

U.S. Large Cap Value Portfolio- Institutional Class

As of September 30, 2021 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,500,208,961.38			100.035%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		958,613,818.44	3.365%	3.365%
2	COMCAST CORP CLASS A COMMON STOCK USD.01		798,934,993.36	2.804%	6.169%
3	PFIZER INC COMMON STOCK USD.05		764,392,386.34	2.683%	8.852%
4	INTEL CORP COMMON STOCK USD.001		681,995,881.44	2.394%	11.246%
5	AT+T INC COMMON STOCK USD1.0		617,887,728.58	2.169%	13.415%
6	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		536,860,424.76	1.884%	15.299%
7	WALMART INC COMMON STOCK USD.1		454,707,318.66	1.596%	16.895%
8	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		433,609,189.51	1.522%	18.417%
9	MORGAN STANLEY COMMON STOCK USD.01		417,956,278.31	1.467%	19.884%
10	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		414,418,033.71	1.455%	21.338%
11	CVS HEALTH CORP COMMON STOCK USD.01		407,774,193.88	1.431%	22.770%
12	EXXON MOBIL CORP COMMON STOCK		403,758,361.28	1.417%	24.187%
13	BANK OF AMERICA CORP COMMON STOCK USD.01		385,498,892.70	1.353%	25.540%
14	CITIGROUP INC COMMON STOCK USD.01		362,279,336.10	1.272%	26.812%
15	CONOCOPHILLIPS COMMON STOCK USD.01		355,089,047.40	1.246%	28.058%
16	WALT DISNEY CO/THE COMMON STOCK USD.01		351,088,989.54	1.232%	29.290%
17	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		313,493,963.04	1.100%	30.391%
18	ANTHEM INC COMMON STOCK USD.01		304,480,672.00	1.069%	31.459%
19	MICRON TECHNOLOGY INC COMMON STOCK USD.1		302,298,070.62	1.061%	32.520%
20	DANAHER CORP COMMON STOCK USD.01		296,832,044.40	1.042%	33.562%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,500,208,961.38			100.035%
21	GENERAL MOTORS CO COMMON STOCK USD.01		279,091,807.05	0.980%	34.542%
22	CIGNA CORP COMMON STOCK USD.01		261,522,050.40	0.918%	35.460%
23	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		256,776,547.98	0.901%	36.361%
24	WELLS FARGO + CO COMMON STOCK USD1.666		256,267,712.61	0.899%	37.261%
25	HP INC COMMON STOCK USD.01		256,055,181.12	0.899%	38.159%
26	CHEVRON CORP COMMON STOCK USD.75		251,593,057.95	0.883%	39.042%
27	DR HORTON INC COMMON STOCK USD.01		251,198,774.10	0.882%	39.924%
28	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		229,559,999.24	0.806%	40.730%
29	MEDTRONIC PLC COMMON STOCK USD.1		224,969,781.55	0.790%	41.520%
30	FEDEX CORP COMMON STOCK USD.1		223,749,042.86	0.785%	42.305%
31	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		223,505,787.76	0.785%	43.089%
32	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		222,443,224.64	0.781%	43.870%
33	REPUBLIC SERVICES INC COMMON STOCK USD.01		220,394,862.36	0.774%	44.644%
34	LINDE PLC COMMON STOCK EUR.001		216,012,760.20	0.758%	45.402%
35	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		213,537,252.64	0.750%	46.151%
36	HUMANA INC COMMON STOCK USD.166		201,317,802.05	0.707%	46.858%
37	MONDELEZ INTERNATIONAL INC A COMMON STOCK		200,525,282.48	0.704%	47.562%
38	NUCOR CORP COMMON STOCK USD.4		199,449,341.28	0.700%	48.262%
39	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		192,077,556.00	0.674%	48.936%
40	FIFTH THIRD BANCORP COMMON STOCK		190,130,011.68	0.667%	49.604%
41	KANSAS CITY SOUTHERN COMMON STOCK USD.01		183,844,669.44	0.645%	50.249%
42	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		179,478,204.92	0.630%	50.879%
43	T MOBILE US INC COMMON STOCK USD.0001		175,783,067.60	0.617%	51.496%
44	TRAVELERS COS INC/THE COMMON STOCK NPV		172,764,685.35	0.606%	52.102%
45	FREEMONT MCMORAN INC COMMON STOCK USD.1		172,097,102.36	0.604%	52.706%
