

U.S. Large Cap Value Portfolio- Institutional Class

As of April 30, 2023 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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

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

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		26,176,248,909.41		99.963%	
1	EXXON MOBIL CORP COMMON STOCK		1,348,091,766.22	5.148%	5.148%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0		890,802,938.88	3.402%	8.550%
3	CHEVRON CORP COMMON STOCK USD.75		847,654,630.32	3.237%	11.787%
4	PFIZER INC COMMON STOCK USD.05		661,981,691.00	2.528%	14.315%
5	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		610,983,736.35	2.333%	16.648%
6	COMCAST CORP CLASS A COMMON STOCK USD.01		568,345,362.48	2.170%	18.819%
7	CONOCOPHILLIPS COMMON STOCK USD.01		445,869,493.62	1.703%	20.521%
8	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		441,650,517.33	1.687%	22.208%
9	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		349,119,774.20	1.333%	23.541%
10	ELEVANCE HEALTH INC COMMON STOCK USD.01		319,092,537.40	1.219%	24.760%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		318,692,713.92	1.217%	25.977%
12	AT+T INC COMMON STOCK USD1.0		318,219,613.11	1.215%	27.192%
13	META PLATFORMS INC CLASS A COMMON STOCK USD.000006		314,578,159.04	1.201%	28.394%
14	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		309,010,140.00	1.180%	29.574%
15	INTEL CORP COMMON STOCK USD.001		294,384,536.86	1.124%	30.698%
16	NUCOR CORP COMMON STOCK USD.4		294,147,228.06	1.123%	31.821%
17	MORGAN STANLEY COMMON STOCK USD.01		288,339,544.77	1.101%	32.922%
18	LINDE PLC COMMON STOCK		286,559,089.65	1.094%	34.017%
19	HP INC COMMON STOCK USD.01		277,150,061.81	1.058%	35.075%
20	DR HORTON INC COMMON STOCK USD.01		273,946,099.82	1.046%	36.121%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
21	REPUBLIC SERVICES INC COMMON STOCK USD.01		264,622,349.74	1.011%	37.132%
22	WELLS FARGO + CO COMMON STOCK USD1.666		256,249,249.50	0.979%	38.110%
23	THE CIGNA GROUP COMMON STOCK USD.01		252,856,620.81	0.966%	39.076%
24	CVS HEALTH CORP COMMON STOCK USD.01		237,023,692.70	0.905%	39.981%
25	DANAHER CORP COMMON STOCK USD.01		236,554,871.91	0.903%	40.884%
26	MICRON TECHNOLOGY INC COMMON STOCK USD.1		236,227,780.68	0.902%	41.787%
27	T MOBILE US INC COMMON STOCK USD.0001		222,395,723.20	0.849%	42.636%
28	HUMANA INC COMMON STOCK USD.1666666		219,368,755.29	0.838%	43.474%
29	WALT DISNEY CO/THE COMMON STOCK USD.01		199,632,895.00	0.762%	44.236%
30	FREEMONT MCMORAN INC COMMON STOCK USD.1		182,313,246.37	0.696%	44.932%
31	MEDTRONIC PLC COMMON STOCK USD.1		182,085,265.15	0.695%	45.627%
32	GILEAD SCIENCES INC COMMON STOCK USD.001		181,783,163.05	0.694%	46.322%
33	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		180,050,379.52	0.688%	47.009%
34	GENERAL MILLS INC COMMON STOCK USD.1		177,503,998.39	0.678%	47.687%
35	STEEL DYNAMICS INC COMMON STOCK USD.005		175,349,408.85	0.670%	48.357%
36	MONDELEZ INTERNATIONAL INC A COMMON STOCK		174,706,937.44	0.667%	49.024%
37	TRAVELERS COS INC/THE COMMON STOCK NPV		174,677,105.94	0.667%	49.691%
38	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		169,171,659.00	0.646%	50.337%
39	DOW INC COMMON STOCK USD.01		166,674,963.20	0.637%	50.974%
40	MARATHON PETROLEUM CORP COMMON STOCK USD.01		165,737,610.00	0.633%	51.607%
41	KROGER CO COMMON STOCK USD1.0		162,740,538.15	0.621%	52.228%
42	BIOGEN INC COMMON STOCK USD.0005		162,508,409.49	0.621%	52.849%
