

U.S. Large Cap Value Portfolio- Institutional Class

As of November 30, 2022 (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		28,204,229,075.72			99.996%
1	EXXON MOBIL CORP COMMON STOCK		1,187,393,223.80	4.210%	4.210%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,053,959,244.66	3.737%	7.947%
3	CHEVRON CORP COMMON STOCK USD.75		861,677,251.36	3.055%	11.002%
4	PFIZER INC COMMON STOCK USD.05		853,222,626.00	3.025%	14.027%
5	CONOCOPHILLIPS COMMON STOCK USD.01		640,452,335.79	2.271%	16.297%
6	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		592,480,348.20	2.101%	18.398%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		503,364,130.56	1.785%	20.183%
8	WALMART INC COMMON STOCK USD.1		459,749,780.70	1.630%	21.813%
9	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		437,670,246.56	1.552%	23.364%
10	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		412,315,757.58	1.462%	24.826%
11	ELEVANCE HEALTH INC COMMON STOCK USD.01		410,947,402.08	1.457%	26.283%
12	AT+T INC COMMON STOCK USD1.0		380,271,412.88	1.348%	27.631%
13	INTEL CORP COMMON STOCK USD.001		377,584,720.06	1.339%	28.970%
14	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		376,916,767.35	1.336%	30.306%
15	BANK OF AMERICA CORP COMMON STOCK USD.01		331,933,637.05	1.177%	31.483%
16	CIGNA CORP COMMON STOCK USD.01		328,327,269.21	1.164%	32.647%
17	WELLS FARGO + CO COMMON STOCK USD1.666		308,975,846.55	1.095%	33.743%
18	CVS HEALTH CORP COMMON STOCK USD.01		298,570,546.80	1.059%	34.801%
19	NUCOR CORP COMMON STOCK USD.4		297,660,796.65	1.055%	35.857%
20	HP INC COMMON STOCK USD.01		280,228,470.44	0.994%	36.850%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
21	MORGAN STANLEY COMMON STOCK USD.01		276,894,418.40	0.982%	37.832%
22	LINDE PLC COMMON STOCK EUR.001		260,986,337.76	0.925%	38.757%
23	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		257,578,701.12	0.913%	39.670%
24	DANAHER CORP COMMON STOCK USD.01		256,026,045.38	0.908%	40.578%
25	REPUBLIC SERVICES INC COMMON STOCK USD.01		254,869,638.33	0.904%	41.482%
26	HUMANA INC COMMON STOCK USD.1666666		242,658,222.30	0.860%	42.342%
27	T MOBILE US INC COMMON STOCK USD.0001		233,828,491.80	0.829%	43.171%
28	MICRON TECHNOLOGY INC COMMON STOCK USD.1		216,266,711.10	0.767%	43.938%
29	DR HORTON INC COMMON STOCK USD.01		214,527,086.00	0.761%	44.698%
30	MONDELEZ INTERNATIONAL INC A COMMON STOCK		207,122,694.12	0.734%	45.433%
31	FREEMONT MCMORAN INC COMMON STOCK USD.1		202,893,833.00	0.719%	46.152%
32	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		200,107,705.50	0.709%	46.862%
33	TRAVELERS COS INC/THE COMMON STOCK NPV		198,441,989.37	0.704%	47.565%
34	GILEAD SCIENCES INC COMMON STOCK USD.001		194,210,135.15	0.689%	48.254%
35	WALT DISNEY CO/THE COMMON STOCK USD.01		190,615,331.06	0.676%	48.930%
36	GENERAL MOTORS CO COMMON STOCK USD.01		185,092,396.32	0.656%	49.586%
37	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		180,388,094.40	0.640%	50.225%
38	CITIGROUP INC COMMON STOCK USD.01		178,574,662.77	0.633%	50.858%
39	STEEL DYNAMICS INC COMMON STOCK USD.005		175,315,671.59	0.622%	51.480%
40	GENERAL MILLS INC COMMON STOCK USD.1		170,834,830.90	0.606%	52.086%
41	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		170,662,511.60	0.605%	52.691%
42	EOG RESOURCES INC COMMON STOCK USD.01		165,793,826.34	0.588%	53.279%