46	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		169,698,672.45	0.596%	53.302%
47	EATON CORP PLC COMMON STOCK USD.01		165,780,684.72	0.582%	53.884%
48	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		161,653,750.25	0.567%	54.451%
49	MARATHON PETROLEUM CORP COMMON STOCK USD.01		154,479,136.98	0.542%	54.993%
50	ALLY FINANCIAL INC COMMON STOCK USD.1		153,298,708.65	0.538%	55.531%
51	CORNING INC COMMON STOCK USD.5		145,981,602.08	0.512%	56.044%
52	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		141,208,625.25	0.496%	56.539%
53	GILEAD SCIENCES INC COMMON STOCK USD.001		140,951,991.40	0.495%	57.034%
54	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		139,472,808.65	0.490%	57.524%
55	DOW INC COMMON STOCK USD.01		137,698,025.12	0.483%	58.007%
56	SCHLUMBERGER LTD COMMON STOCK USD.01		137,688,766.80	0.483%	58.490%
57	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		137,630,016.00	0.483%	58.973%
58	TE CONNECTIVITY LTD COMMON STOCK CHF.57		135,554,423.64	0.476%	59.449%

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Equity		28,500,208,961.38			100.035%
59	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		134,812,162.83	0.473%	59.922%
60	KROGER CO COMMON STOCK USD1.0		134,722,301.48	0.473%	60.395%
61	TYSON FOODS INC CL A COMMON STOCK USD.1		134,500,971.72	0.472%	60.867%
62	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		129,561,912.15	0.455%	61.322%
63	TEXTRON INC COMMON STOCK USD.125		128,046,968.01	0.449%	61.772%
64	REGIONS FINANCIAL CORP COMMON STOCK USD.01		118,853,392.43	0.417%	62.189%
65	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		117,736,260.72	0.413%	62.602%
66	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		116,265,935.22	0.408%	63.010%
67	CUMMINS INC COMMON STOCK USD2.5		115,132,585.68	0.404%	63.414%
68	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		114,870,746.25	0.403%	63.817%
69	CARRIER GLOBAL CORP COMMON STOCK USD.01		114,787,168.56	0.403%	64.220%
70	ALBEMARLE CORP COMMON STOCK USD.01		109,695,430.17	0.385%	64.605%
71	PULTEGROUP INC COMMON STOCK USD.01		109,426,166.08	0.384%	64.989%
72	FORD MOTOR CO COMMON STOCK USD.01		108,524,689.68	0.381%	65.370%
73	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		108,199,730.76	0.380%	65.750%
74	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		108,142,218.80	0.380%	66.130%
75	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		105,518,894.00	0.370%	66.500%
76	VALERO ENERGY CORP COMMON STOCK USD.01		105,291,569.12	0.370%	66.870%
77	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		103,949,205.92	0.365%	67.235%
78	LENNAR CORP A COMMON STOCK USD.1		103,149,549.12	0.362%	67.597%
79	JM SMUCKER CO/THE COMMON STOCK		102,582,679.26	0.360%	67.957%
80	CHUBB LTD COMMON STOCK		102,104,429.68	0.358%	68.315%
81	ANALOG DEVICES INC COMMON STOCK USD.167		101,925,480.84	0.358%	68.673%
82	OTIS WORLDWIDE CORP COMMON STOCK USD.01		101,040,333.68	0.355%	69.027%
83	CENTENE CORP COMMON STOCK USD.001		100,902,446.22	0.354%	69.382%
84	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		100,521,064.80	0.353%	69.734%
85	ALLSTATE CORP COMMON STOCK USD.01		100,513,027.34	0.353%	70.087%
86	WHIRLPOOL CORP COMMON STOCK USD1.0		100,342,338.32	0.352%	70.439%
87	STEEL DYNAMICS INC COMMON STOCK USD.005		98,967,399.92	0.347%	70.787%
88	NEWMONT CORP COMMON STOCK USD1.6		98,859,285.90	0.347%	71.134%
89	GENERAL MILLS INC COMMON STOCK USD.1		98,215,706.28	0.345%	71.479%
90	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		97,147,645.20	0.341%	71.819%
