

VA U.S. Large Value Portfolio

As of March 31, 2021 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		24,479,192.92	4.084%	4.084%
2	INTEL CORP COMMON STOCK USD.001		16,480,704.00	2.749%	6.833%
3	COMCAST CORP CLASS A COMMON STOCK USD.01		15,876,956.20	2.649%	9.482%
4	AT+T INC COMMON STOCK USD1.0		14,045,703.78	2.343%	11.825%
5	PFIZER INC COMMON STOCK USD.05		13,318,365.38	2.222%	14.047%
6	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		10,630,362.17	1.773%	15.820%
7	WALT DISNEY CO/THE COMMON STOCK USD.01		9,271,022.88	1.547%	17.367%
8	EXXON MOBIL CORP COMMON STOCK		9,249,467.76	1.543%	18.910%
9	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		8,238,451.04	1.374%	20.285%
10	CITIGROUP INC COMMON STOCK USD.01		7,887,264.00	1.316%	21.600%
11	MICRON TECHNOLOGY INC COMMON STOCK USD.1		7,689,089.28	1.283%	22.883%
12	CVS HEALTH CORP COMMON STOCK USD.01		7,611,244.79	1.270%	24.153%
13	ANTHEM INC COMMON STOCK USD.01		7,384,319.40	1.232%	25.385%
14	BANK OF AMERICA CORP COMMON STOCK USD.01		7,299,255.40	1.218%	26.602%
15	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		7,275,153.58	1.214%	27.816%
16	CIGNA CORP COMMON STOCK USD.01		7,108,606.44	1.186%	29.002%
17	WALMART INC COMMON STOCK USD.1		6,983,156.13	1.165%	30.167%
18	MORGAN STANLEY COMMON STOCK USD.01		6,931,155.00	1.156%	31.323%
19	MEDTRONIC PLC COMMON STOCK USD.1		6,843,034.64	1.142%	32.465%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		6,508,608.00	1.086%	33.551%
21	CONOCOPHILLIPS COMMON STOCK USD.01		5,797,778.38	0.967%	34.518%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
22	GENERAL MOTORS CO COMMON STOCK USD.01		5,772,201.76	0.963%	35.481%
23	CHEVRON CORP COMMON STOCK USD.75		5,432,732.76	0.906%	36.387%
24	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		5,269,436.48	0.879%	37.266%
25	FEDEX CORP COMMON STOCK USD.1		5,207,873.40	0.869%	38.135%
26	DR HORTON INC COMMON STOCK USD.01		5,062,372.48	0.845%	38.980%
27	EATON CORP PLC COMMON STOCK USD.01		4,920,002.40	0.821%	39.800%
28	DANAHER CORP COMMON STOCK USD.01		4,528,834.68	0.756%	40.556%
29	LINDE PLC COMMON STOCK EUR.001		4,380,829.32	0.731%	41.287%
30	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		4,330,781.13	0.722%	42.009%
31	WELLS FARGO + CO COMMON STOCK USD1.666		4,328,760.65	0.722%	42.732%
32	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		4,081,815.00	0.681%	43.412%
33	HUMANA INC COMMON STOCK USD.166		4,079,721.75	0.681%	44.093%
34	FORD MOTOR CO COMMON STOCK USD.01		3,993,953.25	0.666%	44.759%
35	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		3,945,012.30	0.658%	45.418%
36	T MOBILE US INC COMMON STOCK USD.0001		3,782,379.81	0.631%	46.049%
37	MONDELEZ INTERNATIONAL INC A COMMON STOCK		3,775,711.77	0.630%	46.678%
38	CORNING INC COMMON STOCK USD.5		3,690,605.22	0.616%	47.294%
39	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		3,577,050.78	0.597%	47.891%
40	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		3,501,612.79	0.584%	48.475%
41	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		3,481,648.95	0.581%	49.056%
42	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		3,462,855.05	0.578%	49.634%
43	FREEMPORT MCMORAN INC COMMON STOCK USD.1		3,417,672.98	0.570%	50.204%
44	DOW INC COMMON STOCK USD.01		3,414,715.70	0.570%	50.773%
