	0.46	1,738.30
CEBU AIR INC COMMON STOCK PHP1.0	SELL	1,200.000	0.47	557.45
CEBU AIR INC COMMON STOCK PHP1.0	SELL	300.000	0.47	139.10
CENCORA INC COMMON STOCK USD.01	SELL	83.000	225.31	18,700.19
CENTENE CORP COMMON STOCK USD.001	SELL	216.000	66.30	14,321.03
CENTERPOINT ENERGY INC COMMON STOCK USD.01	SELL	1,365.000	30.98	42,288.29
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	SELL	194.000	74.12	14,378.69
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	SELL	5.000	74.12	370.57
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	SELL	407.000	74.12	30,162.74
CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	SELL	601.000	74.12	44,546.80
CH ROBINSON WORLDWIDE SR UNSECURED 04/28 4.2	SELL	100,000.000	97.00	96,999.00
CHARGEPOINT HOLDINGS INC COMMON STOCK USD.0001	SELL	7,380.000	1.51	11,136.11
CHARGEPOINT HOLDINGS INC COMMON STOCK USD.0001	SELL	25,544.000	1.51	38,506.50
CHARGEPOINT HOLDINGS INC COMMON STOCK USD.0001	SELL	21,897.000	1.51	33,065.74
CHARLES RIVER LABORATORIES COMMON STOCK USD.01	SELL	35.000	206.59	7,230.40
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	SELL	700.000	298.96	209,264.43
CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	SELL	462.000	298.97	138,121.64
CHENIERE ENERGY INC COMMON STOCK USD.003	SELL	426.000	174.83	74,475.07
CHENIERE ENERGY INC COMMON STOCK USD.003	SELL	674.000	174.83	117,826.75
CHENIERE ENERGY INC COMMON STOCK USD.003	SELL	9.000	174.83	1,573.40
CHENIERE ENERGY INC COMMON STOCK USD.003	SELL	705.000	174.84	123,257.01
CHEVRON CORP COMMON STOCK USD.75	SELL	1,072.000	156.42	167,668.99
CHEVRON CORP COMMON STOCK USD.75	SELL	84.000	156.42	13,138.70
CHEVRON CORP COMMON STOCK USD.75	SELL	486.000	156.43	76,021.26
CHIMERA INVESTMENT CORP REIT USD.01	SELL	0.333	11.83	3.94
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	2,500.000	0.40	1,006.34
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	1,500.000	0.40	599.12
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	500.000	0.40	199.59
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	500.000	0.40	199.67
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	1,000.000	0.40	403.89
CHINA AIRCRAFT LEASING GROUP COMMON STOCK HKD.1	SELL	89,500.000	0.40	35,581.91
CHINA CONCH VENTURE HOLDINGS COMMON STOCK HKD.01	SELL	59,000.000	0.79	46,774.09
CHINA EDUCATION GROUP HOLDIN COMMON STOCK HKD.00001	SELL	79,000.000	0.57	45,355.51
CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	SELL	995.000	62.65	62,337.70
CHUBB LTD COMMON STOCK	SELL	329.000	255.08	83,916.35
CHUBB LTD COMMON STOCK	SELL	6.000	255.08	1,530.41
CHUBB LTD COMMON STOCK	SELL	257.000	255.09	65,556.56
CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	SELL	520.000	103.68	53,911.58
CHURCHILL DOWNS INC COMMON STOCK	SELL	328.000	139.60	45,787.19
CHURCHILL DOWNS INC COMMON STOCK	SELL	232.000	139.61	32,387.68
CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	SELL	198.000	118.11	23,384.15
CINTAS CORP COMMON STOCK	SELL	5.000	700.26	3,501.19
CINTAS CORP COMMON STOCK	SELL	96.000	700.26	67,222.32
CINTAS CORP COMMON STOCK	SELL	45.000	700.29	31,512.17
CISCO SYSTEMS INC COMMON STOCK USD.001	SELL	3,276.000	47.51	155,635.15
CISCO SYSTEMS INC COMMON STOCK USD.001	SELL	1,404.000	47.51	66,704.99
CISCO SYSTEMS INC SR UNSECURED 06/25 3.5	SELL	3,200,000.000	98.31	3,145,920.00
CITIGROUP INC COMMON STOCK USD.01	SELL	402.000	63.46	25,511.30
CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	SELL	741.000	36.03	26,698.59

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	12,000.000	0.05	553.69
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	8,000.000	0.05	372.14
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	16,000.000	0.05	756.89
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	6,000.000	0.05	280.04
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	8,000.000	0.05	374.33
CK LIFE SCIENCES INTL HLDGS COMMON STOCK HKD.1	SELL	186,000.000	0.05	8,365.32
CLARIVATE PLC COMMON STOCK USD.01	SELL	7,330.000	5.69	41,647.90
CLARIVATE PLC COMMON STOCK USD.01	SELL	733.000	5.69	4,168.82
CLARIVATE PLC COMMON STOCK USD.01	SELL	4,084.000	5.69	23,238.13
CLEARWAY ENERGY INC A COMMON STOCK USD.01	SELL	460.000	22.66	10,423.77
CLECO CORPORATE HOLDINGS SR SECURED 05/46 4.973	SELL	100,000.000	84.99	84,990.00
CLEVELAND CLIFFS INC COMMON STOCK USD.125	SELL	607.000	15.39	9,340.86
CLEVELAND CLIFFS INC COMMON STOCK USD.125	SELL	39.000	15.39	600.09
CLEVELAND CLIFFS INC COMMON STOCK USD.125	SELL	2,461.000	15.39	37,854.04
CLEVELAND CLIFFS INC COMMON STOCK USD.125	SELL	788.000	15.39	12,126.98
CLEVELAND CLIFFS INC COMMON STOCK USD.125	SELL	2,041.000	15.39	31,411.54
CLOROX COMPANY COMMON STOCK USD1.0	SELL	77.000	136.48	10,508.34
CME GROUP INC COMMON STOCK USD.01	SELL	218.000	196.60	42,855.86
CME GROUP INC COMMON STOCK USD.01	SELL	17.000	196.60	3,342.06
CME GROUP INC COMMON STOCK USD.01	SELL	208.000	196.61	40,893.43
CNA FINANCIAL CORP COMMON STOCK USD2.5	SELL	188.000	46.07	8,661.29
CNH INDUSTRIAL NV COMMON STOCK EUR.01	SELL	1,262.000	10.13	12,782.44
CNH INDUSTRIAL NV COMMON STOCK EUR.01	SELL	127.000	10.13	1,286.15
CNH INDUSTRIAL NV COMMON STOCK EUR.01	SELL	6,391.000	10.13	64,687.90
CNH INDUSTRIAL NV COMMON STOCK EUR.01	SELL	6,320.000	10.13	64,022.35
COCA COLA CO/THE COMMON STOCK USD.25	SELL	3,795.000	63.65	241,535.54
COCA COLA CO/THE COMMON STOCK USD.25	SELL	2,150.000	63.65	136,849.50
COGECO INC COMMON STOCK	SELL	33.000	36.97	1,219.76
COGECO INC COMMON STOCK	SELL	44.000	36.83	1,620.28
COGECO INC COMMON STOCK	SELL	47.000	36.77	1,728.00
COGNEX CORP COMMON STOCK USD.002	SELL	90.000	46.76	4,208.46
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	SELL	707.000	68.00	48,073.95
COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	SELL	545.000	68.00	37,060.54
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	SELL	1,148.000	97.04	111,397.67
COLGATE PALMOLIVE CO COMMON STOCK USD1.0	SELL	659.000	97.04	63,950.35
COM2US CORP COMMON STOCK KRW500.0	SELL	193.000	29.33	5,648.68
COM2US CORP COMMON STOCK KRW500.0	SELL	109.000	29.26	3,182.89
COM2US CORP COMMON STOCK KRW500.0	SELL	127.000	29.55	3,745.54
COM2US CORP COMMON STOCK KRW500.0	SELL	209.000	29.61	6,175.61
COM2US CORP COMMON STOCK KRW500.0	SELL	178.000	28.29	5,025.91
COM2US CORP COMMON STOCK KRW500.0	SELL	179.000	27.89	4,982.30
COM2US CORP COMMON STOCK KRW500.0	SELL	1,038.000	27.91	28,909.17
COMCAST CORP CLASS A COMMON STOCK USD.01	SELL	5,580.000	39.16	218,501.14
COMCAST CORP CLASS A COMMON STOCK USD.01	SELL	1,684.000	39.16	65,930.13
COMCAST CORP CLASS A COMMON STOCK USD.01	SELL	51.000	39.16	1,996.97
COMCAST CORP CLASS A COMMON STOCK USD.01	SELL	4,381.000	39.16	171,562.64
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	SELL	747.000	55.78	41,660.52
COMMERCE BANCSHARES INC COMMON STOCK USD5.0	SELL	100.000	55.78	5,577.59
COMMERCIAL INTL BANK GDR REG GDR EGP10.0	SELL	97,693.000	0.00	0.00
COMMERCIAL INTL BANK GDR REG GDR EGP10.0	SELL	118,281.000	1.59	188,066.79
CON EDISON CO OF NY INC SR UNSECURED 06/61 3.6	SELL	100,000.000	70.65	70,645.00
CONCENTRIX CORP SR UNSECURED 08/33 6.85	SELL	100,000.000	99.39	99,391.00

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CONCORD NEW ENERGY GROUP LTD COMMON STOCK HKD.01	SELL	640,000.000	0.08	49,117.13
CONNECTICUT LIGHT + PWR 1ST REF MORT 04/48 4	SELL	100,000.000	81.37	81,374.00
CONNECTWAVE CO LTD COMMON STOCK KRW500.0	SELL	5,972.000	12.97	77,311.90
CONOCOPHILLIPS COMMON STOCK USD.01	SELL	3,132.000	114.38	358,203.14
CONOCOPHILLIPS COMMON STOCK USD.01	SELL	305.000	114.38	34,884.17
CONOCOPHILLIPS COMMON STOCK USD.01	SELL	1,969.000	114.38	225,217.60
CONSOLIDATED EDISON INC COMMON STOCK USD.1	SELL	255.000	89.42	22,802.43
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	SELL	250.000	257.28	64,316.21
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	SELL	33.000	257.28	8,489.92
CONSTELLATION BRANDS INC A COMMON STOCK USD.01	SELL	190.000	257.29	48,883.95
CONSTELLATION ENERGY COMMON STOCK	SELL	792.000	200.27	158,603.09
CONSTELLATION ENERGY COMMON STOCK	SELL	31.000	200.27	6,208.11
CONSTELLATION ENERGY COMMON STOCK	SELL	520.000	200.28	104,141.97
COOPER COS INC/THE COMMON STOCK USD.1	SELL	159.000	87.30	13,880.91
COOPERATIEVE RABOBANK UA JR SUBORDINA REGS 12/99 VAR	SELL	200,000.000	99.43	198,856.57
CORE + MAIN INC CLASS A COMMON STOCK USD.01	SELL	908.000	48.94	44,435.37
CORE + MAIN INC CLASS A COMMON STOCK USD.01	SELL	613.000	48.94	30,000.67
CORNING INC COMMON STOCK USD.5	SELL	1,021.000	38.85	39,666.48
CORPAY INC COMMON STOCK USD.001	SELL	23.000	266.41	6,127.07
CORPAY INC COMMON STOCK USD.001	SELL	147.000	266.41	39,160.81
CORPAY INC COMMON STOCK USD.001	SELL	101.000	266.42	26,907.82
CORTEVA INC COMMON STOCK USD.01	SELL	442.000	53.94	23,840.37
CORTEVA INC COMMON STOCK USD.01	SELL	648.000	53.94	34,946.96
CORTEVA INC COMMON STOCK USD.01	SELL	7.000	53.94	377.54
COSTCO WHOLESALE CORP COMMON STOCK USD.005	SELL	346.000	849.99	294,088.01
COSTCO WHOLESALE CORP COMMON STOCK USD.005	SELL	143.000	850.03	121,550.41
COSTCO WHOLESALE CORP SR UNSECURED 06/27 1.375	SELL	400,000.000	90.97	363,880.00
COTERRA ENERGY INC COMMON STOCK USD.1	SELL	16.000	26.67	426.66
COTERRA ENERGY INC COMMON STOCK USD.1	SELL	469.000	26.67	12,507.41
COTERRA ENERGY INC COMMON STOCK USD.1	SELL	1,171.000	26.67	31,220.33
COTERRA ENERGY INC COMMON STOCK USD.1	SELL	1,298.000	26.67	34,618.12
CRANE NXT CO COMMON STOCK USD1.0	SELL	133.000	61.42	8,168.98
CREDIT AGRICOLE SA JR SUBORDINA REGS 12/99 VAR	SELL	100,000.000	111.25	111,251.10
CREDIT AGRICOLE SA REGS 02/36 4.125	SELL	100,000.000	106.63	106,627.90
CRELAN SA REGS 01/32 VAR	SELL	100,000.000	112.49	112,487.85
CSR LTD COMMON STOCK	SELL	93,345.000	5.89	550,143.26
CSX CORP COMMON STOCK USD1.0	SELL	1,871.000	33.45	62,581.34
CSX CORP COMMON STOCK USD1.0	SELL	21.000	33.45	702.38
CSX CORP COMMON STOCK USD1.0	SELL	2,024.000	33.45	67,684.72
CSX CORP COMMON STOCK USD1.0	SELL	2,488.000	33.45	83,224.76
CUBESMART REIT USD.01	SELL	209.000	45.17	9,440.66
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	233.000	15.65	3,638.19
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	210.000	15.77	3,304.18
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	61.000	15.74	958.37
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	167.000	15.79	2,631.61
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	79.000	15.84	1,248.64
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	1,166.000	15.74	18,317.85
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	63.000	15.67	985.09
CUCKOO HOMESYS CO LTD COMMON STOCK KRW100.0	SELL	132.000	15.76	2,075.86
CUMMINS INC COMMON STOCK USD2.5	SELL	34.000	276.94	9,415.75
CUMMINS INC SR UNSECURED 02/34 5.15	SELL	200,000.000	101.33	202,652.00
CUREXO INC COMMON STOCK KRW500.0	SELL	1,238.000	7.59	9,375.94

