

U.S. Large Cap Value Portfolio- Institutional Class

As of July 31, 2019 (Updated Monthly)

Source: State Street

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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.

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		29,479,058,954.19		99.985%	
1	AT+T INC COMMON STOCK USD1.0		1,215,843,984.30	4.124%	4.124%
2	INTEL CORP COMMON STOCK USD.001		1,135,620,662.25	3.852%	7.976%
3	CHEVRON CORP COMMON STOCK USD.75		1,037,129,607.54	3.518%	11.493%
4	EXXON MOBIL CORP COMMON STOCK		992,161,387.36	3.365%	14.858%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0		973,342,428.00	3.301%	18.160%
6	PFIZER INC COMMON STOCK USD.05		954,832,694.64	3.239%	21.398%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		948,454,785.93	3.217%	24.615%
8	WELLS FARGO + CO COMMON STOCK USD1.666		770,304,276.90	2.613%	27.228%
9	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		609,035,034.12	2.066%	29.293%
10	CITIGROUP INC COMMON STOCK USD.01		508,730,098.32	1.725%	31.019%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		507,601,152.24	1.722%	32.741%
12	MEDTRONIC PLC COMMON STOCK USD.1		444,455,749.56	1.507%	34.248%
13	WALMART INC COMMON STOCK USD.1		432,476,456.22	1.467%	35.715%
14	ANTHEM INC COMMON STOCK USD.01		405,549,225.43	1.376%	37.090%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		362,539,298.16	1.230%	38.320%
16	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		306,672,128.33	1.040%	39.360%
17	CVS HEALTH CORP COMMON STOCK USD.01		304,355,959.38	1.032%	40.392%
18	CONOCOPHILLIPS COMMON STOCK USD.01		303,297,519.00	1.029%	41.421%
19	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		298,165,564.32	1.011%	42.432%
20	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		279,678,106.40	0.949%	43.381%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		29,479,058,954.19			99.985%
21	DANAHER CORP COMMON STOCK USD.01		265,016,579.50	0.899%	44.280%
22	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		264,773,634.48	0.898%	45.178%
23	CIGNA CORP COMMON STOCK USD.01		252,478,520.64	0.856%	46.034%
24	GENERAL MOTORS CO COMMON STOCK USD.01		244,292,303.22	0.829%	46.863%
25	MICRON TECHNOLOGY INC COMMON STOCK USD.1		236,393,298.73	0.802%	47.665%
26	ABBOTT LABORATORIES COMMON STOCK		233,524,419.70	0.792%	48.457%
27	MORGAN STANLEY COMMON STOCK USD.01		221,918,647.76	0.753%	49.209%
28	VALERO ENERGY CORP COMMON STOCK USD.01		208,562,334.75	0.707%	49.917%
29	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		205,978,307.45	0.699%	50.615%
30	HP INC COMMON STOCK USD.01		202,403,726.96	0.686%	51.302%
31	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		196,081,414.28	0.665%	51.967%
32	MONDELEZ INTERNATIONAL INC A COMMON STOCK		188,863,668.78	0.641%	52.607%
33	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		187,702,722.50	0.637%	53.244%
34	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		185,337,981.29	0.629%	53.873%
35	DELTA AIR LINES INC COMMON STOCK USD.0001		180,102,731.76	0.611%	54.484%
36	MARATHON PETROLEUM CORP COMMON STOCK USD.01		175,355,926.61	0.595%	55.078%
37	FEDEX CORP COMMON STOCK USD.1		174,587,249.76	0.592%	55.670%
38	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		171,594,275.64	0.582%	56.252%
39	TRAVELERS COS INC/THE COMMON STOCK NPV		170,860,831.22	0.580%	56.832%
40	REPUBLIC SERVICES INC COMMON STOCK USD.01		168,849,350.10	0.573%	57.405%
41	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		164,783,876.53	0.559%	57.964%
42	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		158,154,645.60	0.536%	58.500%
43	HUMANA INC COMMON STOCK USD.166		157,169,186.25	0.533%	59.033%
44	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		153,016,736.71	0.519%	59.552%
45	FORD MOTOR CO COMMON STOCK USD.01		152,975,550.47	0.519%	60.071%
46	EATON CORP PLC COMMON STOCK USD.01		149,330,928.81	0.506%	60.577%
47	KINDER MORGAN INC COMMON STOCK USD.01		145,032,646.42	0.492%	61.069%
48	FIFTH THIRD BANCORP COMMON STOCK		144,227,636.65	0.489%	61.559%
49	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		141,091,335.00	0.479%	62.037%
50	DR HORTON INC COMMON STOCK USD.01		140,251,159.05	0.476%	62.513%
51	CISCO SYSTEMS INC COMMON STOCK USD.001		139,251,556.40	0.472%	62.985%
52	TYSON FOODS INC CL A COMMON STOCK USD.1		139,162,126.50	0.472%	63.457%
53	NUCOR CORP COMMON STOCK USD.4		136,879,136.68	0.464%	63.921%
54	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		132,840,319.65	0.451%	64.372%
55	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		127,297,107.84	0.432%	64.804%
56	TARGET CORP COMMON STOCK USD.0833		127,277,222.40	0.432%	65.235%
57	PHILLIPS 66 COMMON STOCK		121,553,188.96	0.412%	65.648%
58	AFLAC INC COMMON STOCK USD.1		121,152,433.92	0.411%	66.059%