43	PACCAR INC COMMON STOCK USD1.0		161,282,523.71	0.616%	53.464%
44	ANALOG DEVICES INC COMMON STOCK USD.167		160,070,535.12	0.611%	54.076%
45	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		158,393,245.41	0.605%	54.681%
46	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		156,943,440.50	0.599%	55.280%
47	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		151,673,116.58	0.579%	55.859%
48	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		149,947,127.55	0.573%	56.432%
49	GENERAL MOTORS CO COMMON STOCK USD.01		149,755,947.60	0.572%	57.004%
50	CITIGROUP INC COMMON STOCK USD.01		144,305,652.69	0.551%	57.555%
51	EOG RESOURCES INC COMMON STOCK USD.01		139,557,446.86	0.533%	58.088%
52	EATON CORP PLC COMMON STOCK USD.01		135,489,531.84	0.517%	58.605%
53	CORNING INC COMMON STOCK USD.5		132,586,667.40	0.506%	59.112%
54	PULTEGROUP INC COMMON STOCK USD.01		131,359,031.45	0.502%	59.613%
55	NEWMONT CORP COMMON STOCK USD1.6		130,338,908.40	0.498%	60.111%
56	FEDEX CORP COMMON STOCK USD.1		129,746,676.92	0.495%	60.606%
57	CUMMINS INC COMMON STOCK USD2.5		127,487,811.36	0.487%	61.093%
58	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		126,850,394.11	0.484%	61.578%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
59	PARKER HANNIFIN CORP COMMON STOCK USD.5		126,660,965.60	0.484%	62.061%
60	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		125,979,375.27	0.481%	62.542%
61	SALESFORCE INC COMMON STOCK USD.001		125,577,136.65	0.480%	63.022%
62	LENNAR CORP A COMMON STOCK USD.1		124,586,687.14	0.476%	63.498%
63	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		120,369,986.10	0.460%	63.957%
64	GENERAL ELECTRIC CO COMMON STOCK USD.01		118,362,280.77	0.452%	64.409%
65	CHUBB LTD COMMON STOCK		118,268,353.40	0.452%	64.861%
66	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		117,905,536.47	0.450%	65.311%
67	QUANTA SERVICES INC COMMON STOCK USD.00001		115,186,238.56	0.440%	65.751%
68	TE CONNECTIVITY LTD COMMON STOCK CHF.57		114,478,970.55	0.437%	66.188%
69	WILLIAMS COS INC COMMON STOCK USD1.0		112,571,527.18	0.430%	66.618%
70	DOLLAR TREE INC COMMON STOCK USD.01		109,906,339.04	0.420%	67.038%
71	AFLAC INC COMMON STOCK USD.1		108,115,785.80	0.413%	67.451%
72	RELIANCE STEEL + ALUMINUM COMMON STOCK		107,572,953.60	0.411%	67.862%
73	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		107,104,414.34	0.409%	68.271%
74	TYSON FOODS INC CL A COMMON STOCK USD.1		106,128,954.15	0.405%	68.676%
75	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		104,828,425.45	0.400%	69.076%
76	OTIS WORLDWIDE CORP COMMON STOCK USD.01		104,410,612.00	0.399%	69.475%
77	VALERO ENERGY CORP COMMON STOCK USD.01		103,302,992.24	0.394%	69.870%
78	REGIONS FINANCIAL CORP COMMON STOCK USD.01		101,513,493.62	0.388%	70.257%
79	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		101,038,707.12	0.386%	70.643%
80	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		100,526,156.57	0.384%	71.027%
81	JM SMUCKER CO/THE COMMON STOCK		98,933,420.79	0.378%	71.405%
82	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		98,501,981.16	0.376%	71.781%
83	LKQ CORP COMMON STOCK USD.01		98,094,354.16	0.375%	72.156%
84	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		93,846,005.82	0.358%	72.514%
85	FORD MOTOR CO COMMON STOCK USD.01		93,486,535.56	0.357%	72.871%
86	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		93,463,712.10	0.357%	73.228%