43	MARATHON PETROLEUM CORP COMMON STOCK USD.01		165,479,494.05	0.587%	53.865%
44	KROGER CO COMMON STOCK USD1.0		164,614,580.95	0.584%	54.449%
45	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		164,535,058.30	0.583%	55.032%
46	EATON CORP PLC COMMON STOCK USD.01		161,454,929.30	0.572%	55.605%
47	MEDTRONIC PLC COMMON STOCK USD.1		158,241,004.48	0.561%	56.166%
48	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		153,055,055.08	0.543%	56.708%
49	BIOGEN INC COMMON STOCK USD.0005		150,644,118.80	0.534%	57.242%
50	SCHLUMBERGER LTD COMMON STOCK USD.01		149,081,826.75	0.529%	57.771%
51	DOW INC COMMON STOCK USD.01		143,753,953.08	0.510%	58.281%
52	HESS CORP COMMON STOCK USD1.0		143,496,690.48	0.509%	58.789%
53	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		142,616,500.11	0.506%	59.295%
54	CUMMINS INC COMMON STOCK USD2.5		136,231,444.44	0.483%	59.778%
55	CORNING INC COMMON STOCK USD.5		136,218,632.10	0.483%	60.261%
56	ALBEMARLE CORP COMMON STOCK USD.01		135,960,461.16	0.482%	60.743%
57	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		134,835,221.99	0.478%	61.221%
58	WILLIAMS COS INC COMMON STOCK USD1.0		129,088,962.10	0.458%	61.679%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,204,229,075.72			99.996%
59	REGIONS FINANCIAL CORP COMMON STOCK USD.01		129,032,211.77	0.457%	62.136%
60	CHUBB LTD COMMON STOCK		128,847,726.35	0.457%	62.593%
61	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		128,599,864.48	0.456%	63.049%
62	FIFTH THIRD BANCORP COMMON STOCK		126,216,977.04	0.447%	63.497%
63	PACCAR INC COMMON STOCK USD1.0		126,142,728.67	0.447%	63.944%
64	TE CONNECTIVITY LTD COMMON STOCK CHF.57		124,186,706.52	0.440%	64.384%
65	VALERO ENERGY CORP COMMON STOCK USD.01		120,374,516.64	0.427%	64.811%
66	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		118,529,456.52	0.420%	65.231%
67	ALLSTATE CORP COMMON STOCK USD.01		117,425,613.50	0.416%	65.647%
68	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		117,269,945.20	0.416%	66.063%
69	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		116,829,965.70	0.414%	66.477%
70	PARKER HANNIFIN CORP COMMON STOCK USD.5		116,547,737.80	0.413%	66.891%
71	META PLATFORMS INC CLASS A COMMON STOCK USD.000006		115,406,965.70	0.409%	67.300%
72	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		113,713,905.41	0.403%	67.703%
73	TYSON FOODS INC CL A COMMON STOCK USD.1		112,565,643.80	0.399%	68.102%
74	AFLAC INC COMMON STOCK USD.1		111,335,268.04	0.395%	68.497%
75	ARCHER DANIELS MIDLAND CO COMMON STOCK		110,089,005.00	0.390%	68.887%
76	FORD MOTOR CO COMMON STOCK USD.01		109,382,394.30	0.388%	69.275%
77	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		108,338,825.70	0.384%	69.659%
78	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		108,039,325.35	0.383%	70.042%
79	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		106,057,723.14	0.376%	70.418%
80	ANALOG DEVICES INC COMMON STOCK USD.167		104,095,115.11	0.369%	70.787%
81	FEDEX CORP COMMON STOCK USD.1		103,795,063.08	0.368%	71.155%
82	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		103,449,272.52	0.367%	71.522%
83	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		103,361,024.27	0.366%	71.888%
84	GENERAL ELECTRIC CO COMMON STOCK USD.01		102,815,047.77	0.365%	72.253%
85	QUANTA SERVICES INC COMMON STOCK USD.00001		101,769,119.52	0.361%	72.614%
86	SALESFORCE INC COMMON STOCK USD.001		101,445,461.25	0.360%	72.973%