45	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		3,397,674.09	0.567%	51.340%
46	REPUBLIC SERVICES INC COMMON STOCK USD.01		3,392,305.75	0.566%	51.906%
47	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		3,391,591.51	0.566%	52.472%
48	HP INC COMMON STOCK USD.01		3,388,487.00	0.565%	53.037%
49	KANSAS CITY SOUTHERN COMMON STOCK USD.01		3,362,868.64	0.561%	53.598%
50	NUCOR CORP COMMON STOCK USD.4		3,362,108.95	0.561%	54.159%
51	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		3,302,836.56	0.551%	54.710%
52	TRAVELERS COS INC/THE COMMON STOCK NPV		3,024,995.20	0.505%	55.215%
53	KROGER CO COMMON STOCK USD1.0		3,005,308.96	0.501%	55.716%
54	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		2,925,828.36	0.488%	56.204%
55	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		2,920,147.28	0.487%	56.691%
56	FIFTH THIRD BANCORP COMMON STOCK		2,769,464.95	0.462%	57.153%
57	TE CONNECTIVITY LTD COMMON STOCK CHF.57		2,764,115.99	0.461%	57.615%
58	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		2,737,799.28	0.457%	58.071%
59	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		2,665,600.48	0.445%	58.516%

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Equity			599,423,466.97		100.000%
60	US BANCORP COMMON STOCK USD.01		2,655,433.10	0.443%	58.959%
61	TYSON FOODS INC CL A COMMON STOCK USD.1		2,638,467.30	0.440%	59.399%
62	NEWMONT CORP COMMON STOCK USD1.6		2,632,051.17	0.439%	59.838%
63	ALLSTATE CORP COMMON STOCK USD.01		2,576,058.00	0.430%	60.268%
64	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		2,550,554.88	0.426%	60.694%
65	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		2,511,117.84	0.419%	61.112%
66	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		2,495,060.15	0.416%	61.529%
67	CUMMINS INC COMMON STOCK USD2.5		2,492,379.09	0.416%	61.944%
68	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		2,486,266.02	0.415%	62.359%
69	VULCAN MATERIALS CO COMMON STOCK USD1.0		2,423,250.00	0.404%	62.764%
70	VALERO ENERGY CORP COMMON STOCK USD.01		2,382,132.00	0.397%	63.161%
71	ALLY FINANCIAL INC COMMON STOCK USD.1		2,334,327.93	0.389%	63.550%
72	MCKESSON CORP COMMON STOCK USD.01		2,333,653.60	0.389%	63.940%
73	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		2,303,525.28	0.384%	64.324%
74	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		2,292,024.06	0.382%	64.706%
75	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		2,228,165.70	0.372%	65.078%
76	DELTA AIR LINES INC COMMON STOCK USD.0001		2,214,313.92	0.369%	65.447%
77	PULTEGROUP INC COMMON STOCK USD.01		2,207,566.68	0.368%	65.816%
78	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		2,195,559.05	0.366%	66.182%
79	GENERAL ELECTRIC CO COMMON STOCK USD.06		2,186,657.07	0.365%	66.547%
80	LENNAR CORP A COMMON STOCK USD.1		2,167,840.45	0.362%	66.908%
81	WESTERN DIGITAL CORP COMMON STOCK USD.01		2,149,416.75	0.359%	67.267%
82	METLIFE INC COMMON STOCK USD.01		2,148,744.13	0.358%	67.626%
83	EASTMAN CHEMICAL CO COMMON STOCK USD.01		2,106,265.24	0.351%	67.977%
84	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		2,086,940.04	0.348%	68.325%
85	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		2,065,686.84	0.345%	68.670%
86	ANALOG DEVICES INC COMMON STOCK USD.167		2,040,387.56	0.340%	69.010%
87	CARRIER GLOBAL CORP COMMON STOCK USD.01		2,030,233.14	0.339%	69.349%