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Equity			29,479,058,954.19		99.985%
59	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		119,033,547.56	0.404%	66.462%
60	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		113,340,069.90	0.384%	66.847%
61	CORNING INC COMMON STOCK USD.5		113,335,305.75	0.384%	67.231%
62	BB+T CORP COMMON STOCK USD5.0		107,661,165.23	0.365%	67.596%
63	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		106,207,952.40	0.360%	67.956%
64	WALT DISNEY CO/THE COMMON STOCK USD.01		103,425,547.05	0.351%	68.307%
65	ALLSTATE CORP COMMON STOCK USD.01		102,900,691.80	0.349%	68.656%
66	INGERSOLL RAND PLC COMMON STOCK USD1.0		102,688,376.94	0.348%	69.005%
67	JM SMUCKER CO/THE COMMON STOCK		99,717,638.18	0.338%	69.343%
68	REGIONS FINANCIAL CORP COMMON STOCK USD.01		99,413,745.66	0.337%	69.680%
69	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		98,988,206.68	0.336%	70.016%
70	ALLY FINANCIAL INC COMMON STOCK USD.1		98,249,151.99	0.333%	70.349%
71	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		97,966,992.64	0.332%	70.681%
72	GENERAL ELECTRIC CO COMMON STOCK USD.06		95,781,951.65	0.325%	71.006%
73	TEXTRON INC COMMON STOCK USD.125		95,668,572.70	0.324%	71.331%
74	MCKESSON CORP COMMON STOCK USD.01		94,719,852.85	0.321%	71.652%
75	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		94,362,559.50	0.320%	71.972%
76	TE CONNECTIVITY LTD COMMON STOCK CHF.57		91,642,689.60	0.311%	72.283%
77	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		91,140,298.56	0.309%	72.592%
78	CHUBB LTD COMMON STOCK		90,261,190.40	0.306%	72.898%
79	CENTURYLINK INC COMMON STOCK USD1.0		89,362,364.52	0.303%	73.201%
80	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		89,003,614.35	0.302%	73.503%
81	BROADCOM INC COMMON STOCK		88,583,535.29	0.300%	73.803%
82	KOHL'S CORP COMMON STOCK USD.01		88,161,495.04	0.299%	74.102%
83	T MOBILE US INC COMMON STOCK USD.0001		87,220,394.31	0.296%	74.398%
84	NEWMONT GOLDCORP CORP COMMON STOCK USD1.6		86,588,920.00	0.294%	74.692%
85	SUNTRUST BANKS INC COMMON STOCK USD1.0		85,647,267.00	0.290%	74.982%
86	MARATHON OIL CORP COMMON STOCK USD1.0		84,857,197.11	0.288%	75.270%
87	KANSAS CITY SOUTHERN COMMON STOCK USD.01		84,340,936.52	0.286%	75.556%
88	IQVIA HOLDINGS INC COMMON STOCK USD.01		83,694,132.72	0.284%	75.840%
89	METLIFE INC COMMON STOCK USD.01		82,222,722.68	0.279%	76.119%
90	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		81,302,979.80	0.276%	76.395%
91	CENTENE CORP COMMON STOCK USD.001		80,589,793.34	0.273%	76.668%
92	EASTMAN CHEMICAL CO COMMON STOCK USD.01		79,791,355.05	0.271%	76.939%
93	ALLERGAN PLC COMMON STOCK USD.0033		79,758,549.00	0.271%	77.209%
94	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		78,348,934.62	0.266%	77.475%
95	LINDE PLC COMMON STOCK EUR.001		77,549,694.00	0.263%	77.738%
96	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		76,976,615.16	0.261%	77.999%