87	MODERNA INC COMMON STOCK USD.0001		101,030,390.30	0.358%	73.332%
88	NEWMONT CORP COMMON STOCK USD1.6		100,382,293.09	0.356%	73.687%
89	JM SMUCKER CO/THE COMMON STOCK		98,677,133.19	0.350%	74.037%
90	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		97,419,511.32	0.345%	74.383%
91	LENNAR CORP A COMMON STOCK USD.1		96,415,031.18	0.342%	74.725%
92	OTIS WORLDWIDE CORP COMMON STOCK USD.01		95,585,283.60	0.339%	75.063%
93	TEXTRON INC COMMON STOCK USD.125		95,291,015.16	0.338%	75.401%
94	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		94,544,721.60	0.335%	75.736%
95	CENTENE CORP COMMON STOCK USD.001		94,339,131.75	0.334%	76.071%
96	PULTEGROUP INC COMMON STOCK USD.01		93,723,465.28	0.332%	76.403%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
97	LKQ CORP COMMON STOCK USD.01		92,317,101.36	0.327%	76.731%
98	CARRIER GLOBAL CORP COMMON STOCK USD.01		91,984,963.36	0.326%	77.057%
99	RELIANCE STEEL + ALUMINUM COMMON STOCK		91,723,524.48	0.325%	77.382%
100	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		87,710,845.99	0.311%	77.693%
101	UNITED RENTALS INC COMMON STOCK USD.01		86,601,789.30	0.307%	78.000%
102	DOLLAR TREE INC COMMON STOCK USD.01		85,475,934.60	0.303%	78.303%
103	CARLISLE COS INC COMMON STOCK USD1.0		83,018,572.08	0.294%	78.597%
104	KINDER MORGAN INC COMMON STOCK USD.01		82,686,849.12	0.293%	78.890%
105	PHILLIPS 66 COMMON STOCK		80,767,413.28	0.286%	79.177%
106	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		80,275,115.18	0.285%	79.461%
107	CBRE GROUP INC A COMMON STOCK USD.01		79,219,989.60	0.281%	79.742%
108	VULCAN MATERIALS CO COMMON STOCK USD1.0		78,538,022.01	0.278%	80.021%
109	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		78,139,695.20	0.277%	80.298%
110	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		76,982,425.60	0.273%	80.571%
111	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		75,965,440.32	0.269%	80.840%
112	SNAP ON INC COMMON STOCK USD1.0		75,442,776.60	0.267%	81.108%
113	EASTMAN CHEMICAL CO COMMON STOCK USD.01		72,617,357.28	0.257%	81.365%
114	METLIFE INC COMMON STOCK USD.01		72,503,436.20	0.257%	81.622%
115	CORTEVA INC COMMON STOCK USD.01		71,855,558.56	0.255%	81.877%
116	ALLY FINANCIAL INC COMMON STOCK USD.01		71,535,687.89	0.254%	82.130%
117	ON SEMICONDUCTOR COMMON STOCK USD.01		70,575,049.60	0.250%	82.381%
118	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		69,857,790.26	0.248%	82.628%
119	WHIRLPOOL CORP COMMON STOCK USD1.0		69,818,028.28	0.248%	82.876%
120	KEYCORP COMMON STOCK USD1.0		69,616,562.40	0.247%	83.123%
121	ONEOK INC COMMON STOCK USD.01		68,992,177.80	0.245%	83.367%
122	HALLIBURTON CO COMMON STOCK USD2.5		67,650,700.50	0.240%	83.607%
123	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		67,375,105.50	0.239%	83.846%
124	BECTON DICKINSON AND CO COMMON STOCK USD1.0		66,833,592.28	0.237%	84.083%
125	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		65,779,411.81	0.233%	84.316%
126	US BANCORP COMMON STOCK USD.01		65,056,261.47	0.231%	84.547%
127	AMDOCS LTD COMMON STOCK GBP.0001		63,835,957.68	0.226%	84.773%
128	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		63,379,040.40	0.225%	84.998%
129	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		62,639,115.48	0.222%	85.220%
130	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		62,110,700.35	0.220%	85.440%