91	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		95,554,203.80	0.335%	72.155%
92	EOG RESOURCES INC COMMON STOCK USD.01		94,070,259.21	0.330%	72.485%
93	EASTMAN CHEMICAL CO COMMON STOCK USD.01		93,035,304.06	0.327%	72.812%
94	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		91,942,498.75	0.323%	73.134%
95	VULCAN MATERIALS CO COMMON STOCK USD1.0		90,260,054.48	0.317%	73.451%
96	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		90,100,674.32	0.316%	73.767%

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Equity			28,500,208,961.38		100.035%
97	PARKER HANNIFIN CORP COMMON STOCK USD.5		89,251,628.18	0.313%	74.081%
98	BIOGEN INC COMMON STOCK USD.0005		89,191,656.24	0.313%	74.394%
99	QORVO INC COMMON STOCK USD.0001		87,451,070.16	0.307%	74.701%
100	UNITED RENTALS INC COMMON STOCK USD.01		86,024,523.69	0.302%	75.003%
101	LKQ CORP COMMON STOCK USD.01		85,780,403.36	0.301%	75.304%
102	CBRE GROUP INC A COMMON STOCK USD.01		84,577,702.96	0.297%	75.601%
103	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		84,241,236.15	0.296%	75.896%
104	GARMIN LTD COMMON STOCK CHF.1		83,872,535.52	0.294%	76.191%
105	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		83,608,951.33	0.293%	76.484%
106	HESS CORP COMMON STOCK USD1.0		81,928,719.79	0.288%	76.772%
107	AFLAC INC COMMON STOCK USD.1		80,949,757.72	0.284%	77.056%
108	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		80,494,264.20	0.283%	77.338%
109	KEYCORP COMMON STOCK USD1.0		80,111,591.18	0.281%	77.620%
110	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		79,465,594.32	0.279%	77.898%
111	VIACOMCBS INC CLASS B COMMON STOCK USD.001		77,713,443.81	0.273%	78.171%
112	QUANTA SERVICES INC COMMON STOCK USD.00001		77,534,639.28	0.272%	78.443%
113	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		77,406,265.20	0.272%	78.715%
114	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		76,533,785.68	0.269%	78.984%
115	PACCAR INC COMMON STOCK USD1.0		75,921,118.92	0.266%	79.250%
116	WILLIAMS COS INC COMMON STOCK USD1.0		75,486,100.38	0.265%	79.515%
117	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		74,890,825.32	0.263%	79.778%
118	PENTAIR PLC COMMON STOCK USD.01		74,239,190.28	0.261%	80.039%
119	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		73,541,664.74	0.258%	80.297%
120	KINDER MORGAN INC COMMON STOCK USD.01		72,838,889.97	0.256%	80.552%
121	GENERAL ELECTRIC CO COMMON STOCK USD.01		72,732,895.17	0.255%	80.808%
122	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		71,585,108.42	0.251%	81.059%
123	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		71,477,956.56	0.251%	81.310%
124	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		70,811,761.25	0.249%	81.558%
125	MARVELL TECHNOLOGY INC COMMON STOCK USD.002		69,287,143.50	0.243%	81.802%
126	CARLISLE COS INC COMMON STOCK USD1.0		68,528,876.70	0.241%	82.042%
127	ARCHER DANIELS MIDLAND CO COMMON STOCK		67,977,947.77	0.239%	82.281%
128	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		67,829,987.70	0.238%	82.519%
129	XPO LOGISTICS INC COMMON STOCK USD.001		67,199,102.76	0.236%	82.755%
130	WESTERN DIGITAL CORP COMMON STOCK USD.01		66,655,414.24	0.234%	82.989%
131	GXO LOGISTICS INC COMMON STOCK USD.01		66,236,461.68	0.232%	83.221%
132	SNAP ON INC COMMON STOCK USD1.0		65,730,864.15	0.231%	83.452%
133	PHILLIPS 66 COMMON STOCK		65,723,435.12	0.231%	83.682%
134	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		65,135,138.72	0.229%	83.911%

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Equity			28,500,208,961.38		100.035%
