

U.S. Large Company Portfolio

As of September 30, 2020 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
1	APPLE INC COMMON STOCK USD.00001		661,005,610.13	6.680%	6.680%
2	MICROSOFT CORP COMMON STOCK USD.00000625		565,110,227.07	5.711%	12.391%
3	AMAZON.COM INC COMMON STOCK USD.01		475,955,729.34	4.810%	17.201%
4	FACEBOOK INC CLASS A COMMON STOCK USD.000006		223,558,625.70	2.259%	19.460%
5	ALPHABET INC CL A COMMON STOCK USD.001		156,347,276.80	1.580%	21.040%
6	ALPHABET INC CL C COMMON STOCK USD.001		153,185,225.60	1.548%	22.588%
7	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		149,857,802.64	1.514%	24.103%
8	JOHNSON + JOHNSON COMMON STOCK USD1.0		139,164,686.72	1.406%	25.509%
9	PROCTER + GAMBLE CO/THE COMMON STOCK		122,853,538.98	1.242%	26.751%
10	VISA INC CLASS A SHARES COMMON STOCK USD.0001		119,700,242.27	1.210%	27.960%
11	NVIDIA CORP COMMON STOCK USD.001		118,557,488.32	1.198%	29.159%
12	HOME DEPOT INC COMMON STOCK USD.05		106,134,930.09	1.073%	30.231%
13	MASTERCARD INC A COMMON STOCK USD.0001		106,057,551.74	1.072%	31.303%
14	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		105,191,821.54	1.063%	32.366%
15	JPMORGAN CHASE + CO COMMON STOCK USD1.0		104,164,621.35	1.053%	33.419%
16	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		87,399,911.97	0.883%	34.302%
17	ADOBE INC COMMON STOCK USD.0001		83,519,248.14	0.844%	35.146%
18	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		82,075,210.86	0.829%	35.975%
19	SALESFORCE.COM INC COMMON STOCK USD.001		81,196,968.24	0.821%	36.796%
20	WALT DISNEY CO/THE COMMON STOCK USD.01		79,606,005.60	0.804%	37.601%
21	NETFLIX INC COMMON STOCK USD.001		78,292,697.28	0.791%	38.392%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
22	INTEL CORP COMMON STOCK USD.001		78,185,832.36	0.790%	39.182%
23	COMCAST CORP CLASS A COMMON STOCK USD.01		74,870,931.06	0.757%	39.939%
24	MERCK + CO. INC. COMMON STOCK USD.5		74,486,445.60	0.753%	40.691%
25	PFIZER INC COMMON STOCK USD.05		72,404,879.50	0.732%	41.423%
26	AT+T INC COMMON STOCK USD1.0		72,119,523.22	0.729%	42.152%
27	WALMART INC COMMON STOCK USD.1		68,972,691.89	0.697%	42.849%
28	ABBOTT LABORATORIES COMMON STOCK		68,410,429.17	0.691%	43.540%
29	PEPSICO INC COMMON STOCK USD.017		68,134,789.80	0.689%	44.229%
30	COCA COLA CO/THE COMMON STOCK USD.25		67,761,657.99	0.685%	44.914%
31	BANK OF AMERICA CORP COMMON STOCK USD.01		65,209,895.52	0.659%	45.573%
32	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		62,010,600.96	0.627%	46.199%
33	CISCO SYSTEMS INC COMMON STOCK USD.001		59,203,682.07	0.598%	46.798%
34	MCDONALD S CORP COMMON STOCK USD.01		57,985,307.18	0.586%	47.384%
35	COSTCO WHOLESALE CORP COMMON STOCK USD.005		55,648,380.00	0.562%	47.946%
36	NIKE INC CL B COMMON STOCK		55,485,164.88	0.561%	48.507%
37	ABBVIE INC COMMON STOCK USD.01		54,881,879.43	0.555%	49.061%
38	AMGEN INC COMMON STOCK USD.0001		52,850,538.72	0.534%	49.595%
39	BROADCOM INC COMMON STOCK		52,021,252.80	0.526%	50.121%
40	EXXON MOBIL CORP COMMON STOCK		51,535,131.77	0.521%	50.642%
41	ACCENTURE PLC CL A COMMON STOCK USD.0000225		51,044,813.28	0.516%	51.158%
42	MEDTRONIC PLC COMMON STOCK USD.1		49,595,092.56	0.501%	51.659%
43	DANAHER CORP COMMON STOCK USD.01		48,268,372.80	0.488%	52.147%
44	NEXTERA ENERGY INC COMMON STOCK USD.01		48,251,585.52	0.488%	52.634%
45	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		48,245,565.25	0.488%	53.122%
46	CHEVRON CORP COMMON STOCK USD.75		47,733,408.00	0.482%	53.604%
47	UNION PACIFIC CORP COMMON STOCK USD2.5		47,447,835.57	0.480%	54.084%
48	QUALCOMM INC COMMON STOCK USD.0001		47,139,548.32	0.476%	54.560%
49	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		46,434,165.68	0.469%	55.030%
50	LOWE S COS INC COMMON STOCK USD.5		44,502,228.32	0.450%	55.479%
51	LINDE PLC COMMON STOCK EUR.001		44,416,245.73	0.449%	55.928%
52	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		41,830,461.94	0.423%	56.351%
53	ELI LILLY + CO COMMON STOCK		41,719,585.02	0.422%	56.772%
54	PHILIP MORRIS INTERNATIONAL COMMON STOCK		41,461,296.09	0.419%	57.191%
55	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		41,013,733.77	0.414%	57.606%
56	ORACLE CORP COMMON STOCK USD.01		40,976,766.60	0.414%	58.020%
57	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		38,470,350.62	0.389%	58.409%
58	AMERICAN TOWER CORP REIT USD.01		38,068,365.59	0.385%	58.794%
59	STARBUCKS CORP COMMON STOCK USD.001		35,659,807.20	0.360%	59.154%

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Equity			9,894,242,071.94		99.990%
60	WELLS FARGO + CO COMMON STOCK USD1.666		34,389,464.09	0.348%	59.501%
61	ADVANCED MICRO DEVICES COMMON STOCK USD.01		34,175,973.69	0.345%	59.847%
62	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		33,474,525.36	0.338%	60.185%