131	BUNGE LTD COMMON STOCK USD.01		61,279,923.56	0.217%	85.657%
132	HOWMET AEROSPACE INC COMMON STOCK		60,036,939.20	0.213%	85.870%
133	DOVER CORP COMMON STOCK USD1.0		58,633,867.00	0.208%	86.078%
134	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		57,755,233.66	0.205%	86.283%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
135	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		57,280,106.80	0.203%	86.486%
136	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		57,024,783.76	0.202%	86.688%
137	FISERV INC COMMON STOCK USD.01		56,490,276.72	0.200%	86.888%
138	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		56,239,232.94	0.199%	87.088%
139	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		54,756,892.30	0.194%	87.282%
140	CSX CORP COMMON STOCK USD1.0		53,614,967.07	0.190%	87.472%
141	LOEWS CORP COMMON STOCK USD.01		52,875,213.50	0.187%	87.660%
142	DEVON ENERGY CORP COMMON STOCK USD.1		52,160,096.28	0.185%	87.844%
143	QORVO INC COMMON STOCK USD.0001		50,808,854.00	0.180%	88.025%
144	GARMIN LTD COMMON STOCK CHF.1		50,007,232.30	0.177%	88.202%
145	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		49,871,265.84	0.177%	88.379%
146	NRG ENERGY INC COMMON STOCK USD.01		49,482,054.75	0.175%	88.554%
147	AMERCO NON VOTING COMMON STOCK		47,920,256.64	0.170%	88.724%
148	MCKESSON CORP COMMON STOCK USD.01		46,936,716.32	0.166%	88.890%
149	BORGWARNER INC COMMON STOCK USD.01		46,888,402.47	0.166%	89.057%
150	MARVELL TECHNOLOGY INC COMMON STOCK USD.002		46,690,263.20	0.166%	89.222%
151	PENTAIR PLC COMMON STOCK USD.01		46,632,993.35	0.165%	89.388%
152	OWENS CORNING COMMON STOCK USD.001		46,236,600.32	0.164%	89.551%
153	SYNCHRONY FINANCIAL COMMON STOCK USD.001		46,122,197.06	0.164%	89.715%
154	LEAR CORP COMMON STOCK USD.01		45,811,777.92	0.162%	89.877%
155	AMERICAN FINANCIAL GROUP INC COMMON STOCK		45,736,387.58	0.162%	90.040%
156	STATE STREET CORP COMMON STOCK USD1.0		44,478,645.62	0.158%	90.197%
157	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		43,943,989.50	0.156%	90.353%
158	AECOM COMMON STOCK USD.01		43,632,710.00	0.155%	90.508%
159	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		43,602,154.30	0.155%	90.662%
160	MOSAIC CO/THE COMMON STOCK USD.01		42,990,169.50	0.152%	90.815%
161	INGERSOLL RAND INC COMMON STOCK USD.01		42,949,433.94	0.152%	90.967%
162	ARROW ELECTRONICS INC COMMON STOCK USD1.0		42,288,116.08	0.150%	91.117%
163	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		40,336,091.00	0.143%	91.260%
164	WESTLAKE CORP COMMON STOCK USD.01		39,934,059.30	0.142%	91.402%
165	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		39,258,758.91	0.139%	91.541%
166	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		39,107,670.68	0.139%	91.679%
167	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		38,882,289.16	0.138%	91.817%
168	STERIS PLC COMMON STOCK USD75.0		38,737,377.18	0.137%	91.955%
169	DUPONT DE NEMOURS INC COMMON STOCK USD.01		38,404,188.13	0.136%	92.091%
170	MARATHON OIL CORP COMMON STOCK USD1.0		38,383,831.35	0.136%	92.227%
171	ZIONS BANCORP NA COMMON STOCK USD.001		37,999,295.08	0.135%	92.362%
172	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01		37,717,996.77	0.134%	92.495%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,204,229,075.72			99.996%
173	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		37,452,741.30	0.133%	92.628%