87	SCHLUMBERGER LTD COMMON STOCK USD.01		92,439,409.65	0.353%	73.581%
88	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		91,521,137.19	0.350%	73.930%
89	ALBEMARLE CORP COMMON STOCK USD.01		90,705,518.64	0.346%	74.277%
90	FIFTH THIRD BANCORP COMMON STOCK		90,599,966.80	0.346%	74.623%
91	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		89,716,518.40	0.343%	74.965%
92	WALMART INC COMMON STOCK USD.1		88,651,999.52	0.339%	75.304%
93	UNITED RENTALS INC COMMON STOCK USD.01		88,583,894.10	0.338%	75.642%
94	ARCHER DANIELS MIDLAND CO COMMON STOCK		88,161,533.44	0.337%	75.979%
95	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		87,991,967.36	0.336%	76.315%
96	US BANCORP COMMON STOCK USD.01		85,300,055.24	0.326%	76.641%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
97	TEXTRON INC COMMON STOCK USD.125		82,405,951.48	0.315%	76.955%
98	SNAP ON INC COMMON STOCK USD1.0		81,340,859.01	0.311%	77.266%
99	MODERNA INC COMMON STOCK USD.0001		80,881,903.82	0.309%	77.575%
100	HESS CORP COMMON STOCK USD1.0		80,232,250.82	0.306%	77.881%
101	ALLSTATE CORP COMMON STOCK USD.01		78,292,076.56	0.299%	78.180%
102	KINDER MORGAN INC COMMON STOCK USD.01		78,093,399.65	0.298%	78.479%
103	CBRE GROUP INC A COMMON STOCK USD.01		76,294,025.16	0.291%	78.770%
104	BECTON DICKINSON AND CO COMMON STOCK USD1.0		75,896,616.50	0.290%	79.060%
105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		75,412,405.50	0.288%	79.348%
106	VULCAN MATERIALS CO COMMON STOCK USD1.0		75,003,370.64	0.286%	79.634%
107	PHILLIPS 66 COMMON STOCK		73,880,730.00	0.282%	79.916%
108	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		70,800,803.90	0.270%	80.187%
109	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		70,384,294.52	0.269%	80.455%
110	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		70,323,510.40	0.269%	80.724%
111	ALLY FINANCIAL INC COMMON STOCK USD.01		69,867,139.82	0.267%	80.991%
112	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		68,666,166.80	0.262%	81.253%
113	EASTMAN CHEMICAL CO COMMON STOCK USD.01		68,372,464.50	0.261%	81.514%
114	CARLISLE COS INC COMMON STOCK USD1.0		68,106,718.80	0.260%	81.774%
115	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		67,706,514.10	0.259%	82.033%
116	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		67,131,219.03	0.256%	82.289%
117	FISERV INC COMMON STOCK USD.01		67,072,211.84	0.256%	82.545%
118	WHIRLPOOL CORP COMMON STOCK USD1.0		66,511,284.84	0.254%	82.799%
119	AMDOCS LTD COMMON STOCK GBP.0001		65,552,905.00	0.250%	83.050%
120	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		64,844,144.30	0.248%	83.297%
121	CORTEVA INC COMMON STOCK USD.01		62,538,839.68	0.239%	83.536%
122	ADVANCED MICRO DEVICES COMMON STOCK USD.01		62,262,291.60	0.238%	83.774%
123	PENTAIR PLC COMMON STOCK USD.01		59,070,554.40	0.226%	83.999%
124	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		55,913,257.53	0.214%	84.213%
125	OWENS CORNING COMMON STOCK USD.001		55,589,050.88	0.212%	84.425%
126	CARRIER GLOBAL CORP COMMON STOCK USD.01		54,718,542.60	0.209%	84.634%
127	BUNGE LTD COMMON STOCK USD.01		54,710,042.40	0.209%	84.843%
128	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		53,745,627.60	0.205%	85.048%
129	3M CO W/D COMMON STOCK USD.01		53,342,621.80	0.204%	85.252%
130	BORGWARNER INC COMMON STOCK USD.01		53,087,245.61	0.203%	85.455%
131	GARMIN LTD COMMON STOCK CHF.1		52,704,527.90	0.201%	85.656%