63	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		33,155,575.70	0.335%	60.520%
64	SERVICENOW INC COMMON STOCK USD.001		33,026,560.00	0.334%	60.854%
65	3M CO COMMON STOCK USD.01		32,757,931.26	0.331%	61.185%
66	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		32,383,403.01	0.327%	61.512%
67	CITIGROUP INC COMMON STOCK USD.01		31,864,066.74	0.322%	61.834%
68	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		31,207,969.80	0.315%	62.150%
69	BOEING CO/THE COMMON STOCK USD5.0		31,130,852.50	0.315%	62.464%
70	S+P GLOBAL INC COMMON STOCK USD1.0		30,854,017.80	0.312%	62.776%
71	INTUIT INC COMMON STOCK USD.01		30,321,545.71	0.306%	63.083%
72	INTUITIVE SURGICAL INC COMMON STOCK USD.001		29,479,967.92	0.298%	63.380%
73	MONDELEZ INTERNATIONAL INC A COMMON STOCK		29,133,412.05	0.294%	63.675%
74	CATERPILLAR INC COMMON STOCK USD1.0		28,674,684.10	0.290%	63.965%
75	BLACKROCK INC COMMON STOCK USD.01		28,373,615.40	0.287%	64.251%
76	GILEAD SCIENCES INC COMMON STOCK USD.001		28,126,816.85	0.284%	64.536%
77	TARGET CORP COMMON STOCK USD.0833		27,979,358.54	0.283%	64.818%
78	ZOETIS INC COMMON STOCK USD.01		27,896,761.41	0.282%	65.100%
79	CVS HEALTH CORP COMMON STOCK USD.01		27,134,684.00	0.274%	65.375%
80	PROLOGIS INC REIT USD.01		26,391,418.56	0.267%	65.641%
81	ALTRIA GROUP INC COMMON STOCK USD.333		25,494,478.80	0.258%	65.899%
82	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		25,164,297.00	0.254%	66.153%
83	BOOKING HOLDINGS INC COMMON STOCK USD.008		24,869,865.84	0.251%	66.405%
84	CROWN CASTLE INTL CORP REIT USD.01		24,808,000.50	0.251%	66.655%
85	DEERE + CO COMMON STOCK USD1.0		24,647,029.04	0.249%	66.904%
86	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		24,550,294.23	0.248%	67.152%
87	STRYKER CORP COMMON STOCK USD.1		24,174,462.29	0.244%	67.397%
88	ANTHEM INC COMMON STOCK USD.01		23,983,206.87	0.242%	67.639%
89	BECTON DICKINSON AND CO COMMON STOCK USD1.0		23,946,029.52	0.242%	67.881%
90	EQUINIX INC REIT USD.001		23,870,362.39	0.241%	68.122%
91	TJX COMPANIES INC COMMON STOCK USD1.0		23,690,650.20	0.239%	68.362%
92	T MOBILE US INC COMMON STOCK USD.0001		23,620,943.64	0.239%	68.600%
93	DOMINION ENERGY INC COMMON STOCK		23,543,003.61	0.238%	68.838%
94	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		23,485,000.05	0.237%	69.076%
95	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		23,359,670.50	0.236%	69.312%
96	AMERICAN EXPRESS CO COMMON STOCK USD.2		23,212,586.75	0.235%	69.546%
97	DUKE ENERGY CORP COMMON STOCK USD.001		23,091,134.40	0.233%	69.780%

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Equity			9,894,242,071.94		99.990%
98	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		22,156,095.95	0.224%	70.004%
99	CIGNA CORP COMMON STOCK USD.01		22,085,812.29	0.223%	70.227%
100	FEDEX CORP COMMON STOCK USD.1		21,477,292.80	0.217%	70.444%
101	CME GROUP INC COMMON STOCK USD.01		21,295,216.80	0.215%	70.659%
102	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		21,277,386.13	0.215%	70.874%
103	CSX CORP COMMON STOCK USD1.0		21,058,278.75	0.213%	71.087%
104	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		20,776,794.48	0.210%	71.297%
105	MARSH + MCLENNAN COS COMMON STOCK USD1.0		20,627,074.50	0.208%	71.505%
106	MORGAN STANLEY COMMON STOCK USD.01		20,546,477.55	0.208%	71.713%
107	FISERV INC COMMON STOCK USD.01		20,335,062.60	0.206%	71.918%
108	SOUTHERN CO/THE COMMON STOCK USD5.0		20,330,493.86	0.205%	72.124%
109	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		20,270,256.82	0.205%	72.329%
110	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		19,936,163.10	0.201%	72.530%
111	ILLINOIS TOOL WORKS COMMON STOCK USD.01		19,735,628.66	0.199%	72.730%
112	PROGRESSIVE CORP COMMON STOCK USD1.0		19,657,089.46	0.199%	72.928%
113	HUMANA INC COMMON STOCK USD.166		19,482,216.19	0.197%	73.125%
114	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		19,405,024.92	0.196%	73.321%
115	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		19,381,716.27	0.196%	73.517%
116	GENERAL ELECTRIC CO COMMON STOCK USD.06		19,361,101.83	0.196%	73.713%
117	APPLIED MATERIALS INC COMMON STOCK USD.01		19,272,501.00	0.195%	73.908%
118	GLOBAL PAYMENTS INC COMMON STOCK		18,866,454.36	0.191%	74.098%
119	CHUBB LTD COMMON STOCK		18,655,258.60	0.189%	74.287%
120	DOLLAR GENERAL CORP COMMON STOCK USD.875		18,533,761.92	0.187%	74.474%
121	MICRON TECHNOLOGY INC COMMON STOCK USD.1		18,523,043.28	0.187%	74.661%
122	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		18,170,701.40	0.184%	74.845%
123	NEWMONT CORP COMMON STOCK USD1.6		18,067,641.30	0.183%	75.028%
124	AUTODESK INC COMMON STOCK USD.01		17,984,590.52	0.182%	75.209%
125	KIMBERLY CLARK CORP COMMON STOCK USD1.25		17,865,088.08	0.181%	75.390%
126	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		17,619,466.80	0.178%	75.568%