174	JONES LANG LASALLE INC COMMON STOCK USD.01		36,406,786.96	0.129%	92.757%
175	M + T BANK CORP COMMON STOCK USD.5		36,310,321.30	0.129%	92.886%
176	JACOBS SOLUTIONS INC COMMON STOCK		36,008,981.64	0.128%	93.014%
177	DARLING INGREDIENTS INC COMMON STOCK USD.01		35,975,840.01	0.128%	93.141%
178	GXO LOGISTICS INC COMMON STOCK USD.01		35,777,938.02	0.127%	93.268%
179	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		35,174,277.58	0.125%	93.393%
180	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		34,283,016.43	0.122%	93.514%
181	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		33,957,524.70	0.120%	93.635%
182	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		33,812,065.17	0.120%	93.755%
183	AGCO CORP COMMON STOCK USD.01		33,634,964.16	0.119%	93.874%
184	ARAMARK COMMON STOCK USD.01		33,421,648.00	0.118%	93.992%
185	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		33,414,275.36	0.118%	94.111%
186	FOX CORP CLASS A COMMON STOCK USD.01		32,741,855.30	0.116%	94.227%
187	WESTERN DIGITAL CORP COMMON STOCK USD.01		32,602,725.75	0.116%	94.342%
188	TARGA RESOURCES CORP COMMON STOCK USD.001		32,496,973.94	0.115%	94.458%
189	WABTEC CORP COMMON STOCK USD.01		31,697,881.49	0.112%	94.570%
190	WARNER BROS DISCOVERY INC COMMON STOCK		31,581,146.40	0.112%	94.682%
191	VIATRIS INC COMMON STOCK		31,548,722.95	0.112%	94.794%
192	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		31,230,304.17	0.111%	94.905%
193	JUNIPER NETWORKS INC COMMON STOCK USD.00001		30,674,204.40	0.109%	95.013%
194	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		30,214,113.60	0.107%	95.120%
195	EVEREST RE GROUP LTD COMMON STOCK USD.01		30,066,859.74	0.107%	95.227%
196	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001		29,914,220.16	0.106%	95.333%
197	US FOODS HOLDING CORP COMMON STOCK USD.01		29,559,566.40	0.105%	95.438%
198	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		29,439,676.84	0.104%	95.542%
199	FLEX LTD COMMON STOCK		29,422,911.56	0.104%	95.647%
200	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		29,213,227.20	0.104%	95.750%
201	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		28,970,728.50	0.103%	95.853%
202	ASSURANT INC COMMON STOCK USD.01		28,828,471.92	0.102%	95.955%
203	GENTEX CORP COMMON STOCK USD.06		28,750,702.60	0.102%	96.057%
204	CONAGRA BRANDS INC COMMON STOCK USD5.0		27,018,212.40	0.096%	96.153%
205	COTERRA ENERGY INC COMMON STOCK USD.1		27,014,675.11	0.096%	96.249%
206	CARMAX INC COMMON STOCK USD.5		26,757,076.56	0.095%	96.343%
207	RALPH LAUREN CORP COMMON STOCK USD.01		26,404,809.76	0.094%	96.437%
208	VISTRA CORP COMMON STOCK USD.01		26,294,525.85	0.093%	96.530%
209	GLOBAL PAYMENTS INC COMMON STOCK		25,736,817.32	0.091%	96.622%
210	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		24,850,752.30	0.088%	96.710%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
211	APTIV PLC COMMON STOCK USD.01		24,713,732.28	0.088%	96.797%
212	AUTOLIV INC COMMON STOCK USD1.0		23,792,506.40	0.084%	96.882%
213	EMERSON ELECTRIC CO COMMON STOCK USD.5		23,330,050.85	0.083%	96.964%
214	HOLOGIC INC COMMON STOCK USD.01		22,699,944.96	0.080%	97.045%
215	AMETEK INC COMMON STOCK USD.01		22,497,944.98	0.080%	97.125%
216	WESTROCK CO COMMON STOCK		22,436,202.24	0.080%	97.204%
217	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		21,982,267.12	0.078%	97.282%