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Equity		29,479,058,954.19			99.985%
97	WESTERN DIGITAL CORP COMMON STOCK USD.01		76,677,548.17	0.260%	78.259%
98	DOLLAR TREE INC COMMON STOCK USD.01		76,662,825.25	0.260%	78.519%
99	KEYCORP COMMON STOCK USD1.0		76,243,527.69	0.259%	78.778%
100	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		76,097,790.78	0.258%	79.036%
101	DUPONT DE NEMOURS INC COMMON STOCK USD.01		75,399,478.88	0.256%	79.292%
102	PULTEGROUP INC COMMON STOCK USD.01		75,341,953.99	0.256%	79.547%
103	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		75,223,009.44	0.255%	79.802%
104	CONCHO RESOURCES INC COMMON STOCK USD.001		75,141,023.76	0.255%	80.057%
105	DXC TECHNOLOGY CO COMMON STOCK USD.01		75,136,411.35	0.255%	80.312%
106	FREEMONT MCMORAN INC COMMON STOCK USD.1		74,561,377.10	0.253%	80.565%
107	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		74,189,506.72	0.252%	80.817%
108	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		72,637,161.98	0.246%	81.063%
109	WHIRLPOOL CORP COMMON STOCK USD1.0		71,849,662.40	0.244%	81.307%
110	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		71,659,473.08	0.243%	81.550%
111	VULCAN MATERIALS CO COMMON STOCK USD1.0		71,616,047.40	0.243%	81.793%
112	ANALOG DEVICES INC COMMON STOCK USD.167		71,554,635.18	0.243%	82.035%
113	HOLLYFRONTIER CORP COMMON STOCK USD.01		68,891,932.62	0.234%	82.269%
114	DAVITA INC COMMON STOCK USD.001		67,915,984.50	0.230%	82.499%
115	MYLAN NV COMMON STOCK EUR.01		67,836,175.00	0.230%	82.729%
116	CUMMINS INC COMMON STOCK USD2.5		65,694,628.00	0.223%	82.952%
117	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		65,029,667.75	0.221%	83.173%
118	NOBLE ENERGY INC COMMON STOCK USD.01		64,977,465.60	0.220%	83.393%
119	CARNIVAL CORP COMMON STOCK USD.01		63,914,753.18	0.217%	83.610%
120	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		63,677,017.32	0.216%	83.826%
121	LOEWS CORP COMMON STOCK USD.01		62,857,191.42	0.213%	84.039%
122	SCHLUMBERGER LTD COMMON STOCK USD.01		61,813,405.15	0.210%	84.249%
123	DOVER CORP COMMON STOCK USD1.0		61,109,831.90	0.207%	84.456%
124	HESS CORP COMMON STOCK USD1.0		61,091,664.44	0.207%	84.663%
125	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		60,681,834.10	0.206%	84.869%
126	APACHE CORP COMMON STOCK USD.625		59,111,052.00	0.200%	85.069%
127	CARDINAL HEALTH INC COMMON STOCK		57,966,890.70	0.197%	85.266%
128	XPO LOGISTICS INC COMMON STOCK USD.001		57,174,656.84	0.194%	85.460%
129	DOW INC COMMON STOCK USD.01		55,928,630.24	0.190%	85.650%
130	XEROX CORP COMMON STOCK USD1.0		55,838,559.90	0.189%	85.839%
131	VIACOM INC CLASS B COMMON STOCK USD.001		55,723,935.40	0.189%	86.028%
132	MOLSON COORS BREWING CO B COMMON STOCK USD.01		54,370,413.54	0.184%	86.212%
133	PACCAR INC COMMON STOCK USD1.0		53,996,367.18	0.183%	86.396%
134	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		53,891,167.20	0.183%	86.578%

