

# U.S. Large Company Portfolio

**As of November 30, 2021 (Updated Monthly)**

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
1	APPLE INC COMMON STOCK USD.00001		811,526,630.10	6.698%	6.698%
2	MICROSOFT CORP COMMON STOCK USD.00000625		776,678,889.48	6.411%	13.109%
3	AMAZON.COM INC COMMON STOCK USD.01		477,529,665.34	3.942%	17.051%
4	TESLA INC COMMON STOCK USD.001		290,399,282.52	2.397%	19.448%
5	ALPHABET INC CL A COMMON STOCK USD.001		267,130,557.60	2.205%	21.652%
6	NVIDIA CORP COMMON STOCK USD.001		254,569,239.96	2.101%	23.754%
7	ALPHABET INC CL C COMMON STOCK USD.001		250,951,990.32	2.071%	25.825%
8	META PLATFORMS INC CLASS A COMMON STOCK USD.000006		241,803,490.54	1.996%	27.821%
9	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		160,344,898.59	1.323%	29.144%
10	JPMORGAN CHASE + CO COMMON STOCK USD1.0		148,376,444.72	1.225%	30.369%
11	HOME DEPOT INC COMMON STOCK USD.05		133,164,767.05	1.099%	31.468%
12	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		130,948,504.26	1.081%	32.549%
13	JOHNSON + JOHNSON COMMON STOCK USD1.0		128,328,830.70	1.059%	33.608%
14	PROCTER + GAMBLE CO/THE COMMON STOCK		109,719,304.14	0.906%	34.514%
15	BANK OF AMERICA CORP COMMON STOCK USD.01		102,950,406.91	0.850%	35.364%
16	VISA INC CLASS A SHARES COMMON STOCK USD.0001		102,234,214.62	0.844%	36.208%
17	ADOBE INC COMMON STOCK USD.0001		99,764,779.60	0.823%	37.031%
18	PFIZER INC COMMON STOCK USD.05		94,178,642.49	0.777%	37.808%
19	NETFLIX INC COMMON STOCK USD.001		88,818,419.20	0.733%	38.541%
20	SALESFORCE.COM INC COMMON STOCK USD.001		86,550,330.88	0.714%	39.256%
21	MASTERCARD INC A COMMON STOCK USD.0001		85,768,147.08	0.708%	39.964%

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<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
22	WALT DISNEY CO/THE COMMON STOCK USD.01		82,315,661.40	0.679%	40.643%
23	EXXON MOBIL CORP COMMON STOCK		79,200,274.56	0.654%	41.297%
24	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		77,834,293.02	0.642%	41.939%
25	COSTCO WHOLESALE CORP COMMON STOCK USD.005		74,544,473.52	0.615%	42.555%
26	CISCO SYSTEMS INC COMMON STOCK USD.001		72,250,712.88	0.596%	43.151%
27	COMCAST CORP CLASS A COMMON STOCK USD.01		71,567,961.36	0.591%	43.742%
28	BROADCOM INC COMMON STOCK		71,014,443.12	0.586%	44.328%
29	ACCENTURE PLC CL A COMMON STOCK USD.0000225		70,854,550.00	0.585%	44.913%
30	ABBOTT LABORATORIES COMMON STOCK		69,706,010.18	0.575%	45.488%
31	PEPSICO INC COMMON STOCK USD.017		69,039,180.42	0.570%	46.058%
32	CHEVRON CORP COMMON STOCK USD.75		68,240,863.39	0.563%	46.621%
33	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		67,919,156.61	0.561%	47.182%
34	NIKE INC CL B COMMON STOCK		67,622,719.08	0.558%	47.740%
35	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		65,065,466.40	0.537%	48.277%
36	DANAHER CORP COMMON STOCK USD.01		63,888,961.40	0.527%	48.804%
37	COCA COLA CO/THE COMMON STOCK USD.25		63,703,147.50	0.526%	49.330%
38	ABBVIE INC COMMON STOCK USD.01		63,688,741.60	0.526%	49.856%
39	QUALCOMM INC COMMON STOCK USD.0001		63,673,581.20	0.526%	50.381%
40	WALMART INC COMMON STOCK USD.1		62,830,108.88	0.519%	50.900%
41	INTEL CORP COMMON STOCK USD.001		62,402,082.00	0.515%	51.415%
42	ELI LILLY + CO COMMON STOCK		61,567,496.64	0.508%	51.923%
43	WELLS FARGO + CO COMMON STOCK USD1.666		61,339,151.74	0.506%	52.430%
44	ADVANCED MICRO DEVICES COMMON STOCK USD.01		60,055,170.96	0.496%	52.925%
45	MERCK + CO. INC. COMMON STOCK USD.5		59,282,350.71	0.489%	53.415%
46	MCDONALD S CORP COMMON STOCK USD.01		57,107,006.60	0.471%	53.886%
47	INTUIT INC COMMON STOCK USD.01		55,725,336.70	0.460%	54.346%
48	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		55,522,214.14	0.458%	54.804%
49	LOWE S COS INC COMMON STOCK USD.5		54,052,922.46	0.446%	55.250%
50	NEXTERA ENERGY INC COMMON STOCK USD.01		53,222,347.56	0.439%	55.690%
51	LINDE PLC COMMON STOCK EUR.001		51,362,112.30	0.424%	56.114%
52	AT+T INC COMMON STOCK USD1.0		50,960,441.10	0.421%	56.534%
53	UNION PACIFIC CORP COMMON STOCK USD2.5		48,040,398.08	0.397%	56.931%
54	ORACLE CORP COMMON STOCK USD.01		46,729,920.38	0.386%	57.316%
55	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		45,165,675.08	0.373%	57.689%
56	MEDTRONIC PLC COMMON STOCK USD.1		44,829,258.10	0.370%	58.059%
57	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		43,651,279.36	0.360%	58.420%
58	MORGAN STANLEY COMMON STOCK USD.01		43,269,020.96	0.357%	58.777%
59	APPLIED MATERIALS INC COMMON STOCK USD.01		42,057,629.03	0.347%	59.124%

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<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
60	PHILIP MORRIS INTERNATIONAL COMMON STOCK		41,873,835.30	0.346%	59.470%
61	BLACKROCK INC COMMON STOCK USD.01		40,459,586.86	0.334%	59.803%
62	STARBUCKS CORP COMMON STOCK USD.001		40,405,300.28	0.334%	60.137%