132	CENTENE CORP COMMON STOCK USD.001		51,806,822.98	0.198%	85.854%
133	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		50,654,503.80	0.193%	86.047%
134	HOWMET AEROSPACE INC COMMON STOCK		50,127,377.71	0.191%	86.239%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
135	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		48,794,330.25	0.186%	86.425%
136	QORVO INC COMMON STOCK USD.0001		47,138,330.24	0.180%	86.605%
137	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		45,597,839.04	0.174%	86.779%
138	STATE STREET CORP COMMON STOCK USD1.0		45,384,338.20	0.173%	86.953%
139	INGERSOLL RAND INC COMMON STOCK USD.01		45,376,630.04	0.173%	87.126%
140	DOVER CORP COMMON STOCK USD1.0		45,076,474.80	0.172%	87.298%
141	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		45,036,507.00	0.172%	87.470%
142	MCKESSON CORP COMMON STOCK USD.01		44,792,049.76	0.171%	87.641%
143	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		44,663,892.94	0.171%	87.812%
144	ARROW ELECTRONICS INC COMMON STOCK USD1.0		44,500,911.56	0.170%	87.982%
145	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		43,520,568.42	0.166%	88.148%
146	LOEWS CORP COMMON STOCK USD.01		43,061,266.17	0.164%	88.312%
147	AECOM COMMON STOCK USD.01		42,631,724.30	0.163%	88.475%
148	WESTLAKE CORP COMMON STOCK USD.01		42,208,056.36	0.161%	88.636%
149	DELTA AIR LINES INC COMMON STOCK USD.0001		42,081,901.20	0.161%	88.797%
150	KEYCORP COMMON STOCK USD1.0		41,673,710.40	0.159%	88.956%
151	HALLIBURTON CO COMMON STOCK USD2.5		41,529,620.00	0.159%	89.115%
152	U HAUL HOLDING CO NON VOTING COMMON STOCK		41,039,827.20	0.157%	89.271%
153	DEVON ENERGY CORP COMMON STOCK USD.1		40,672,999.77	0.155%	89.427%
154	LEAR CORP COMMON STOCK USD.01		40,545,837.28	0.155%	89.582%
155	NRG ENERGY INC COMMON STOCK USD.01		39,830,431.35	0.152%	89.734%
156	MARVELL TECHNOLOGY INC COMMON STOCK USD.002		39,624,496.80	0.151%	89.885%
157	STERIS PLC COMMON STOCK USD75.0		39,323,422.35	0.150%	90.035%
158	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		39,133,015.09	0.149%	90.185%
159	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		39,077,807.68	0.149%	90.334%
160	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		38,774,817.47	0.148%	90.482%
161	DUPONT DE NEMOURS INC COMMON STOCK USD.01		37,973,904.36	0.145%	90.627%
162	WARNER BROS DISCOVERY INC COMMON STOCK		37,729,315.36	0.144%	90.771%
163	SYNCHRONY FINANCIAL COMMON STOCK USD.001		36,217,829.57	0.138%	90.909%
164	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		36,082,569.60	0.138%	91.047%
165	MOSAIC CO/THE COMMON STOCK USD.01		35,908,942.75	0.137%	91.184%
166	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		35,626,788.48	0.136%	91.320%
167	HOLOGIC INC COMMON STOCK USD.01		34,990,158.15	0.134%	91.454%
168	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		34,832,355.21	0.133%	91.587%
169	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001		34,755,914.16	0.133%	91.720%
170	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		34,261,378.50	0.131%	91.851%
171	GXO LOGISTICS INC COMMON STOCK USD.01		33,971,747.04	0.130%	91.980%
172	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		33,751,149.48	0.129%	92.109%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
173	EVEREST RE GROUP LTD COMMON STOCK USD.01		33,631,038.00	0.128%	92.238%
174	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01		33,619,716.45	0.128%	92.366%
175	FOX CORP CLASS A COMMON STOCK USD.01		33,559,140.44	0.128%	92.494%