88	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		2,012,842.90	0.336%	69.685%
89	HESS CORP COMMON STOCK USD1.0		2,012,131.36	0.336%	70.020%
90	QORVO INC COMMON STOCK USD.0001		1,979,006.40	0.330%	70.350%
91	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		1,947,441.30	0.325%	70.675%
92	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		1,897,138.15	0.316%	70.992%
93	CARNIVAL CORP COMMON STOCK USD.01		1,858,436.96	0.310%	71.302%
94	PACCAR INC COMMON STOCK USD1.0		1,818,537.32	0.303%	71.605%
95	TEXTRON INC COMMON STOCK USD.125		1,811,384.00	0.302%	71.907%
96	KINDER MORGAN INC COMMON STOCK USD.01		1,773,607.95	0.296%	72.203%
97	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		1,761,025.20	0.294%	72.497%

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Equity			599,423,466.97		100.000%
98	XPO LOGISTICS INC COMMON STOCK USD.001		1,758,627.90	0.293%	72.790%
99	CENTENE CORP COMMON STOCK USD.001		1,752,987.39	0.292%	73.083%
100	AFLAC INC COMMON STOCK USD.1		1,748,667.06	0.292%	73.375%
101	WHIRLPOOL CORP COMMON STOCK USD1.0		1,748,477.25	0.292%	73.666%
102	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		1,744,391.10	0.291%	73.957%
103	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		1,740,369.24	0.290%	74.248%
104	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		1,725,298.38	0.288%	74.535%
105	MARATHON PETROLEUM CORP COMMON STOCK USD.01		1,724,303.64	0.288%	74.823%
106	JM SMUCKER CO/THE COMMON STOCK		1,723,718.19	0.288%	75.111%
107	VIACOMCBS INC CLASS B COMMON STOCK USD.001		1,714,386.30	0.286%	75.397%
108	DOLLAR TREE INC COMMON STOCK USD.01		1,684,278.90	0.281%	75.678%
109	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		1,663,674.57	0.278%	75.955%
110	EOG RESOURCES INC COMMON STOCK USD.01		1,654,699.42	0.276%	76.231%
111	UNITED RENTALS INC COMMON STOCK USD.01		1,647,208.62	0.275%	76.506%
112	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		1,632,480.00	0.272%	76.778%
113	ALBEMARLE CORP COMMON STOCK USD.01		1,618,752.69	0.270%	77.048%
114	HOWMET AEROSPACE INC COMMON STOCK		1,582,434.63	0.264%	77.312%
115	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		1,581,495.28	0.264%	77.576%
116	SCHLUMBERGER LTD COMMON STOCK USD.01		1,568,536.72	0.262%	77.838%
117	CHUBB LTD COMMON STOCK		1,548,106.00	0.258%	78.096%
118	LKQ CORP COMMON STOCK USD.01		1,546,992.18	0.258%	78.354%
119	VIATRIS INC COMMON STOCK		1,537,873.48	0.257%	78.611%
120	PHILLIPS 66 COMMON STOCK		1,525,124.16	0.254%	78.865%
121	GARMIN LTD COMMON STOCK CHF.1		1,512,451.35	0.252%	79.118%
122	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		1,511,198.30	0.252%	79.370%
123	CBRE GROUP INC A COMMON STOCK USD.01		1,497,394.08	0.250%	79.620%
124	BIOGEN INC COMMON STOCK USD.0005		1,478,478.75	0.247%	79.866%
125	SNAP ON INC COMMON STOCK USD1.0		1,476,274.52	0.246%	80.112%
126	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		1,475,026.62	0.246%	80.359%
127	REGIONS FINANCIAL CORP COMMON STOCK USD.01		1,472,479.52	0.246%	80.604%
128	STEEL DYNAMICS INC COMMON STOCK USD.005		1,464,679.80	0.244%	80.849%
129	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		1,421,369.41	0.237%	81.086%
130	SYNCHRONY FINANCIAL COMMON STOCK USD.001		1,407,852.50	0.235%	81.321%
131	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		1,405,349.91	0.234%	81.555%