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
CUREXO INC COMMON STOCK KRW500.0	SELL	561.000	7.57	4,238.23
CUREXO INC COMMON STOCK KRW500.0	SELL	1,435.000	7.52	10,765.08
CUREXO INC COMMON STOCK KRW500.0	SELL	651.000	7.62	4,952.88
CUREXO INC COMMON STOCK KRW500.0	SELL	707.000	7.45	5,257.73
CUREXO INC COMMON STOCK KRW500.0	SELL	83.000	7.92	656.12
CURTISS WRIGHT CORP COMMON STOCK USD1.0	SELL	95.000	270.99	25,743.49
CVS HEALTH CORP COMMON STOCK USD.01	SELL	34.000	59.06	2,007.89
CVS HEALTH CORP COMMON STOCK USD.01	SELL	2,622.000	59.06	154,830.03
CVS HEALTH CORP COMMON STOCK USD.01	SELL	1,670.000	59.06	98,631.63
DAIRY FARMERS OF AMERICA PREFERRED STOCK 7.875	SELL	1,618.000	96.50	156,137.00
DANAHER CORP COMMON STOCK USD.01	SELL	178.000	249.85	44,471.88
DARDEN RESTAURANTS INC COMMON STOCK	SELL	154.000	151.33	23,303.63
DARDEN RESTAURANTS INC SR UNSECURED 02/48 4.55	SELL	100,000.000	82.60	82,601.00
DAVITA INC COMMON STOCK USD.001	SELL	318.000	138.57	44,063.71
DAVITA INC COMMON STOCK USD.001	SELL	258.000	138.58	35,751.61
DAVITA INC COMMON STOCK USD.001	SELL	121.000	138.57	16,766.50
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	780.000	8.54	6,644.32
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	576.000	8.54	4,910.53
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	557.000	8.45	4,696.50
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	788.000	8.62	6,775.58
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	511.000	8.69	4,432.60
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	453.000	8.62	3,895.78
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	2,925.000	8.64	25,221.05
DAWONSYS CO LTD COMMON STOCK KRW500.0	SELL	892.000	8.63	7,679.57
DAYFORCE INC COMMON STOCK USD.01	SELL	187.000	49.60	9,275.33
DECIPHERA PHARMACEUTICALS IN COMMON STOCK USD.01	SELL	10,837.000	25.60	277,427.20
DECKERS OUTDOOR CORP COMMON STOCK USD.01	SELL	5,093.000	967.95	4,929,632.30
DECKERS OUTDOOR CORP COMMON STOCK USD.01	SELL	17.000	967.99	16,455.40
DEERE + CO COMMON STOCK USD1.0	SELL	459.000	373.63	171,490.94
DEERE + CO COMMON STOCK USD1.0	SELL	274.000	373.65	102,376.18
DENTSPLY SIRONA INC COMMON STOCK USD.01	SELL	305.000	24.91	7,597.67
DESKTOP METAL INC A COMMON STOCK USD.0001	SELL	79,557.000	0.93	74,123.26
DESKTOP METAL INC A COMMON STOCK USD.0001	SELL	7,955.000	4.13	32,853.23
DEUTSCHE BANK AG JR SUBORDINA REGS 04/27 VAR	SELL	200,000.000	97.12	194,246.26
DEVON ENERGY CORP COMMON STOCK USD.1	SELL	59.000	47.40	2,796.37
DEVON ENERGY CORP COMMON STOCK USD.1	SELL	1,129.000	47.40	53,504.08
DEVON ENERGY CORP COMMON STOCK USD.1	SELL	1,479.000	47.40	70,105.61
DIAMONDBACK ENERGY INC COMMON STOCK USD.01	SELL	63.000	200.20	12,612.15
DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	SELL	154.000	130.82	20,145.03
DOCUSIGN INC COMMON STOCK USD.0001	SELL	221.000	53.50	11,823.68
DOLLAR GENERAL CORP COMMON STOCK USD.875	SELL	37.000	132.24	4,892.58
DOLLAR TREE INC COMMON STOCK USD.01	SELL	345.000	106.77	36,831.86
DOLLAR TREE INC COMMON STOCK USD.01	SELL	82.000	106.77	8,754.68
DOLLAR TREE INC COMMON STOCK USD.01	SELL	97.000	106.77	10,356.85
DOLLAR TREE INC SR UNSECURED 12/31 2.65	SELL	200,000.000	84.28	168,564.00
DOMINION ENERGY INC COMMON STOCK	SELL	92.000	49.00	4,508.06
DOMINO S PIZZA INC COMMON STOCK USD.01	SELL	37.000	516.35	19,104.49
DONGYUE GROUP COMMON STOCK HKD.1	SELL	108,000.000	1.08	116,399.77
DOVER CORP COMMON STOCK USD1.0	SELL	15.000	180.45	2,706.63
DOVER CORP COMMON STOCK USD1.0	SELL	336.000	180.45	60,626.82
DOVER CORP COMMON STOCK USD1.0	SELL	283.000	180.46	51,068.14
DOW INC COMMON STOCK USD.01	SELL	535.000	53.05	28,382.19

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
DR HORTON INC COMMON STOCK USD.01	SELL	780.000	140.93	109,921.56
DR HORTON INC COMMON STOCK USD.01	SELL	474.000	140.94	66,801.85
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	SELL	4,378.000	12.73	55,719.44
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	SELL	1,244.000	12.73	15,834.43
DRIVEN BRANDS HOLDINGS INC COMMON STOCK USD.01	SELL	4,570.000	12.73	58,176.77
DROPBOX INC CLASS A COMMON STOCK USD.00001	SELL	606.000	22.47	13,617.05
DT MIDSTREAM INC COMMON STOCK USD.01	SELL	182.000	71.03	12,927.66
DUKE ENERGY CORP COMMON STOCK USD.001	SELL	19.000	100.23	1,904.26
DUKE ENERGY CORP COMMON STOCK USD.001	SELL	432.000	100.23	43,294.69
DUKE ENERGY CORP COMMON STOCK USD.001	SELL	98.000	100.23	9,822.68
DUKE ENERGY FLORIDA LLC 1ST MORTGAGE 10/46 3.4	SELL	100,000.000	72.93	72,926.00
DUPONT DE NEMOURS INC COMMON STOCK USD.01	SELL	795.000	80.49	63,986.97
DUPONT DE NEMOURS INC COMMON STOCK USD.01	SELL	637.000	80.49	51,265.60
DUPONT DE NEMOURS INC COMMON STOCK USD.01	SELL	11.000	80.49	885.33
DUPONT DE NEMOURS INC COMMON STOCK USD.01	SELL	903.000	80.49	72,683.60
DUPONT DE NEMOURS INC SR UNSECURED 11/48 5.419	SELL	200,000.000	106.11	212,222.00
DXC TECHNOLOGY CO COMMON STOCK USD.01	SELL	977.000	19.09	18,651.19
DXC TECHNOLOGY CO SR UNSECURED 09/28 2.375	SELL	200,000.000	87.13	174,250.00
EAGLE MATERIALS INC COMMON STOCK USD.01	SELL	65.000	217.47	14,135.11
EAST WEST BANCORP INC COMMON STOCK USD.001	SELL	183.000	73.23	13,401.28
EASTMAN CHEMICAL CO COMMON STOCK USD.01	SELL	180.000	97.97	17,634.86
EATON CORP COMPANY GUAR 09/47 3.915	SELL	200,000.000	81.88	163,766.00
EATON CORP PLC COMMON STOCK USD.01	SELL	20.000	313.55	6,270.66
EATON CORP PLC COMMON STOCK USD.01	SELL	157.000	313.55	49,225.59
EATON CORP PLC COMMON STOCK USD.01	SELL	228.000	313.56	71,489.15
EBAY INC COMMON STOCK USD.001	SELL	1,452.000	53.72	77,997.82
EBAY INC COMMON STOCK USD.001	SELL	940.000	53.72	50,497.55
ECN CAPITAL CORP COMMON STOCK	SELL	835.000	1.30	1,079.19
ECN CAPITAL CORP COMMON STOCK	SELL	4,113.000	1.27	5,210.06
ECOLAB INC COMMON STOCK USD1.0	SELL	187.000	238.00	44,504.29
ECOLAB INC COMMON STOCK USD1.0	SELL	151.000	238.01	35,938.54
ECOLAB INC SR UNSECURED 12/47 3.95	SELL	100,000.000	82.86	82,858.00
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	SELL	883.000	92.37	81,559.56
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	SELL	31.000	92.37	2,863.14
EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	SELL	491.000	92.37	45,354.36
EIDP INC SR UNSECURED 05/33 4.8	SELL	200,000.000	97.66	195,312.00
ELANCO ANIMAL HEALTH INC COMMON STOCK	SELL	953.000	14.43	13,751.40
ELASTIC NV COMMON STOCK EUR.01	SELL	136.000	113.91	15,491.99
ELECTRONIC ARTS INC COMMON STOCK USD.01	SELL	534.000	139.33	74,399.62
ELECTRONIC ARTS INC COMMON STOCK USD.01	SELL	337.000	139.34	46,954.92
ELEVANCE HEALTH INC COMMON STOCK USD.01	SELL	569.000	541.86	308,305.21
ELEVANCE HEALTH INC COMMON STOCK USD.01	SELL	16.000	541.86	8,669.47
ELEVANCE HEALTH INC COMMON STOCK USD.01	SELL	364.000	541.88	197,240.03
ELI LILLY + CO COMMON STOCK	SELL	210.000	905.38	190,123.98
ELI LILLY + CO COMMON STOCK	SELL	55.000	905.42	49,796.65
EMCOR GROUP INC COMMON STOCK USD.01	SELL	15.000	365.10	5,476.28
EMERSON ELECTRIC CO COMMON STOCK USD.5	SELL	419.000	110.16	46,155.33
EMERSON ELECTRIC CO COMMON STOCK USD.5	SELL	156.000	110.16	17,185.21
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	281,000.000	90.41	254,049.29
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	8,000.000	90.60	7,248.16
ENBRIDGE INC COMPANY GUAR 11/29 3.125	SELL	9,000.000	90.51	8,145.63
ENCAVIS AG COMMON STOCK	SELL	25,061.000	18.02	451,640.12

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ENERGY TRANSFER LP SR UNSECURED 05/54 5.95	SELL	300,000.000	98.99	296,979.00
ENERPLUS CORP COMMON STOCK	SELL	1,506.000	20.25	30,503.44
ENPHASE ENERGY INC COMMON STOCK USD.00001	SELL	98.000	99.71	9,771.05
ENPHASE ENERGY INC COMMON STOCK USD.00001	SELL	326.000	99.71	32,501.94
ENPHASE ENERGY INC COMMON STOCK USD.00001	SELL	212.000	99.71	21,138.84
ENTEGRIS INC COMMON STOCK USD.01	SELL	29,748.000	135.40	4,027,767.22
ENTEGRIS INC COMMON STOCK USD.01	SELL	91.000	135.41	12,321.58
ENERGY LOUISIANA LLC 1ST MORTGAGE 06/41 3.1	SELL	100,000.000	73.88	73,882.00
EOG RESOURCES INC COMMON STOCK USD.01	SELL	1,777.000	125.87	223,650.55
EOG RESOURCES INC COMMON STOCK USD.01	SELL	33.000	125.87	4,153.51
EOG RESOURCES INC COMMON STOCK USD.01	SELL	1,251.000	125.88	157,465.75
EPAM SYSTEMS INC COMMON STOCK USD.001	SELL	73.000	188.12	13,732.23
EPR PROPERTIES REIT USD.01	SELL	212.000	41.98	8,899.89
EQUITABLE HOLDINGS INC COMMON STOCK USD.01	SELL	778.000	40.86	31,789.59
EQUITABLE HOLDINGS INC SR UNSECURED 04/48 5	SELL	225,000.000	93.01	209,268.00
ESAB CORP COMMON STOCK USD.001	SELL	107.000	94.43	10,104.16
ESSEX PROPERTY TRUST INC REIT USD.0001	SELL	41.000	272.21	11,160.36
ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	SELL	47.000	106.40	5,000.88
ETSY INC COMMON STOCK USD.001	SELL	255.000	58.98	15,040.12
EURONET WORLDWIDE INC COMMON STOCK USD.02	SELL	75.000	103.50	7,762.62
EVERGY INC COMMON STOCK	SELL	681.000	52.97	36,073.13
EVERGY METRO MORTGAGE 03/48 4.2	SELL	100,000.000	81.61	81,612.00
EXELIXIS INC COMMON STOCK USD.001	SELL	2,052.000	22.47	46,105.10
EXELIXIS INC COMMON STOCK USD.001	SELL	748.000	22.47	16,807.09
EXELIXIS INC COMMON STOCK USD.001	SELL	860.000	22.47	19,324.52
EXPEDIA GROUP INC COMMON STOCK USD.001	SELL	535.000	125.99	67,402.23
EXPEDIA GROUP INC COMMON STOCK USD.001	SELL	147.000	125.99	18,519.64
EXPEDIA GROUP INC COMMON STOCK USD.001	SELL	463.000	126.00	58,334.24
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	SELL	137.000	124.79	17,095.41
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	SELL	628.000	124.79	78,360.92
EXPEDITORS INTL WASH INC COMMON STOCK USD.01	SELL	53.000	124.80	6,613.97
EXTRA SPACE STORAGE INC REIT USD.01	SELL	41.000	155.42	6,371.90
EXXON MOBIL CORP COMMON STOCK	SELL	5,454.000	115.12	627,841.57
EXXON MOBIL CORP COMMON STOCK	SELL	30.000	115.12	3,453.42
EXXON MOBIL CORP COMMON STOCK	SELL	2,734.000	115.12	314,707.46
EXXON MOBIL CORP COMMON STOCK	SELL	4,708.000	115.13	541,993.43
F5 INC COMMON STOCK	SELL	266.000	172.23	45,809.77
F5 INC COMMON STOCK	SELL	6.000	172.23	1,033.33
F5 INC COMMON STOCK	SELL	76.000	172.24	13,089.67
FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	SELL	13.000	408.29	5,307.59
FAIR ISAAC CORP COMMON STOCK USD.01	SELL	32.000	1,488.66	47,635.53
FAIR ISAAC CORP COMMON STOCK USD.01	SELL	29.000	1,488.72	43,171.79
FASTENAL CO COMMON STOCK USD.01	SELL	704.000	62.84	44,236.37
FED HM LN PC POOL SD3689 FR 08/53 FIXED 5.5	SELL	500,833.160	97.59	488,741.42
FED HM LN PC POOL SD3689 FR 08/53 FIXED 5.5	SELL	500,833.160	99.38	497,722.51
FED HM LN PC POOL SD7565 FR 09/53 FIXED 5.5	SELL	5,000,726.690	98.04	4,902,793.51
FED HM LN PC POOL SD7565 FR 09/53 FIXED 5.5	SELL	1,885,288.100	100.18	1,888,675.73
FED HM LN PC POOL SD7565 FR 09/53 FIXED 5.5	SELL	5,189,255.500	99.98	5,188,444.67
FED HM LN PC POOL SD8329 FR 06/53 FIXED 5	SELL	19,532,978.110	94.81	18,519,052.27
FED HM LN PC POOL SD8331 FR 06/53 FIXED 5.5	SELL	19,094,679.090	97.12	18,545,040.09
FEDEX CORP COMMON STOCK USD.1	SELL	13.000	299.84	3,897.78
FEDEX CORP COMMON STOCK USD.1	SELL	646.000	299.84	193,686.08