63	CITIGROUP INC COMMON STOCK USD.01		40,362,358.40	0.333%	60.470%
64	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		40,151,012.14	0.331%	60.802%
65	SERVICENOW INC COMMON STOCK USD.001		40,113,356.40	0.331%	61.133%
66	MODERNA INC COMMON STOCK USD.0001		38,692,232.41	0.319%	61.452%
67	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		38,146,173.52	0.315%	61.767%
68	TARGET CORP COMMON STOCK USD.0833		37,713,513.60	0.311%	62.078%
69	AMERICAN TOWER CORP REIT USD.01		37,348,279.20	0.308%	62.386%
70	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		37,250,432.66	0.307%	62.694%
71	CVS HEALTH CORP COMMON STOCK USD.01		36,740,545.22	0.303%	62.997%
72	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		36,321,216.53	0.300%	63.297%
73	INTUITIVE SURGICAL INC COMMON STOCK USD.001		36,168,450.76	0.299%	63.595%
74	AMGEN INC COMMON STOCK USD.0001		35,306,569.76	0.291%	63.887%
75	PROLOGIS INC REIT USD.01		34,827,471.00	0.287%	64.174%
76	S+P GLOBAL INC COMMON STOCK USD1.0		34,336,521.12	0.283%	64.458%
77	BOEING CO/THE COMMON STOCK USD5.0		34,080,256.05	0.281%	64.739%
78	CATERPILLAR INC COMMON STOCK USD1.0		33,083,345.10	0.273%	65.012%
79	ZOETIS INC COMMON STOCK USD.01		32,874,576.28	0.271%	65.284%
80	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		32,792,332.70	0.271%	65.554%
81	GENERAL ELECTRIC CO COMMON STOCK USD.01		32,577,960.38	0.269%	65.823%
82	ANTHEM INC COMMON STOCK USD.01		30,939,289.26	0.255%	66.078%
83	3M CO COMMON STOCK USD.01		30,737,620.68	0.254%	66.332%
84	DEERE + CO COMMON STOCK USD1.0		30,632,812.08	0.253%	66.585%
85	AMERICAN EXPRESS CO COMMON STOCK USD.2		30,630,576.00	0.253%	66.838%
86	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		30,539,127.63	0.252%	67.090%
87	LAM RESEARCH CORP COMMON STOCK USD.001		30,287,317.50	0.250%	67.340%
88	ANALOG DEVICES INC COMMON STOCK USD.167		30,275,871.50	0.250%	67.590%
89	MICRON TECHNOLOGY INC COMMON STOCK USD.1		29,553,972.00	0.244%	67.834%
90	CONOCOPHILLIPS COMMON STOCK USD.01		29,320,511.44	0.242%	68.076%
91	GILEAD SCIENCES INC COMMON STOCK USD.001		27,018,974.61	0.223%	68.299%
92	BOOKING HOLDINGS INC COMMON STOCK USD.008		26,954,124.40	0.222%	68.521%
93	GENERAL MOTORS CO COMMON STOCK USD.01		26,264,357.37	0.217%	68.738%
94	TJX COMPANIES INC COMMON STOCK USD1.0		26,150,822.20	0.216%	68.954%
95	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		26,149,386.00	0.216%	69.170%
96	MARSH + MCLENNAN COS COMMON STOCK USD1.0		25,978,471.72	0.214%	69.384%
97	MONDELEZ INTERNATIONAL INC A COMMON STOCK		25,756,662.12	0.213%	69.597%

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<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
98	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		25,681,972.68	0.212%	69.809%
99	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		25,668,302.76	0.212%	70.021%
100	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		25,065,593.28	0.207%	70.227%
101	STRYKER CORP COMMON STOCK USD.1		24,869,339.74	0.205%	70.433%
102	CME GROUP INC COMMON STOCK USD.01		24,792,622.56	0.205%	70.637%
103	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		24,750,478.17	0.204%	70.842%
104	CHUBB LTD COMMON STOCK		24,616,643.61	0.203%	71.045%
105	ALTRIA GROUP INC COMMON STOCK USD.333		24,582,471.68	0.203%	71.248%
106	CROWN CASTLE INTL CORP REIT USD.01		24,506,219.85	0.202%	71.450%
107	CSX CORP COMMON STOCK USD1.0		24,414,607.98	0.202%	71.652%
108	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		24,074,078.79	0.199%	71.850%
109	FORD MOTOR CO COMMON STOCK USD.01		23,533,061.61	0.194%	72.045%
110	US BANCORP COMMON STOCK USD.01		23,342,135.30	0.193%	72.237%
111	DUKE ENERGY CORP COMMON STOCK USD.001		23,287,153.49	0.192%	72.429%
112	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		22,965,673.92	0.190%	72.619%
113	EQUINIX INC REIT USD.001		22,836,627.40	0.188%	72.807%
114	BECTON DICKINSON AND CO COMMON STOCK USD1.0		21,259,126.72	0.175%	72.983%
115	AON PLC CLASS A COMMON STOCK		20,914,192.47	0.173%	73.156%
116	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		20,911,499.70	0.173%	73.328%
117	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		20,882,639.71	0.172%	73.501%
118	ILLINOIS TOOL WORKS COMMON STOCK USD.01		20,841,730.55	0.172%	73.673%
119	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		20,523,939.90	0.169%	73.842%
120	CIGNA CORP COMMON STOCK USD.01		20,376,517.70	0.168%	74.010%
121	SOUTHERN CO/THE COMMON STOCK USD5.0		20,269,497.30	0.167%	74.177%
122	EATON CORP PLC COMMON STOCK USD.01		20,194,944.84	0.167%	74.344%
123	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		20,157,632.00	0.166%	74.511%
124	T MOBILE US INC COMMON STOCK USD.0001		19,950,204.69	0.165%	74.675%
125	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		19,892,285.20	0.164%	74.839%