176	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		33,517,773.60	0.128%	92.622%
177	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		33,056,595.60	0.126%	92.748%
178	ON SEMICONDUCTOR COMMON STOCK USD.01		33,044,607.68	0.126%	92.875%
179	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		32,886,819.66	0.126%	93.000%
180	JACOBS SOLUTIONS INC COMMON STOCK		32,855,990.36	0.125%	93.126%
181	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		32,638,929.77	0.125%	93.250%
182	GE HEALTHCARE TECHNOLOGY COMMON STOCK		32,425,946.98	0.124%	93.374%
183	ONEOK INC COMMON STOCK USD.01		32,337,330.39	0.123%	93.498%
184	AMERICAN FINANCIAL GROUP INC COMMON STOCK		32,248,780.26	0.123%	93.621%
185	AGCO CORP COMMON STOCK USD.01		31,409,866.32	0.120%	93.741%
186	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		31,278,747.52	0.119%	93.860%
187	US FOODS HOLDING CORP COMMON STOCK USD.01		31,030,272.00	0.119%	93.979%
188	WABTEC CORP COMMON STOCK USD.01		30,625,502.87	0.117%	94.096%
189	WESTERN DIGITAL CORP COMMON STOCK USD.01		30,553,411.56	0.117%	94.212%
190	MARATHON OIL CORP COMMON STOCK USD1.0		30,275,983.20	0.116%	94.328%
191	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		30,143,035.89	0.115%	94.443%
192	JONES LANG LASALLE INC COMMON STOCK USD.01		30,058,779.52	0.115%	94.558%
193	DARLING INGREDIENTS INC COMMON STOCK USD.01		29,835,455.79	0.114%	94.672%
194	COTERRA ENERGY INC COMMON STOCK USD.1		29,825,049.60	0.114%	94.786%
195	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		29,647,022.70	0.113%	94.899%
196	AMETEK INC COMMON STOCK USD.01		29,432,606.84	0.112%	95.011%
197	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		29,108,719.20	0.111%	95.122%
198	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		28,550,998.84	0.109%	95.231%
199	GLOBAL PAYMENTS INC COMMON STOCK		27,951,403.74	0.107%	95.338%
200	ARAMARK COMMON STOCK USD.01		27,878,153.50	0.106%	95.445%
201	VISTRA CORP COMMON STOCK USD.01		27,869,553.70	0.106%	95.551%
202	JUNIPER NETWORKS INC COMMON STOCK USD.00001		27,822,721.50	0.106%	95.657%
203	METLIFE INC COMMON STOCK USD.01		27,725,146.45	0.106%	95.763%
204	FLEX LTD COMMON STOCK		27,535,454.54	0.105%	95.868%
205	GENTEX CORP COMMON STOCK USD.06		27,447,470.06	0.105%	95.973%
206	ASSURANT INC COMMON STOCK USD.01		27,165,556.25	0.104%	96.077%
207	CARMAX INC COMMON STOCK USD.5		27,015,543.13	0.103%	96.180%
208	CONAGRA BRANDS INC COMMON STOCK USD5.0		27,003,984.80	0.103%	96.283%
209	M + T BANK CORP COMMON STOCK USD.5		26,866,477.00	0.103%	96.386%
210	APTIV PLC COMMON STOCK USD.01		26,858,494.62	0.103%	96.488%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
211	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		26,821,316.40	0.102%	96.591%
212	RALPH LAUREN CORP COMMON STOCK USD.01		26,794,626.17	0.102%	96.693%
213	VIATRIS INC COMMON STOCK		26,686,272.45	0.102%	96.795%
214	CSX CORP COMMON STOCK USD1.0		26,323,681.92	0.101%	96.896%
215	AUTOLIV INC COMMON STOCK USD1.0		23,095,418.26	0.088%	96.984%
216	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		22,461,798.00	0.086%	97.070%
217	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		21,003,044.58	0.080%	97.150%
218	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		18,844,824.53	0.072%	97.222%
219	TARGA RESOURCES CORP COMMON STOCK USD.001		18,123,499.03	0.069%	97.291%
220	WESTROCK CO COMMON STOCK		17,708,742.96	0.068%	97.359%