132	FISERV INC COMMON STOCK USD.01		1,402,648.32	0.234%	81.789%
133	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		1,384,471.60	0.231%	82.020%
134	ARCHER DANIELS MIDLAND CO COMMON STOCK		1,368,057.00	0.228%	82.248%
135	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		1,349,190.99	0.225%	82.473%

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Equity			599,423,466.97		100.000%
136	FOX CORP CLASS A COMMON STOCK USD.01		1,324,189.81	0.221%	82.694%
137	RELIANCE STEEL + ALUMINUM COMMON STOCK		1,323,856.97	0.221%	82.915%
138	DISCOVERY INC C COMMON STOCK USD.01		1,311,623.95	0.219%	83.134%
139	CORTEVA INC COMMON STOCK USD.01		1,308,996.36	0.218%	83.352%
140	CONAGRA BRANDS INC COMMON STOCK USD5.0		1,298,854.40	0.217%	83.569%
141	QUANTA SERVICES INC COMMON STOCK USD.00001		1,294,625.70	0.216%	83.785%
142	KEYCORP COMMON STOCK USD1.0		1,292,965.74	0.216%	84.001%
143	STERIS PLC COMMON STOCK USD75.0		1,280,406.56	0.214%	84.214%
144	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		1,275,728.13	0.213%	84.427%
145	BORGWARNER INC COMMON STOCK USD.01		1,270,403.08	0.212%	84.639%
146	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		1,257,924.96	0.210%	84.849%
147	CARMAX INC COMMON STOCK USD.5		1,253,371.68	0.209%	85.058%
148	CARLISLE COS INC COMMON STOCK USD1.0		1,250,149.68	0.209%	85.266%
149	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		1,244,461.92	0.208%	85.474%
150	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		1,233,763.24	0.206%	85.680%
151	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		1,233,220.70	0.206%	85.886%
152	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		1,221,218.34	0.204%	86.089%
153	LEAR CORP COMMON STOCK USD.01		1,213,287.50	0.202%	86.292%
154	DOVER CORP COMMON STOCK USD1.0		1,211,406.42	0.202%	86.494%
155	BUNGE LTD COMMON STOCK USD.01		1,208,233.34	0.202%	86.695%
156	WESTROCK CO COMMON STOCK		1,174,300.05	0.196%	86.891%
157	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		1,127,893.68	0.188%	87.079%
158	GLOBAL PAYMENTS INC COMMON STOCK		1,126,630.62	0.188%	87.267%
159	AMERCO COMMON STOCK USD.25		1,120,445.40	0.187%	87.454%
160	AGCO CORP COMMON STOCK USD.01		1,116,735.10	0.186%	87.641%
161	PENTAIR PLC COMMON STOCK USD.01		1,115,091.76	0.186%	87.827%
162	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		1,110,054.00	0.185%	88.012%
163	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		1,108,451.88	0.185%	88.197%
164	BECTON DICKINSON AND CO COMMON STOCK USD1.0		1,101,712.65	0.184%	88.381%
165	ARROW ELECTRONICS INC COMMON STOCK USD1.0		1,084,595.34	0.181%	88.562%
166	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		1,062,223.50	0.177%	88.739%
167	FOX CORP CLASS B COMMON STOCK USD.01		1,060,998.75	0.177%	88.916%
168	GENTEX CORP COMMON STOCK USD.06		1,059,720.03	0.177%	89.093%
169	AMDOCS LTD COMMON STOCK GBP.0001		1,053,653.00	0.176%	89.268%
170	KRAFT HEINZ CO/THE COMMON STOCK USD.01		1,035,960.00	0.173%	89.441%
171	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		1,021,559.55	0.170%	89.612%
172	DISH NETWORK CORP A COMMON STOCK USD.01		995,717.20	0.166%	89.778%
173	VISTRA CORP COMMON STOCK USD.01		986,932.96	0.165%	89.942%

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Equity			599,423,466.97		100.000%