218	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		20,550,620.16	0.073%	97.355%
219	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		20,535,745.50	0.073%	97.428%
220	ANTERO RESOURCES CORP COMMON STOCK USD.01		19,876,474.80	0.070%	97.498%
221	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		18,270,605.50	0.065%	97.563%
222	FORTIVE CORP COMMON STOCK USD.01		18,217,019.10	0.065%	97.628%
223	LIBERTY BROADBAND C COMMON STOCK USD.01		18,171,091.40	0.064%	97.692%
224	HENRY SCHEIN INC COMMON STOCK USD.01		17,174,379.88	0.061%	97.753%
225	PERKINELMER INC COMMON STOCK USD1.0		16,880,921.03	0.060%	97.813%
226	ADVANCED MICRO DEVICES COMMON STOCK USD.01		16,570,744.54	0.059%	97.871%
227	JABIL INC COMMON STOCK USD.001		16,186,874.94	0.057%	97.929%
228	FIRST SOLAR INC COMMON STOCK USD.001		16,108,090.92	0.057%	97.986%
229	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		16,057,713.63	0.057%	98.043%
230	HF SINCLAIR CORP COMMON STOCK		15,785,485.44	0.056%	98.099%
231	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		15,663,001.14	0.056%	98.154%
232	EBAY INC COMMON STOCK USD.001		15,179,322.88	0.054%	98.208%
233	LINCOLN NATIONAL CORP COMMON STOCK		15,115,807.08	0.054%	98.262%
234	EQT CORP COMMON STOCK		15,110,852.64	0.054%	98.315%
235	ABBOTT LABORATORIES COMMON STOCK		14,677,784.88	0.052%	98.367%
236	AMCOR PLC COMMON STOCK USD.01		14,542,248.50	0.052%	98.419%
237	TAPESTRY INC COMMON STOCK USD.01		13,529,553.93	0.048%	98.467%
238	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		12,830,694.20	0.045%	98.512%
239	HYATT HOTELS CORP CL A COMMON STOCK USD.01		12,781,269.60	0.045%	98.558%
240	FOX CORP CLASS B COMMON STOCK USD.01		12,126,755.76	0.043%	98.601%
241	HORMEL FOODS CORP COMMON STOCK USD.01465		12,032,329.00	0.043%	98.643%
242	BIO RAD LABORATORIES A COMMON STOCK USD.0001		11,826,285.07	0.042%	98.685%
243	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		11,500,636.68	0.041%	98.726%
244	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		11,490,531.38	0.041%	98.767%
245	CONCENTRIX CORP COMMON STOCK		11,477,775.44	0.041%	98.808%
246	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		11,289,643.04	0.040%	98.848%
247	COMERICA INC COMMON STOCK USD5.0		11,091,147.48	0.039%	98.887%
248	NEWS CORP CLASS A COMMON STOCK USD.01		11,064,046.55	0.039%	98.926%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
249	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001		9,744,923.43	0.035%	98.961%
250	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		9,666,701.04	0.034%	98.995%
251	DXC TECHNOLOGY CO COMMON STOCK USD.01		9,638,121.48	0.034%	99.029%
252	TD SYNEX CORP COMMON STOCK USD.001		9,594,512.40	0.034%	99.063%
253	OVINTIV INC COMMON STOCK		8,820,841.68	0.031%	99.094%
254	SYLVAMO CORP COMMON STOCK USD1.0		8,343,328.41	0.030%	99.124%
255	CNA FINANCIAL CORP COMMON STOCK USD2.5		7,994,267.26	0.028%	99.152%
256	HUBBELL INC COMMON STOCK USD.01		7,898,471.34	0.028%	99.180%
257	CATALENT INC COMMON STOCK USD.01		7,769,698.83	0.028%	99.208%
258	VALVOLINE INC COMMON STOCK USD.01		7,609,112.62	0.027%	99.235%
259	EAST WEST BANCORP INC COMMON STOCK USD.001		7,384,968.64	0.026%	99.261%
260	FRANKLIN RESOURCES INC COMMON STOCK USD.1		7,267,681.61	0.026%	99.287%
261	MIDDLEBY CORP COMMON STOCK USD.01		7,095,157.33	0.025%	99.312%
262	POST HOLDINGS INC COMMON STOCK USD.01		7,063,716.99	0.025%	99.337%