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
FEDEX CORP COMMON STOCK USD.1	SELL	417.000	299.85	125,035.18
FERGUSON PLC COMMON STOCK GBP.1	SELL	314.000	193.65	60,804.09
FERGUSON PLC COMMON STOCK GBP.1	SELL	172.000	193.66	33,308.30
FIBROGEN INC COMMON STOCK USD.01	SELL	28,708.000	0.89	25,615.43
FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001	SELL	335.000	49.42	16,555.93
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	SELL	2,889.000	75.36	217,685.87
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	SELL	51.000	75.36	3,843.12
FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	SELL	2,106.000	75.36	158,710.48
FINCANTIERI SPA COMMON STOCK	SELL	105,805.000	0.00	0.00
FINCANTIERI SPA RIGHTS	SELL	10,579.000	1.75	18,548.74
FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	SELL	150.000	53.95	8,092.62
FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0	SELL	2,158.000	1,683.61	3,633,129.37
FIRST HORIZON CORP COMMON STOCK USD.625	SELL	1,501.000	15.77	23,671.16
FIRST INDUSTRIAL REALTY TR REIT USD.01	SELL	291.000	47.51	13,825.60
FIRST SOLAR INC COMMON STOCK USD.001	SELL	91.000	225.47	20,517.16
FISERV INC COMMON STOCK USD.01	SELL	79.000	149.04	11,773.63
FISERV INC COMMON STOCK USD.01	SELL	1,659.000	149.04	247,237.21
FISERV INC COMMON STOCK USD.01	SELL	1,184.000	149.05	176,466.03
FLOWERVE CORP COMMON STOCK USD1.25	SELL	165.000	48.10	7,936.62
FNB CORP COMMON STOCK USD.01	SELL	1,089.000	13.68	14,897.75
FNMA POOL CB8139 FN 03/54 FIXED 5.5	SELL	1,031,897.630	97.75	1,008,646.72
FNMA POOL CB8139 FN 03/54 FIXED 5.5	SELL	1,031,897.630	99.72	1,028,995.42
FNMA POOL FS7086 FN 09/53 FIXED VAR	SELL	1,507,968.430	97.33	1,467,767.89
FNMA POOL FS7086 FN 09/53 FIXED VAR	SELL	2,448,000.700	99.12	2,426,580.69
FNMA POOL FS7086 FN 09/53 FIXED VAR	SELL	1,997,568.570	99.19	1,981,416.36
FNMA POOL MA5164 FN 10/53 FIXED 5	SELL	19,538,846.710	94.81	18,524,616.24
FNMA POOL MA5215 FN 12/53 FIXED 5.5	SELL	19,077,980.720	97.09	18,522,734.02
FNMA POOL MA5215 FN 12/53 FIXED 5.5	SELL	6,694,709.200	99.32	6,649,206.10
FNMA POOL MA5215 FN 12/53 FIXED 5.5	SELL	48,964.230	100.00	48,964.23
FOMENTO ECONOMICO MEX SR UNSECURED 01/50 3.5	SELL	500,000.000	79.49	397,470.00
FORD MOTOR CO COMMON STOCK USD.01	SELL	1,778.000	12.54	22,296.39
FORD MOTOR CREDIT CO LLC SR UNSECURED 06/25 5.125	SELL	800,000.000	99.23	793,856.00
FORTINET INC COMMON STOCK USD.001	SELL	1,593.000	60.27	96,005.85
FORTINET INC COMMON STOCK USD.001	SELL	1,001.000	60.27	60,331.19
FORTIVE CORP COMMON STOCK USD.01	SELL	31.000	74.10	2,296.95
FORTIVE CORP COMMON STOCK USD.01	SELL	586.000	74.10	43,416.70
FORTIVE CORP COMMON STOCK USD.01	SELL	395.000	74.10	29,269.94
FORTUNA SILVER MINES INC COMMON STOCK	SELL	63,592.000	0.00	0.00
FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01	SELL	164.000	64.94	10,650.32
FOX CORP CLASS A COMMON STOCK USD.01	SELL	266.000	34.37	9,142.56
FOX CORP CLASS B COMMON STOCK USD.01	SELL	386.000	32.02	12,359.91
FRANKLIN RESOURCES INC COMMON STOCK USD.1	SELL	1,089.000	22.35	24,339.56
FREEDOM MORTGAGE CORP SR UNSECURED 144A 05/26 7.625	SELL	150,000.000	99.62	149,431.50
FREEDOM MORTGAGE CORP SR UNSECURED 144A 10/30 12.25	SELL	72,000.000	110.03	79,219.44
FREEDOM MORTGAGE CORP SR UNSECURED REGS 05/26 7.625	SELL	40,000.000	99.59	39,834.40
FREEDOM MORTGAGE HOLD SR UNSECURED 144A 02/29 9.25	SELL	33,000.000	102.05	33,677.82
FREEPORT MCMORAN INC COMMON STOCK USD.1	SELL	567.000	48.60	27,556.62
G.U.D. HOLDINGS LTD COMMON STOCK	SELL	29,236.000	0.00	0.00
GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001	SELL	863.000	24.69	21,307.82
GARTNER INC COMMON STOCK USD.0005	SELL	51.000	449.08	22,902.40
GE VERNOVA INC COMMON STOCK USD.01	SELL	98.000	171.51	16,807.26
GE VERNOVA INC COMMON STOCK USD.01	SELL	159.000	171.51	27,268.06

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	735.000	7.98	5,853.85
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	1,067.000	8.40	8,945.80
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	872.000	8.71	7,581.60
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	1,075.000	8.42	9,036.79
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	206.000	8.14	1,673.20
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	303.000	7.93	2,397.41
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	5,204.000	7.95	41,304.97
GEMVAX + KAEL CO LTD COMMON STOCK KRW500.0	SELL	90.000	7.92	711.39
GENERAC HOLDINGS INC COMMON STOCK USD.01	SELL	89.000	132.23	11,767.76
GENERAL ELECTRIC CO COMMON STOCK USD.01	SELL	215.000	158.97	34,177.05
GENERAL ELECTRIC CO COMMON STOCK USD.01	SELL	133.000	158.97	21,142.29
GENERAL ELECTRIC CO COMMON STOCK USD.01	SELL	115.000	158.98	18,281.82
GENERAL MILLS INC COMMON STOCK USD.1	SELL	814.000	63.26	51,491.39
GENERAL MILLS INC COMMON STOCK USD.1	SELL	453.000	63.26	28,657.20
GENERAL MOTORS CO COMMON STOCK USD.01	SELL	795.000	46.46	36,933.87
GENERAL MOTORS CO COMMON STOCK USD.01	SELL	711.000	46.46	33,030.36
GENERAL MOTORS CO COMMON STOCK USD.01	SELL	963.000	46.46	44,732.03
GENERAL MOTORS CO COMMON STOCK USD.01	SELL	1,392.000	46.46	64,673.30
GENPACT LTD COMMON STOCK USD.01	SELL	617.000	32.19	19,861.53
GENTEX CORP COMMON STOCK USD.06	SELL	29.000	33.71	977.49
GENTEX CORP COMMON STOCK USD.06	SELL	1,419.000	33.71	47,821.81
GENTEX CORP COMMON STOCK USD.06	SELL	915.000	33.71	30,845.07
GENUINE PARTS CO COMMON STOCK USD1.0	SELL	270.000	138.32	37,343.20
GENUINE PARTS CO COMMON STOCK USD1.0	SELL	52.000	138.32	7,192.31
GENUINE PARTS CO COMMON STOCK USD1.0	SELL	243.000	138.33	33,612.25
GERDAU SA PREF PREFERENCE	SELL	0.200	3.25	0.65
GILEAD SCIENCES INC COMMON STOCK USD.001	SELL	996.000	68.61	68,332.66
GILEAD SCIENCES INC COMMON STOCK USD.001	SELL	605.000	68.61	41,509.71
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	SELL	143,380.000	0.33	46,783.55
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	SELL	1,994.000	0.33	661.58
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	SELL	313,332.000	0.33	104,743.97
GINKGO BIOWORKS HOLDINGS INC COMMON STOCK USD.0001	SELL	102,769.000	0.33	34,354.72
GLOBAL PAYMENTS INC COMMON STOCK	SELL	463.000	96.70	44,767.15
GLOBAL PAYMENTS INC COMMON STOCK	SELL	9.000	96.70	870.25
GLOBAL PAYMENTS INC COMMON STOCK	SELL	337.000	96.70	32,588.41
GLOBUS MEDICAL INC A COMMON STOCK USD.001	SELL	659.000	68.49	45,128.38
GLOBUS MEDICAL INC A COMMON STOCK USD.001	SELL	22.000	68.49	1,506.67
GLOBUS MEDICAL INC A COMMON STOCK USD.001	SELL	173.000	68.49	11,848.44
GLOBUS MEDICAL INC A COMMON STOCK USD.001	SELL	464.000	68.49	31,779.82
GLP CAPITAL LP / FIN II COMPANY GUAR 01/31 4	SELL	200,000.000	90.34	180,684.00
GODADDY INC CLASS A COMMON STOCK USD.001	SELL	75.000	139.72	10,478.40
GOEASY LTD COMPANY GUAR 144A 05/26 4.375	SELL	125,000.000	97.09	121,361.25
GOEASY LTD COMPANY GUAR 144A 12/28 9.25	SELL	136,000.000	106.67	145,075.28
GOEASY LTD SR UNSECURED 144A 07/29 7.625	SELL	48,000.000	102.43	49,164.48
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	SELL	99.000	452.32	44,778.18
GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	SELL	97.000	452.32	43,873.82
GRACO INC COMMON STOCK USD1.0	SELL	286.000	79.28	22,673.15
GRACO INC COMMON STOCK USD1.0	SELL	21.000	79.28	1,664.78
GRACO INC COMMON STOCK USD1.0	SELL	267.000	79.28	21,165.03
GRACO INC COMMON STOCK USD1.0	SELL	112.000	79.28	8,879.49
GRAND CANYON EDUCATION INC COMMON STOCK USD.01	SELL	86.000	139.92	12,032.44
GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	SELL	350.000	26.21	9,173.63

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
GREAT PORTLAND ESTATES PLC RIGHT	SELL	9,480.000	1.46	13,882.94
GREAT PORTLAND ESTATES PLC RIGHT	SELL	2,691.000	1.37	3,687.15
GREAT PORTLAND ESTATES PLC RIGHT	SELL	427.000	1.35	576.28
GRITSTONE BIO INC COMMON STOCK USD.0001	SELL	28,830.000	0.62	17,813.56
GUESS? INC COMMON STOCK USD.01	SELL	5,621.000	20.40	114,665.21
GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001	SELL	93.000	137.90	12,823.96
H+R BLOCK INC COMMON STOCK	SELL	462.000	54.23	25,054.62
HALLIBURTON CO COMMON STOCK USD2.5	SELL	1,334.000	33.78	45,059.93
HALLIBURTON CO COMMON STOCK USD2.5	SELL	1,037.000	33.78	35,030.44
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	133.000	13.14	1,744.09
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	98.000	13.13	1,283.62
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	423.000	13.12	5,535.40
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	283.000	12.97	3,660.11
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	84.000	12.96	1,086.57
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	63.000	13.15	826.68
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	337.000	13.10	4,404.14
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	74.000	13.10	967.25
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	210.000	12.97	2,718.11
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	1,837.000	12.98	23,799.29
HANDSOME CO LTD COMMON STOCK KRW500.0	SELL	249.000	13.00	3,230.06
HARLEY DAVIDSON INC COMMON STOCK USD.01	SELL	340.000	33.54	11,403.76
HARLEY DAVIDSON INC SR UNSECURED 07/45 4.625	SELL	100,000.000	82.45	82,446.00
HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	SELL	43.000	100.54	4,323.27
HASHICORP INC CL A COMMON STOCK USD.000015	SELL	447.000	33.69	15,059.64
HAWAIIAN ELECTRIC INDS COMMON STOCK	SELL	1,857.000	9.02	16,747.81
HAWAIIAN ELECTRIC INDS COMMON STOCK	SELL	8,269.000	9.02	74,563.63
HAWAIIAN ELECTRIC INDS COMMON STOCK	SELL	7,024.000	9.02	63,357.52
HCA HEALTHCARE INC COMMON STOCK USD.01	SELL	221.000	321.28	71,000.35
HCA HEALTHCARE INC COMMON STOCK USD.01	SELL	411.000	321.28	132,039.11
HCA HEALTHCARE INC COMMON STOCK USD.01	SELL	423.000	321.29	135,903.50
HEALTHPEAK PROPERTIES INC REIT USD1.0	SELL	356.000	19.60	6,977.68
HEICO CORP COMMON STOCK USD.01	SELL	23.000	223.61	5,142.82
HEICO CORP COMMON STOCK USD.01	SELL	178.000	223.61	39,800.05
HEICO CORP COMMON STOCK USD.01	SELL	262.000	223.62	58,586.71
HENRY SCHEIN INC COMMON STOCK USD.01	SELL	139.000	64.10	8,910.04
HERSHEY CO/THE COMMON STOCK USD1.0	SELL	387.000	183.83	71,139.84
HERSHEY CO/THE COMMON STOCK USD1.0	SELL	190.000	183.84	34,928.22
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	SELL	1,724.000	3.53	6,083.83
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	SELL	10,408.000	3.53	36,713.19
HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01	SELL	7,880.000	3.53	27,817.20
HESS CORP COMMON STOCK USD1.0	SELL	305.000	147.52	44,991.58
HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01	SELL	439.000	21.17	9,293.77
HEXCEL CORP COMMON STOCK USD.01	SELL	89.000	62.45	5,558.13
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	SELL	565.000	218.20	123,279.00
HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	SELL	400.000	218.21	87,281.33
HIRERIGHT HOLDINGS CORP COMMON STOCK USD.001	SELL	4,725.000	14.35	67,803.75
HOLOGIC INC COMMON STOCK USD.01	SELL	153.000	74.25	11,360.42
HOME DEPOT INC COMMON STOCK USD.05	SELL	1,484.000	344.24	510,836.47
HOME DEPOT INC COMMON STOCK USD.05	SELL	864.000	344.25	297,427.88
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	SELL	1,856.000	213.54	396,304.37
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	SELL	23.000	213.54	4,911.22
HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	SELL	1,228.000	213.55	262,231.12

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
HORMEL FOODS CORP COMMON STOCK USD.01465	SELL	382.000	30.49	11,647.35
HOST HOTELS + RESORTS INC REIT USD.01	SELL	792.000	17.98	14,240.39
HOULIHAN LOKEY INC COMMON STOCK USD.001	SELL	121.000	134.87	16,318.30
HOWARD HUGHES HOLDINGS INC COMMON STOCK	SELL	691.000	64.82	44,783.84
HOWARD HUGHES HOLDINGS INC COMMON STOCK	SELL	38.000	64.82	2,462.99
HOWARD HUGHES HOLDINGS INC COMMON STOCK	SELL	256.000	64.82	16,594.17
HUBBELL INC COMMON STOCK USD.01	SELL	10,666.000	365.48	3,898,101.30
HUMANA INC COMMON STOCK USD.1666666	SELL	261.000	373.65	97,519.67
HUMANA INC COMMON STOCK USD.1666666	SELL	150.000	373.67	56,048.36
HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	SELL	51.000	160.01	8,160.12
HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	SELL	2,185.000	13.18	28,798.80
HUNTSMAN CORP COMMON STOCK USD.01	SELL	454.000	22.77	10,337.74
HUTCHMED CHINA LTD COMMON STOCK USD.1	SELL	13,500.000	3.66	49,296.12
I SENS INC COMMON STOCK KRW500.0	SELL	531.000	12.88	6,826.35
ICON PLC COMMON STOCK EUR.06	SELL	65.000	313.47	20,374.82
ICON PLC COMMON STOCK EUR.06	SELL	7,468.000	313.47	2,340,869.14
ICON PLC COMMON STOCK EUR.06	SELL	5,039.000	313.48	1,579,598.10
ICU MEDICAL INC COMMON STOCK USD.1	SELL	1,868.000	118.75	221,816.96
ICU MEDICAL INC COMMON STOCK USD.1	SELL	1,326.000	118.76	157,464.88
IDACORP INC COMMON STOCK	SELL	94.000	93.15	8,755.61
IDACORP INC COMMON STOCK	SELL	401.000	93.15	37,348.90
IDEX CORP COMMON STOCK USD.01	SELL	21.000	201.20	4,225.03
IDEX CORP COMMON STOCK USD.01	SELL	203.000	201.20	40,840.84
IDEXX LABORATORIES INC COMMON STOCK USD.1	SELL	73.000	487.20	35,564.43
IDEXX LABORATORIES INC COMMON STOCK USD.1	SELL	20.000	487.20	9,743.56
IDEXX LABORATORIES INC COMMON STOCK USD.1	SELL	27.000	487.22	13,154.59
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	835.000	9.99	8,326.92
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	592.000	10.02	5,921.86
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	418.000	10.16	4,239.68
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	485.000	10.18	4,927.02
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	304.000	9.97	3,024.81
IL DONG PHARMACEUTICAL CO LT COMMON STOCK KRW1000.0	SELL	808.000	9.95	8,023.06
ILLINOIS TOOL WORKS COMMON STOCK USD.01	SELL	383.000	236.96	90,752.77
ILLINOIS TOOL WORKS COMMON STOCK USD.01	SELL	8.000	236.96	1,895.60
ILLINOIS TOOL WORKS COMMON STOCK USD.01	SELL	246.000	236.96	58,288.56
ILLINOIS TOOL WORKS COMMON STOCK USD.01	SELL	299.000	236.97	70,852.12
ILLUMINA INC COMMON STOCK USD.01	SELL	117.000	104.38	12,212.65
INAGEYA CO LTD COMMON STOCK	SELL	300.000	7.86	2,358.67
INAGEYA CO LTD COMMON STOCK	SELL	300.000	7.97	2,389.17
INAGEYA CO LTD COMMON STOCK	SELL	300.000	7.99	2,395.67
INAGEYA CO LTD COMMON STOCK	SELL	100.000	8.00	799.37
INAGEYA CO LTD COMMON STOCK	SELL	100.000	7.93	793.00
INCYTE CORP COMMON STOCK USD.001	SELL	232.000	60.62	14,064.04
INGERSOLL RAND INC COMMON STOCK USD.01	SELL	476.000	90.84	43,234.82
INGERSOLL RAND INC COMMON STOCK USD.01	SELL	17.000	90.84	1,544.19
INGERSOLL RAND INC COMMON STOCK USD.01	SELL	263.000	90.84	23,891.28
INGREDION INC COMMON STOCK USD.01	SELL	98.000	114.70	11,240.76
INSULET CORP COMMON STOCK USD.001	SELL	90.000	201.81	18,162.27
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	SELL	1,332.000	29.14	38,812.07
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	SELL	4,968.000	29.14	144,751.07
INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01	SELL	4,561.000	29.14	132,909.77
INTELSAT EMERGENCE SA COMMON STOCK	SELL	2,002.000	28.17	56,390.33