126	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		19,827,260.86	0.164%	75.003%
127	MOODY S CORP COMMON STOCK USD.01		19,760,915.04	0.163%	75.166%
128	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		19,576,812.71	0.162%	75.328%
129	KLA CORP COMMON STOCK USD.001		19,488,207.50	0.161%	75.489%
130	WASTE MANAGEMENT INC COMMON STOCK USD.01		19,487,985.64	0.161%	75.649%
131	NXP SEMICONDUCTORS NV COMMON STOCK		18,514,087.04	0.153%	75.802%
132	FISERV INC COMMON STOCK USD.01		17,983,799.44	0.148%	75.951%
133	DOMINION ENERGY INC COMMON STOCK		17,948,665.60	0.148%	76.099%
134	FEDEX CORP COMMON STOCK USD.1		17,668,457.52	0.146%	76.245%
135	XILINX INC COMMON STOCK USD.01		17,651,417.70	0.146%	76.390%

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136	AUTODESK INC COMMON STOCK USD.01		17,523,604.41	0.145%	76.535%
137	HCA HEALTHCARE INC COMMON STOCK USD.01		17,410,359.43	0.144%	76.679%
138	ECOLAB INC COMMON STOCK USD1.0		17,264,029.44	0.142%	76.821%
139	DEXCOM INC COMMON STOCK USD.001		17,046,477.00	0.141%	76.962%
140	FREEMPORT MCMORAN INC COMMON STOCK USD.1		17,025,986.52	0.141%	77.102%
141	PROGRESSIVE CORP COMMON STOCK USD1.0		16,977,628.62	0.140%	77.243%
142	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		16,946,403.66	0.140%	77.382%
143	HUMANA INC COMMON STOCK USD.166		16,856,393.02	0.139%	77.522%
144	ILLUMINA INC COMMON STOCK USD.01		16,803,353.35	0.139%	77.660%
145	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		16,642,996.44	0.137%	77.798%
146	EMERSON ELECTRIC CO COMMON STOCK USD.5		16,430,823.36	0.136%	77.933%
147	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		16,391,507.20	0.135%	78.069%
148	DOLLAR GENERAL CORP COMMON STOCK USD.875		16,378,634.30	0.135%	78.204%
149	SYNOPSIS INC COMMON STOCK USD.01		16,263,313.00	0.134%	78.338%
150	MSCI INC COMMON STOCK USD.01		16,210,855.30	0.134%	78.472%
151	IDEXX LABORATORIES INC COMMON STOCK USD.1		16,171,621.65	0.133%	78.605%
152	EXELON CORP COMMON STOCK		16,132,479.85	0.133%	78.738%
153	EOG RESOURCES INC COMMON STOCK USD.01		15,924,045.00	0.131%	78.870%
154	IHS MARKIT LTD COMMON STOCK USD.01		15,911,672.70	0.131%	79.001%
155	TE CONNECTIVITY LTD COMMON STOCK CHF.57		15,766,742.04	0.130%	79.131%
156	SIMON PROPERTY GROUP INC REIT USD.0001		15,701,253.20	0.130%	79.261%
157	PUBLIC STORAGE REIT USD.1		15,600,639.14	0.129%	79.390%
158	IQVIA HOLDINGS INC COMMON STOCK USD.01		15,535,620.89	0.128%	79.518%
159	CADENCE DESIGN SYS INC COMMON STOCK USD.01		15,325,977.98	0.127%	79.644%
160	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		15,283,995.35	0.126%	79.771%
161	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		15,169,059.36	0.125%	79.896%
162	AMPHENOL CORP CL A COMMON STOCK USD.001		15,111,409.14	0.125%	80.021%
163	DIGITAL REALTY TRUST INC REIT USD.01		14,842,306.16	0.123%	80.143%
164	CARRIER GLOBAL CORP COMMON STOCK USD.01		14,655,154.80	0.121%	80.264%
165	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		14,406,132.06	0.119%	80.383%
166	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		14,338,216.20	0.118%	80.501%
167	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		14,321,093.22	0.118%	80.619%
168	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		14,217,063.20	0.117%	80.737%
169	T ROWE PRICE GROUP INC COMMON STOCK USD.2		14,172,056.10	0.117%	80.854%
170	FORTINET INC COMMON STOCK USD.001		14,109,693.35	0.116%	80.970%
171	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		14,036,520.40	0.116%	81.086%
172	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		14,032,167.38	0.116%	81.202%
173	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		13,828,711.85	0.114%	81.316%

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174	EBAY INC COMMON STOCK USD.001		13,751,788.46	0.114%	81.430%
175	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		13,719,801.84	0.113%	81.543%
176	KIMBERLY CLARK CORP COMMON STOCK USD1.25		13,690,368.60	0.113%	81.656%
177	NEWMONT CORP COMMON STOCK USD1.6		13,686,228.76	0.113%	81.769%
178	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		13,681,616.97	0.113%	81.882%
179	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		13,568,140.81	0.112%	81.994%
180	APTIV PLC COMMON STOCK USD.01		13,528,088.10	0.112%	82.105%
181	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		13,432,718.08	0.111%	82.216%
182	METLIFE INC COMMON STOCK USD.01		13,331,012.94	0.110%	82.326%
183	HP INC COMMON STOCK USD.01		13,235,468.40	0.109%	82.436%
184	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		13,103,670.84	0.108%	82.544%
185	CENTENE CORP COMMON STOCK USD.001		13,055,319.02	0.108%	82.651%
186	DOW INC COMMON STOCK USD.01		12,806,654.85	0.106%	82.757%
187	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		12,766,495.70	0.105%	82.863%
188	SVB FINANCIAL GROUP COMMON STOCK USD.001		12,735,410.35	0.105%	82.968%