263	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,863,044.58	0.024%	99.361%
264	PENSKO AUTOMOTIVE GROUP INC COMMON STOCK USD.0001		6,340,455.90	0.022%	99.384%
265	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		6,340,204.94	0.022%	99.406%
266	CLEVELAND CLIFFS INC COMMON STOCK USD.125		6,337,759.68	0.022%	99.429%
267	CELANESE CORP COMMON STOCK USD.0001		6,052,149.20	0.021%	99.450%
268	DAVITA INC COMMON STOCK USD.001		5,815,453.75	0.021%	99.471%
269	KEURIG DR PEPPER INC COMMON STOCK USD.01		5,731,667.40	0.020%	99.491%
270	TRANSUNION COMMON STOCK USD.01		5,479,065.72	0.019%	99.511%
271	REGAL REXNORD CORP COMMON STOCK USD.01		5,454,176.00	0.019%	99.530%
272	COOPER COS INC/THE COMMON STOCK USD.1		5,362,132.50	0.019%	99.549%
273	AMERCO COMMON STOCK USD.25		5,335,430.40	0.019%	99.568%
274	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001		4,903,457.48	0.017%	99.585%
275	OMNICOM GROUP COMMON STOCK USD.15		4,790,146.32	0.017%	99.602%
276	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		4,772,150.46	0.017%	99.619%
277	INCYTE CORP COMMON STOCK USD.001		4,611,538.61	0.016%	99.636%
278	MARKEL CORP COMMON STOCK		4,601,169.32	0.016%	99.652%
279	ARCOSA INC COMMON STOCK USD.01		4,592,642.60	0.016%	99.668%
280	MERCK + CO. INC. COMMON STOCK USD.5		4,507,762.20	0.016%	99.684%
281	HASBRO INC COMMON STOCK USD.5		4,145,994.36	0.015%	99.699%
282	CAMPBELL SOUP CO COMMON STOCK USD.0375		4,057,344.66	0.014%	99.713%
283	WR BERKLEY CORP COMMON STOCK USD.2		3,790,810.88	0.013%	99.727%
284	CIENA CORP COMMON STOCK USD.01		3,428,334.88	0.012%	99.739%
285	FMC CORP COMMON STOCK USD.1		3,328,707.20	0.012%	99.751%
286	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		3,272,318.24	0.012%	99.762%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
287	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		3,252,237.10	0.012%	99.774%
288	NORTHERN TRUST CORP COMMON STOCK USD1.666666		3,136,317.24	0.011%	99.785%
289	MCCORMICK + CO NON VGT SHRS COMMON STOCK		2,911,878.30	0.010%	99.795%
290	BAKER HUGHES CO COMMON STOCK USD.0001		2,772,454.72	0.010%	99.805%
291	LENNAR CORP B SHS COMMON STOCK USD.1		2,758,090.85	0.010%	99.815%
292	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		2,634,746.01	0.009%	99.824%
293	BELLRING BRANDS INC COMMON STOCK USD.01		2,514,315.76	0.009%	99.833%
294	DICK S SPORTING GOODS INC COMMON STOCK USD.01		2,487,264.00	0.009%	99.842%
295	LIBERTY BROADBAND A COMMON STOCK USD.01		2,468,413.20	0.009%	99.851%
296	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		2,285,274.87	0.008%	99.859%
297	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		2,159,276.57	0.008%	99.866%
298	FIRST CITIZENS BCSHS CL A COMMON STOCK USD1.0		2,083,605.92	0.007%	99.874%
299	FIRST HORIZON CORP COMMON STOCK USD.625		1,878,660.00	0.007%	99.880%
300	DISH NETWORK CORP A COMMON STOCK USD.01		1,772,369.40	0.006%	99.887%
301	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		1,747,240.00	0.006%	99.893%
302	CAPRI HOLDINGS LTD COMMON STOCK		1,532,965.50	0.005%	99.898%
303	EMBECTA CORP COMMON STOCK USD.01		1,444,628.36	0.005%	99.903%
304	GLOBE LIFE INC COMMON STOCK USD1.0		1,435,561.32	0.005%	99.909%
305	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		1,318,759.60	0.005%	99.913%
306	GENUINE PARTS CO COMMON STOCK USD1.0		1,287,893.25	0.005%	99.918%