135	DOVER CORP COMMON STOCK USD1.0		64,438,889.00	0.226%	84.137%
136	METLIFE INC COMMON STOCK USD.01		62,220,630.04	0.218%	84.356%
137	RELIANCE STEEL + ALUMINUM COMMON STOCK		62,026,473.56	0.218%	84.573%
138	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		61,827,010.20	0.217%	84.790%
139	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		57,457,611.92	0.202%	84.992%
140	SYNCHRONY FINANCIAL COMMON STOCK USD.001		57,275,433.28	0.201%	85.193%
141	LEAR CORP COMMON STOCK USD.01		55,416,609.60	0.195%	85.388%
142	AMERCO COMMON STOCK USD.25		54,628,942.83	0.192%	85.579%
143	AMDOCS LTD COMMON STOCK GBP.0001		54,565,408.36	0.192%	85.771%
144	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		54,489,165.39	0.191%	85.962%
145	FISERV INC COMMON STOCK USD.01		54,253,689.00	0.190%	86.153%
146	JONES LANG LASALLE INC COMMON STOCK USD.01		54,105,700.01	0.190%	86.343%
147	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		53,725,828.80	0.189%	86.531%
148	CSX CORP COMMON STOCK USD1.0		53,604,119.50	0.188%	86.719%
149	ARROW ELECTRONICS INC COMMON STOCK USD1.0		53,302,715.52	0.187%	86.906%
150	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		53,139,940.14	0.187%	87.093%
151	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		52,688,626.80	0.185%	87.278%
152	DAVITA INC COMMON STOCK USD.001		52,345,367.44	0.184%	87.462%
153	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		52,244,584.22	0.183%	87.645%
154	HOWMET AEROSPACE INC COMMON STOCK		52,228,581.60	0.183%	87.828%
155	LOEWS CORP COMMON STOCK USD.01		49,196,887.48	0.173%	88.001%
156	BORGWARNER INC COMMON STOCK USD.01		47,814,932.91	0.168%	88.169%
157	NRG ENERGY INC COMMON STOCK USD.01		47,747,908.56	0.168%	88.336%
158	BUNGE LTD COMMON STOCK USD.01		47,686,291.96	0.167%	88.504%
159	ONEOK INC COMMON STOCK USD.01		47,679,783.93	0.167%	88.671%
160	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		47,644,399.48	0.167%	88.838%
161	DOLLAR TREE INC COMMON STOCK USD.01		47,069,544.24	0.165%	89.003%
162	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		46,622,604.38	0.164%	89.167%
163	VIATRIS INC COMMON STOCK		46,290,770.15	0.162%	89.330%
164	ZIONS BANCORP NA COMMON STOCK USD.001		46,106,193.30	0.162%	89.491%
165	GENTEX CORP COMMON STOCK USD.06		45,632,974.88	0.160%	89.652%
166	AGCO CORP COMMON STOCK USD.01		45,396,139.70	0.159%	89.811%
167	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		45,257,650.90	0.159%	89.970%
168	CORTEVA INC COMMON STOCK USD.01		45,167,956.64	0.159%	90.128%
169	OWENS CORNING COMMON STOCK USD.001		44,642,457.00	0.157%	90.285%
170	CARMAX INC COMMON STOCK USD.5		44,480,687.44	0.156%	90.441%
171	AMERICAN FINANCIAL GROUP INC COMMON STOCK		44,368,664.64	0.156%	90.597%
172	LIBERTY BROADBAND C COMMON STOCK USD.01		44,107,061.90	0.155%	90.752%

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Equity			28,500,208,961.38		100.035%
173	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		43,492,956.48	0.153%	90.904%
174	WESTROCK CO COMMON STOCK		43,336,602.87	0.152%	91.056%
175	STERIS PLC COMMON STOCK USD75.0		42,741,912.96	0.150%	91.207%
176	KRAFT HEINZ CO/THE COMMON STOCK USD.01		42,612,338.30	0.150%	91.356%
177	STATE STREET CORP COMMON STOCK USD1.0		40,827,584.64	0.143%	91.499%
178	FOX CORP CLASS A COMMON STOCK USD.01		40,601,868.93	0.143%	91.642%
179	IQVIA HOLDINGS INC COMMON STOCK USD.01		40,278,651.00	0.141%	91.783%
180	US BANCORP COMMON STOCK USD.01		40,254,194.56	0.141%	91.925%
181	INGERSOLL RAND INC COMMON STOCK USD.01		40,246,335.80	0.141%	92.066%
182	LINCOLN NATIONAL CORP COMMON STOCK		39,589,412.50	0.139%	92.205%