189	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		12,693,887.52	0.105%	83.072%
190	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		12,630,345.70	0.104%	83.177%
191	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		12,578,161.96	0.104%	83.280%
192	SCHLUMBERGER LTD COMMON STOCK USD.01		12,502,701.84	0.103%	83.384%
193	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		12,325,091.02	0.102%	83.485%
194	AUTOZONE INC COMMON STOCK USD.01		12,259,771.29	0.101%	83.587%
195	PARKER HANNIFIN CORP COMMON STOCK USD.5		12,226,482.62	0.101%	83.688%
196	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		12,225,576.80	0.101%	83.788%
197	ROSS STORES INC COMMON STOCK USD.01		12,205,534.65	0.101%	83.889%
198	MARATHON PETROLEUM CORP COMMON STOCK USD.01		12,163,367.35	0.100%	83.990%
199	DUPONT DE NEMOURS INC COMMON STOCK USD.01		12,137,797.48	0.100%	84.090%
200	PAYCHEX INC COMMON STOCK USD.01		11,979,361.60	0.099%	84.189%
201	SEMPRA ENERGY COMMON STOCK		11,920,831.76	0.098%	84.287%
202	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		11,892,466.74	0.098%	84.385%
203	SBA COMMUNICATIONS CORP REIT USD.01		11,736,644.40	0.097%	84.482%
204	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		11,727,182.61	0.097%	84.579%
205	GENERAL MILLS INC COMMON STOCK USD.1		11,711,036.07	0.097%	84.676%
206	REALTY INCOME CORP REIT USD1.0		11,663,697.84	0.096%	84.772%
207	RESMED INC COMMON STOCK USD.004		11,642,567.40	0.096%	84.868%
208	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		11,607,118.78	0.096%	84.964%
209	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01		11,596,504.26	0.096%	85.059%
210	CINTAS CORP COMMON STOCK		11,591,648.64	0.096%	85.155%
211	TRAVELERS COS INC/THE COMMON STOCK NPV		11,503,686.85	0.095%	85.250%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
212	PPG INDUSTRIES INC COMMON STOCK USD1.67		11,459,610.27	0.095%	85.345%
213	YUM BRANDS INC COMMON STOCK		11,394,024.20	0.094%	85.439%
214	VERISK ANALYTICS INC COMMON STOCK USD.001		11,374,374.34	0.094%	85.533%
215	KEYSIGHT TECHNOLOGIES IN COMMON STOCK		11,235,304.08	0.093%	85.625%
216	SYSCO CORP COMMON STOCK USD1.0		11,233,995.76	0.093%	85.718%
217	MATCH GROUP INC COMMON STOCK		11,205,917.94	0.092%	85.811%
218	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		11,087,838.30	0.092%	85.902%
219	ELECTRONIC ARTS INC COMMON STOCK USD.01		11,062,536.32	0.091%	85.993%
220	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		10,968,357.72	0.091%	86.084%
221	TWITTER INC COMMON STOCK USD.000005		10,959,954.20	0.090%	86.174%
222	BIOGEN INC COMMON STOCK USD.0005		10,939,986.18	0.090%	86.265%
223	GLOBAL PAYMENTS INC COMMON STOCK		10,893,112.32	0.090%	86.355%
224	ARCHER DANIELS MIDLAND CO COMMON STOCK		10,875,552.20	0.090%	86.444%
225	ETSY INC COMMON STOCK USD.001		10,853,872.82	0.090%	86.534%
226	OTIS WORLDWIDE CORP COMMON STOCK USD.01		10,762,585.20	0.089%	86.623%
227	XCEL ENERGY INC COMMON STOCK USD2.5		10,720,660.60	0.088%	86.711%
228	ANSYS INC COMMON STOCK USD.01		10,666,264.08	0.088%	86.799%
229	FASTENAL CO COMMON STOCK USD.01		10,620,304.96	0.088%	86.887%
230	EQUIFAX INC COMMON STOCK USD1.25		10,580,340.50	0.087%	86.974%
231	WELLTOWER INC REIT USD1.0		10,560,000.60	0.087%	87.061%
232	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		10,524,969.00	0.087%	87.148%
233	ENPHASE ENERGY INC COMMON STOCK USD.00001		10,509,500.00	0.087%	87.235%
234	MCKESSON CORP COMMON STOCK USD.01		10,503,539.32	0.087%	87.322%
235	AFLAC INC COMMON STOCK USD.1		10,474,249.24	0.086%	87.408%
236	AVALONBAY COMMUNITIES INC REIT USD.01		10,464,655.83	0.086%	87.495%
237	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1		10,430,277.39	0.086%	87.581%
238	CORTEVA INC COMMON STOCK USD.01		10,348,110.00	0.085%	87.666%
239	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		10,324,819.20	0.085%	87.751%
240	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25		10,268,826.68	0.085%	87.836%
241	WILLIAMS COS INC COMMON STOCK USD1.0		10,165,679.82	0.084%	87.920%
242	STATE STREET CORP COMMON STOCK USD1.0		10,158,505.63	0.084%	88.004%
243	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		10,132,615.35	0.084%	88.087%
244	ALLSTATE CORP COMMON STOCK USD.01		10,085,845.68	0.083%	88.171%
245	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		10,060,019.20	0.083%	88.254%
246	CBRE GROUP INC A COMMON STOCK USD.01		10,038,290.52	0.083%	88.337%
247	DR HORTON INC COMMON STOCK USD.01		9,939,509.50	0.082%	88.419%
248	AMETEK INC COMMON STOCK USD.01		9,898,297.50	0.082%	88.500%
249	MONSTER BEVERAGE CORP COMMON STOCK		9,855,795.42	0.081%	88.582%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
250	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,836,363.43	0.081%	88.663%