307	UNUM GROUP COMMON STOCK USD.1		1,277,885.28	0.005%	99.922%
308	ELECTRONIC ARTS INC COMMON STOCK USD.01		1,262,419.34	0.004%	99.927%
309	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,262,083.59	0.004%	99.931%
310	NEWS CORP CLASS B COMMON STOCK		1,261,449.20	0.004%	99.936%
311	SUNRUN INC COMMON STOCK USD.0001		1,176,203.16	0.004%	99.940%
312	ABBVIE INC COMMON STOCK USD.01		1,114,720.88	0.004%	99.944%
313	SONOCO PRODUCTS CO COMMON STOCK		897,781.73	0.003%	99.947%
314	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		770,814.00	0.003%	99.950%
315	DEERE + CO COMMON STOCK USD1.0		744,408.00	0.003%	99.952%
316	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		741,093.93	0.003%	99.955%
317	ROYAL GOLD INC COMMON STOCK USD.01		714,868.12	0.003%	99.958%
318	KYNDRYL HOLDINGS INC COMMON STOCK USD.01		696,768.42	0.002%	99.960%
319	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		687,060.00	0.002%	99.962%
320	LITHIA MOTORS INC COMMON STOCK		644,701.14	0.002%	99.965%
321	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		640,349.15	0.002%	99.967%
322	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		640,196.94	0.002%	99.969%
323	INGREDION INC COMMON STOCK USD.01		605,454.60	0.002%	99.971%
324	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		549,333.07	0.002%	99.973%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,204,229,075.72		99.996%
325	NVENT ELECTRIC PLC COMMON STOCK USD.01		526,691.64	0.002%	99.975%
326	CHARLES RIVER LABORATORIES COMMON STOCK USD.01		525,711.00	0.002%	99.977%
327	ARCONIC CORP COMMON STOCK USD.01		511,606.27	0.002%	99.979%
328	SYNEOS HEALTH INC COMMON STOCK USD.01		490,568.40	0.002%	99.981%
329	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		397,759.92	0.001%	99.982%
330	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		379,755.60	0.001%	99.983%
331	PPG INDUSTRIES INC COMMON STOCK USD1.66666		331,559.44	0.001%	99.985%
332	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		329,270.76	0.001%	99.986%
333	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		311,466.84	0.001%	99.987%
334	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		305,398.00	0.001%	99.988%
335	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		260,570.10	0.001%	99.989%
336	AVNET INC COMMON STOCK USD1.0		233,890.26	0.001%	99.990%
337	HUNTSMAN CORP COMMON STOCK USD.01		228,379.38	0.001%	99.991%
338	OSHKOSH CORP COMMON STOCK USD.01		220,415.58	0.001%	99.991%
339	MANPOWERGROUP INC COMMON STOCK USD.01		214,599.04	0.001%	99.992%
340	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		203,043.16	0.001%	99.993%
341	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		198,179.08	0.001%	99.993%
342	CASEY S GENERAL STORES INC COMMON STOCK NPV		170,114.00	0.001%	99.994%
343	PILGRIM S PRIDE CORP COMMON STOCK USD.01		162,479.76	0.001%	99.995%
344	QURATE RETAIL INC COMMON STOCK USD.01		149,283.75	0.001%	99.995%
345	MKS INSTRUMENTS INC COMMON STOCK		125,957.72	0.000%	99.996%
346	SIGNATURE BANK COMMON STOCK USD.01		55,800.00	0.000%	99.996%
347	SEABOARD CORP COMMON STOCK USD1.0		51,387.05	0.000%	99.996%
348	BALL CORP COMMON STOCK		36,115.52	0.000%	99.996%
349	CERENCE INC COMMON STOCK USD.01		13,495.58	0.000%	99.996%
Index Future			1,076,666.22		0.004%
350	S+P500 EMINI FUT DEC22 XCME 20221216	179,983,125.00	1,076,666.22	0.004%	100.000%
Total			28,205,305,741.94		100.00%