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	SELL	59.000	136.90	8,076.63
INTERNATIONAL PAPER CO COMMON STOCK USD1.0	SELL	343.000	43.15	14,800.68
INTERNATIONAL PAPER CO SR UNSECURED 08/48 4.35	SELL	100,000.000	80.48	80,484.00
INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	SELL	1,122.000	29.09	32,639.53
INTL FLAVOR + FRAGRANCES SR UNSECURED 09/48 5	SELL	100,000.000	87.83	87,832.00
INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	SELL	79.000	95.21	7,521.70
INTUIT INC COMMON STOCK USD.01	SELL	195.000	657.21	128,151.89
INTUIT INC COMMON STOCK USD.01	SELL	120.000	657.24	78,866.40
INVESCO LTD COMMON STOCK USD.2	SELL	364.000	14.96	5,445.50
INVITATION HOMES INC REIT USD.01	SELL	1,278.000	35.89	45,864.86
INVITATION HOMES INC REIT USD.01	SELL	184.000	35.89	6,603.85
IPG PHOTONICS CORP COMMON STOCK USD.0001	SELL	119.000	84.39	10,042.56
IQVIA HOLDINGS INC COMMON STOCK USD.01	SELL	227.000	211.44	47,995.31
IQVIA HOLDINGS INC COMMON STOCK USD.01	SELL	165.000	211.45	34,888.13
IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001	SELL	239.000	26.62	6,362.26
ISHARES MSCI SAUDI ARABIA ETF ISHRS MSCI SAUDI ARABIA ETF	SELL	517,073.000	41.26	21,327,944.30
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	50,000.000	50.19	2,509,130.23
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	18,000.000	51.52	927,280.22
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	30,000.000	52.92	1,587,429.86
ISHARES MSCI TAIWAN ETF ISHARES MSCI TAIWAN ETF	SELL	25,000.000	54.25	1,356,059.79
ISHARES PREFERRED AND INCOME S ISHARES PREFERRED + INCOME S	SELL	310,000.000	31.64	9,800,532.37
ITT INC COMMON STOCK USD1.0	SELL	138.000	129.19	17,827.11
IZDEMIR ENERJI ELEKTRIK URET COMMON STOCK	SELL	661.000	0.74	486.83
JABIL INC COMMON STOCK USD.001	SELL	667.000	108.79	72,555.57
JABIL INC COMMON STOCK USD.001	SELL	77.000	108.79	8,376.40
JABIL INC COMMON STOCK USD.001	SELL	383.000	108.79	41,665.41
JABIL INC COMMON STOCK USD.001	SELL	572.000	108.79	62,228.83
JACOBS SOLUTIONS INC COMMON STOCK	SELL	38.000	139.71	5,308.73
JACOBS SOLUTIONS INC COMMON STOCK	SELL	284.000	139.71	39,674.26
JACOBS SOLUTIONS INC COMMON STOCK	SELL	170.000	139.72	23,751.05
JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5	SELL	403.000	33.71	13,585.31
JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	SELL	76.000	106.73	8,111.60
JBS USA HOLD/FOOD/LUX CO COMPANY GUAR 04/33 5.75	SELL	156,000.000	100.99	157,539.72
JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0	SELL	128.000	49.76	6,369.37
JINKOSOLAR HOLDING CO ADR ADR USD.00002	SELL	3,744.000	22.44	84,003.66
JOHNSON + JOHNSON COMMON STOCK USD1.0	SELL	1,864.000	146.16	272,432.80
JOHNSON + JOHNSON COMMON STOCK USD1.0	SELL	736.000	146.17	107,575.40
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SELL	14.000	66.47	930.51
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SELL	652.000	66.47	43,332.01
JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	SELL	193.000	66.47	12,828.91
JONES LANG LASALLE INC COMMON STOCK USD.01	SELL	80.000	205.29	16,422.64
JPMORGAN CHASE + CO COMMON STOCK USD1.0	SELL	979.000	202.26	198,006.05
JPMORGAN CHASE + CO COMMON STOCK USD1.0	SELL	54.000	202.26	10,921.59
JPMORGAN CHASE + CO COMMON STOCK USD1.0	SELL	2,952.000	202.26	597,031.30
JPMORGAN CHASE + CO COMMON STOCK USD1.0	SELL	2,292.000	202.27	463,586.97
JUNIPER NETWORKS INC COMMON STOCK USD.00001	SELL	123.000	36.46	4,484.65
KANGWON ENERGY CO LTD COMMON STOCK KRW500.0	SELL	742.000	10.46	7,741.52
KANGWON ENERGY CO LTD COMMON STOCK KRW500.0	SELL	1,087.000	10.64	11,541.31
KAYSERI SEKER FABRIKASI AS COMMON STOCK	SELL	2,971.000	0.87	2,582.85
KAYSERI SEKER FABRIKASI AS COMMON STOCK	SELL	5,842.000	0.87	5,073.46
KAYSERI SEKER FABRIKASI AS COMMON STOCK	SELL	4,329.000	0.86	3,710.12
KAYSERI SEKER FABRIKASI AS COMMON STOCK	SELL	2,432.000	0.86	2,089.33

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
KBR INC COMMON STOCK USD.001	SELL	284.000	64.14	18,216.05
KENVUE INC COMMON STOCK USD.01	SELL	1,011.000	18.18	18,380.27
KEYCORP COMMON STOCK USD1.0	SELL	786.000	14.21	11,169.21
KG CHEMICAL CORP COMMON STOCK KRW1000.0	SELL	2,067.000	3.71	7,650.96
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	10,700.000	0.06	620.60
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	8,600.000	0.06	487.26
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	1,000.000	0.06	57.44
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	11,600.000	0.05	636.79
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	23,300.000	0.05	1,256.93
KHON KAEN SUGAR IND NVDR NVDR THB.5	SELL	443,400.000	0.05	23,860.70
KIMBERLY CLARK CORP COMMON STOCK USD1.25	SELL	328.000	138.20	45,328.00
KIMBERLY CLARK CORP COMMON STOCK USD1.25	SELL	130.000	138.21	17,966.27
KINDER MORGAN INC COMMON STOCK USD.01	SELL	2,277.000	19.87	45,240.45
KINDER MORGAN INC COMMON STOCK USD.01	SELL	2,611.000	19.87	51,881.47
KINDER MORGAN INC COMPANY GUAR 03/48 5.2	SELL	200,000.000	90.70	181,394.00
KINIKA PHARMACEUTICALS A COMMON STOCK USD.000273	SELL	6,560.000	17.90	117,424.00
KINNEVIK AB B COMMON STOCK SEK.1	SELL	47,828.000	10.32	493,352.47
KIRBY CORP COMMON STOCK USD.1	SELL	226.000	119.74	27,059.37
KLA CORP COMMON STOCK USD.001	SELL	127.000	824.51	104,709.53
KLA CORP COMMON STOCK USD.001	SELL	84.000	824.55	69,259.89
KOHL S CORPORATION SR UNSECURED 05/25 10.75	SELL	3,978,000.000	104.07	4,139,851.62
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	283.000	11.57	3,268.49
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	63.000	11.47	721.35
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	175.000	11.22	1,960.23
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	135.000	11.13	1,499.33
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	103.000	10.92	1,122.53
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	318.000	10.76	3,413.88
KOLMAR BNH CO LTD COMMON STOCK KRW500.0	SELL	1,318.000	10.77	14,159.82
L+C BIO CO LTD COMMON STOCK KRW500.0	SELL	1,162.000	14.03	16,267.62
L+C BIO CO LTD COMMON STOCK KRW500.0	SELL	916.000	14.02	12,815.15
L+C BIO CO LTD COMMON STOCK KRW500.0	SELL	265.000	13.75	3,635.94
L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0	SELL	135.000	224.59	30,318.76
LABCORP HOLDINGS INC COMMON STOCK USD.1	SELL	11.000	203.51	2,238.51
LABCORP HOLDINGS INC COMMON STOCK USD.1	SELL	209.000	203.51	42,530.73
LABCORP HOLDINGS INC COMMON STOCK USD.1	SELL	74.000	203.52	15,059.97
LAM RESEARCH CORP COMMON STOCK USD.001	SELL	187.000	1,064.85	199,120.94
LAM RESEARCH CORP COMMON STOCK USD.001	SELL	111.000	1,064.90	118,200.14
LAMAR ADVERTISING CO A REIT USD.001	SELL	49.000	119.54	5,857.05
LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0	SELL	291.000	84.08	24,467.64
LANDSTAR SYSTEM INC COMMON STOCK USD.01	SELL	18.000	184.48	3,320.49
LANDSTAR SYSTEM INC COMMON STOCK USD.01	SELL	234.000	184.48	43,165.24
LAS VEGAS SANDS CORP COMMON STOCK USD.001	SELL	1,780.000	44.25	78,758.36
LAS VEGAS SANDS CORP COMMON STOCK USD.001	SELL	698.000	44.25	30,886.97
LAS VEGAS SANDS CORP SR UNSECURED 06/25 2.9	SELL	150,000.000	97.07	145,602.00
LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01	SELL	143.000	57.99	8,292.69
LAZARD INC COMMON STOCK USD.01	SELL	298.000	38.18	11,377.80
LEAR CORP COMMON STOCK USD.01	SELL	90.000	114.21	10,279.05
LEIDOS HOLDINGS INC COMMON STOCK USD.0001	SELL	225.000	145.89	32,823.50
LENNAR CORP B SHS COMMON STOCK USD.1	SELL	186.000	139.44	25,934.37
LENNAR CORP A COMMON STOCK USD.1	SELL	307.000	149.87	46,006.35
LENNAR CORP A COMMON STOCK USD.1	SELL	34.000	149.87	5,095.34
LENNAR CORP A COMMON STOCK USD.1	SELL	103.000	149.88	15,436.84

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
LENNOX INTERNATIONAL INC COMMON STOCK USD.01	SELL	28.000	535.00	14,979.66
LIBERTY BROADBAND A COMMON STOCK USD.01	SELL	274.000	54.60	14,960.61
LIBERTY BROADBAND C COMMON STOCK USD.01	SELL	878.000	54.82	48,129.74
LIBERTY BROADBAND C COMMON STOCK USD.01	SELL	201.000	54.82	11,018.99
LIBERTY MEDIA CORP CL A NEW TRACKING STK	SELL	327.000	22.15	7,243.17
LIBERTY MEDIA CORP LIBER NEW TRACKING STK	SELL	713.000	22.16	15,800.35
LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	SELL	317.000	38.27	12,131.76
LIFETECH SCIENTIFIC CORP COMMON STOCK USD.0000125	SELL	332,000.000	0.19	62,225.21
LINCOLN ELECTRIC HOLDINGS COMMON STOCK	SELL	76.000	188.65	14,336.86
LINDE INC/CT COMPANY GUAR 08/50 2	SELL	100,000.000	56.21	56,214.00
LINDE PLC COMMON STOCK	SELL	814.000	438.81	357,174.90
LINDE PLC COMMON STOCK	SELL	13.000	438.81	5,704.34
LINDE PLC COMMON STOCK	SELL	415.000	438.83	182,107.58
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	513,500.000	0.00	2,206.21
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	1,424,100.000	0.00	6,215.60
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	274,300.000	0.00	1,167.71
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	120,500.000	0.00	510.33
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	104,100.000	0.00	443.99
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	115,000.000	0.00	476.77
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	1,253,100.000	0.00	5,171.52
LIPPO KARAWACI TBK PT COMMON STOCK IDR100.0	SELL	7,152,700.000	0.00	28,077.80
LKQ CORP COMMON STOCK USD.01	SELL	460.000	41.59	19,131.69
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	SELL	348.000	467.10	162,543.50
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	SELL	29.000	467.10	13,545.45
LOCKHEED MARTIN CORP COMMON STOCK USD1.0	SELL	177.000	467.12	82,677.96
LOEWS CORP COMMON STOCK USD.01	SELL	405.000	74.74	30,270.15
LOWE S COS INC COMMON STOCK USD.5	SELL	849.000	220.46	187,164.48
LOWE S COS INC COMMON STOCK USD.5	SELL	581.000	220.47	128,089.21
LPL FINANCIAL HOLDINGS INC COMMON STOCK	SELL	90.000	279.30	25,136.07
LPL FINANCIAL HOLDINGS INC COMMON STOCK	SELL	75.000	279.30	20,946.31
LPL FINANCIAL HOLDINGS INC COMMON STOCK	SELL	112.000	279.31	31,282.07
M + T BANK CORP COMMON STOCK USD.5	SELL	132.000	151.37	19,979.82
MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01	SELL	45.000	188.14	8,465.97
MAGAZINE LUIZA SA COMMON STOCK	SELL	0.300	2.15	0.64
MAGNA INTERNATIONAL INC SR UNSECURED 03/33 5.5	SELL	200,000.000	103.24	206,480.00
MAGNUM BHD COMMON STOCK	SELL	59,700.000	0.24	14,409.07
MAJOR CINEPLEX GROUP NVDR NVDR THB1.0	SELL	14,500.000	0.36	5,223.76
MAJOR CINEPLEX GROUP NVDR NVDR THB1.0	SELL	10,500.000	0.36	3,764.04
MAJOR CINEPLEX GROUP NVDR NVDR THB1.0	SELL	11,800.000	0.36	4,228.59
MAJOR CINEPLEX GROUP NVDR NVDR THB1.0	SELL	10,200.000	0.35	3,610.06
MAJOR CINEPLEX GROUP NVDR NVDR THB1.0	SELL	400.000	0.35	140.27
MANHATTAN ASSOCIATES INC COMMON STOCK USD.01	SELL	88.000	246.69	21,708.16
MARATHON OIL CORP COMMON STOCK USD1.0	SELL	1,594.000	28.67	45,685.95
MARATHON OIL CORP COMMON STOCK USD1.0	SELL	900.000	28.67	25,803.36
MARATHON PETROLEUM CORP COMMON STOCK USD.01	SELL	658.000	173.48	114,146.00
MARATHON PETROLEUM CORP COMMON STOCK USD.01	SELL	36.000	173.48	6,245.01
MARATHON PETROLEUM CORP COMMON STOCK USD.01	SELL	886.000	173.48	153,691.91
MARATHON PETROLEUM CORP COMMON STOCK USD.01	SELL	1,092.000	173.49	189,443.08
MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	SELL	10,151.000	7.16	72,668.98
MARAVAI LIFESCIENCES HLDGS A COMMON STOCK USD.01	SELL	6,732.000	7.16	48,201.79
MARINUS PHARMACEUTICALS INC COMMON STOCK USD.001	SELL	11,109.000	1.17	12,997.16
MARKEL GROUP INC COMMON STOCK	SELL	33.000	1,575.66	51,995.25