127	ECOLAB INC COMMON STOCK USD1.0		17,610,500.32	0.178%	75.746%
128	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		17,428,135.50	0.176%	75.922%
129	US BANCORP COMMON STOCK USD.01		17,405,856.15	0.176%	76.098%
130	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		17,342,800.79	0.175%	76.273%
131	LAM RESEARCH CORP COMMON STOCK USD.001		17,152,138.50	0.173%	76.447%
132	AON PLC CLASS A COMMON STOCK		16,922,376.40	0.171%	76.618%
133	MOODY S CORP COMMON STOCK USD.01		16,643,187.00	0.168%	76.786%
134	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		16,554,973.93	0.167%	76.953%
135	ILLUMINA INC COMMON STOCK USD.01		16,002,926.08	0.162%	77.115%

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Equity			9,894,242,071.94		99.990%
136	BIOPEN INC COMMON STOCK USD.0005		15,935,156.64	0.161%	77.276%
137	WASTE MANAGEMENT INC COMMON STOCK USD.01		15,569,249.58	0.157%	77.433%
138	ANALOG DEVICES INC COMMON STOCK USD.167		15,280,098.60	0.154%	77.588%
139	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		14,902,630.82	0.151%	77.738%
140	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		14,711,130.63	0.149%	77.887%
141	EATON CORP PLC COMMON STOCK USD.01		14,493,259.47	0.146%	78.033%
142	DUPONT DE NEMOURS INC COMMON STOCK USD.01		14,445,826.92	0.146%	78.179%
143	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		14,437,159.24	0.146%	78.325%
144	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		14,411,532.63	0.146%	78.471%
145	DIGITAL REALTY TRUST INC REIT USD.01		14,001,637.80	0.141%	78.612%
146	DEXCOM INC COMMON STOCK USD.001		13,988,612.82	0.141%	78.754%
147	EMERSON ELECTRIC CO COMMON STOCK USD.5		13,931,592.33	0.141%	78.894%
148	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		13,384,592.52	0.135%	79.030%
149	ELECTRONIC ARTS INC COMMON STOCK USD.01		13,371,328.53	0.135%	79.165%
150	GENERAL MILLS INC COMMON STOCK USD.1		13,370,496.96	0.135%	79.300%
151	GENERAL MOTORS CO COMMON STOCK USD.01		13,210,100.42	0.134%	79.434%
152	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		13,021,632.80	0.132%	79.565%
153	XCEL ENERGY INC COMMON STOCK USD2.5		12,905,905.15	0.130%	79.696%
154	SBA COMMUNICATIONS CORP REIT USD.01		12,630,598.32	0.128%	79.823%
155	CONOCOPHILLIPS COMMON STOCK USD.01		12,536,407.28	0.127%	79.950%
156	TWITTER INC COMMON STOCK USD.000005		12,521,454.50	0.127%	80.076%
157	EXELON CORP COMMON STOCK		12,362,661.12	0.125%	80.201%
158	DOW INC COMMON STOCK USD.01		12,349,213.50	0.125%	80.326%
159	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		12,322,678.68	0.125%	80.451%
160	EBAY INC COMMON STOCK USD.001		12,304,561.20	0.124%	80.575%
161	SEMPRA ENERGY COMMON STOCK		12,124,088.24	0.123%	80.698%
162	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		12,090,900.84	0.122%	80.820%
163	PUBLIC STORAGE REIT USD.1		11,997,703.68	0.121%	80.941%
164	CENTENE CORP COMMON STOCK USD.001		11,962,724.71	0.121%	81.062%
165	IDEXX LABORATORIES INC COMMON STOCK USD.1		11,853,052.72	0.120%	81.182%
166	ROSS STORES INC COMMON STOCK USD.01		11,800,407.32	0.119%	81.301%
167	HCA HEALTHCARE INC COMMON STOCK USD.01		11,696,854.20	0.118%	81.419%
168	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		11,616,887.60	0.117%	81.537%
169	SYNOPSIS INC COMMON STOCK USD.01		11,487,516.30	0.116%	81.653%
170	AMPHENOL CORP CL A COMMON STOCK USD.001		11,456,481.78	0.116%	81.768%
171	TE CONNECTIVITY LTD COMMON STOCK CHF.57		11,430,595.26	0.116%	81.884%
172	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		11,402,479.10	0.115%	81.999%
173	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		11,305,219.05	0.114%	82.113%

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Equity			9,894,242,071.94		99.990%
174	SYSCO CORP COMMON STOCK USD1.0		11,214,159.48	0.113%	82.227%
175	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		11,086,744.90	0.112%	82.339%
176	CUMMINS INC COMMON STOCK USD2.5		11,052,959.04	0.112%	82.450%
177	WEC ENERGY GROUP INC COMMON STOCK USD.01		10,900,281.00	0.110%	82.561%
178	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		10,780,274.15	0.109%	82.670%
179	VERISK ANALYTICS INC COMMON STOCK USD.001		10,674,967.86	0.108%	82.777%
180	KLA CORP COMMON STOCK USD.001		10,672,167.90	0.108%	82.885%
181	IQVIA HOLDINGS INC COMMON STOCK USD.01		10,662,093.20	0.108%	82.993%
182	CADENCE DESIGN SYS INC COMMON STOCK USD.01		10,600,408.19	0.107%	83.100%
183	MSCI INC COMMON STOCK USD.01		10,553,909.18	0.107%	83.207%
184	ALLSTATE CORP COMMON STOCK USD.01		10,484,183.52	0.106%	83.313%
185	MONSTER BEVERAGE CORP COMMON STOCK		10,471,232.80	0.106%	83.419%
186	PACCAR INC COMMON STOCK USD1.0		10,455,924.96	0.106%	83.524%
187	IHS MARKIT LTD COMMON STOCK USD.01		10,356,411.12	0.105%	83.629%
188	T ROWE PRICE GROUP INC COMMON STOCK USD.2		10,346,841.12	0.105%	83.734%