251	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01		9,822,616.74	0.081%	88.744%
252	NUCOR CORP COMMON STOCK USD.4		9,770,288.22	0.081%	88.825%
253	DOLLAR TREE INC COMMON STOCK USD.01		9,729,708.66	0.080%	88.905%
254	ALBEMARLE CORP COMMON STOCK USD.01		9,725,552.55	0.080%	88.985%
255	COPART INC COMMON STOCK		9,683,623.60	0.080%	89.065%
256	BALL CORP COMMON STOCK		9,530,311.35	0.079%	89.144%
257	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		9,526,059.27	0.079%	89.222%
258	TRANSDIGM GROUP INC COMMON STOCK USD.01		9,486,956.60	0.078%	89.301%
259	CUMMINS INC COMMON STOCK USD2.5		9,443,364.50	0.078%	89.379%
260	PHILLIPS 66 COMMON STOCK		9,436,240.57	0.078%	89.457%
261	KINDER MORGAN INC COMMON STOCK USD.01		9,386,600.84	0.077%	89.534%
262	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		9,122,580.96	0.075%	89.609%
263	FIFTH THIRD BANCORP COMMON STOCK		9,118,225.20	0.075%	89.685%
264	EQUITY RESIDENTIAL REIT USD.01		9,071,438.85	0.075%	89.759%
265	PACCAR INC COMMON STOCK USD1.0		9,067,086.64	0.075%	89.834%
266	LENNAR CORP A COMMON STOCK USD.1		9,018,857.65	0.074%	89.909%
267	CORNING INC COMMON STOCK USD.5		8,915,286.21	0.074%	89.982%
268	EVERSOURCE ENERGY COMMON STOCK USD5.0		8,863,522.99	0.073%	90.055%
269	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		8,858,584.40	0.073%	90.129%
270	KROGER CO COMMON STOCK USD1.0		8,829,527.18	0.073%	90.201%
271	WEYERHAEUSER CO REIT USD1.25		8,812,135.83	0.073%	90.274%
272	REPUBLIC SERVICES INC COMMON STOCK USD.01		8,705,485.46	0.072%	90.346%
273	ARISTA NETWORKS INC COMMON STOCK USD.0001		8,698,094.72	0.072%	90.418%
274	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		8,680,036.95	0.072%	90.490%
275	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		8,627,808.54	0.071%	90.561%
276	WEC ENERGY GROUP INC COMMON STOCK USD.01		8,611,372.73	0.071%	90.632%
277	VALERO ENERGY CORP COMMON STOCK USD.01		8,594,359.66	0.071%	90.703%
278	CONSOLIDATED EDISON INC COMMON STOCK USD.1		8,578,133.04	0.071%	90.774%
279	ONEOK INC COMMON STOCK USD.01		8,371,197.12	0.069%	90.843%
280	EXTRA SPACE STORAGE INC REIT USD.01		8,357,200.00	0.069%	90.912%
281	GENERAC HOLDINGS INC COMMON STOCK USD.01		8,300,534.20	0.069%	90.980%
282	FORTIVE CORP COMMON STOCK USD.01		8,277,872.20	0.068%	91.048%
283	DEVON ENERGY CORP COMMON STOCK USD.1		8,272,907.58	0.068%	91.117%
284	KANSAS CITY SOUTHERN COMMON STOCK USD.01		8,267,992.95	0.068%	91.185%
285	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		8,256,490.80	0.068%	91.253%
286	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		8,231,373.70	0.068%	91.321%
287	GARTNER INC COMMON STOCK USD.0005		8,166,586.50	0.067%	91.389%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
288	CDW CORP/DE COMMON STOCK USD.01		8,138,503.44	0.067%	91.456%
289	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		8,037,746.43	0.066%	91.522%
290	HERSHEY CO/THE COMMON STOCK USD1.0		8,025,742.82	0.066%	91.588%
291	SYNCHRONY FINANCIAL COMMON STOCK USD.001		7,982,384.22	0.066%	91.654%
292	VULCAN MATERIALS CO COMMON STOCK USD1.0		7,974,906.96	0.066%	91.720%
293	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		7,914,445.14	0.065%	91.785%
294	TERADYNE INC COMMON STOCK USD.125		7,879,837.02	0.065%	91.850%
295	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		7,857,352.94	0.065%	91.915%
296	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		7,829,614.00	0.065%	91.980%
297	EDISON INTERNATIONAL COMMON STOCK		7,708,392.96	0.064%	92.043%
298	UNITED RENTALS INC COMMON STOCK USD.01		7,699,560.20	0.064%	92.107%
299	BEST BUY CO INC COMMON STOCK USD.1		7,524,653.76	0.062%	92.169%
300	NORTHERN TRUST CORP COMMON STOCK USD1.667		7,492,732.00	0.062%	92.231%
301	MID AMERICA APARTMENT COMM REIT USD.01		7,473,675.00	0.062%	92.293%
302	KRAFT HEINZ CO/THE COMMON STOCK USD.01		7,459,504.23	0.062%	92.354%
303	NASDAQ INC COMMON STOCK USD.01		7,444,518.13	0.061%	92.416%
304	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001		7,443,483.54	0.061%	92.477%
305	DOVER CORP COMMON STOCK USD1.0		7,402,087.60	0.061%	92.538%
306	INGERSOLL RAND INC COMMON STOCK USD.01		7,379,193.24	0.061%	92.599%
307	EXPEDIA GROUP INC COMMON STOCK USD.001		7,318,801.97	0.060%	92.660%
308	VF CORP COMMON STOCK		7,300,177.29	0.060%	92.720%
309	VERISIGN INC COMMON STOCK USD.001		7,284,627.24	0.060%	92.780%
310	DELTA AIR LINES INC COMMON STOCK USD.0001		7,266,679.40	0.060%	92.840%
311	TYSON FOODS INC CL A COMMON STOCK USD.1		7,241,658.48	0.060%	92.900%
312	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		7,195,108.27	0.059%	92.959%
313	CARMAX INC COMMON STOCK USD.5		7,194,992.50	0.059%	93.018%
314	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		7,170,528.00	0.059%	93.078%
315	POOL CORP COMMON STOCK USD.001		6,910,430.52	0.057%	93.135%
316	CATALENT INC COMMON STOCK USD.01		6,891,544.24	0.057%	93.192%