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MARKEL GROUP INC COMMON STOCK	SELL	34.000	1,575.73	53,573.26
MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	SELL	71.000	200.54	14,237.84
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	SELL	59.000	241.77	14,263.88
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	SELL	603.000	241.77	145,778.43
MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	SELL	470.000	241.78	113,633.63
MARRIOTT VACATIONS WORLD COMMON STOCK USD.01	SELL	49.000	87.32	4,278.75
MARSH + MCLENNAN COS COMMON STOCK USD1.0	SELL	621.000	210.72	130,852.86
MARSH + MCLENNAN COS COMMON STOCK USD1.0	SELL	254.000	210.73	53,523.70
MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	SELL	47.000	541.82	25,464.99
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	SELL	37.000	69.90	2,586.18
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	SELL	626.000	69.90	43,751.17
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	SELL	13.000	69.90	908.64
MARVELL TECHNOLOGY INC COMMON STOCK USD.002	SELL	178.000	69.90	12,442.38
MASCO CORP COMMON STOCK USD1.0	SELL	11.000	66.67	733.31
MASCO CORP COMMON STOCK USD1.0	SELL	662.000	66.67	44,129.01
MASCO CORP COMMON STOCK USD1.0	SELL	439.000	66.67	29,268.58
MASIMO CORP COMMON STOCK USD.001	SELL	144.000	125.95	18,135.63
MASSACHUSETTS ST WTR RESOURCES MASWTR 08/39 FIXED 3.104	SELL	125,000.000	84.61	105,757.49
MASTERCARD INC A COMMON STOCK USD.0001	SELL	967.000	441.16	426,582.44
MASTERCARD INC A COMMON STOCK USD.0001	SELL	565.000	441.18	249,259.21
MATCH GROUP INC COMMON STOCK USD.001	SELL	569.000	30.38	17,286.47
MATTEL INC COMMON STOCK USD1.0	SELL	667.000	16.26	10,845.58
MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01	SELL	250.000	70.94	17,735.28
MCDONALD S CORP COMMON STOCK USD.01	SELL	1,438.000	254.84	366,448.29
MCDONALD S CORP COMMON STOCK USD.01	SELL	829.000	254.85	211,265.60
MCKESSON CORP COMMON STOCK USD.01	SELL	236.000	584.04	137,829.36
MCKESSON CORP COMMON STOCK USD.01	SELL	163.000	584.07	95,199.96
MCNEX CO LTD COMMON STOCK KRW500.0	SELL	761.000	16.30	12,377.82
MCNEX CO LTD COMMON STOCK KRW500.0	SELL	592.000	16.57	9,787.58
MCNEX CO LTD COMMON STOCK KRW500.0	SELL	317.000	16.57	5,241.46
MCNEX CO LTD COMMON STOCK KRW500.0	SELL	210.000	16.67	3,493.20
MEDTRONIC PLC COMMON STOCK USD.1	SELL	383.000	78.71	30,144.71
MEDTRONIC PLC COMMON STOCK USD.1	SELL	5.000	78.71	393.52
MEDTRONIC PLC COMMON STOCK USD.1	SELL	252.000	78.71	19,832.34
MEDTRONIC PLC COMMON STOCK USD.1	SELL	449.000	78.71	35,339.99
MERCK + CO. INC. COMMON STOCK USD.5	SELL	502.000	123.80	62,145.37
MERCK + CO. INC. COMMON STOCK USD.5	SELL	1,738.000	123.80	215,154.06
MERCK + CO. INC. COMMON STOCK USD.5	SELL	1,233.000	123.81	152,647.68
MERCURY SYSTEMS INC COMMON STOCK USD.01	SELL	3,934.000	26.99	106,165.86
MERCURY SYSTEMS INC COMMON STOCK USD.01	SELL	1,026.000	26.99	27,689.94
MERCURY SYSTEMS INC COMMON STOCK USD.01	SELL	3,197.000	26.99	86,288.47
MERITAGE HOMES CORP COMPANY GUAR 06/25 6	SELL	50,000.000	100.28	50,138.99
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	SELL	1,949.000	504.22	982,695.51
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	SELL	1,585.000	504.22	799,162.52
META PLATFORMS INC CLASS A COMMON STOCK USD.000006	SELL	2,255.000	504.24	1,137,033.41
METLIFE INC COMMON STOCK USD.01	SELL	2,031.000	70.19	142,558.01
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	41,800.000	0.00	185.71
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	15,400.000	0.00	76.24
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	4,000.000	0.00	19.23
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	5,400.000	0.00	26.21
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	4,200.000	0.01	21.22
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	13,900.000	0.00	68.42

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	1,880,300.000	0.00	9,115.94
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	1,407,900.000	0.00	6,813.84
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	1,555,300.000	0.00	7,537.60
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	1,194,200.000	0.00	5,654.36
METRO HEALTHCARE INDONESIA T COMMON STOCK IDR100.0	SELL	550,500.000	0.00	2,598.16
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	SELL	36.000	1,397.59	50,311.55
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	SELL	3.000	1,397.59	4,192.64
METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	SELL	27.000	1,397.65	37,735.50
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	3,207,300.000	4.92	157,805.45
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	27,080,000.000	4.53	1,226,459.27
MEX BONOS DESARR FIX RT BONDS 05/33 7.5	SELL	37,310,000.000	4.56	1,702,627.54
MGIC INVESTMENT CORP COMMON STOCK USD1.0	SELL	516.000	21.55	11,119.95
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	SELL	458.000	44.44	20,352.49
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	SELL	2,863.000	44.44	127,205.28
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	SELL	95.000	44.44	4,221.44
MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	SELL	1,901.000	44.44	84,481.70
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	SELL	122.000	91.50	11,162.56
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	SELL	376.000	91.50	34,400.03
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	SELL	16.000	91.50	1,463.91
MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	SELL	238.000	91.50	21,777.32
MICRON TECHNOLOGY INC SR UNSECURED 11/41 3.366	SELL	200,000.000	74.87	149,748.00
MICROSOFT CORP COMMON STOCK USD.00000625	SELL	1,255.000	446.95	560,905.39
MICROSOFT CORP COMMON STOCK USD.00000625	SELL	4,758.000	446.95	2,126,517.08
MICROSOFT CORP COMMON STOCK USD.00000625	SELL	3,679.000	446.97	1,644,353.97
MICROSOFT CORP SR UNSECURED 144A 09/30 1.35	SELL	5,000,000.000	80.21	4,010,550.00
MICROSOFT CORP SR UNSECURED 144A 09/50 2.5	SELL	4,200,000.000	60.17	2,527,056.00
MICROSTRATEGY INC CL A COMMON STOCK USD.001	SELL	2,933.000	1,377.48	4,040,036.52
MICROVAST HOLDINGS INC COMMON STOCK USD.0001	SELL	75,700.000	0.46	34,525.81
MID AMERICA APARTMENT COMM REIT USD.01	SELL	95.000	142.62	13,548.15
MIDDLEBY CORP COMMON STOCK USD.01	SELL	49.000	122.62	6,007.98
MISTER CAR WASH INC COMMON STOCK USD.01	SELL	2,307.000	7.12	16,423.07
MISTER CAR WASH INC COMMON STOCK USD.01	SELL	4,708.000	7.12	33,508.25
MISTER CAR WASH INC COMMON STOCK USD.01	SELL	4,775.000	7.12	33,998.48
MKS INSTRUMENTS INC COMMON STOCK	SELL	107.000	130.59	13,972.27
MMG LTD RIGHT	SELL	238,400.000	0.05	10,851.66
MNTECH CO LTD COMMON STOCK KRW500.0	SELL	2,931.000	9.92	29,002.37
MODEL N INC COMMON STOCK USD.00015	SELL	7,688.000	30.00	230,640.00
MODERNA INC COMMON STOCK USD.0001	SELL	992.000	118.75	117,788.78
MODERNA INC COMMON STOCK USD.0001	SELL	77.000	118.75	9,143.30
MODERNA INC COMMON STOCK USD.0001	SELL	683.000	118.76	81,107.47
MOHAWK INDUSTRIES INC COMMON STOCK USD.01	SELL	112.000	113.59	12,722.27
MOLINA HEALTHCARE INC COMMON STOCK USD.001	SELL	37.000	297.31	11,000.26
MONDELEZ INTERNATIONAL INC A COMMON STOCK	SELL	3,148.000	65.44	205,996.24
MONDELEZ INTERNATIONAL INC A COMMON STOCK	SELL	1,774.000	65.44	116,092.30
MOODY S CORP COMMON STOCK USD.01	SELL	119.000	420.93	50,088.97
MOODY S CORP COMMON STOCK USD.01	SELL	166.000	420.95	69,875.43
MORGAN STANLEY COMMON STOCK USD.01	SELL	1,089.000	97.19	105,835.87
MORGAN STANLEY COMMON STOCK USD.01	SELL	889.000	97.19	86,403.23
MORPHOSYS AG COMMON STOCK	SELL	5,570.000	72.82	405,537.85
MORPHOSYS AG COMMON STOCK	SELL	1,417.000	72.76	103,074.28
MOSAIC CO/THE COMMON STOCK USD.01	SELL	704.000	28.90	20,345.87
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	SELL	135.000	386.05	52,115.16

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	SELL	144.000	386.07	55,592.04
MSA SAFETY INC COMMON STOCK	SELL	45.000	187.70	8,446.17
MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	SELL	61.000	79.31	4,837.98
MSCI INC COMMON STOCK USD.01	SELL	21.000	481.77	10,116.89
MULTIPLAN CORP COMMON STOCK	SELL	84,404.000	0.39	32,781.59
MURPHY USA INC COMMON STOCK USD.01	SELL	28.000	469.46	13,144.44
MURPHY USA INC COMMON STOCK USD.01	SELL	66.000	469.46	30,982.96
MURPHY USA INC COMMON STOCK USD.01	SELL	53.000	469.48	24,881.75
NAPHTHA ISRAEL PETROLEUM CRP COMMON STOCK ILS2.0	SELL	6,839.000	5.45	37,238.57
NATIONAL STORAGE AFFILIATES REIT USD.01	SELL	350.000	41.22	14,427.22
NATWEST GROUP PLC JR SUBORDINA 12/99 VAR	SELL	1,660,000.000	79.00	1,311,400.00
NCR ATLEOS CORP COMMON STOCK USD.01	SELL	1,781.000	27.02	48,119.50
NCR ATLEOS CORP COMMON STOCK USD.01	SELL	4,181.000	27.02	112,957.02
NCR ATLEOS CORP COMMON STOCK USD.01	SELL	4,086.000	27.02	110,405.55
NCR VOYIX CORP COMMON STOCK USD.01	SELL	2,992.000	12.35	36,947.18
NCR VOYIX CORP COMMON STOCK USD.01	SELL	8,931.000	12.35	110,272.45
NCR VOYIX CORP COMMON STOCK USD.01	SELL	8,070.000	12.35	99,665.76
NEOEN RIGHTS	SELL	13,920.000	0.00	0.00
NEOEN RIGHTS	SELL	285.000	0.00	0.00
NEOWIZ COMMON STOCK KRW500.0	SELL	1,037.000	15.08	15,609.37
NEOWIZ COMMON STOCK KRW500.0	SELL	488.000	15.11	7,359.73
NET LEASE OFFICE PROPERTY REIT USD.001	SELL	1,340.000	24.62	32,986.53
NET LEASE OFFICE PROPERTY REIT USD.001	SELL	831.000	24.62	20,459.56
NETAPP INC COMMON STOCK USD.001	SELL	81.000	128.81	10,432.95
NETFLIX INC COMMON STOCK USD.001	SELL	226.000	674.88	152,518.06
NETFLIX INC COMMON STOCK USD.001	SELL	101.000	674.91	68,163.91
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	SELL	28,447.000	3.22	91,568.34
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	SELL	37,360.000	3.22	120,202.45
NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	SELL	43,758.000	3.22	140,901.22
NEW YORK TIMES CO A COMMON STOCK USD.1	SELL	353.000	51.21	18,077.40
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	4,280,000.000	70.22	3,005,416.29
NEW ZEALAND GVT ILB BONDS REGS 09/40 2.5	SELL	420,000.000	74.62	313,399.18
NEWMONT / NEWCREST FIN COMPANY GUAR 144A 11/41 5.75	SELL	200,000.000	102.45	204,906.00
NEWMONT CORP COMMON STOCK USD1.6	SELL	807.000	41.87	33,787.34
NEWMONT CORP COMMON STOCK USD1.6	SELL	149.000	41.87	6,237.26
NEWMONT CORP COMMON STOCK USD1.6	SELL	119.000	41.87	4,982.09
NEWMONT CORP COMMON STOCK USD1.6	SELL	370.000	41.87	15,492.13
NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01	SELL	83.000	166.02	13,779.03
NEXTERA ENERGY INC COMMON STOCK USD.01	SELL	826.000	70.81	58,486.60
NEXTERA ENERGY INC COMMON STOCK USD.01	SELL	349.000	70.81	24,709.21
NEXTERA ENERGY INC COMMON STOCK USD.01	SELL	64.000	70.81	4,531.55
NEXTERA ENERGY INC COMMON STOCK USD.01	SELL	458.000	70.81	32,431.44
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	219.000	7.95	1,736.90
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	156.000	7.99	1,244.58
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	54.000	8.07	434.85
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	193.000	7.99	1,539.25
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	73.000	7.92	576.86
NICE HOLDINGS CO LTD COMMON STOCK KRW500.0	SELL	4,095.000	7.86	32,111.12
NIKOLA CORP COMMON STOCK USD.0001	SELL	148,000.000	1.02	150,960.00
NIKOLA CORP COMMON STOCK USD.0001	SELL	4,933.000	8.19	40,400.14
NNN REIT INC REIT USD.01	SELL	441.000	42.60	18,786.86
NORDSON CORP COMMON STOCK	SELL	132.000	231.95	30,616.54