174	DAVITA INC COMMON STOCK USD.001		975,641.81	0.163%	90.105%
175	NORTHERN TRUST CORP COMMON STOCK USD1.667		972,898.16	0.162%	90.267%
176	AUTOLIV INC COMMON STOCK USD1.0		956,211.20	0.160%	90.427%
177	ABBOTT LABORATORIES COMMON STOCK		953,447.04	0.159%	90.586%
178	FLEX LTD COMMON STOCK		949,849.56	0.158%	90.744%
179	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		936,316.57	0.156%	90.901%
180	STATE STREET CORP COMMON STOCK USD1.0		914,112.81	0.152%	91.053%
181	M + T BANK CORP COMMON STOCK USD.5		907,537.46	0.151%	91.205%
182	ARAMARK COMMON STOCK USD.01		903,584.26	0.151%	91.355%
183	AMCOR PLC COMMON STOCK USD.01		902,186.56	0.151%	91.506%
184	DISCOVERY INC A COMMON STOCK USD.01		890,625.78	0.149%	91.654%
185	IQVIA HOLDINGS INC COMMON STOCK USD.01		849,236.58	0.142%	91.796%
186	POST HOLDINGS INC COMMON STOCK USD.01		833,073.60	0.139%	91.935%
187	PARKER HANNIFIN CORP COMMON STOCK USD.5		823,272.30	0.137%	92.072%
188	JONES LANG LASALLE INC COMMON STOCK USD.01		816,959.52	0.136%	92.209%
189	AECOM COMMON STOCK USD.01		796,823.19	0.133%	92.342%
190	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		774,379.00	0.129%	92.471%
191	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		766,943.10	0.128%	92.599%
192	HENRY SCHEIN INC COMMON STOCK USD.01		763,301.76	0.127%	92.726%
193	INGERSOLL RAND INC COMMON STOCK USD.01		749,861.98	0.125%	92.851%
194	DUPONT DE NEMOURS INC COMMON STOCK USD.01		747,374.88	0.125%	92.976%
195	WILLIAMS COS INC COMMON STOCK USD1.0		744,221.35	0.124%	93.100%
196	KOHL'S CORP COMMON STOCK USD.01		737,792.97	0.123%	93.223%
197	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		729,400.20	0.122%	93.345%
198	LOEWS CORP COMMON STOCK USD.01		698,382.32	0.117%	93.461%
199	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		667,700.80	0.111%	93.573%
200	PVH CORP COMMON STOCK USD1.0		653,014.60	0.109%	93.682%
201	NRG ENERGY INC COMMON STOCK USD.01		652,917.65	0.109%	93.791%
202	US FOODS HOLDING CORP COMMON STOCK USD.01		649,336.08	0.108%	93.899%
203	AMETEK INC COMMON STOCK USD.01		647,846.56	0.108%	94.007%
204	LIBERTY BROADBAND C COMMON STOCK USD.01		643,242.60	0.107%	94.114%
205	GENERAL MILLS INC COMMON STOCK USD.1		640,242.12	0.107%	94.221%
206	LINCOLN NATIONAL CORP COMMON STOCK		638,890.20	0.107%	94.328%
207	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		633,241.60	0.106%	94.433%
208	ZIONS BANCORP NA COMMON STOCK USD.001		626,324.16	0.104%	94.538%
209	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		621,632.00	0.104%	94.641%
210	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		620,612.76	0.104%	94.745%
211	JUNIPER NETWORKS INC COMMON STOCK USD.00001		614,277.83	0.102%	94.847%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
212	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		593,814.12	0.099%	94.947%
213	ASSURANT INC COMMON STOCK USD.01		561,834.51	0.094%	95.040%
214	ALASKA AIR GROUP INC COMMON STOCK USD.01		559,770.48	0.093%	95.134%
215	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		549,610.60	0.092%	95.225%
216	HUBBELL INC COMMON STOCK USD.01		549,456.60	0.092%	95.317%
217	WABTEC CORP COMMON STOCK USD.01		530,688.64	0.089%	95.406%
218	BIO RAD LABORATORIES A COMMON STOCK USD.0001		524,334.06	0.087%	95.493%
219	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		516,354.65	0.086%	95.579%