183	BECTON DICKINSON AND CO COMMON STOCK USD1.0		38,930,021.76	0.137%	92.341%
184	GLOBAL PAYMENTS INC COMMON STOCK		38,920,684.20	0.137%	92.478%
185	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		36,777,695.04	0.129%	92.607%
186	DISCOVERY INC C COMMON STOCK USD.01		36,697,890.36	0.129%	92.736%
187	US FOODS HOLDING CORP COMMON STOCK USD.01		36,351,061.40	0.128%	92.864%
188	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		35,947,164.99	0.126%	92.990%
189	AUTOLIV INC COMMON STOCK USD1.0		35,759,126.64	0.126%	93.115%
190	DARLING INGREDIENTS INC COMMON STOCK USD.01		35,727,110.00	0.125%	93.241%
191	ASSURANT INC COMMON STOCK USD.01		35,582,721.00	0.125%	93.366%
192	HALLIBURTON CO COMMON STOCK USD2.5		35,173,642.86	0.123%	93.489%
193	AECOM COMMON STOCK USD.01		35,063,469.15	0.123%	93.612%
194	TARGET CORP COMMON STOCK USD.0833		34,659,341.31	0.122%	93.734%
195	CARNIVAL CORP COMMON STOCK USD.01		34,535,783.79	0.121%	93.855%
196	LITHIA MOTORS INC COMMON STOCK		34,462,248.00	0.121%	93.976%
197	ABBOTT LABORATORIES COMMON STOCK		34,282,152.91	0.120%	94.096%
198	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		33,919,026.96	0.119%	94.215%
199	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		33,820,076.10	0.119%	94.334%
200	DUPONT DE NEMOURS INC COMMON STOCK USD.01		33,544,294.29	0.118%	94.452%
201	JUNIPER NETWORKS INC COMMON STOCK USD.00001		33,527,753.60	0.118%	94.569%
202	ARAMARK COMMON STOCK USD.01		31,817,089.32	0.112%	94.681%
203	POST HOLDINGS INC COMMON STOCK USD.01		31,731,698.16	0.111%	94.792%
204	VALVOLINE INC COMMON STOCK USD.01		31,349,369.76	0.110%	94.902%
205	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		30,918,127.15	0.109%	95.011%
206	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		30,624,906.00	0.107%	95.118%
207	PVH CORP COMMON STOCK USD1.0		29,787,411.31	0.105%	95.223%
208	DISH NETWORK CORP A COMMON STOCK USD.01		28,465,300.42	0.100%	95.323%
209	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		28,149,448.85	0.099%	95.422%
210	WABTEC CORP COMMON STOCK USD.01		27,119,683.17	0.095%	95.517%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,500,208,961.38			100.035%
211	APTIV PLC COMMON STOCK USD.01		26,757,693.46	0.094%	95.611%
212	EVEREST RE GROUP LTD COMMON STOCK USD.01		26,389,077.84	0.093%	95.703%
213	DXC TECHNOLOGY CO COMMON STOCK USD.01		26,369,700.19	0.093%	95.796%
214	DISCOVERY INC A COMMON STOCK USD.01		26,021,707.92	0.091%	95.887%
215	RALPH LAUREN CORP COMMON STOCK USD.01		26,003,236.16	0.091%	95.979%
216	M + T BANK CORP COMMON STOCK USD.5		25,003,100.16	0.088%	96.066%
217	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		24,826,392.60	0.087%	96.154%
218	MCKESSON CORP COMMON STOCK USD.01		24,597,909.36	0.086%	96.240%
219	KOHL'S CORP COMMON STOCK USD.01		24,589,691.65	0.086%	96.326%
220	OSHKOSH CORP COMMON STOCK USD.01		24,352,185.08	0.085%	96.412%
221	CONAGRA BRANDS INC COMMON STOCK USD5.0		24,172,510.95	0.085%	96.497%
222	FLEX LTD COMMON STOCK		23,743,532.80	0.083%	96.580%
223	MOSAIC CO/THE COMMON STOCK USD.01		23,596,524.84	0.083%	96.663%
224	EMERSON ELECTRIC CO COMMON STOCK USD.5		23,021,914.80	0.081%	96.743%
225	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		22,979,180.88	0.081%	96.824%
226	ALASKA AIR GROUP INC COMMON STOCK USD.01		22,507,849.80	0.079%	96.903%
227	TARGA RESOURCES CORP COMMON STOCK USD.001		21,566,823.81	0.076%	96.979%
228	GAP INC/THE COMMON STOCK USD.05		21,399,426.20	0.075%	97.054%
229	BIO RAD LABORATORIES A COMMON STOCK USD.0001		21,340,883.55	0.075%	97.129%