317	ESSEX PROPERTY TRUST INC REIT USD.0001		6,875,696.64	0.057%	93.248%
318	DUKE REALTY CORP REIT USD.01		6,868,590.82	0.057%	93.305%
319	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		6,856,071.66	0.057%	93.362%
320	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		6,854,848.28	0.057%	93.418%
321	XYLEM INC COMMON STOCK		6,828,787.35	0.056%	93.475%
322	STERIS PLC COMMON STOCK USD75.0		6,803,275.96	0.056%	93.531%
323	TRIMBLE INC COMMON STOCK USD.001		6,792,145.26	0.056%	93.587%
324	REGIONS FINANCIAL CORP COMMON STOCK USD.01		6,765,213.00	0.056%	93.643%
325	MCCORMICK + CO NON VGT SHRS COMMON STOCK		6,732,836.46	0.056%	93.698%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
326	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001		6,698,601.48	0.055%	93.753%
327	KEYCORP COMMON STOCK USD1.0		6,696,455.04	0.055%	93.809%
328	PPL CORP COMMON STOCK USD.01		6,654,765.26	0.055%	93.864%
329	TYLER TECHNOLOGIES INC COMMON STOCK USD.01		6,594,678.86	0.054%	93.918%
330	PAYCOM SOFTWARE INC COMMON STOCK USD.01		6,571,824.56	0.054%	93.972%
331	ULTA BEAUTY INC COMMON STOCK USD.01		6,564,009.20	0.054%	94.026%
332	WW GRAINGER INC COMMON STOCK USD.5		6,542,361.90	0.054%	94.080%
333	DTE ENERGY COMPANY COMMON STOCK		6,542,002.56	0.054%	94.134%
334	AMEREN CORPORATION COMMON STOCK USD.01		6,517,409.20	0.054%	94.188%
335	CERNER CORP COMMON STOCK USD.01		6,494,081.00	0.054%	94.242%
336	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		6,466,048.92	0.053%	94.295%
337	HESS CORP COMMON STOCK USD1.0		6,465,206.16	0.053%	94.349%
338	FIRSTENERGY CORP COMMON STOCK USD.1		6,398,283.36	0.053%	94.401%
339	PERKINELMER INC COMMON STOCK USD1.0		6,360,845.04	0.053%	94.454%
340	GARMIN LTD COMMON STOCK CHF.1		6,350,761.78	0.052%	94.506%
341	ENTERGY CORP COMMON STOCK USD.01		6,289,812.90	0.052%	94.558%
342	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		6,272,587.19	0.052%	94.610%
343	NETAPP INC COMMON STOCK USD.001		6,264,440.16	0.052%	94.662%
344	BATH + BODY WORKS INC COMMON STOCK USD.5		6,258,479.26	0.052%	94.713%
345	WATERS CORP COMMON STOCK USD.01		6,254,326.48	0.052%	94.765%
346	CLOROX COMPANY COMMON STOCK USD1.0		6,229,663.90	0.051%	94.816%
347	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		6,169,830.57	0.051%	94.867%
348	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01		6,067,558.64	0.050%	94.917%
349	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		6,027,934.35	0.050%	94.967%
350	BAKER HUGHES CO COMMON STOCK USD.0001		6,021,369.90	0.050%	95.017%
351	DOMINO S PIZZA INC COMMON STOCK USD.01		6,006,120.26	0.050%	95.066%
352	CAESARS ENTERTAINMENT INC COMMON STOCK		6,002,895.29	0.050%	95.116%
353	HALLIBURTON CO COMMON STOCK USD2.5		5,973,110.99	0.049%	95.165%
354	HOLOGIC INC COMMON STOCK USD.01		5,893,207.80	0.049%	95.214%
355	M + T BANK CORP COMMON STOCK USD.5		5,891,083.02	0.049%	95.263%
356	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		5,852,891.45	0.048%	95.311%
357	VIACOMCBS INC CLASS B COMMON STOCK USD.001		5,820,147.50	0.048%	95.359%
358	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		5,816,020.32	0.048%	95.407%
359	COOPER COS INC/THE COMMON STOCK USD.1		5,781,826.26	0.048%	95.455%
360	BIO TECHNE CORP COMMON STOCK USD.01		5,740,828.86	0.047%	95.502%
361	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		5,737,573.34	0.047%	95.549%
362	VENTAS INC REIT USD.25		5,737,283.76	0.047%	95.597%
363	GENUINE PARTS CO COMMON STOCK USD1.0		5,733,354.42	0.047%	95.644%

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<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
364	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		5,698,224.70	0.047%	95.691%
365	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		5,656,884.37	0.047%	95.738%
366	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		5,650,392.93	0.047%	95.784%
367	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		5,649,245.28	0.047%	95.831%
368	DARDEN RESTAURANTS INC COMMON STOCK		5,603,666.95	0.046%	95.877%
369	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		5,571,921.12	0.046%	95.923%
370	WESTERN DIGITAL CORP COMMON STOCK USD.01		5,554,317.36	0.046%	95.969%
371	HEALTHPEAK PROPERTIES INC REIT USD1.0		5,546,373.68	0.046%	96.015%
372	NVR INC COMMON STOCK USD.01		5,523,184.38	0.046%	96.061%
373	AMCOR PLC COMMON STOCK USD.01		5,441,003.28	0.045%	96.105%
374	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		5,422,077.25	0.045%	96.150%
375	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		5,372,625.78	0.044%	96.195%
376	IDEX CORP COMMON STOCK USD.01		5,352,653.47	0.044%	96.239%
377	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001		5,317,441.36	0.044%	96.283%
378	CMS ENERGY CORP COMMON STOCK USD.01		5,301,973.05	0.044%	96.326%