220	MOSAIC CO/THE COMMON STOCK USD.01		514,800.46	0.086%	95.665%
221	ONEOK INC COMMON STOCK USD.01		511,767.32	0.085%	95.750%
222	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		509,258.00	0.085%	95.835%
223	FORTIVE CORP COMMON STOCK USD.01		505,711.76	0.084%	95.920%
224	HALLIBURTON CO COMMON STOCK USD2.5		504,910.88	0.084%	96.004%
225	OWENS CORNING COMMON STOCK USD.001		493,878.67	0.082%	96.086%
226	DENTSPLY SIRONA INC COMMON STOCK USD.01		491,464.62	0.082%	96.168%
227	AMERICAN FINANCIAL GROUP INC COMMON STOCK		490,972.30	0.082%	96.250%
228	EVEREST RE GROUP LTD COMMON STOCK USD.01		490,911.61	0.082%	96.332%
229	EMERSON ELECTRIC CO COMMON STOCK USD.5		470,046.20	0.078%	96.411%
230	HORMEL FOODS CORP COMMON STOCK USD.01465		456,251.22	0.076%	96.487%
231	BAKER HUGHES CO COMMON STOCK USD.0001		454,523.13	0.076%	96.563%
232	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		441,011.88	0.074%	96.636%
233	TAPESTRY INC COMMON STOCK USD.01		436,084.22	0.073%	96.709%
234	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		434,368.30	0.072%	96.781%
235	DEVON ENERGY CORP COMMON STOCK USD.1		434,246.90	0.072%	96.854%
236	GAP INC/THE COMMON STOCK USD.05		434,073.28	0.072%	96.926%
237	CONCENTRIX CORP COMMON STOCK		427,001.44	0.071%	96.997%
238	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		426,733.72	0.071%	97.069%
239	VALVOLINE INC COMMON STOCK USD.01		417,458.91	0.070%	97.138%
240	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		413,238.40	0.069%	97.207%
241	TARGET CORP COMMON STOCK USD.0833		400,695.61	0.067%	97.274%
242	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		381,849.12	0.064%	97.338%
243	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		354,161.28	0.059%	97.397%
244	LITHIA MOTORS INC CL A COMMON STOCK		351,081.00	0.059%	97.455%
245	LAM RESEARCH CORP COMMON STOCK USD.001		345,834.44	0.058%	97.513%
246	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		344,537.50	0.057%	97.571%
247	DXC TECHNOLOGY CO COMMON STOCK USD.01		340,702.74	0.057%	97.627%
248	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		335,494.40	0.056%	97.683%
249	SYNNEX CORP COMMON STOCK USD.001		327,523.68	0.055%	97.738%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
250	ALLEGHANY CORP COMMON STOCK USD1.0		326,297.09	0.054%	97.792%
251	GENUINE PARTS CO COMMON STOCK USD1.0		322,380.51	0.054%	97.846%
252	OSHKOSH CORP COMMON STOCK USD.01		322,043.24	0.054%	97.900%
253	WEX INC COMMON STOCK USD.01		311,737.80	0.052%	97.952%
254	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		309,485.68	0.052%	98.004%
255	DARLING INGREDIENTS INC COMMON STOCK USD.01		309,036.00	0.052%	98.055%
256	PERRIGO CO PLC COMMON STOCK EUR.001		308,624.22	0.051%	98.107%
257	HASBRO INC COMMON STOCK USD.5		307,872.36	0.051%	98.158%
258	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		303,703.68	0.051%	98.209%
259	GILEAD SCIENCES INC COMMON STOCK USD.001		295,940.77	0.049%	98.258%
260	RALPH LAUREN CORP COMMON STOCK USD.01		294,352.40	0.049%	98.307%
261	PERKINELMER INC COMMON STOCK USD1.0		292,629.49	0.049%	98.356%
262	FRANKLIN RESOURCES INC COMMON STOCK USD.1		291,116.00	0.049%	98.405%
263	CELANESE CORP COMMON STOCK USD.0001		285,987.29	0.048%	98.452%
264	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		278,390.40	0.046%	98.499%