230	PERKINELMER INC COMMON STOCK USD1.0		21,003,094.58	0.074%	97.203%
231	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		20,981,894.58	0.074%	97.276%
232	ALLEGHANY CORP COMMON STOCK USD1.0		20,838,434.93	0.073%	97.349%
233	AMETEK INC COMMON STOCK USD.01		20,700,865.29	0.073%	97.422%
234	BAKER HUGHES CO COMMON STOCK USD.0001		20,664,610.57	0.073%	97.495%
235	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		20,529,404.43	0.072%	97.567%
236	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		19,967,223.68	0.070%	97.637%
237	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		19,098,224.04	0.067%	97.704%
238	FORTIVE CORP COMMON STOCK USD.01		19,093,066.35	0.067%	97.771%
239	WR BERKLEY CORP COMMON STOCK USD.2		19,028,483.14	0.067%	97.838%
240	DENTSPLY SIRONA INC COMMON STOCK USD.01		18,736,566.30	0.066%	97.903%
241	VISTRA CORP COMMON STOCK USD.01		18,540,623.70	0.065%	97.968%
242	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		18,251,027.19	0.064%	98.032%
243	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		17,018,754.52	0.060%	98.092%
244	CONCENTRIX CORP COMMON STOCK		16,654,107.00	0.058%	98.151%
245	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		16,293,374.56	0.057%	98.208%
246	HENRY SCHEIN INC COMMON STOCK USD.01		16,216,444.16	0.057%	98.265%
247	MANPOWERGROUP INC COMMON STOCK USD.01		16,098,312.44	0.057%	98.321%
248	DEVON ENERGY CORP COMMON STOCK USD.1		15,917,961.17	0.056%	98.377%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,500,208,961.38		100.035%
249	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		15,723,901.80	0.055%	98.432%
250	FOX CORP CLASS B COMMON STOCK USD.01		14,796,960.00	0.052%	98.484%
251	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		14,506,842.00	0.051%	98.535%
252	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		14,293,583.17	0.050%	98.585%
253	DELTA AIR LINES INC COMMON STOCK USD.0001		14,150,269.68	0.050%	98.635%
254	NEWS CORP CLASS A COMMON STOCK USD.01		13,638,670.37	0.048%	98.683%
255	CERNER CORP COMMON STOCK USD.01		13,491,251.72	0.047%	98.730%
256	TAPESTRY INC COMMON STOCK USD.01		13,303,840.38	0.047%	98.777%
257	JABIL INC COMMON STOCK USD.001		12,825,931.95	0.045%	98.822%
258	AMCOR PLC COMMON STOCK USD.01		12,557,950.44	0.044%	98.866%
259	COMERICA INC COMMON STOCK USD5.0		12,485,791.50	0.044%	98.910%
260	HARLEY DAVIDSON INC COMMON STOCK USD.01		12,262,958.82	0.043%	98.953%
261	CELANESE CORP COMMON STOCK USD.0001		11,803,849.12	0.041%	98.994%
262	ROYAL GOLD INC COMMON STOCK USD.01		11,534,523.57	0.040%	99.035%
263	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		11,266,801.46	0.040%	99.074%
264	LAM RESEARCH CORP COMMON STOCK USD.001		11,027,281.25	0.039%	99.113%
265	HYATT HOTELS CORP CL A COMMON STOCK USD.01		10,759,150.80	0.038%	99.151%
266	MIDDLEBY CORP COMMON STOCK USD.01		9,923,682.00	0.035%	99.186%
267	VEONEER INC COMMON STOCK USD1.0		9,864,286.90	0.035%	99.220%
268	SYNNEX CORP COMMON STOCK USD.001		9,794,873.10	0.034%	99.255%
269	SONOCO PRODUCTS CO COMMON STOCK		9,406,609.56	0.033%	99.288%
270	NEWELL BRANDS INC COMMON STOCK USD1.0		9,380,673.72	0.033%	99.321%
271	TOLL BROTHERS INC COMMON STOCK USD.01		9,063,579.12	0.032%	99.352%
272	HORMEL FOODS CORP COMMON STOCK USD.01465		8,685,809.00	0.030%	99.383%
273	VOYA FINANCIAL INC COMMON STOCK USD.01		8,633,644.04	0.030%	99.413%
274	ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001		8,444,977.14	0.030%	99.443%
275	EAST WEST BANCORP INC COMMON STOCK USD.001		8,182,330.96	0.029%	99.472%
276	CNA FINANCIAL CORP COMMON STOCK USD2.5		7,903,375.80	0.028%	99.499%