221	BAKER HUGHES CO COMMON STOCK USD.0001		17,598,649.56	0.067%	97.426%
222	JABIL INC COMMON STOCK USD.001		17,523,261.90	0.067%	97.493%
223	ZIONS BANCORP NA COMMON STOCK USD.001		17,477,775.98	0.067%	97.559%
224	HENRY SCHEIN INC COMMON STOCK USD.01		17,221,257.48	0.066%	97.625%
225	FIRST SOLAR INC COMMON STOCK USD.001		17,046,399.12	0.065%	97.690%
226	FORTIVE CORP COMMON STOCK USD.01		17,014,237.38	0.065%	97.755%
227	LIBERTY BROADBAND C COMMON STOCK USD.01		16,955,152.20	0.065%	97.820%
228	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		16,404,786.84	0.063%	97.883%
229	NORTHERN TRUST CORP COMMON STOCK USD1.666666		16,328,092.96	0.062%	97.945%
230	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		15,983,268.42	0.061%	98.006%
231	PERKINELMER INC COMMON STOCK USD1.0		15,764,627.39	0.060%	98.066%
232	ELECTRONIC ARTS INC COMMON STOCK USD.01		14,911,997.52	0.057%	98.123%
233	TAPESTRY INC COMMON STOCK USD.01		14,618,509.29	0.056%	98.179%
234	HYATT HOTELS CORP CL A COMMON STOCK USD.01		14,562,391.50	0.056%	98.235%
235	AMCOR PLC COMMON STOCK USD.01		13,798,877.78	0.053%	98.287%
236	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		13,517,781.29	0.052%	98.339%
237	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		13,340,364.80	0.051%	98.390%
238	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		12,998,942.58	0.050%	98.440%
239	BIO RAD LABORATORIES A COMMON STOCK USD.0001		12,855,178.43	0.049%	98.489%
240	ANTERO RESOURCES CORP COMMON STOCK USD.01		12,502,329.84	0.048%	98.536%
241	EQT CORP COMMON STOCK		12,413,631.36	0.047%	98.584%
242	FOX CORP CLASS B COMMON STOCK USD.01		12,134,702.52	0.046%	98.630%
243	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		11,791,135.20	0.045%	98.675%
244	HF SINCLAIR CORP COMMON STOCK		11,169,357.76	0.043%	98.718%
245	HORMEL FOODS CORP COMMON STOCK USD.01465		10,352,923.08	0.040%	98.757%
246	NEWS CORP CLASS A COMMON STOCK USD.01		10,174,300.77	0.039%	98.796%
247	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		9,984,582.52	0.038%	98.834%
248	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		9,962,797.74	0.038%	98.872%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
249	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		9,687,857.86	0.037%	98.909%
250	CONCENTRIX CORP COMMON STOCK		9,051,479.88	0.035%	98.944%
251	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001		8,902,301.43	0.034%	98.978%
252	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		8,403,978.84	0.032%	99.010%
253	TD SYNEX CORP COMMON STOCK USD.001		8,350,883.52	0.032%	99.042%
254	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		7,427,952.50	0.028%	99.070%
255	CNA FINANCIAL CORP COMMON STOCK USD2.5		7,305,235.77	0.028%	99.098%
256	FRANKLIN RESOURCES INC COMMON STOCK USD.1		7,286,657.28	0.028%	99.126%
257	MIDDLEBY CORP COMMON STOCK USD.01		6,932,282.16	0.026%	99.152%
258	COMERICA INC COMMON STOCK USD5.0		6,705,088.74	0.026%	99.178%
259	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		6,598,663.02	0.025%	99.203%
260	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		6,569,751.88	0.025%	99.228%
261	HUBBELL INC COMMON STOCK USD.01		6,533,433.88	0.025%	99.253%
262	COOPER COS INC/THE COMMON STOCK USD.1		6,465,577.50	0.025%	99.278%
263	PAYPAL HOLDINGS INC COMMON STOCK		6,462,356.00	0.025%	99.303%
264	OVINTIV INC COMMON STOCK		6,354,878.64	0.024%	99.327%
265	CLEVELAND CLIFFS INC COMMON STOCK USD.125		6,296,818.08	0.024%	99.351%