265	NEWS CORP CLASS A COMMON STOCK USD.01		273,219.92	0.046%	98.544%
266	COTY INC CL A COMMON STOCK USD.01		268,047.50	0.045%	98.589%
267	TARGA RESOURCES CORP COMMON STOCK USD.001		267,239.75	0.045%	98.634%
268	MARKEL CORP COMMON STOCK		247,297.54	0.041%	98.675%
269	EAST WEST BANCORP INC COMMON STOCK USD.001		238,595.40	0.040%	98.715%
270	ROYAL GOLD INC COMMON STOCK USD.01		235,687.80	0.039%	98.754%
271	COMERICA INC COMMON STOCK USD5.0		234,159.36	0.039%	98.793%
272	IHS MARKIT LTD COMMON STOCK USD.01		232,755.90	0.039%	98.832%
273	NEWELL BRANDS INC COMMON STOCK USD1.0		226,692.70	0.038%	98.870%
274	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		224,358.00	0.037%	98.907%
275	ARCONIC CORP COMMON STOCK USD.01		216,551.31	0.036%	98.943%
276	TOLL BROTHERS INC COMMON STOCK USD.01		215,971.11	0.036%	98.979%
277	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		195,973.83	0.033%	99.012%
278	MARATHON OIL CORP COMMON STOCK USD1.0		193,681.80	0.032%	99.044%
279	GLOBE LIFE INC COMMON STOCK USD1.0		188,911.65	0.032%	99.076%
280	VOYA FINANCIAL INC COMMON STOCK USD.01		187,610.72	0.031%	99.107%
281	HYATT HOTELS CORP CL A COMMON STOCK USD.01		180,947.60	0.030%	99.137%
282	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		165,460.00	0.028%	99.165%
283	FIRST REPUBLIC BANK/CA COMMON STOCK USD.01		164,082.00	0.027%	99.192%
284	APTIV PLC COMMON STOCK USD.01		153,620.60	0.026%	99.218%
285	CNA FINANCIAL CORP COMMON STOCK USD2.5		151,920.52	0.025%	99.243%
286	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		150,521.10	0.025%	99.268%
287	OTIS WORLDWIDE CORP COMMON STOCK USD.01		148,810.30	0.025%	99.293%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
288	TCF FINANCIAL CORP COMMON STOCK USD1.0		148,672.00	0.025%	99.318%
289	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		142,755.00	0.024%	99.342%
290	SUNRUN INC COMMON STOCK USD.0001		137,229.12	0.023%	99.365%
291	LENNAR CORP B SHS COMMON STOCK USD.1		124,086.38	0.021%	99.385%
292	HUNTSMAN CORP COMMON STOCK USD.01		113,503.71	0.019%	99.404%
293	FIRST SOLAR INC COMMON STOCK USD.001		108,601.20	0.018%	99.422%
294	ARCOSA INC COMMON STOCK USD.01		102,581.84	0.017%	99.440%
295	SKECHERS USA INC CL A COMMON STOCK USD.001		100,229.13	0.017%	99.456%
296	UNUM GROUP COMMON STOCK USD.1		98,100.75	0.016%	99.473%
297	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		94,121.17	0.016%	99.488%
298	FMC CORP COMMON STOCK USD.1		93,907.89	0.016%	99.504%
299	IPG PHOTONICS CORP COMMON STOCK USD.0001		90,704.20	0.015%	99.519%
300	NEWS CORP CLASS B COMMON STOCK		90,672.90	0.015%	99.534%
301	LIBERTY BROADBAND A COMMON STOCK USD.01		87,090.00	0.015%	99.549%
302	APTARGROUP INC COMMON STOCK USD.01		86,702.04	0.014%	99.563%
303	VONTIER CORP COMMON STOCK USD.0001		86,663.01	0.014%	99.578%
304	CIENA CORP COMMON STOCK USD.01		86,621.76	0.014%	99.592%
305	ELANCO ANIMAL HEALTH INC COMMON STOCK		86,583.00	0.014%	99.607%
306	CHANGE HEALTHCARE INC COMMON STOCK USD.001		85,040.80	0.014%	99.621%
307	SYNEOS HEALTH INC COMMON STOCK USD.01		83,890.10	0.014%	99.635%
308	TELADOC HEALTH INC COMMON STOCK USD.001		82,151.00	0.014%	99.648%
309	JABIL INC COMMON STOCK USD.001		78,292.16	0.013%	99.662%
310	VIACOMCBS INC CLASS A COMMON STOCK USD.001		77,924.84	0.013%	99.675%
311	OMNICOM GROUP COMMON STOCK USD.15		77,190.15	0.013%	99.687%