277	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		7,417,901.04	0.026%	99.525%
278	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		7,411,633.42	0.026%	99.551%
279	ARCONIC CORP COMMON STOCK USD.01		7,043,071.24	0.025%	99.576%
280	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		6,933,773.12	0.024%	99.600%
281	CHANGE HEALTHCARE INC COMMON STOCK USD.001		6,081,185.40	0.021%	99.622%
282	INVESCO LTD COMMON STOCK USD.2		5,914,568.76	0.021%	99.643%
283	HUBBELL INC COMMON STOCK USD.01		5,492,729.34	0.019%	99.662%
284	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		5,277,603.43	0.019%	99.680%
285	KEURIG DR PEPPER INC COMMON STOCK USD.01		5,079,592.00	0.018%	99.698%
286	LIBERTY BROADBAND A COMMON STOCK USD.01		4,607,066.10	0.016%	99.714%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,500,208,961.38			100.035%
287	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		4,340,398.77	0.015%	99.730%
288	OMNICOM GROUP COMMON STOCK USD.15		4,169,275.94	0.015%	99.744%
289	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		4,038,872.42	0.014%	99.758%
290	CIENA CORP COMMON STOCK USD.01		3,928,275.00	0.014%	99.772%
291	ARCOSA INC COMMON STOCK USD.01		3,783,269.53	0.013%	99.785%
292	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		3,514,509.44	0.012%	99.798%
293	CATALENT INC COMMON STOCK USD.01		3,249,569.40	0.011%	99.809%
294	HASBRO INC COMMON STOCK USD.5		3,223,161.72	0.011%	99.821%
295	LENNAR CORP B SHS COMMON STOCK USD.1		2,947,256.15	0.010%	99.831%
296	COOPER COS INC/THE COMMON STOCK USD.1		2,874,157.74	0.010%	99.841%
297	MCCORMICK + CO NON VTG SHRS COMMON STOCK		2,770,010.55	0.010%	99.851%
298	ELANCO ANIMAL HEALTH INC COMMON STOCK		2,558,598.48	0.009%	99.860%
299	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		2,401,309.13	0.008%	99.868%
300	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		2,334,280.76	0.008%	99.876%
301	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		2,190,370.59	0.008%	99.884%
302	ELECTRONIC ARTS INC COMMON STOCK USD.01		2,011,130.50	0.007%	99.891%
303	AUTONATION INC COMMON STOCK USD.01		1,984,688.00	0.007%	99.898%
304	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,848,171.05	0.006%	99.904%
305	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		1,834,578.46	0.006%	99.911%
306	FRANKLIN RESOURCES INC COMMON STOCK USD.1		1,645,655.84	0.006%	99.917%
307	MARKEL CORP COMMON STOCK		1,519,010.23	0.005%	99.922%
308	NEWS CORP CLASS B COMMON STOCK		1,506,604.88	0.005%	99.927%
309	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,483,416.00	0.005%	99.933%
310	CAPRI HOLDINGS LTD COMMON STOCK		1,385,978.30	0.005%	99.937%
311	SKECHERS USA INC CL A COMMON STOCK USD.001		1,343,628.00	0.005%	99.942%
312	CAMPBELL SOUP CO COMMON STOCK USD.0375		1,282,354.51	0.005%	99.947%
313	FIRST HORIZON CORP COMMON STOCK USD.625		1,231,524.00	0.004%	99.951%
314	MASTEC INC COMMON STOCK USD.1		1,217,842.20	0.004%	99.955%
315	SYNEOS HEALTH INC COMMON STOCK USD.01		1,216,409.40	0.004%	99.959%
316	CIMAREX ENERGY CO COMMON STOCK USD.01		1,039,075.20	0.004%	99.963%
317	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		1,029,747.18	0.004%	99.967%
318	INGREDION INC COMMON STOCK USD.01		923,923.80	0.003%	99.970%
319	GENUINE PARTS CO COMMON STOCK USD1.0		851,640.75	0.003%	99.973%
320	NORTHERN TRUST CORP COMMON STOCK USD1.667		809,329.67	0.003%	99.976%
321	VONTIER CORP COMMON STOCK USD.0001		780,427.20	0.003%	99.979%
322	PERRIGO CO PLC COMMON STOCK EUR.001		771,384.34	0.003%	99.981%
323	UNUM GROUP COMMON STOCK USD.1		759,217.76	0.003%	99.984%