189	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		10,317,890.00	0.104%	83.838%
190	PPG INDUSTRIES INC COMMON STOCK USD1.67		10,234,698.88	0.103%	83.941%
191	METLIFE INC COMMON STOCK USD.01		10,230,113.25	0.103%	84.045%
192	CINTAS CORP COMMON STOCK		10,229,197.22	0.103%	84.148%
193	EVERSOURCE ENERGY COMMON STOCK USD5.0		10,118,322.75	0.102%	84.250%
194	ANSYS INC COMMON STOCK USD.01		9,980,187.77	0.101%	84.351%
195	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		9,970,076.76	0.101%	84.452%
196	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		9,903,793.36	0.100%	84.552%
197	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,852,556.21	0.100%	84.651%
198	YUM BRANDS INC COMMON STOCK		9,810,550.20	0.099%	84.751%
199	AUTOZONE INC COMMON STOCK USD.01		9,724,951.12	0.098%	84.849%
200	TRAVELERS COS INC/THE COMMON STOCK NPV		9,682,031.29	0.098%	84.947%
201	BALL CORP COMMON STOCK		9,662,866.24	0.098%	85.044%
202	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		9,589,849.68	0.097%	85.141%
203	CLOROX COMPANY COMMON STOCK USD1.0		9,426,124.50	0.095%	85.237%
204	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		9,420,674.37	0.095%	85.332%
205	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		9,320,130.40	0.094%	85.426%
206	KROGER CO COMMON STOCK USD1.0		9,319,417.48	0.094%	85.520%
207	PARKER HANNIFIN CORP COMMON STOCK USD.5		9,261,506.48	0.094%	85.614%
208	CONSOLIDATED EDISON INC COMMON STOCK USD.1		9,260,222.80	0.094%	85.707%
209	HP INC COMMON STOCK USD.01		9,211,669.20	0.093%	85.800%
210	FORD MOTOR CO COMMON STOCK USD.01		9,206,883.90	0.093%	85.893%
211	ARCHER DANIELS MIDLAND CO COMMON STOCK		9,193,815.91	0.093%	85.986%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
212	FASTENAL CO COMMON STOCK USD.01		9,192,182.67	0.093%	86.079%
213	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		9,159,718.12	0.093%	86.172%
214	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		9,146,620.20	0.092%	86.264%
215	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		9,124,218.80	0.092%	86.356%
216	TRANSDIGM GROUP INC COMMON STOCK USD.01		9,098,548.00	0.092%	86.448%
217	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		9,094,002.12	0.092%	86.540%
218	BEST BUY CO INC COMMON STOCK USD.1		9,075,810.79	0.092%	86.632%
219	FORTIVE CORP COMMON STOCK USD.01		9,068,151.69	0.092%	86.724%
220	PAYCHEX INC COMMON STOCK USD.01		9,031,240.32	0.091%	86.815%
221	OTIS WORLDWIDE CORP COMMON STOCK USD.01		9,027,991.86	0.091%	86.906%
222	XILINX INC COMMON STOCK USD.01		9,025,307.68	0.091%	86.997%
223	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		8,951,683.04	0.090%	87.088%
224	DR HORTON INC COMMON STOCK USD.01		8,922,827.40	0.090%	87.178%
225	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		8,855,394.41	0.089%	87.268%
226	CARRIER GLOBAL CORP COMMON STOCK USD.01		8,820,746.04	0.089%	87.357%
227	APTIV PLC COMMON STOCK USD.01		8,803,938.72	0.089%	87.446%
228	RESMED INC COMMON STOCK USD.004		8,775,158.84	0.089%	87.534%
229	CORNING INC COMMON STOCK USD.5		8,746,648.75	0.088%	87.623%
230	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		8,693,539.74	0.088%	87.711%
231	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		8,630,914.50	0.087%	87.798%
232	AFLAC INC COMMON STOCK USD.1		8,607,352.85	0.087%	87.885%
233	MCKESSON CORP COMMON STOCK USD.01		8,587,154.87	0.087%	87.972%
234	KINDER MORGAN INC COMMON STOCK USD.01		8,558,413.29	0.086%	88.058%
235	MCCORMICK + CO NON VTG SHRS COMMON STOCK		8,529,336.30	0.086%	88.144%
236	WILLIAMS COS INC COMMON STOCK USD1.0		8,455,788.00	0.085%	88.230%
237	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		8,422,087.72	0.085%	88.315%
238	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		8,359,397.64	0.084%	88.399%
239	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		8,312,652.48	0.084%	88.483%
240	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		8,213,494.08	0.083%	88.566%
241	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		8,175,073.75	0.083%	88.649%
242	WELLTOWER INC REIT USD1.0		8,172,601.50	0.083%	88.732%
243	AMETEK INC COMMON STOCK USD.01		8,125,751.20	0.082%	88.814%
244	PHILLIPS 66 COMMON STOCK		8,079,523.20	0.082%	88.895%
245	FREEMPORT MCMORAN INC COMMON STOCK USD.1		8,074,619.20	0.082%	88.977%
246	LENNAR CORP A COMMON STOCK USD.1		7,935,457.04	0.080%	89.057%
247	VF CORP COMMON STOCK		7,926,377.75	0.080%	89.137%
248	DTE ENERGY COMPANY COMMON STOCK		7,904,973.60	0.080%	89.217%
249	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		7,900,162.50	0.080%	89.297%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
250	CERNER CORP COMMON STOCK USD.01		7,788,524.60	0.079%	89.376%
251	DOLLAR TREE INC COMMON STOCK USD.01		7,728,825.44	0.078%	89.454%