379	CELANESE CORP COMMON STOCK USD.0001		5,301,686.72	0.044%	96.370%
380	AVERY DENNISON CORP COMMON STOCK USD1.0		5,299,829.08	0.044%	96.414%
381	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		5,290,655.00	0.044%	96.458%
382	WABTEC CORP COMMON STOCK USD.01		5,216,924.13	0.043%	96.501%
383	COTERRA ENERGY INC COMMON STOCK USD.1		5,140,279.20	0.042%	96.543%
384	MASCO CORP COMMON STOCK USD1.0		5,057,034.20	0.042%	96.585%
385	QORVO INC COMMON STOCK USD.0001		5,046,397.30	0.042%	96.626%
386	BIO RAD LABORATORIES A COMMON STOCK USD.0001		5,029,116.40	0.042%	96.668%
387	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		5,026,169.88	0.041%	96.709%
388	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		4,987,911.18	0.041%	96.751%
389	TEXTRON INC COMMON STOCK USD.125		4,963,575.60	0.041%	96.792%
390	QUANTA SERVICES INC COMMON STOCK USD.00001		4,962,173.36	0.041%	96.833%
391	UDR INC REIT USD.01		4,908,563.25	0.041%	96.873%
392	KELLOGG CO COMMON STOCK USD.25		4,885,161.82	0.040%	96.913%
393	AES CORP COMMON STOCK USD.01		4,882,492.16	0.040%	96.954%
394	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		4,875,111.68	0.040%	96.994%
395	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,770,756.48	0.039%	97.033%
396	BOSTON PROPERTIES INC REIT USD.01		4,757,145.92	0.039%	97.073%
397	VIATRIS INC COMMON STOCK		4,690,146.93	0.039%	97.111%
398	LKQ CORP COMMON STOCK USD.01		4,688,165.30	0.039%	97.150%
399	BROWN + BROWN INC COMMON STOCK USD.1		4,665,538.35	0.039%	97.188%
400	CONAGRA BRANDS INC COMMON STOCK USD5.0		4,635,290.40	0.038%	97.227%
401	EVERGY INC COMMON STOCK		4,581,970.50	0.038%	97.265%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
402	CERIDIAN HCM HOLDING INC COMMON STOCK USD.01		4,569,419.20	0.038%	97.302%
403	NORTONLIFELOCK INC COMMON STOCK USD.01		4,547,723.95	0.038%	97.340%
404	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		4,543,521.20	0.038%	97.377%
405	OMNICOM GROUP COMMON STOCK USD.15		4,494,423.32	0.037%	97.414%
406	ABIOMED INC COMMON STOCK USD.01		4,442,175.36	0.037%	97.451%
407	CARNIVAL CORP COMMON STOCK USD.01		4,437,244.60	0.037%	97.488%
408	EASTMAN CHEMICAL CO COMMON STOCK USD.01		4,413,031.35	0.036%	97.524%
409	TELEFLEX INC COMMON STOCK USD1.0		4,395,867.60	0.036%	97.560%
410	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01		4,351,426.65	0.036%	97.596%
411	CBOE GLOBAL MARKETS INC COMMON STOCK		4,344,891.18	0.036%	97.632%
412	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		4,317,281.60	0.036%	97.668%
413	ALLIANT ENERGY CORP COMMON STOCK USD.01		4,309,836.19	0.036%	97.703%
414	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		4,309,218.45	0.036%	97.739%
415	WHIRLPOOL CORP COMMON STOCK USD1.0		4,302,324.66	0.036%	97.774%
416	KIMCO REALTY CORP REIT USD.01		4,293,968.08	0.035%	97.810%
417	F5 INC COMMON STOCK		4,271,904.18	0.035%	97.845%
418	JM SMUCKER CO/THE COMMON STOCK		4,268,236.03	0.035%	97.880%
419	CARDINAL HEALTH INC COMMON STOCK		4,191,396.72	0.035%	97.915%
420	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003		4,151,866.68	0.034%	97.949%
421	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		4,118,082.44	0.034%	97.983%
422	IRON MOUNTAIN INC REIT USD.01		4,087,191.68	0.034%	98.017%
423	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		4,075,465.17	0.034%	98.051%
424	PULTEGROUP INC COMMON STOCK USD.01		4,052,480.03	0.033%	98.084%
425	FMC CORP COMMON STOCK USD.1		4,041,664.60	0.033%	98.117%
426	INCYTE CORP COMMON STOCK USD.001		4,024,328.72	0.033%	98.151%
427	MOSAIC CO/THE COMMON STOCK USD.01		3,975,440.06	0.033%	98.184%
428	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		3,974,777.12	0.033%	98.216%
429	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		3,937,664.72	0.033%	98.249%
430	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		3,921,606.69	0.032%	98.281%
431	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,913,390.53	0.032%	98.313%
432	HASBRO INC COMMON STOCK USD.5		3,894,425.26	0.032%	98.346%
433	ROBERT HALF INTL INC COMMON STOCK USD.001		3,874,385.67	0.032%	98.378%
434	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		3,846,945.64	0.032%	98.409%
435	MARATHON OIL CORP COMMON STOCK USD1.0		3,803,925.77	0.031%	98.441%
436	PENTAIR PLC COMMON STOCK USD.01		3,802,698.76	0.031%	98.472%
437	LAS VEGAS SANDS CORP COMMON STOCK USD.001		3,785,230.54	0.031%	98.503%
438	ATMOS ENERGY CORP COMMON STOCK		3,726,783.84	0.031%	98.534%
439	HORMEL FOODS CORP COMMON STOCK USD.01465		3,674,208.60	0.030%	98.564%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
440	WESTROCK CO COMMON STOCK		3,655,824.45	0.030%	98.595%
441	LINCOLN NATIONAL CORP COMMON STOCK		3,643,904.88	0.030%	98.625%
442	PTC INC COMMON STOCK USD.01		3,635,645.24	0.030%	98.655%
443	FOX CORP CLASS A COMMON STOCK USD.01		3,614,351.94	0.030%	98.685%