312	COOPER COS INC/THE COMMON STOCK USD.1		76,818.00	0.013%	99.700%
313	HOWARD HUGHES CORP/THE COMMON STOCK		76,769.91	0.013%	99.713%
314	APA CORP COMMON STOCK USD.625		76,397.20	0.013%	99.726%
315	XEROX HOLDINGS CORP COMMON STOCK USD1.0		75,892.29	0.013%	99.738%
316	CABOT OIL + GAS CORP COMMON STOCK USD.1		74,556.60	0.012%	99.751%
317	DEERE + CO COMMON STOCK USD1.0		74,453.86	0.012%	99.763%
318	SMITH (A.O.) CORP COMMON STOCK USD1.0		74,371.00	0.012%	99.776%
319	BROADCOM INC COMMON STOCK		70,476.32	0.012%	99.787%
320	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		70,176.00	0.012%	99.799%
321	VEONEER INC COMMON STOCK USD1.0		69,131.52	0.012%	99.811%
322	CAPRI HOLDINGS LTD COMMON STOCK		66,300.00	0.011%	99.822%
323	ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001		65,016.00	0.011%	99.833%
324	PILGRIM S PRIDE CORP COMMON STOCK USD.01		63,162.45	0.011%	99.843%
325	SONOCO PRODUCTS CO COMMON STOCK		59,818.50	0.010%	99.853%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			599,423,466.97		100.000%
326	KEURIG DR PEPPER INC COMMON STOCK USD.01		55,988.73	0.009%	99.862%
327	HARLEY DAVIDSON INC COMMON STOCK USD.01		55,057.30	0.009%	99.872%
328	CIMAREX ENERGY CO COMMON STOCK USD.01		54,816.97	0.009%	99.881%
329	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		54,603.07	0.009%	99.890%
330	AVNET INC COMMON STOCK USD1.0		53,838.47	0.009%	99.899%
331	II VI INC COMMON STOCK		53,396.97	0.009%	99.908%
332	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		49,332.00	0.008%	99.916%
333	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		48,231.61	0.008%	99.924%
334	INVESCO LTD COMMON STOCK USD.2		46,505.68	0.008%	99.932%
335	MURPHY OIL CORP COMMON STOCK USD1.0		44,914.17	0.007%	99.939%
336	SEABOARD CORP COMMON STOCK USD1.0		44,279.88	0.007%	99.947%
337	PACWEST BANCORP COMMON STOCK		43,910.65	0.007%	99.954%
338	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		42,462.63	0.007%	99.961%
339	MKS INSTRUMENTS INC COMMON STOCK		37,084.00	0.006%	99.967%
340	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		36,481.20	0.006%	99.973%
341	ITT INC COMMON STOCK USD1.0		36,364.00	0.006%	99.979%
342	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0		35,735.00	0.006%	99.985%
343	HELMERICH + PAYNE COMMON STOCK USD.1		22,053.28	0.004%	99.989%
344	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		20,447.70	0.003%	99.992%
345	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01		14,790.00	0.002%	99.995%
346	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		12,597.20	0.002%	99.997%
347	NOV INC COMMON STOCK USD.01		8,588.72	0.001%	99.998%
348	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		8,071.44	0.001%	100.000%
349	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		289.83	0.000%	100.000%
350	F5 NETWORKS INC COMMON STOCK		208.62	0.000%	100.000%
351	EXPEDIA GROUP INC COMMON STOCK USD.001		172.12	0.000%	100.000%
352	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		88.77	0.000%	100.000%
353	TRIMBLE INC COMMON STOCK		77.79	0.000%	100.000%
354	TWITTER INC COMMON STOCK USD.000005		63.63	0.000%	100.000%
355	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		48.09	0.000%	100.000%
356	NVENT ELECTRIC PLC COMMON STOCK USD.01		27.91	0.000%	100.000%
Total			599,423,466.97		100.00%