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
NORDSTROM INC COMMON STOCK	SELL	483.000	21.22	10,249.40
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	SELL	14.000	214.69	3,005.53
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	SELL	304.000	214.69	65,261.51
NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	SELL	252.000	214.70	54,102.69
NORFOLK SOUTHERN CORP SR UNSECURED 03/64 5.95	SELL	100,000.000	104.92	104,923.00
NORTHERN TRUST CORP COMMON STOCK USD1.666666	SELL	185.000	83.98	15,536.53
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	SELL	31.000	435.95	13,513.99
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	SELL	251.000	435.95	109,418.39
NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	SELL	144.000	435.97	62,777.74
NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	SELL	515.000	18.79	9,676.99
NOTA DO TESOURO NACIONAL NOTES 01/27 10	SELL	20,490,000.000	18.65	3,822,338.74
NOTA DO TESOURO NACIONAL NOTES 01/27 10	SELL	36,610,000.000	18.64	6,824,451.07
NOVOCURE LTD COMMON STOCK	SELL	9,696.000	17.13	166,078.16
NOVOCURE LTD COMMON STOCK	SELL	6,235.000	17.13	106,806.94
NRG ENERGY INC COMMON STOCK USD.01	SELL	584.000	77.86	45,468.39
NRG ENERGY INC COMMON STOCK USD.01	SELL	250.000	77.86	19,463.82
NRG ENERGY INC COMMON STOCK USD.01	SELL	371.000	77.86	28,885.25
NRG ENERGY INC COMMON STOCK USD.01	SELL	499.000	77.86	38,852.70
NUCOR CORP COMMON STOCK USD.4	SELL	13.000	158.08	2,054.95
NUCOR CORP COMMON STOCK USD.4	SELL	706.000	158.08	111,595.72
NUCOR CORP COMMON STOCK USD.4	SELL	430.000	158.09	67,975.43
NUCOR CORP SR UNSECURED 04/52 3.85	SELL	200,000.000	78.32	156,642.00
NUTANIX INC A COMMON STOCK USD.000025	SELL	302.000	56.85	17,168.94
NVENT ELECTRIC PLC COMMON STOCK USD.01	SELL	329.000	76.61	25,203.73
NVIDIA CORP COMMON STOCK USD.001	SELL	15,584.000	123.54	1,925,178.25
NVIDIA CORP COMMON STOCK USD.001	SELL	9,151.000	123.55	1,130,531.61
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	SELL	105.000	1,056.06	110,882.95
O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	SELL	55.000	1,056.11	58,084.18
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	SELL	5,106.000	63.03	321,781.38
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	SELL	196.000	63.03	12,353.04
OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	SELL	3,211.000	63.03	202,392.37
OGE ENERGY CORP COMMON STOCK USD.01	SELL	554.000	35.70	19,778.08
OKTA INC COMMON STOCK	SELL	86.000	93.61	8,050.57
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	SELL	3,197.000	1.54	4,920.04
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	SELL	8,841.000	1.54	13,592.66
OLAPLEX HOLDINGS INC COMMON STOCK USD.001	SELL	8,113.000	1.54	12,494.48
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	SELL	242.000	176.60	42,735.77
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	SELL	60.000	176.60	10,595.55
OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	SELL	106.000	176.61	18,719.88
OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	SELL	211.000	30.90	6,519.98
OLIN CORP COMMON STOCK USD1.0	SELL	117.000	47.15	5,516.62
OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001	SELL	198.000	98.17	19,437.94
OMEGA HEALTHCARE INVESTORS REIT USD.1	SELL	134.000	34.25	4,589.57
OMNICOM GROUP COMMON STOCK USD.15	SELL	614.000	89.70	55,073.65
OMNICOM GROUP COMMON STOCK USD.15	SELL	433.000	89.70	38,840.71
ON SEMICONDUCTOR COMMON STOCK USD.01	SELL	35.000	68.55	2,399.09
ON SEMICONDUCTOR COMMON STOCK USD.01	SELL	641.000	68.55	43,934.19
ON SEMICONDUCTOR COMMON STOCK USD.01	SELL	492.000	68.55	33,727.09
ONCOCLINICAS DO BRASIL SERVICO RIGHTS	SELL	6,100.000	0.01	41.97
ONCOCLINICAS DO BRASIL SERVICO RIGHTS	SELL	13,568.000	0.00	51.23
ONCOR ELECTRIC DELIVERY SR SECURED 11/48 4.1	SELL	200,000.000	82.22	164,430.00
ONEOK INC COMMON STOCK USD.01	SELL	120.000	81.55	9,786.14

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
OSAIC FINANCIAL SVCS INC PREFERRED STOCK 8	SELL	2,808.000	15.76	44,254.08
OTIS WORLDWIDE CORP COMMON STOCK USD.01	SELL	24.000	96.26	2,310.11
OTIS WORLDWIDE CORP COMMON STOCK USD.01	SELL	1,415.000	96.26	136,192.79
OTIS WORLDWIDE CORP COMMON STOCK USD.01	SELL	614.000	96.26	59,104.51
OVINTIV INC COMPANY GUAR 11/41 5.15	SELL	175,000.000	87.55	153,203.75
OWENS CORNING COMMON STOCK USD.001	SELL	11.000	173.72	1,910.83
OWENS CORNING COMMON STOCK USD.001	SELL	246.000	173.72	42,731.96
OWENS CORNING COMMON STOCK USD.001	SELL	147.000	173.73	25,537.23
PACCAR FINANCIAL CORP SR UNSECURED 01/29 4.6	SELL	400,000.000	99.38	397,500.00
PACCAR INC COMMON STOCK USD1.0	SELL	77.000	102.94	7,926.49
PARKER HANNIFIN CORP COMMON STOCK USD.5	SELL	15.000	505.81	7,586.91
PARKER HANNIFIN CORP COMMON STOCK USD.5	SELL	72.000	505.81	36,416.72
PARKER HANNIFIN CORP COMMON STOCK USD.5	SELL	3.000	505.81	1,517.37
PARKER HANNIFIN CORP COMMON STOCK USD.5	SELL	44.000	505.83	22,255.97
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	1,485.000	5.61	8,312.13
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	1,467.000	5.65	8,266.59
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	486.000	5.66	2,743.45
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	940.000	5.66	5,310.37
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	363.000	5.57	2,019.27
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	2,409.000	5.56	13,358.00
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	134.000	5.56	743.04
PARTRON CO LTD COMMON STOCK KRW500.0	SELL	1,227.000	5.59	6,848.33
PARTY CITY HOLDCO INC SECURED 144A 01/29 12	SELL	51,500.000	93.91	48,365.71
PAYCHEX INC COMMON STOCK USD.01	SELL	102.000	118.56	12,092.68
PAYCHEX INC COMMON STOCK USD.01	SELL	254.000	118.56	30,111.37
PAYCHEX INC COMMON STOCK USD.01	SELL	7.000	118.56	829.87
PAYCHEX INC COMMON STOCK USD.01	SELL	118.000	118.57	13,990.29
PAYCOM SOFTWARE INC COMMON STOCK USD.01	SELL	123.000	143.05	17,594.19
PAYPAL HOLDINGS INC COMMON STOCK	SELL	3,208.000	58.03	186,151.85
PAYPAL HOLDINGS INC COMMON STOCK	SELL	17.000	58.03	986.44
PAYPAL HOLDINGS INC COMMON STOCK	SELL	495.000	58.03	28,720.09
PAYPAL HOLDINGS INC COMMON STOCK	SELL	2,352.000	58.03	136,488.64
PELTON INTERACTIVE INC A COMMON STOCK USD.000025	SELL	6,238.000	3.38	21,077.61
PELTON INTERACTIVE INC A COMMON STOCK USD.000025	SELL	24,787.000	3.38	83,715.76
PELTON INTERACTIVE INC A COMMON STOCK USD.000025	SELL	21,184.000	3.38	71,602.04
PENN ENTERTAINMENT INC COMMON STOCK USD.01	SELL	910.000	19.36	17,613.29
PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	SELL	155.000	149.03	23,098.44
PENTAIR PLC COMMON STOCK USD.01	SELL	270.000	76.67	20,699.87
PENUMBRA INC COMMON STOCK USD.001	SELL	28.000	179.98	5,039.23
PEPSICO INC COMMON STOCK USD.017	SELL	865.000	164.93	142,659.61
PEPSICO INC COMMON STOCK USD.017	SELL	369.000	164.93	60,856.55
PEPSICO INC COMMON STOCK USD.017	SELL	711.000	164.94	117,267.01
PERFECT MEDICAL HEALTH MANAG COMMON STOCK HKD.1	SELL	3,000.000	0.31	921.53
PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01	SELL	105.000	66.11	6,941.64
PERRIGO CO PLC COMMON STOCK EUR.001	SELL	469.000	25.68	12,044.10
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	SELL	7,575.000	3.78	28,625.12
PETCO HEALTH AND WELLNESS CO COMMON STOCK USD.001	SELL	4,842.000	3.78	18,303.22
PFIZER INC COMMON STOCK USD.05	SELL	2,166.000	27.98	60,600.82
PFIZER INC COMMON STOCK USD.05	SELL	881.000	27.98	24,650.75
PHILIP MORRIS INTERNATIONAL COMMON STOCK	SELL	617.000	101.33	62,513.93
PHILIP MORRIS INTERNATIONAL COMMON STOCK	SELL	5.000	101.33	506.62
PHILIP MORRIS INTERNATIONAL COMMON STOCK	SELL	420.000	101.33	42,559.26

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
PHILIPPINE GOVERNMENT SR UNSECURED 07/31 8	SELL	63,900,000.000	1.82	1,166,148.32
PHILLIPS 66 COMMON STOCK	SELL	279.000	141.17	39,385.05
PHILLIPS 66 COMMON STOCK	SELL	1,361.000	141.17	192,116.13
PHILLIPS 66 COMMON STOCK	SELL	19.000	141.17	2,682.10
PHILLIPS 66 COMMON STOCK	SELL	1,165.000	141.18	164,465.58
PHINIA INC COMMON STOCK USD.01	SELL	1,077.000	39.36	42,388.46
PHINIA INC COMMON STOCK USD.01	SELL	3,235.000	39.36	127,317.97
PHINIA INC COMMON STOCK USD.01	SELL	2,701.000	39.36	106,312.99
PILGRIM S PRIDE CORP COMMON STOCK USD.01	SELL	256.000	38.49	9,853.60
PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	SELL	288.000	80.04	23,051.85
PINTEREST INC CLASS A COMMON STOCK USD.00001	SELL	218.000	44.07	9,607.40
PLUG POWER INC COMMON STOCK USD.01	SELL	30,527.000	2.33	71,049.61
PLUG POWER INC COMMON STOCK USD.01	SELL	18,058.000	2.33	42,055.91
PLUG POWER INC COMMON STOCK USD.01	SELL	30,792.000	2.33	71,746.44
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	SELL	296.000	155.48	46,020.50
PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	SELL	221.000	155.49	34,361.60
POLARIS INC COMMON STOCK USD.01	SELL	129.000	78.31	10,102.14
POOL CORP COMMON STOCK USD.001	SELL	40.000	307.33	12,292.75
POOL CORP COMMON STOCK USD.001	SELL	96.000	307.33	29,502.08
POOL CORP COMMON STOCK USD.001	SELL	109.000	307.34	33,499.47
POST HOLDINGS INC COMMON STOCK USD.01	SELL	100.000	104.16	10,416.16
PPG INDUSTRIES INC COMMON STOCK USD1.66666	SELL	411.000	125.89	51,738.94
PPG INDUSTRIES INC COMMON STOCK USD1.66666	SELL	166.000	125.90	20,898.05
PREMIER INC CLASS A COMMON STOCK USD.01	SELL	366.000	18.67	6,833.32
PRESIDIO HOLDING INC SR SECURED 144A 02/27 4.875	SELL	120,000.000	101.22	121,462.80
PRIMERICA INC COMMON STOCK	SELL	69.000	236.59	16,324.26
PRINCIPAL FINANCIAL GRP COMPANY GUAR 03/53 5.5	SELL	200,000.000	98.11	196,228.00
PROCTER + GAMBLE CO/THE COMMON STOCK	SELL	342.000	164.92	56,400.73
PROCTER + GAMBLE CO/THE COMMON STOCK	SELL	1,174.000	164.92	193,601.30
PROCTER + GAMBLE CO/THE COMMON STOCK	SELL	70.000	164.92	11,543.89
PROCTER + GAMBLE CO/THE COMMON STOCK	SELL	490.000	164.93	80,812.03
PROGRESSIVE CORP COMMON STOCK USD1.0	SELL	384.000	207.71	79,757.46
PROGRESSIVE CORP COMMON STOCK USD1.0	SELL	212.000	207.72	44,035.18
PROLOGIS INC REIT USD.01	SELL	625.000	112.31	70,191.16
PROLOGIS INC REIT USD.01	SELL	521.000	112.31	58,514.38
PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	SELL	429.000	117.20	50,275.26
PTC INC COMMON STOCK USD.01	SELL	22,760.000	181.67	4,134,694.25
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	SELL	215.000	73.70	15,844.51
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	SELL	398.000	73.70	29,328.60
PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	SELL	105.000	73.70	7,738.62
PULTEGROUP INC COMMON STOCK USD.01	SELL	141.000	110.10	15,523.52
PULTEGROUP INC COMMON STOCK USD.01	SELL	30.000	110.10	3,302.82
PULTEGROUP INC COMMON STOCK USD.01	SELL	235.000	110.10	25,870.90
PULTEGROUP INC COMMON STOCK USD.01	SELL	42,554.000	110.10	4,685,065.15
PULTEGROUP INC COMMON STOCK USD.01	SELL	369.000	110.10	40,627.50
PULTEGROUP INC COMPANY GUAR 01/27 5	SELL	806,000.000	99.26	800,067.84
PULTEGROUP INC COMPANY GUAR 01/27 5	SELL	57,000.000	99.26	56,580.48
PVH CORP COMMON STOCK USD1.0	SELL	187.000	105.87	19,797.99
QIAGEN N.V. COMMON STOCK EUR.01	SELL	538.000	41.09	22,106.77
QORVO INC COMMON STOCK USD.0001	SELL	367.000	116.04	42,582.55
QORVO INC COMMON STOCK USD.0001	SELL	36.000	116.04	4,177.23
QORVO INC COMMON STOCK USD.0001	SELL	109.000	116.05	12,648.55

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
QUALCOMM INC COMMON STOCK USD.0001	SELL	227.000	199.18	45,212.37
QUALCOMM INC COMMON STOCK USD.0001	SELL	470.000	199.18	93,610.81
QUALCOMM INC COMMON STOCK USD.0001	SELL	334.000	199.19	66,527.14
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	SELL	266.000	136.88	36,406.93
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	SELL	61.000	136.88	8,349.29
QUEST DIAGNOSTICS INC COMMON STOCK USD.01	SELL	166.000	136.89	22,722.42
QUIDELORTHO CORP COMMON STOCK USD.001	SELL	290.000	33.22	9,633.94
RALPH LAUREN CORP COMMON STOCK USD.01	SELL	62.000	175.07	10,853.88
REGAL REXNORD CORP COMMON STOCK USD.01	SELL	61.000	135.23	8,248.54
REGIONS FINANCIAL CORP COMMON STOCK USD.01	SELL	906.000	20.04	18,156.55
REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	SELL	99.000	205.28	20,322.03
RELIANCE INC COMMON STOCK USD.001	SELL	42.000	285.61	11,995.38
RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	SELL	18.000	223.52	4,023.23
REPLIGEN CORP COMMON STOCK USD.01	SELL	72.000	126.07	9,076.45
REPUBLIC OF COLOMBIA SR UNSECURED 03/29 4.5	SELL	1,095,000.000	91.00	996,450.00
REPUBLIC OF POLAND SR UNSECURED 03/54 5.5	SELL	700,000.000	96.10	672,700.00
REPUBLIC SERVICES INC COMMON STOCK USD.01	SELL	20.000	194.34	3,886.64
REPUBLIC SERVICES INC COMMON STOCK USD.01	SELL	319.000	194.34	61,990.18
REPUBLIC SERVICES INC COMMON STOCK USD.01	SELL	132.000	194.35	25,653.27
RESMED INC COMMON STOCK USD.004	SELL	40.000	191.43	7,656.91
REVVITY INC COMMON STOCK USD1.0	SELL	237.000	104.86	24,852.19
REXFORD INDUSTRIAL REALTY IN REIT USD.01	SELL	157.000	44.59	7,000.73
REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001	SELL	189.000	27.98	5,288.30
RH COMMON STOCK USD.0001	SELL	48.000	244.45	11,733.29
RIGEL PHARMACEUTICALS INC COMMON STOCK USD.001	SELL	50,561.000	1.29	65,223.69
RINGCENTRAL INC CLASS A COMMON STOCK USD.0001	SELL	225.000	28.20	6,345.09
ROBERT HALF INC COMMON STOCK USD.001	SELL	262.000	63.98	16,763.02
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	SELL	67.000	275.28	18,443.17
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	SELL	2.000	275.28	550.53
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	SELL	103.000	275.28	28,352.23
ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	SELL	58.000	275.29	15,966.47
ROIVANT SCIENCES LTD COMMON STOCK USD.0000001	SELL	1,221.000	10.57	12,906.22
ROSS STORES INC COMMON STOCK USD.01	SELL	251.000	145.32	36,474.05
ROSS STORES INC COMMON STOCK USD.01	SELL	15.000	145.32	2,179.69
ROSS STORES INC COMMON STOCK USD.01	SELL	213.000	145.32	30,950.59
ROSS STORES INC COMMON STOCK USD.01	SELL	211.000	145.33	30,662.97
RPM INTERNATIONAL INC COMMON STOCK USD.01	SELL	192.000	107.68	20,674.86
RS PCL NVDR NVDR THB1.0	SELL	7,800.000	0.33	2,582.79
RS PCL NVDR NVDR THB1.0	SELL	3,600.000	0.32	1,167.18
RS PCL NVDR NVDR THB1.0	SELL	23,100.000	0.35	8,027.44
RS PCL NVDR NVDR THB1.0	SELL	12,800.000	0.34	4,404.72
RS PCL NVDR NVDR THB1.0	SELL	3,300.000	0.33	1,099.64
RS PCL NVDR NVDR THB1.0	SELL	130,100.000	0.33	42,486.87
RTX CORP COMMON STOCK USD1.0	SELL	7,950.000	100.39	798,070.36
RTX CORP COMMON STOCK USD1.0	SELL	44.000	100.39	4,416.92
RTX CORP COMMON STOCK USD1.0	SELL	2,943.000	100.39	295,416.01
RTX CORP COMMON STOCK USD1.0	SELL	7,195.000	100.39	722,316.90
RYDER SYSTEM INC COMMON STOCK USD.5	SELL	116.000	123.89	14,370.29
RYDER SYSTEM INC SR UNSECURED 12/33 6.6	SELL	200,000.000	108.19	216,370.00
S+P GLOBAL INC COMMON STOCK USD1.0	SELL	564.000	446.00	251,536.44
S+P GLOBAL INC COMMON STOCK USD1.0	SELL	337.000	446.02	150,304.29
SAIA INC COMMON STOCK USD.001	SELL	29.000	474.31	13,754.61