266	CELANESE CORP COMMON STOCK USD.0001		6,055,255.04	0.023%	99.374%
267	TRANSUNION COMMON STOCK USD.01		5,976,767.79	0.023%	99.397%
268	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		5,653,126.71	0.022%	99.419%
269	EAST WEST BANCORP INC COMMON STOCK USD.001		5,560,706.82	0.021%	99.440%
270	REGAL REXNORD CORP COMMON STOCK USD.01		5,414,656.00	0.021%	99.460%
271	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		5,251,956.27	0.020%	99.481%
272	U HAUL HOLDING CO COMMON STOCK USD.25		5,146,625.28	0.020%	99.500%
273	ARCOSA INC COMMON STOCK USD.01		5,076,711.64	0.019%	99.520%
274	SYLVAMO CORP COMMON STOCK USD1.0		5,068,791.68	0.019%	99.539%
275	KEURIG DR PEPPER INC COMMON STOCK USD.01		4,846,794.00	0.019%	99.557%
276	MARKEL CORP COMMON STOCK		4,752,904.69	0.018%	99.576%
277	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		4,400,993.90	0.017%	99.592%
278	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001		4,311,786.57	0.016%	99.609%
279	INCYTE CORP COMMON STOCK USD.001		4,307,074.03	0.016%	99.625%
280	MASTERBRAND INC COMMON STOCK		4,194,019.35	0.016%	99.641%
281	VALVOLINE INC COMMON STOCK USD.01		4,143,616.05	0.016%	99.657%
282	CAMPBELL SOUP CO COMMON STOCK USD.0375		4,104,971.40	0.016%	99.673%
283	HASBRO INC COMMON STOCK USD.5		3,908,401.56	0.015%	99.688%
284	LENNAR CORP B SHS COMMON STOCK USD.1		3,715,692.70	0.014%	99.702%
285	BELLRING BRANDS INC COMMON STOCK USD.01		3,632,686.64	0.014%	99.716%
286	CIENA CORP COMMON STOCK USD.01		3,510,688.12	0.013%	99.729%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
287	FMC CORP COMMON STOCK USD.1		3,148,818.40	0.012%	99.741%
288	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		3,098,425.41	0.012%	99.753%
289	DICK S SPORTING GOODS INC COMMON STOCK USD.01		3,016,208.00	0.012%	99.765%
290	MCCORMICK + CO NON VGT SHRS COMMON STOCK		3,003,152.25	0.011%	99.776%
291	WESCO INTERNATIONAL INC COMMON STOCK USD.01		2,937,600.00	0.011%	99.787%
292	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		2,544,623.18	0.010%	99.797%
293	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		2,526,829.72	0.010%	99.807%
294	MERCK + CO. INC. COMMON STOCK USD.5		2,486,646.45	0.009%	99.816%
295	LIBERTY BROADBAND A COMMON STOCK USD.01		2,313,247.98	0.009%	99.825%
296	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01		2,143,998.00	0.008%	99.833%
297	AVANTOR INC COMMON STOCK USD.01		1,951,564.84	0.007%	99.841%
298	WEBSTER FINANCIAL CORP COMMON STOCK USD.01		1,906,030.00	0.007%	99.848%
299	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		1,722,072.00	0.007%	99.854%
300	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,410,762.33	0.005%	99.860%
301	FIRST HORIZON CORP COMMON STOCK USD.625		1,326,780.00	0.005%	99.865%
302	GLOBE LIFE INC COMMON STOCK USD1.0		1,298,658.84	0.005%	99.870%
303	UNUM GROUP COMMON STOCK USD.1		1,278,491.20	0.005%	99.875%
304	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		1,265,039.40	0.005%	99.880%
305	EBAY INC COMMON STOCK USD.001		1,248,920.57	0.005%	99.884%
306	EMBECTA CORP COMMON STOCK USD.01		1,217,753.25	0.005%	99.889%
307	NEWS CORP CLASS B COMMON STOCK		1,151,194.00	0.004%	99.893%
308	ABBVIE INC COMMON STOCK USD.01		924,249.92	0.004%	99.897%
309	SONOCO PRODUCTS CO COMMON STOCK		886,809.98	0.003%	99.900%
310	KYNDRYL HOLDINGS INC COMMON STOCK USD.01		860,398.92	0.003%	99.904%
311	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		845,053.43	0.003%	99.907%