252	COPART INC COMMON STOCK		7,686,459.88	0.078%	89.531%
253	SCHLUMBERGER LTD COMMON STOCK USD.01		7,637,454.84	0.077%	89.609%
254	CORTEVA INC COMMON STOCK USD.01		7,625,805.33	0.077%	89.686%
255	WEYERHAEUSER CO REIT USD1.25		7,558,056.68	0.076%	89.762%
256	HERSHEY CO/THE COMMON STOCK USD1.0		7,492,955.16	0.076%	89.838%
257	REALTY INCOME CORP REIT USD1.0		7,486,465.50	0.076%	89.913%
258	PPL CORP COMMON STOCK USD.01		7,465,607.70	0.075%	89.989%
259	EOG RESOURCES INC COMMON STOCK USD.01		7,448,169.66	0.075%	90.064%
260	AVALONBAY COMMUNITIES INC REIT USD.01		7,441,164.18	0.075%	90.139%
261	STATE STREET CORP COMMON STOCK USD1.0		7,408,893.08	0.075%	90.214%
262	VERISIGN INC COMMON STOCK USD.001		7,371,117.55	0.074%	90.289%
263	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		7,171,204.76	0.072%	90.361%
264	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25		7,168,292.40	0.072%	90.434%
265	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001		7,056,331.60	0.071%	90.505%
266	ENTERGY CORP COMMON STOCK USD.01		6,989,521.14	0.071%	90.576%
267	SIMON PROPERTY GROUP INC REIT USD.0001		6,988,285.92	0.071%	90.646%
268	REPUBLIC SERVICES INC COMMON STOCK USD.01		6,985,473.85	0.071%	90.717%
269	DELTA AIR LINES INC COMMON STOCK USD.0001		6,966,368.64	0.070%	90.787%
270	KRAFT HEINZ CO/THE COMMON STOCK USD.01		6,930,999.05	0.070%	90.857%
271	AMEREN CORPORATION COMMON STOCK USD.01		6,910,010.40	0.070%	90.927%
272	MARATHON PETROLEUM CORP COMMON STOCK USD.01		6,818,821.38	0.069%	90.996%
273	EDISON INTERNATIONAL COMMON STOCK		6,777,988.80	0.068%	91.064%
274	EQUIFAX INC COMMON STOCK USD1.25		6,751,563.90	0.068%	91.133%
275	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		6,702,240.00	0.068%	91.200%
276	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		6,697,523.14	0.068%	91.268%
277	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01		6,694,757.16	0.068%	91.336%
278	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		6,619,640.94	0.067%	91.403%
279	KEYSIGHT TECHNOLOGIES IN COMMON STOCK		6,577,957.76	0.066%	91.469%
280	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003		6,537,584.25	0.066%	91.535%
281	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		6,459,731.97	0.065%	91.601%
282	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		6,422,926.70	0.065%	91.665%
283	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		6,398,729.75	0.065%	91.730%
284	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001		6,361,762.95	0.064%	91.794%
285	VULCAN MATERIALS CO COMMON STOCK USD1.0		6,338,934.72	0.064%	91.858%
286	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		6,291,721.98	0.064%	91.922%
287	VALERO ENERGY CORP COMMON STOCK USD.01		6,291,233.64	0.064%	91.986%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
288	EQUITY RESIDENTIAL REIT USD.01		6,277,607.67	0.063%	92.049%
289	TYSON FOODS INC CL A COMMON STOCK USD.1		6,256,582.24	0.063%	92.112%
290	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1		6,216,773.04	0.063%	92.175%
291	CMS ENERGY CORP COMMON STOCK USD.01		6,205,787.55	0.063%	92.238%
292	AMCOR PLC COMMON STOCK USD.01		6,201,580.45	0.063%	92.300%
293	CONAGRA BRANDS INC COMMON STOCK USD5.0		6,141,905.74	0.062%	92.363%
294	HOLOGIC INC COMMON STOCK USD.01		6,116,037.64	0.062%	92.424%
295	CDW CORP/DE COMMON STOCK USD.01		6,108,102.53	0.062%	92.486%
296	CITRIX SYSTEMS INC COMMON STOCK USD.001		6,075,627.49	0.061%	92.547%
297	KANSAS CITY SOUTHERN COMMON STOCK USD.01		6,027,425.56	0.061%	92.608%
298	DOMINO S PIZZA INC COMMON STOCK USD.01		5,966,678.40	0.060%	92.669%
299	INCYTE CORP COMMON STOCK USD.001		5,957,928.34	0.060%	92.729%
300	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		5,903,457.90	0.060%	92.789%
301	COOPER COS INC/THE COMMON STOCK USD.1		5,889,823.52	0.060%	92.848%
302	KELLOGG CO COMMON STOCK USD.25		5,777,963.04	0.058%	92.906%
303	NORTHERN TRUST CORP COMMON STOCK USD1.667		5,756,291.19	0.058%	92.965%
304	WW GRAINGER INC COMMON STOCK USD.5		5,734,007.44	0.058%	93.023%
305	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		5,682,248.56	0.057%	93.080%
306	TELEFLEX INC COMMON STOCK USD1.0		5,666,971.74	0.057%	93.137%
307	FORTINET INC COMMON STOCK USD.001		5,646,044.25	0.057%	93.194%
308	VIACOMCBS INC CLASS B COMMON STOCK USD.001		5,639,785.49	0.057%	93.251%
309	CBRE GROUP INC A COMMON STOCK USD.01		5,580,129.94	0.056%	93.308%
310	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		5,577,272.00	0.056%	93.364%
311	VENTAS INC REIT USD.25		5,550,384.88	0.056%	93.420%
312	DOVER CORP COMMON STOCK USD1.0		5,542,457.72	0.056%	93.476%
313	FIRSTENERGY CORP COMMON STOCK USD.1		5,503,075.38	0.056%	93.532%
314	LAS VEGAS SANDS CORP COMMON STOCK USD.001		5,473,171.34	0.055%	93.587%
315	FIFTH THIRD BANCORP COMMON STOCK		5,426,195.84	0.055%	93.642%