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
SALESFORCE INC COMMON STOCK USD.001	SELL	503.000	257.10	129,317.20
SALESFORCE INC COMMON STOCK USD.001	SELL	244.000	257.11	62,733.36
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	10,020.000	1.19	11,927.93
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	1,347.000	1.20	1,608.88
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	5,052.000	1.15	5,802.23
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	3,063.000	1.16	3,544.79
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	4,106.000	1.13	4,631.99
SAMBU ENGINEERING + CONSTRUC COMMON STOCK KRW1000.0	SELL	31,250.000	1.13	35,083.62
SBA COMMUNICATIONS CORP REIT USD.01	SELL	232.000	196.30	45,540.10
SBA COMMUNICATIONS CORP REIT USD.01	SELL	112.000	196.31	21,985.92
SCHLUMBERGER LTD COMMON STOCK USD.01	SELL	965.000	47.18	45,526.46
SCHLUMBERGER LTD COMMON STOCK USD.01	SELL	719.000	47.18	33,922.91
SCHNEIDER NATIONAL INC CL B COMMON STOCK	SELL	1,016.000	24.16	24,546.89
SCHWAB (CHARLES) CORP COMMON STOCK USD.01	SELL	64.000	73.69	4,716.22
SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001	SELL	36.000	117.56	4,231.86
SEABOARD CORP COMMON STOCK USD1.0	SELL	9.000	3,160.88	28,447.08
SEI INVESTMENTS COMPANY COMMON STOCK USD.01	SELL	175.000	64.69	11,320.92
SEMPRA COMMON STOCK	SELL	410.000	76.06	31,180.45
SEMPRA COMMON STOCK	SELL	189.000	76.06	14,374.47
SEMPRA COMMON STOCK	SELL	276.000	76.06	20,992.88
SEOBU T+D COMMON STOCK KRW500.0	SELL	339.000	5.19	1,754.77
SEOBU T+D COMMON STOCK KRW500.0	SELL	162.000	5.17	835.04
SEOBU T+D COMMON STOCK KRW500.0	SELL	125.000	5.14	641.29
SEOBU T+D COMMON STOCK KRW500.0	SELL	80.000	5.20	415.31
SEOBU T+D COMMON STOCK KRW500.0	SELL	154.000	5.20	798.65
SEOBU T+D COMMON STOCK KRW500.0	SELL	8,973.000	5.14	46,068.01
SEOYON E HWA CO LTD COMMON STOCK KRW500.0	SELL	945.000	12.42	11,709.50
SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	SELL	188.000	71.13	13,372.64
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	SELL	493.000	298.43	147,121.40
SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	SELL	421.000	298.44	125,640.92
SHINSUNG E+G CO LTD COMMON STOCK KRW500.0	SELL	19,068.000	1.55	29,500.60
SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	SELL	2,256.000	335.00	755,760.00
SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	SELL	7,178.000	335.00	2,404,630.00
SHOCKWAVE MEDICAL INC COMMON STOCK USD.001	SELL	3,350.000	335.00	1,122,250.00
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	5,600.000	0.21	1,156.01
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	1,400.000	0.20	281.84
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	700.000	0.20	142.00
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	600.000	0.20	122.21
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	100.000	0.20	20.19
SIAMGAS + PETROCHEMICAL NVDR NVDR THB.5	SELL	157,200.000	0.20	31,428.47
SILVER LAKE RESOURCES LTD COMMON STOCK	SELL	193,963.000	0.00	0.00
SIMON PROPERTY GROUP INC REIT USD.0001	SELL	156.000	151.81	23,681.15
SINOPEC KANTONS HOLDINGS COMMON STOCK HKD.1	SELL	372,000.000	0.50	185,970.26
SK D+D CO LTD COMMON STOCK KRW1000.0	SELL	779.000	8.37	6,504.56
SK D+D CO LTD COMMON STOCK KRW1000.0	SELL	459.000	8.41	3,853.93
SMARTFREN TELECOM TBK PT COMMON STOCK IDR2000.0	SELL	502,500.000	0.00	1,163.68
SMARTSHEET INC CLASS A COMMON STOCK	SELL	405.000	44.08	17,852.67
SMITH (A.O.) CORP COMMON STOCK USD1.0	SELL	538.000	81.78	43,995.87
SMITH (A.O.) CORP COMMON STOCK USD1.0	SELL	4.000	81.78	327.08
SONOCO PRODUCTS CO COMMON STOCK	SELL	154.000	50.72	7,811.00
SOUTHERN CO/THE COMMON STOCK USD5.0	SELL	577.000	77.57	44,756.06
SOUTHERN CO/THE COMMON STOCK USD5.0	SELL	160.000	77.57	12,411.38

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
SOUTHERN COPPER CORP COMMON STOCK USD.01	SELL	0.940	0.00	0.00
SOUTHERN COPPER CORP COMMON STOCK USD.01	SELL	0.983	0.00	0.00
SOUTHERN COPPER CORP COMMON STOCK USD.01	SELL	0.683	0.00	0.00
SOUTHERN COPPER CORP COMMON STOCK USD.01	SELL	46.000	107.74	4,956.11
SPCG PCL NVDR NVDR THB1.0	SELL	12,100.000	0.26	3,181.19
SPCG PCL NVDR NVDR THB1.0	SELL	11,000.000	0.26	2,852.73
SPCG PCL NVDR NVDR THB1.0	SELL	4,400.000	0.25	1,106.81
SPCG PCL NVDR NVDR THB1.0	SELL	7,200.000	0.25	1,805.06
SPCG PCL NVDR NVDR THB1.0	SELL	4,400.000	0.24	1,068.17
SPCG PCL NVDR NVDR THB1.0	SELL	123,100.000	0.24	29,617.26
SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	SELL	78.000	85.93	6,702.64
SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	SELL	481.000	62.67	30,144.73
SSR MINING INC COMMON STOCK	SELL	14,329.000	4.51	64,586.17
SSR MINING INC COMMON STOCK	SELL	4,465.000	4.51	20,132.12
SSR MINING INC COMMON STOCK	SELL	11,760.000	4.51	53,038.47
STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	SELL	74.000	79.89	5,911.94
STARWOOD PROPERTY TRUST INC REIT USD.01	SELL	298.000	18.94	5,644.20
STATE STREET CORP COMMON STOCK USD1.0	SELL	104.000	74.00	7,696.11
STEEL DYNAMICS INC COMMON STOCK USD.005	SELL	375.000	129.50	48,560.76
STEEL DYNAMICS INC COMMON STOCK USD.005	SELL	21.000	129.50	2,719.25
STEEL DYNAMICS INC COMMON STOCK USD.005	SELL	3.000	129.50	388.47
STEEL DYNAMICS INC COMMON STOCK USD.005	SELL	266.000	129.51	34,447.53
STERIS PLC COMMON STOCK USD75.0	SELL	179.000	219.54	39,295.13
STERIS PLC COMMON STOCK USD75.0	SELL	32.000	219.54	7,025.00
STERIS PLC COMMON STOCK USD75.0	SELL	42.000	219.55	9,220.81
SUN COMMUNITIES INC REIT USD.01	SELL	67.000	120.35	8,062.90
SUNRUN INC COMMON STOCK USD.0001	SELL	19,597.000	11.86	232,394.35
SUNRUN INC COMMON STOCK USD.0001	SELL	119.000	11.86	1,411.00
SUNRUN INC COMMON STOCK USD.0001	SELL	12,474.000	11.86	147,937.52
SUPER MICRO COMPUTER INC COMMON STOCK USD.001	SELL	10,036.000	819.35	8,222,768.00
SWEDEN I/L BOND BONDS REGS 06/39 0.125	SELL	41,410,000.000	9.93	4,112,568.97
SWEDEN I/L BOND BONDS REGS 06/39 0.125	SELL	6,655,000.000	10.25	682,265.89
SWEDEN I/L BOND BONDS REGS 06/39 0.125	SELL	6,655,000.000	10.29	684,789.41
SWEDEN I/L BOND BONDS REGS 06/39 0.125	SELL	19,850,000.000	10.33	2,050,850.95
SYNCHRONY FINANCIAL COMMON STOCK USD.001	SELL	420.000	47.19	19,820.08
SYNOPSIS INC COMMON STOCK USD.01	SELL	88.000	595.06	52,363.60
SYNOPSIS INC COMMON STOCK USD.01	SELL	48.000	595.09	28,563.31
SYSCO CORP COMMON STOCK USD1.0	SELL	202.000	71.39	14,421.00
T MOBILE US INC COMMON STOCK USD.0001	SELL	123.000	176.18	21,669.22
T MOBILE US INC COMMON STOCK USD.0001	SELL	934.000	176.18	164,540.07
T MOBILE US INC COMMON STOCK USD.0001	SELL	515.000	176.19	90,734.08
T MOBILE USA INC COMPANY GUAR 06/54 6	SELL	200,000.000	106.29	212,576.00
T ROWE PRICE GROUP INC COMMON STOCK USD.2	SELL	238.000	115.32	27,444.20
TANDEM DIABETES CARE INC COMMON STOCK	SELL	5,953.000	40.29	239,833.75
TANDEM DIABETES CARE INC COMMON STOCK	SELL	3,950.000	40.29	159,147.79
TAPESTRY INC COMMON STOCK USD.01	SELL	325.000	42.79	13,906.95
TARGA RESOURCES CORP COMMON STOCK USD.001	SELL	202.000	128.79	26,013.94
TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	SELL	1,799.000	42.97	77,300.88
TELADOC HEALTH INC COMMON STOCK USD.001	SELL	15,236.000	9.78	148,988.69
TELADOC HEALTH INC COMMON STOCK USD.001	SELL	9,252.000	9.78	90,485.74
TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	SELL	42.000	388.00	16,295.40
TELLURIAN INC COMMON STOCK USD.01	SELL	122,787.000	0.69	85,039.91

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	SELL	142.000	47.34	6,722.37
TENET HEALTHCARE CORP COMMON STOCK USD.05	SELL	317.000	133.03	42,166.79
TENET HEALTHCARE CORP COMMON STOCK USD.05	SELL	24.000	133.03	3,192.57
TENET HEALTHCARE CORP COMMON STOCK USD.05	SELL	408.000	133.04	54,277.06
TERADYNE INC COMMON STOCK USD.125	SELL	239.000	148.29	35,440.08
TERADYNE INC COMMON STOCK USD.125	SELL	76.000	148.29	11,269.53
TERADYNE INC COMMON STOCK USD.125	SELL	125.000	148.30	18,536.53
TESLA INC COMMON STOCK USD.001	SELL	266.000	197.88	52,634.34
TETRA TECH INC COMMON STOCK USD.01	SELL	59.000	204.49	12,064.50
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	SELL	477.000	194.53	92,787.75
TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	SELL	140.000	194.54	27,234.62
TEXAS PACIFIC LAND CORP COMMON STOCK USD.01	SELL	7.000	734.30	5,139.96
TEXAS ROADHOUSE INC COMMON STOCK USD.001	SELL	63.000	171.72	10,817.89
TEXTRON INC COMMON STOCK USD.125	SELL	588.000	85.86	50,483.68
TEXTRON INC COMMON STOCK USD.125	SELL	580.000	85.86	49,799.56
TFS FINANCIAL CORP COMMON STOCK USD.01	SELL	355.000	12.62	4,480.15
THE CIGNA GROUP COMMON STOCK USD.01	SELL	231.000	330.57	76,358.96
THE CIGNA GROUP COMMON STOCK USD.01	SELL	782.000	330.57	258,492.29
THE CIGNA GROUP COMMON STOCK USD.01	SELL	655.000	330.58	216,526.63
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	SELL	568.000	553.00	314,090.72
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	SELL	72.000	553.00	39,814.71
THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	SELL	376.000	553.02	207,931.16
THOR INDUSTRIES INC COMMON STOCK USD.1	SELL	86.000	93.45	8,036.81
TIP DIR OPZ AZ ORD SU AZ RIGHTS	SELL	19,130.000	0.00	0.00
TJX COMPANIES INC COMMON STOCK USD1.0	SELL	355.000	110.10	39,084.05
TJX COMPANIES INC COMMON STOCK USD1.0	SELL	1,360.000	110.10	149,720.95
TJX COMPANIES INC COMMON STOCK USD1.0	SELL	47.000	110.10	5,174.43
TJX COMPANIES INC COMMON STOCK USD1.0	SELL	810.000	110.10	89,182.33
TOD S SPA COMMON STOCK EUR2.0	SELL	1,897.000	46.49	88,194.59
TOD S SPA COMMON STOCK EUR2.0	SELL	163.000	46.49	7,578.13
TOLL BROTHERS INC COMMON STOCK USD.01	SELL	80.000	115.19	9,214.54
TOP MATERIAL CO LTD COMMON STOCK KRW500.0	SELL	72.000	36.75	2,640.25
TOPBUILD CORP COMMON STOCK	SELL	37.000	385.29	14,255.20
TORO CO COMMON STOCK USD1.0	SELL	127.000	93.51	11,875.94
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	SELL	165.000	270.00	44,548.35
TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	SELL	43.000	270.01	11,610.17
TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001	SELL	281.000	97.67	27,445.68
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	SELL	53.000	328.93	17,432.75
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	SELL	8.000	328.93	2,631.34
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	SELL	200.000	328.93	65,782.57
TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0	SELL	168.000	328.94	55,259.73
TRANSUNION COMMON STOCK USD.01	SELL	154.000	74.16	11,420.81
TRAVEL LEISURE CO COMMON STOCK USD.01	SELL	308.000	44.98	13,854.04
TRAVELERS COS INC/THE COMMON STOCK	SELL	123.000	203.35	25,011.19
TREX COMPANY INC COMMON STOCK USD.01	SELL	192.000	74.12	14,231.25
TRIMBLE INC COMMON STOCK USD.001	SELL	64.000	55.92	3,578.27
TRIMBLE INC COMMON STOCK USD.001	SELL	6.000	55.92	335.49
TRIMBLE INC COMMON STOCK USD.001	SELL	746.000	55.92	41,714.41
TRIMBLE INC COMMON STOCK USD.001	SELL	183.000	55.92	10,233.51
TUCSON ELECTRIC POWER CO SR UNSECURED 12/48 4.85	SELL	100,000.000	89.80	89,799.00
TUI AG COMMON STOCK	SELL	94,764.000	7.14	676,314.27
UDR INC REIT USD.01	SELL	335.000	41.15	13,785.46