312	ROYAL GOLD INC COMMON STOCK USD.01		842,848.16	0.003%	99.910%
313	WR BERKLEY CORP COMMON STOCK USD.2		778,509.96	0.003%	99.913%
314	LINCOLN NATIONAL CORP COMMON STOCK		723,543.81	0.003%	99.916%
315	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		689,304.00	0.003%	99.918%
316	INGREDION INC COMMON STOCK USD.01		656,130.60	0.003%	99.921%
317	VITESSE ENERGY INC COMMON STOCK		654,984.80	0.003%	99.923%
318	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		638,724.00	0.002%	99.926%
319	DEERE + CO COMMON STOCK USD1.0		638,097.76	0.002%	99.928%
320	LITHIA MOTORS INC COMMON STOCK		595,077.66	0.002%	99.931%
321	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		594,188.70	0.002%	99.933%
322	NVENT ELECTRIC PLC COMMON STOCK USD.01		551,966.52	0.002%	99.935%
323	SYNEOS HEALTH INC COMMON STOCK USD.01		545,910.30	0.002%	99.937%
324	ARCONIC CORP COMMON STOCK USD.01		531,357.75	0.002%	99.939%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			26,176,248,909.41		99.963%
325	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		512,781.18	0.002%	99.941%
326	DXC TECHNOLOGY CO COMMON STOCK USD.01		459,637.20	0.002%	99.943%
327	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		437,276.00	0.002%	99.944%
328	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		428,393.70	0.002%	99.946%
329	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		401,601.20	0.002%	99.948%
330	PPG INDUSTRIES INC COMMON STOCK USD1.66666		343,917.52	0.001%	99.949%
331	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		293,485.20	0.001%	99.950%
332	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		269,620.26	0.001%	99.951%
333	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		266,743.82	0.001%	99.952%
334	SPHERE ENTERTAINMENT CO COMMON STOCK USD.01		232,605.24	0.001%	99.953%
335	HUNTSMAN CORP COMMON STOCK USD.01		220,240.59	0.001%	99.954%
336	AVNET INC COMMON STOCK USD1.0		213,644.28	0.001%	99.955%
337	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		201,791.37	0.001%	99.955%
338	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		194,667.22	0.001%	99.956%
339	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		193,288.00	0.001%	99.957%
340	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		187,146.36	0.001%	99.958%
341	MANPOWERGROUP INC COMMON STOCK USD.01		185,640.92	0.001%	99.958%
342	OSHKOSH CORP COMMON STOCK USD.01		183,188.88	0.001%	99.959%
343	DAVITA INC COMMON STOCK USD.001		180,629.64	0.001%	99.960%
344	CASEY S GENERAL STORES INC COMMON STOCK NPV		160,174.00	0.001%	99.960%
345	GENUINE PARTS CO COMMON STOCK USD1.0		155,686.75	0.001%	99.961%
346	F+G ANNUITIES + LIFE INC COMMON STOCK		151,424.13	0.001%	99.962%
347	PILGRIM S PRIDE CORP COMMON STOCK USD.01		141,672.91	0.001%	99.962%
348	MKS INSTRUMENTS INC COMMON STOCK		125,972.74	0.000%	99.963%
349	SEABOARD CORP COMMON STOCK USD1.0		51,233.91	0.000%	99.963%
350	QURATE RETAIL INC COMMON STOCK USD.01		50,604.02	0.000%	99.963%
351	BALL CORP COMMON STOCK		34,247.92	0.000%	99.963%
352	VF CORP COMMON STOCK		25,155.70	0.000%	99.963%
353	CARLYLE GROUP INC/THE COMMON STOCK USD1.0		24,264.00	0.000%	99.963%
354	CERENCE INC COMMON STOCK USD.01		16,811.90	0.000%	99.963%
355	BAUER AG RIGHT		0.62	0.000%	99.963%
Index Future			9,606,949.86		0.037%
356	S+P500 EMINI FUT JUN23 XCME 20230616	203,142,250.00	9,606,949.86	0.037%	100.000%
Total			26,185,855,859.27		100.00%