316	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		5,412,972.71	0.055%	93.697%
317	BROADRIDGE FINANCIAL SOLUTIONS COMMON STOCK USD.01		5,404,740.00	0.055%	93.751%
318	XYLEM INC COMMON STOCK		5,378,716.92	0.054%	93.806%
319	PAYCOM SOFTWARE INC COMMON STOCK USD.01		5,372,415.40	0.054%	93.860%
320	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		5,338,235.96	0.054%	93.914%
321	CARMAX INC COMMON STOCK USD.5		5,329,309.44	0.054%	93.968%
322	STERIS PLC COMMON STOCK USD75.0		5,312,480.88	0.054%	94.021%
323	QORVO INC COMMON STOCK USD.0001		5,281,153.36	0.053%	94.075%
324	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		5,237,701.44	0.053%	94.128%
325	HEALTHPEAK PROPERTIES INC REIT USD1.0		5,190,346.95	0.052%	94.180%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
326	ETSY INC COMMON STOCK USD.001		5,183,627.34	0.052%	94.233%
327	MASCO CORP COMMON STOCK USD1.0		5,149,417.65	0.052%	94.285%
328	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		5,087,718.48	0.051%	94.336%
329	GARMIN LTD COMMON STOCK CHF.1		5,073,871.68	0.051%	94.387%
330	SYNCHRONY FINANCIAL COMMON STOCK USD.001		5,069,181.34	0.051%	94.439%
331	NVR INC COMMON STOCK USD.01		5,063,068.80	0.051%	94.490%
332	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		5,038,498.06	0.051%	94.541%
333	CATALENT INC COMMON STOCK USD.01		5,021,560.52	0.051%	94.591%
334	NASDAQ INC COMMON STOCK USD.01		5,012,335.37	0.051%	94.642%
335	TYLER TECHNOLOGIES INC COMMON STOCK USD.01		4,998,350.40	0.051%	94.693%
336	PERKINELMER INC COMMON STOCK USD1.0		4,987,516.38	0.050%	94.743%
337	EXTRA SPACE STORAGE INC REIT USD.01		4,916,618.46	0.050%	94.793%
338	CARDINAL HEALTH INC COMMON STOCK		4,911,063.90	0.050%	94.842%
339	GENUINE PARTS CO COMMON STOCK USD1.0		4,902,492.21	0.050%	94.892%
340	IDEX CORP COMMON STOCK USD.01		4,897,161.27	0.049%	94.941%
341	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		4,866,798.75	0.049%	94.990%
342	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		4,861,228.12	0.049%	95.040%
343	HORMEL FOODS CORP COMMON STOCK USD.01465		4,851,794.71	0.049%	95.089%
344	FMC CORP COMMON STOCK USD.1		4,837,968.80	0.049%	95.138%
345	NUCOR CORP COMMON STOCK USD.4		4,837,208.94	0.049%	95.186%
346	DUKE REALTY CORP REIT USD.01		4,806,704.70	0.049%	95.235%
347	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01		4,739,431.58	0.048%	95.283%
348	INGERSOLL RAND INC COMMON STOCK USD.01		4,719,349.60	0.048%	95.331%
349	TERADYNE INC COMMON STOCK USD.125		4,711,819.08	0.048%	95.378%
350	MID AMERICA APARTMENT COMM REIT USD.01		4,706,294.55	0.048%	95.426%
351	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		4,691,946.26	0.047%	95.473%
352	ESSEX PROPERTY TRUST INC REIT USD.0001		4,662,544.59	0.047%	95.520%
353	JM SMUCKER CO/THE COMMON STOCK		4,656,033.60	0.047%	95.567%
354	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		4,649,916.30	0.047%	95.614%
355	DARDEN RESTAURANTS INC COMMON STOCK		4,626,786.72	0.047%	95.661%
356	ALLIANT ENERGY CORP COMMON STOCK USD.01		4,547,989.10	0.046%	95.707%
357	CELANESE CORP COMMON STOCK USD.0001		4,468,845.50	0.045%	95.752%
358	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01		4,448,787.58	0.045%	95.797%
359	ULTA BEAUTY INC COMMON STOCK USD.01		4,448,018.82	0.045%	95.842%
360	EXPEDIA GROUP INC COMMON STOCK USD.001		4,434,311.78	0.045%	95.887%
361	PULTEGROUP INC COMMON STOCK USD.01		4,433,609.91	0.045%	95.932%
362	UNITED RENTALS INC COMMON STOCK USD.01		4,423,749.50	0.045%	95.976%
363	TIFFANY + CO COMMON STOCK USD.01		4,419,098.25	0.045%	96.021%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
364	ABIOMED INC COMMON STOCK USD.01		4,417,167.58	0.045%	96.066%
365	NORTONLIFELOCK INC COMMON STOCK USD.01		4,398,782.16	0.044%	96.110%
366	SVB FINANCIAL GROUP COMMON STOCK USD.001		4,371,343.54	0.044%	96.154%
367	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		4,340,615.53	0.044%	96.198%
368	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		4,325,904.12	0.044%	96.242%
369	WATERS CORP COMMON STOCK USD.01		4,266,411.04	0.043%	96.285%
370	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		4,256,957.04	0.043%	96.328%
371	AES CORP COMMON STOCK USD.01		4,238,808.49	0.043%	96.371%
372	ATMOS ENERGY CORP COMMON STOCK		4,213,129.25	0.043%	96.414%
373	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		4,199,945.65	0.042%	96.456%
374	M + T BANK CORP COMMON STOCK USD.5		4,174,715.97	0.042%	96.498%
375	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		4,164,689.58	0.042%	96.540%
376	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		4,119,028.82	0.042%	96.582%
377	EVERGY INC COMMON STOCK		4,117,029.84	0.042%	96.623%
378	ONEOK INC COMMON STOCK USD.01		4,104,008.64	0.041%	96.665%
379	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		4,093,841.37	0.041%	96.706%