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
ULTA BEAUTY INC COMMON STOCK	SELL	5.000	385.87	1,929.28
ULTA BEAUTY INC COMMON STOCK	SELL	120.000	385.87	46,302.15
ULTA BEAUTY INC COMMON STOCK	SELL	57.000	385.89	21,994.92
UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	SELL	3,426.000	6.67	22,851.81
UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	SELL	1,412.000	6.53	9,220.52
UNION PACIFIC CORP COMMON STOCK USD2.5	SELL	91.000	226.26	20,588.85
UNION PACIFIC CORP COMMON STOCK USD2.5	SELL	342.000	226.26	77,376.02
UNION PACIFIC CORP COMMON STOCK USD2.5	SELL	162.000	226.27	36,654.67
UNION PACIFIC CORP SR UNSECURED 02/50 3.25	SELL	200,000.000	71.71	143,424.00
UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01	SELL	101.000	48.66	4,914.73
UNITED RENTALS INC COMMON STOCK USD.01	SELL	123.000	646.73	79,544.59
UNITED RENTALS INC COMMON STOCK USD.01	SELL	9.000	646.73	5,820.38
UNITED RENTALS INC COMMON STOCK USD.01	SELL	100.000	646.76	64,673.98
UNITED STATES STEEL CORP COMMON STOCK USD1.0	SELL	210.000	37.80	7,938.11
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	SELL	8.000	318.55	2,548.30
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	SELL	140.000	318.55	44,594.64
UNITED THERAPEUTICS CORP COMMON STOCK USD.01	SELL	124.000	318.56	39,500.80
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	SELL	1,644.000	509.26	837,198.52
UNITEDHEALTH GROUP INC COMMON STOCK USD.01	SELL	925.000	509.28	471,072.66
UNITEDHEALTH GROUP INC SR UNSECURED 05/41 3.05	SELL	300,000.000	75.72	227,148.00
UNIVERSAL DISPLAY CORP COMMON STOCK USD.01	SELL	80.000	210.26	16,820.25
UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	SELL	108.000	184.94	19,972.74
UNUM GROUP COMMON STOCK USD.1	SELL	230.000	51.11	11,755.48
US BANCORP COMMON STOCK USD.01	SELL	396.000	39.70	15,721.43
US BANCORP PREFERRED STOCK 5.5	SELL	100.000	24.00	2,399.93
US BANCORP PREFERRED STOCK 5.5	SELL	3,025.000	23.96	72,489.08
US BANCORP PREFERRED STOCK 5.5	SELL	700.000	23.95	16,761.03
US BANCORP PREFERRED STOCK 5.5	SELL	425.000	23.86	10,140.22
US BANCORP PREFERRED STOCK 5.5	SELL	175.000	23.81	4,166.63
US BANCORP PREFERRED STOCK 5.5	SELL	7,250.000	23.69	171,747.73
US BANCORP PREFERRED STOCK 5.5	SELL	3,050.000	23.88	72,831.98
US BANCORP PREFERRED STOCK 5.5	SELL	1,475.000	23.76	35,045.03
US BANCORP PREFERRED STOCK 5.5	SELL	600.000	23.67	14,201.60
US BANCORP PREFERRED STOCK 5.5	SELL	725.000	23.63	17,131.27
US BANCORP PREFERRED STOCK 5.5	SELL	1,425.000	23.54	33,546.42
US BANCORP PREFERRED STOCK 5.5	SELL	2,300.000	23.60	54,278.49
US BANCORP PREFERRED STOCK 5.5	SELL	175.000	23.62	4,133.38
US BANCORP PREFERRED STOCK 5.5	SELL	1,275.000	23.64	30,135.06
US BANCORP PREFERRED STOCK 5.5	SELL	725.000	23.63	17,131.27
US BANCORP PREFERRED STOCK 5.5	SELL	900.000	23.60	21,239.41
US BANCORP PREFERRED STOCK 5.5	SELL	1,250.000	23.60	29,499.18
US TREASURY N/B 02/53 3.625	SELL	2,920,000.000	86.38	2,522,378.13
US TREASURY N/B 03/29 4.125	SELL	2,500,000.000	99.38	2,484,375.00
US TREASURY N/B 04/26 4.875	SELL	430,000.000	100.10	430,436.72
US TREASURY N/B 04/26 4.875	SELL	500,000.000	100.20	501,015.63
US TREASURY N/B 04/26 4.875	SELL	945,000.000	100.18	946,661.13
US TREASURY N/B 04/29 4.625	SELL	1,225,000.000	101.16	1,239,259.77
US TREASURY N/B 04/29 4.625	SELL	1,050,000.000	101.32	1,063,863.28
US TREASURY N/B 04/29 4.625	SELL	1,170,000.000	101.46	1,187,047.27
US TREASURY N/B 04/31 4.625	SELL	1,450,000.000	102.43	1,485,287.11
US TREASURY N/B 04/31 4.625	SELL	475,000.000	102.00	484,500.00
US TREASURY N/B 05/27 4.5	SELL	100,000.000	99.93	99,929.69

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
US TREASURY N/B 05/27 4.5	SELL	1,175,000.000	99.89	1,173,760.74
US TREASURY N/B 05/27 4.5	SELL	225,000.000	99.94	224,859.38
US TREASURY N/B 05/40 4.375	SELL	100,000.000	98.52	98,523.44
US TREASURY N/B 06/25 0.25	SELL	8,200,000.000	95.30	7,814,343.75
US TREASURY N/B 06/25 2.75	SELL	3,300,000.000	97.71	3,224,460.94
US TREASURY N/B 06/25 2.875	SELL	8,300,000.000	97.87	8,122,976.56
US TREASURY N/B 06/25 4.625	SELL	7,900,000.000	99.51	7,861,425.78
US TREASURY N/B 08/52 3	SELL	1,300,000.000	77.34	1,005,417.97
VAIL RESORTS INC COMMON STOCK USD.01	SELL	47.000	180.14	8,466.23
VALERO ENERGY CORP COMMON STOCK USD.01	SELL	955.000	156.76	149,700.67
VALERO ENERGY CORP COMMON STOCK USD.01	SELL	8.000	156.76	1,254.02
VALERO ENERGY CORP COMMON STOCK USD.01	SELL	406.000	156.76	63,639.54
VALERO ENERGY CORP COMMON STOCK USD.01	SELL	946.000	156.77	148,297.17
VALMONT INDUSTRIES COMMON STOCK USD1.0	SELL	5.000	274.45	1,372.20
VALMONT INDUSTRIES COMMON STOCK USD1.0	SELL	163.000	274.45	44,732.80
VALVOLINE INC COMMON STOCK USD.01	SELL	211.000	43.20	9,115.34
VARTA AG COMMON STOCK	SELL	21.000	11.39	239.05
VARTA AG COMMON STOCK	SELL	21.000	11.26	236.42
VAXCELL BIO THERAPEUTICS COMMON STOCK KRW500.0	SELL	1,343.000	12.43	16,655.23
VERISIGN INC COMMON STOCK USD.001	SELL	276.000	177.80	49,069.22
VERISIGN INC COMMON STOCK USD.001	SELL	34.000	177.80	6,044.94
VERISIGN INC COMMON STOCK USD.001	SELL	146.000	177.81	25,959.18
VERISK ANALYTICS INC COMMON STOCK USD.001	SELL	3.000	269.55	808.61
VERISK ANALYTICS INC COMMON STOCK USD.001	SELL	137.000	269.55	36,927.18
VERISK ANALYTICS INC COMMON STOCK USD.001	SELL	29.000	269.55	7,816.50
VERISK ANALYTICS INC COMMON STOCK USD.001	SELL	76.000	269.56	20,486.11
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	SELL	2,126.000	41.24	87,671.67
VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	SELL	1,289.000	41.24	53,159.20
VERIZON COMMUNICATIONS SR UNSECURED 02/54 5.5	SELL	200,000.000	100.30	200,604.00
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	SELL	89.000	468.72	41,714.21
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	SELL	7.000	468.72	3,280.92
VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	SELL	58.000	468.74	27,186.17
VERTIV HOLDINGS CO A COMMON STOCK USD.0001	SELL	68,297.000	86.57	5,912,306.92
VF CORP COMMON STOCK	SELL	923.000	13.50	12,460.70
VIASAT INC COMMON STOCK USD.0001	SELL	10,799.000	12.70	137,132.68
VIASAT INC COMMON STOCK USD.0001	SELL	6,648.000	12.70	84,430.57
VIATRIS INC COMMON STOCK	SELL	2,293.000	10.63	24,375.06
VICTORIA S SECRET + CO COMMON STOCK USD.01	SELL	7,118.000	17.67	125,764.44
VICTORIA S SECRET + CO COMMON STOCK USD.01	SELL	4,591.000	17.67	81,124.38
VIRGIN GALACTIC HOLDINGS INC COMMON STOCK USD.0001	SELL	73,829.000	1.24	91,547.96
VISA INC CLASS A SHARES COMMON STOCK USD.0001	SELL	3,047.000	262.47	799,716.23
VISA INC CLASS A SHARES COMMON STOCK USD.0001	SELL	1,804.000	262.48	473,503.10
VISCOFAN SA RIGHT	SELL	8,202.000	1.82	14,895.16
VISTRA CORP COMMON STOCK USD.01	SELL	755.000	85.98	64,912.33
VISTRA CORP COMMON STOCK USD.01	SELL	194.000	85.98	16,679.16
VISTRA CORP COMMON STOCK USD.01	SELL	70,256.000	85.98	6,040,442.95
VISTRA CORP COMMON STOCK USD.01	SELL	643.000	85.98	55,285.98
VONTIER CORP COMMON STOCK USD.0001	SELL	335.000	38.20	12,797.18
VULCAN MATERIALS CO COMMON STOCK USD1.0	SELL	35.000	248.69	8,703.92
WABTEC CORP COMMON STOCK USD.01	SELL	367.000	158.05	57,999.79
WABTEC CORP COMMON STOCK USD.01	SELL	22.000	158.05	3,476.94
WABTEC CORP COMMON STOCK USD.01	SELL	327.000	158.06	51,683.13



Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
WALT DISNEY CO/THE COMMON STOCK USD.01	SELL	786.000	99.29	78,038.98
WALT DISNEY CO/THE COMMON STOCK USD.01	SELL	225.000	99.29	22,340.59
WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/27 3.755	SELL	4,000,000.000	94.89	3,795,480.00
WASTE MANAGEMENT INC COMMON STOCK USD.01	SELL	823.000	213.34	175,571.87
WASTE MANAGEMENT INC COMMON STOCK USD.01	SELL	457.000	213.35	97,497.86
WATERS CORP COMMON STOCK USD.01	SELL	44.000	290.13	12,765.47
WEBSTER FINANCIAL CORP COMMON STOCK USD.01	SELL	138.000	43.59	6,015.51
WEC ENERGY GROUP INC COMMON STOCK USD.01	SELL	441.000	78.46	34,601.39
WELLS FARGO + CO COMMON STOCK USD1.666	SELL	11,218.000	59.39	666,207.27
WELLS FARGO + CO COMMON STOCK USD1.666	SELL	7,187.000	59.39	426,842.75
WESCO INTERNATIONAL INC COMMON STOCK USD.01	SELL	158.000	158.53	25,046.53
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	SELL	186.000	329.39	61,263.34
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	SELL	7.000	329.39	2,305.64
WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25	SELL	152.000	329.40	50,068.04
WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001	SELL	233.000	62.82	14,637.28
WESTERN AUST TREAS CORP LOCAL GOVT G 10/31 1.75	SELL	1,835,000.000	54.88	1,007,120.43
WESTERN UNION CO COMMON STOCK USD.01	SELL	2,536.000	12.22	30,990.32
WESTROCK CO COMMON STOCK USD.01	SELL	268.000	50.26	13,469.89
WEX INC COMMON STOCK USD.01	SELL	83.000	177.15	14,702.84
WEYERHAEUSER CO REIT USD1.25	SELL	347.000	28.39	9,851.47
WHIRLPOOL CORP COMMON STOCK USD1.0	SELL	229.000	102.20	23,404.15
WHITE MOUNTAINS INSURANCE GP COMMON STOCK USD1.0	SELL	4.000	1,817.53	7,269.90
WILLIAMS COMPANIES INC SR UNSECURED 03/34 5.15	SELL	600,000.000	97.03	582,174.00
WILLIAMS COS INC COMMON STOCK USD1.0	SELL	605.000	42.50	25,712.87
WILLIAMS SONOMA INC COMMON STOCK USD.01	SELL	12,676.000	282.37	3,579,222.61
WILLIAMS SONOMA INC COMMON STOCK USD.01	SELL	67.000	282.38	18,919.07
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	SELL	152.000	262.14	39,842.95
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	SELL	20.000	262.14	5,242.60
WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	SELL	147.000	262.15	38,533.82
WILLSCOT MOBILE MINI HOLDING COMMON STOCK USD.0001	SELL	259.000	37.64	9,748.89
WINTRUST FINANCIAL CORP COMMON STOCK	SELL	60.000	98.56	5,913.68
WK KELLOGG CO COMMON STOCK USD.0001	SELL	2,569.000	16.46	42,281.99
WK KELLOGG CO COMMON STOCK USD.0001	SELL	3,436.000	16.46	56,546.39
WK KELLOGG CO COMMON STOCK USD.0001	SELL	4,192.000	16.46	69,001.33
WOLFSPEED INC COMMON STOCK USD.00125	SELL	529.000	22.76	12,040.23
WOODWARD INC COMMON STOCK USD.001455	SELL	153.000	174.39	26,680.54
WP CAREY INC REIT USD.001	SELL	229.000	55.05	12,606.64
WW GRAINGER INC COMMON STOCK USD.5	SELL	9.000	902.24	8,119.91
WW GRAINGER INC COMMON STOCK USD.5	SELL	91.000	902.24	82,100.82
WW GRAINGER INC COMMON STOCK USD.5	SELL	69.000	902.28	62,255.50
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	SELL	591.000	74.00	43,728.05
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	SELL	27.000	74.00	1,997.87
WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01	SELL	182.000	74.00	13,468.20
WYNN RESORTS LTD COMMON STOCK USD.01	SELL	107.000	89.50	9,576.64
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	2,793.000	1.47	4,085.03
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	758.000	1.47	1,109.75
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	955.000	1.45	1,383.95
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	1,642.000	1.48	2,417.05
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	1,513.000	1.47	2,220.57
WYSIWYG STUDIOS CO LTD COMMON STOCK KRW500.0	SELL	16,748.000	1.43	23,895.99
XPO INC COMMON STOCK USD.001	SELL	70.000	106.15	7,430.61
YOUNG POONG CORPORATION COMMON STOCK KRW5000.0	SELL	29.000	270.37	7,824.13

Security Long Name	Transaction Category Name	Shares/Par Value	Base Unit Price	Base Net Proceed Amount
YUM BRANDS INC COMMON STOCK	SELL	342.000	132.46	45,299.72
YUNSONG F+C CO LTD COMMON STOCK KRW100.0	SELL	370.000	51.29	18,936.40
ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	SELL	17.000	308.94	5,251.89
ZILLOW GROUP INC A COMMON STOCK USD.0001	SELL	661.000	45.04	29,770.61
ZILLOW GROUP INC A COMMON STOCK USD.0001	SELL	130.000	45.04	5,855.28
ZILLOW GROUP INC C COMMON STOCK USD.0001	SELL	153.000	46.39	7,097.78
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	SELL	587.000	108.53	63,704.74
ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	SELL	462.000	108.53	50,141.63
ZIONS BANCORP NA COMMON STOCK USD.001	SELL	158.000	43.37	6,852.56
ZOETIS INC COMMON STOCK USD.01	SELL	872.000	173.36	151,164.84
ZOETIS INC COMMON STOCK USD.01	SELL	534.000	173.37	92,575.67
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	SELL	928.000	59.19	54,925.86
ZOOM VIDEO COMMUNICATIONS A COMMON STOCK USD.001	SELL	717.000	59.19	42,439.84