324	ABBVIE INC COMMON STOCK USD.01		746,028.92	0.003%	99.987%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,500,208,961.38			100.035%
325	MARATHON OIL CORP COMMON STOCK USD1.0		730,497.46	0.003%	99.989%
326	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		725,526.00	0.003%	99.992%
327	COTERRA ENERCOTERRA ENERGY I COMMON STOCK USD.1		694,144.00	0.002%	99.994%
328	QURATE RETAIL INC SERIES A COMMON STOCK USD.01		647,319.75	0.002%	99.996%
329	XEROX HOLDINGS CORP COMMON STOCK USD1.0		637,210.64	0.002%	99.999%
330	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		603,339.45	0.002%	100.001%
331	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		600,690.22	0.002%	100.003%
332	ZILLOW GROUP INC C COMMON STOCK USD.0001		581,724.00	0.002%	100.005%
333	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		576,620.00	0.002%	100.007%
334	DEERE + CO COMMON STOCK USD1.0		565,598.16	0.002%	100.009%
335	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		547,508.70	0.002%	100.011%
336	IPG PHOTONICS CORP COMMON STOCK USD.0001		502,128.00	0.002%	100.013%
337	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		465,345.30	0.002%	100.014%
338	HOLOGIC INC COMMON STOCK USD.01		462,419.65	0.002%	100.016%
339	NVENT ELECTRIC PLC COMMON STOCK USD.01		425,592.12	0.001%	100.017%
340	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		422,890.89	0.001%	100.019%
341	HOWARD HUGHES CORP/THE COMMON STOCK		396,286.53	0.001%	100.020%
342	CLEVELAND CLIFFS INC COMMON STOCK USD.125		383,640.46	0.001%	100.022%
343	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		352,447.55	0.001%	100.023%
344	PPG INDUSTRIES INC COMMON STOCK USD1.67		350,660.52	0.001%	100.024%
345	NOV INC COMMON STOCK USD.01		307,547.49	0.001%	100.025%
346	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		269,508.00	0.001%	100.026%
347	HUNTSMAN CORP COMMON STOCK USD.01		243,259.39	0.001%	100.027%
348	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		240,414.72	0.001%	100.028%
349	MKS INSTRUMENTS INC COMMON STOCK		226,666.82	0.001%	100.028%
350	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		205,692.12	0.001%	100.029%
351	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		196,774.18	0.001%	100.030%
352	AVNET INC COMMON STOCK USD1.0		191,430.66	0.001%	100.031%
353	PILGRIM S PRIDE CORP COMMON STOCK USD.01		180,615.88	0.001%	100.031%
354	TELEFLEX INC COMMON STOCK USD1.0		150,620.00	0.001%	100.032%
355	FMC CORP COMMON STOCK USD.1		143,382.96	0.001%	100.032%
356	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		139,003.20	0.000%	100.033%
357	VIACOMCBS INC CLASS A COMMON STOCK USD.001		122,381.63	0.000%	100.033%
358	SIGNATURE BANK COMMON STOCK USD.01		108,912.00	0.000%	100.034%
359	FIRST SOLAR INC COMMON STOCK USD.001		103,383.18	0.000%	100.034%
360	ZYNGA INC CL A COMMON STOCK USD.00000625		79,065.00	0.000%	100.034%
361	CERENCE INC COMMON STOCK USD.01		63,240.38	0.000%	100.034%
362	BALL CORP COMMON STOCK		57,940.68	0.000%	100.035%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,500,208,961.38		100.035%
363	SEABOARD CORP COMMON STOCK USD1.0		53,299.87	0.000%	100.035%
364	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		47,424.00	0.000%	100.035%
365	F5 NETWORKS INC COMMON STOCK		21,468.24	0.000%	100.035%
366	HOLLYFRONTIER CORP COMMON STOCK USD.01		12,986.96	0.000%	100.035%
367	FLUOR CORP COMMON STOCK USD.01		5,797.11	0.000%	100.035%
Index Future			-10,000,631.35		-0.035%
368	S+P500 EMINI FUT DEC21 XCME 20211217	301,272,275.00	-10,000,631.35	-0.035%	100.000%
Total			28,490,208,330.03		100.00%