380	WHIRLPOOL CORP COMMON STOCK USD1.0		4,093,391.40	0.041%	96.748%
381	KEYCORP COMMON STOCK USD1.0		4,090,558.40	0.041%	96.789%
382	ARISTA NETWORKS INC COMMON STOCK USD.0001		4,045,895.36	0.041%	96.830%
383	BOSTON PROPERTIES INC REIT USD.01		4,028,169.20	0.041%	96.871%
384	HESS CORP COMMON STOCK USD1.0		3,995,954.97	0.040%	96.911%
385	WABTEC CORP COMMON STOCK USD.01		3,978,698.36	0.040%	96.951%
386	E TRADE FINANCIAL CORP COMMON STOCK USD.01		3,974,720.75	0.040%	96.991%
387	WESTERN DIGITAL CORP COMMON STOCK USD.01		3,969,256.90	0.040%	97.032%
388	BIO RAD LABORATORIES A COMMON STOCK USD.0001		3,955,124.58	0.040%	97.071%
389	GARTNER INC COMMON STOCK USD.0005		3,930,302.25	0.040%	97.111%
390	REGIONS FINANCIAL CORP COMMON STOCK USD.01		3,926,564.56	0.040%	97.151%
391	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		3,879,224.18	0.039%	97.190%
392	OMNICOM GROUP COMMON STOCK USD.15		3,825,409.50	0.039%	97.229%
393	AVERY DENNISON CORP COMMON STOCK USD1.0		3,819,092.16	0.039%	97.267%
394	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		3,806,646.50	0.038%	97.306%
395	HASBRO INC COMMON STOCK USD.5		3,796,434.40	0.038%	97.344%
396	CENTERPOINT ENERGY INC COMMON STOCK USD.01		3,786,775.65	0.038%	97.382%
397	HALLIBURTON CO COMMON STOCK USD2.5		3,784,013.30	0.038%	97.421%
398	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		3,781,761.60	0.038%	97.459%
399	EASTMAN CHEMICAL CO COMMON STOCK USD.01		3,761,087.40	0.038%	97.497%
400	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,725,682.40	0.038%	97.535%
401	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,663,316.65	0.037%	97.572%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
402	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		3,662,516.23	0.037%	97.609%
403	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		3,611,359.00	0.036%	97.645%
404	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		3,572,081.98	0.036%	97.681%
405	CAMPBELL SOUP CO COMMON STOCK USD.0375		3,497,344.48	0.035%	97.717%
406	NETAPP INC COMMON STOCK USD.001		3,463,666.88	0.035%	97.752%
407	UDR INC REIT USD.01		3,440,485.44	0.035%	97.786%
408	ALBEMARLE CORP COMMON STOCK USD.01		3,421,298.88	0.035%	97.821%
409	CBOE GLOBAL MARKETS INC COMMON STOCK		3,410,366.06	0.034%	97.855%
410	FOX CORP CLASS A COMMON STOCK USD.01		3,403,748.15	0.034%	97.890%
411	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0		3,400,313.70	0.034%	97.924%
412	DENTSPLY SIRONA INC COMMON STOCK USD.01		3,392,179.83	0.034%	97.958%
413	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		3,318,448.77	0.034%	97.992%
414	ALLEGION PLC COMMON STOCK USD.01		3,280,646.88	0.033%	98.025%
415	WESTROCK CO COMMON STOCK		3,240,477.72	0.033%	98.058%
416	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		3,180,372.00	0.032%	98.090%
417	BAKER HUGHES CO COMMON STOCK USD.0001		3,112,012.98	0.031%	98.121%
418	WESTERN UNION CO COMMON STOCK USD.01		3,109,878.74	0.031%	98.153%
419	CONCHO RESOURCES INC COMMON STOCK USD.001		3,108,518.72	0.031%	98.184%
420	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		3,102,559.16	0.031%	98.216%
421	PINNACLE WEST CAPITAL COMMON STOCK		3,029,115.60	0.031%	98.246%
422	WR BERKLEY CORP COMMON STOCK USD.2		3,010,536.80	0.030%	98.277%
423	NISOURCE INC COMMON STOCK USD.01		3,003,770.00	0.030%	98.307%
424	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		2,992,759.77	0.030%	98.337%
425	HENRY SCHEIN INC COMMON STOCK USD.01		2,936,354.90	0.030%	98.367%
426	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		2,933,739.26	0.030%	98.397%
427	TEXTRON INC COMMON STOCK USD.125		2,930,580.18	0.030%	98.426%
428	LOEWS CORP COMMON STOCK USD.01		2,894,501.25	0.029%	98.455%
429	ROLLINS INC COMMON STOCK USD1.0		2,871,094.58	0.029%	98.484%
430	BORGWARNER INC COMMON STOCK USD.01		2,840,881.68	0.029%	98.513%
431	SNAP ON INC COMMON STOCK USD1.0		2,821,953.40	0.029%	98.542%
432	GLOBE LIFE INC COMMON STOCK USD1.0		2,816,315.20	0.028%	98.570%
433	CARNIVAL CORP COMMON STOCK USD.01		2,807,723.16	0.028%	98.599%
434	IRON MOUNTAIN INC REIT USD.01		2,790,794.67	0.028%	98.627%
435	LKQ CORP COMMON STOCK USD.01		2,772,528.59	0.028%	98.655%
436	EVEREST RE GROUP LTD COMMON STOCK USD.01		2,765,362.46	0.028%	98.683%
437	MYLAN NV COMMON STOCK EUR.01		2,714,483.20	0.027%	98.710%
438	NRG ENERGY INC COMMON STOCK USD.01		2,707,271.80	0.027%	98.737%
439	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01		2,695,185.36	0.027%	98.765%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
440	F5 NETWORKS INC COMMON STOCK		2,689,276.85	0.027%	98.792%
441	HOST HOTELS + RESORTS INC REIT USD.01		2,673,039.07	0.027%	98.819%
442	PENTAIR PLC COMMON STOCK USD.01		2,655,071.93	0.027%	98.846%
443	L BRANDS INC COMMON STOCK USD.5		2,639,498.37	0.027%	98.872%