444	AMERICAN AIRLINES GROUP INC COMMON STOCK		3,561,014.69	0.029%	98.714%
445	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01		3,553,752.31	0.029%	98.743%
446	TAPESTRY INC COMMON STOCK USD.01		3,534,652.24	0.029%	98.772%
447	COMERICA INC COMMON STOCK USD5.0		3,497,126.22	0.029%	98.801%
448	HOST HOTELS + RESORTS INC REIT USD.01		3,493,155.80	0.029%	98.830%
449	ALLEGION PLC COMMON STOCK USD.01		3,476,756.80	0.029%	98.859%
450	SNAP ON INC COMMON STOCK USD1.0		3,438,902.91	0.028%	98.887%
451	LOEWS CORP COMMON STOCK USD.01		3,437,905.68	0.028%	98.916%
452	HOWMET AEROSPACE INC COMMON STOCK		3,428,174.97	0.028%	98.944%
453	WR BERKLEY CORP COMMON STOCK USD.2		3,386,874.88	0.028%	98.972%
454	REGENCY CENTERS CORP REIT USD.01		3,354,253.16	0.028%	99.000%
455	DENTSPLY SIRONA INC COMMON STOCK USD.01		3,299,503.04	0.027%	99.027%
456	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,260,180.10	0.027%	99.054%
457	BORGWARNER INC COMMON STOCK USD.01		3,220,854.32	0.027%	99.080%
458	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,191,603.25	0.026%	99.107%
459	ZIONS BANCORP NA COMMON STOCK USD.001		3,191,532.60	0.026%	99.133%
460	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,171,933.36	0.026%	99.159%
461	CITRIX SYSTEMS INC COMMON STOCK USD.001		3,081,997.17	0.025%	99.185%
462	HENRY SCHEIN INC COMMON STOCK USD.01		3,064,675.68	0.025%	99.210%
463	APA CORP COMMON STOCK USD.625		3,046,039.77	0.025%	99.235%
464	NISOURCE INC COMMON STOCK USD.01		3,040,735.11	0.025%	99.260%
465	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		2,969,788.17	0.025%	99.285%
466	SEALED AIR CORP COMMON STOCK USD.1		2,954,986.28	0.024%	99.309%
467	FRANKLIN RESOURCES INC COMMON STOCK USD.1		2,847,538.80	0.024%	99.333%
468	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		2,831,947.96	0.023%	99.356%
469	ASSURANT INC COMMON STOCK USD.01		2,795,902.20	0.023%	99.379%
470	NRG ENERGY INC COMMON STOCK USD.01		2,778,510.76	0.023%	99.402%
471	PENN NATIONAL GAMING INC COMMON STOCK USD.01		2,680,763.44	0.022%	99.424%
472	WYNN RESORTS LTD COMMON STOCK USD.01		2,673,573.03	0.022%	99.446%
473	FEDERAL REALTY INVS TRUST REIT USD.01		2,654,578.80	0.022%	99.468%
474	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		2,630,848.00	0.022%	99.490%
475	NEWS CORP CLASS A COMMON STOCK USD.01		2,626,765.14	0.022%	99.511%
476	CAMPBELL SOUP CO COMMON STOCK USD.0375		2,562,406.88	0.021%	99.533%
477	NEWELL BRANDS INC COMMON STOCK USD1.0		2,509,843.00	0.021%	99.553%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>12,115,941,779.97</b>		<b>100.005%</b>
478	GLOBE LIFE INC COMMON STOCK USD1.0		2,501,698.32	0.021%	99.574%
479	DISH NETWORK CORP A COMMON STOCK USD.01		2,420,593.75	0.020%	99.594%
480	INVESCO LTD COMMON STOCK USD.2		2,412,309.90	0.020%	99.614%
481	DXC TECHNOLOGY CO COMMON STOCK USD.01		2,388,493.57	0.020%	99.634%
482	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0		2,382,349.20	0.020%	99.653%
483	ROLLINS INC COMMON STOCK USD1.0		2,379,619.84	0.020%	99.673%
484	PVH CORP COMMON STOCK USD1.0		2,350,334.58	0.019%	99.692%
485	ORGANON + CO COMMON STOCK USD.01		2,311,888.39	0.019%	99.711%
486	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,269,421.28	0.019%	99.730%
487	PINNACLE WEST CAPITAL COMMON STOCK		2,267,643.00	0.019%	99.749%
488	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		2,261,852.83	0.019%	99.767%
489	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		2,206,449.30	0.018%	99.786%
490	DISCOVERY INC C COMMON STOCK USD.01		2,115,572.76	0.017%	99.803%
491	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		2,113,673.72	0.017%	99.821%
492	WESTERN UNION CO COMMON STOCK USD.01		2,019,517.92	0.017%	99.837%
493	DAVITA INC COMMON STOCK USD.001		2,005,479.00	0.017%	99.854%
494	VORNADO REALTY TRUST REIT USD.04		2,001,500.82	0.017%	99.870%
495	ALASKA AIR GROUP INC COMMON STOCK USD.01		1,891,607.22	0.016%	99.886%
496	IPG PHOTONICS CORP COMMON STOCK USD.0001		1,814,299.50	0.015%	99.901%
497	RALPH LAUREN CORP COMMON STOCK USD.01		1,801,753.08	0.015%	99.916%
498	HANESBRANDS INC COMMON STOCK USD.01		1,718,440.75	0.014%	99.930%
499	LEGGETT + PLATT INC COMMON STOCK USD.01		1,700,095.88	0.014%	99.944%
500	FOX CORP CLASS B COMMON STOCK USD.01		1,580,880.00	0.013%	99.957%
501	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		1,390,347.42	0.011%	99.969%
502	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		1,290,501.00	0.011%	99.979%
503	DISCOVERY INC A COMMON STOCK USD.01		1,270,751.43	0.010%	99.990%
504	GAP INC/THE COMMON STOCK USD.05		1,107,675.30	0.009%	99.999%
505	NEWS CORP CLASS B COMMON STOCK		783,364.05	0.006%	100.005%
<b>Index Future</b>			<b>-638,842.79</b>		<b>-0.005%</b>
506	S+P500 EMINI FUT DEC21 XCME 20211217	25,342,687.50	-638,842.79	-0.005%	100.000%
<b>Total</b>			<b>12,115,302,937.18</b>		<b>100.00%</b>