444	QUANTA SERVICES INC COMMON STOCK USD.00001		2,632,269.42	0.027%	98.899%
445	ASSURANT INC COMMON STOCK USD.01		2,596,034.00	0.026%	98.925%
446	SMITH (A.O.) CORP COMMON STOCK USD1.0		2,586,196.80	0.026%	98.951%
447	DISH NETWORK CORP A COMMON STOCK USD.01		2,557,862.33	0.026%	98.977%
448	JUNIPER NETWORKS INC COMMON STOCK USD.00001		2,485,787.00	0.025%	99.002%
449	WYNN RESORTS LTD COMMON STOCK USD.01		2,478,593.96	0.025%	99.027%
450	DAVITA INC COMMON STOCK USD.001		2,462,865.75	0.025%	99.052%
451	CABOT OIL + GAS CORP COMMON STOCK USD.1		2,449,652.24	0.025%	99.077%
452	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		2,356,869.66	0.024%	99.101%
453	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		2,332,333.04	0.024%	99.124%
454	HOWMET AEROSPACE INC COMMON STOCK		2,330,968.64	0.024%	99.148%
455	NEWELL BRANDS INC COMMON STOCK USD1.0		2,297,689.68	0.023%	99.171%
456	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		2,285,939.40	0.023%	99.194%
457	AMERICAN AIRLINES GROUP INC COMMON STOCK		2,242,544.01	0.023%	99.217%
458	PERRIGO CO PLC COMMON STOCK EUR.001		2,238,984.79	0.023%	99.240%
459	MOSAIC CO/THE COMMON STOCK USD.01		2,237,198.04	0.023%	99.262%
460	DISCOVERY INC C COMMON STOCK USD.01		2,182,891.20	0.022%	99.284%
461	SEALED AIR CORP COMMON STOCK USD.1		2,155,546.21	0.022%	99.306%
462	REGENCY CENTERS CORP REIT USD.01		2,142,122.84	0.022%	99.328%
463	IPG PHOTONICS CORP COMMON STOCK USD.0001		2,131,593.77	0.022%	99.349%
464	ROBERT HALF INTL INC COMMON STOCK USD.001		2,106,006.14	0.021%	99.371%
465	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		2,052,220.11	0.021%	99.391%
466	LINCOLN NATIONAL CORP COMMON STOCK		2,032,596.41	0.021%	99.412%
467	NEWS CORP CLASS A COMMON STOCK USD.01		1,984,180.50	0.020%	99.432%
468	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		1,973,596.50	0.020%	99.452%
469	HANESBRANDS INC COMMON STOCK USD.01		1,956,213.00	0.020%	99.472%
470	FRANKLIN RESOURCES INC COMMON STOCK USD.1		1,944,116.90	0.020%	99.491%
471	LEGGETT + PLATT INC COMMON STOCK USD.01		1,907,653.12	0.019%	99.511%
472	COMERICA INC COMMON STOCK USD5.0		1,892,304.00	0.019%	99.530%
473	VORNADO REALTY TRUST REIT USD.04		1,842,285.21	0.019%	99.548%
474	FEDERAL REALTY INVS TRUST REIT USD.01		1,834,164.00	0.019%	99.567%
475	APARTMENT INVT + MGMT CO A REIT USD.01		1,780,078.80	0.018%	99.585%
476	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		1,764,545.02	0.018%	99.603%
477	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		1,726,448.28	0.017%	99.620%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			9,894,242,071.94		99.990%
478	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		1,711,958.16	0.017%	99.637%
479	KIMCO REALTY CORP REIT USD.01		1,707,815.46	0.017%	99.655%
480	ZIONS BANCORP NA COMMON STOCK USD.001		1,706,944.74	0.017%	99.672%
481	FLIR SYSTEMS INC COMMON STOCK USD.01		1,693,087.95	0.017%	99.689%
482	ALASKA AIR GROUP INC COMMON STOCK USD.01		1,627,763.94	0.016%	99.705%
483	DXC TECHNOLOGY CO COMMON STOCK USD.01		1,604,375.85	0.016%	99.722%
484	INVESCO LTD COMMON STOCK USD.2		1,574,865.25	0.016%	99.738%
485	FOX CORP CLASS B COMMON STOCK USD.01		1,564,697.74	0.016%	99.753%
486	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		1,509,146.87	0.015%	99.769%
487	TAPESTRY INC COMMON STOCK USD.01		1,502,011.74	0.015%	99.784%
488	PVH CORP COMMON STOCK USD1.0		1,479,668.40	0.015%	99.799%
489	NOBLE ENERGY INC COMMON STOCK USD.01		1,449,755.10	0.015%	99.813%
490	DEVON ENERGY CORP COMMON STOCK USD.1		1,316,907.68	0.013%	99.827%
491	APACHE CORP COMMON STOCK USD.625		1,285,590.38	0.013%	99.840%
492	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		1,255,942.50	0.013%	99.852%
493	GAP INC/THE COMMON STOCK USD.05		1,225,036.02	0.012%	99.865%
494	FLOWSERVE CORP COMMON STOCK USD1.25		1,223,629.02	0.012%	99.877%
495	UNUM GROUP COMMON STOCK USD.1		1,216,186.29	0.012%	99.889%
496	SL GREEN REALTY CORP REIT USD.01		1,213,085.57	0.012%	99.902%
497	DISCOVERY INC A COMMON STOCK USD.01		1,203,249.67	0.012%	99.914%
498	XEROX HOLDINGS CORP COMMON STOCK USD1.0		1,195,573.92	0.012%	99.926%
499	MARATHON OIL CORP COMMON STOCK USD1.0		1,179,666.43	0.012%	99.938%
500	RALPH LAUREN CORP COMMON STOCK USD.01		1,176,356.79	0.012%	99.950%
501	HOLLYFRONTIER CORP COMMON STOCK USD.01		1,044,216.09	0.011%	99.960%
502	TECHNIPFMC PLC COMMON STOCK USD1.0		913,467.15	0.009%	99.970%
503	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		798,307.01	0.008%	99.978%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		697,823.28	0.007%	99.985%
505	NEWS CORP CLASS B COMMON STOCK		569,559.18	0.006%	99.990%
Index Future			949,780.18		0.010%
506	S+P500 EMINI FUT DEC20 XCME 20201218	31,341,200.00	949,780.18	0.010%	100.000%
Total			9,895,191,852.12		100.00%