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Equity		29,479,058,954.19			99.985%
135	KROGER CO COMMON STOCK USD1.0		53,852,411.60	0.183%	86.761%
136	MACY S INC COMMON STOCK USD.01		53,560,517.40	0.182%	86.943%
137	STEEL DYNAMICS INC COMMON STOCK USD.005		53,505,996.64	0.181%	87.124%
138	CARLISLE COS INC COMMON STOCK USD1.0		52,041,062.70	0.177%	87.301%
139	LINCOLN NATIONAL CORP COMMON STOCK		52,033,835.70	0.176%	87.477%
140	ARCONIC INC COMMON STOCK		50,262,516.56	0.170%	87.648%
141	NRG ENERGY INC COMMON STOCK USD.01		49,346,911.92	0.167%	87.815%
142	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		49,227,686.76	0.167%	87.982%
143	SNAP ON INC COMMON STOCK USD1.0		48,170,278.23	0.163%	88.145%
144	DEVON ENERGY CORP COMMON STOCK USD.1		48,143,160.00	0.163%	88.309%
145	JUNIPER NETWORKS INC COMMON STOCK USD.00001		47,813,862.46	0.162%	88.471%
146	ARROW ELECTRONICS INC COMMON STOCK USD1.0		47,350,433.20	0.161%	88.631%
147	OWENS CORNING COMMON STOCK USD.001		47,027,328.00	0.160%	88.791%
148	RELIANCE STEEL + ALUMINUM COMMON STOCK		45,586,595.30	0.155%	88.946%
149	LENNAR CORP A COMMON STOCK USD.1		45,415,792.55	0.154%	89.100%
150	AMDOCS LTD COMMON STOCK GBP.0001		45,225,892.35	0.153%	89.253%
151	JONES LANG LASALLE INC COMMON STOCK USD.01		45,129,517.16	0.153%	89.406%
152	LEAR CORP COMMON STOCK USD.01		45,050,639.10	0.153%	89.559%
153	ARCHER DANIELS MIDLAND CO COMMON STOCK		44,794,782.24	0.152%	89.711%
154	POST HOLDINGS INC COMMON STOCK USD.01		44,108,592.48	0.150%	89.860%
155	LKQ CORP COMMON STOCK USD.01		43,965,621.77	0.149%	90.010%
156	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		43,599,694.50	0.148%	90.157%
157	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		43,355,688.19	0.147%	90.304%
158	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		42,833,978.88	0.145%	90.450%
159	ALBEMARLE CORP COMMON STOCK USD.01		42,650,956.80	0.145%	90.594%
160	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		42,635,293.65	0.145%	90.739%
161	GARMIN LTD COMMON STOCK CHF.1		42,205,659.24	0.143%	90.882%
162	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		42,099,404.36	0.143%	91.025%
163	BORGWARNER INC COMMON STOCK USD.01		41,901,867.00	0.142%	91.167%
164	DISCOVERY INC C COMMON STOCK USD.01		41,691,107.36	0.141%	91.308%
165	ZIONS BANCORP NA COMMON STOCK USD.001		41,581,987.63	0.141%	91.450%
166	PVH CORP COMMON STOCK USD1.0		40,331,088.72	0.137%	91.586%
167	PENTAIR PLC COMMON STOCK USD.01		39,804,312.20	0.135%	91.721%
168	TECHNIPFMC PLC COMMON STOCK USD1.0		39,659,004.54	0.135%	91.856%
169	ALASKA AIR GROUP INC COMMON STOCK USD.01		39,351,058.56	0.133%	91.989%
170	CBRE GROUP INC A COMMON STOCK USD.01		39,295,464.84	0.133%	92.123%
171	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		39,259,947.44	0.133%	92.256%
172	QURATE RETAIL INC COMMON STOCK USD.01		39,054,976.94	0.132%	92.388%

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Equity		29,479,058,954.19			99.985%
173	WESTROCK CO COMMON STOCK		38,089,889.25	0.129%	92.517%
174	GENTEX CORP COMMON STOCK USD.06		38,032,746.48	0.129%	92.646%
175	US FOODS HOLDING CORP COMMON STOCK USD.01		37,541,930.22	0.127%	92.774%
176	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		37,408,326.40	0.127%	92.901%
177	TARGA RESOURCES CORP COMMON STOCK USD.001		36,724,347.48	0.125%	93.025%
178	QORVO INC COMMON STOCK USD.0001		36,484,275.03	0.124%	93.149%
179	MANPOWERGROUP INC COMMON STOCK USD.01		36,125,453.70	0.123%	93.271%
180	AMERICAN FINANCIAL GROUP INC COMMON STOCK		36,100,007.04	0.122%	93.394%
181	BALL CORP COMMON STOCK		34,419,335.52	0.117%	93.511%
182	ARAMARK COMMON STOCK USD.01		34,319,338.90	0.116%	93.627%
183	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		34,296,106.60	0.116%	93.743%
184	BUNGE LTD COMMON STOCK USD.01		34,240,272.15	0.116%	93.859%
185	SYNCHRONY FINANCIAL COMMON STOCK USD.001		34,054,748.52	0.116%	93.975%
186	RALPH LAUREN CORP COMMON STOCK USD.01		34,008,998.24	0.115%	94.090%
187	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		33,983,951.76	0.115%	94.206%
188	AGCO CORP COMMON STOCK USD.01		33,731,313.00	0.114%	94.320%
189	AMERCO COMMON STOCK USD.25		32,792,058.00	0.111%	94.431%
190	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		32,560,227.12	0.110%	94.542%
191	EVEREST RE GROUP LTD COMMON STOCK USD.01		31,715,684.24	0.108%	94.649%
192	WR BERKLEY CORP COMMON STOCK USD.2		31,342,769.10	0.106%	94.756%
193	STERIS PLC COMMON STOCK USD75.0		31,210,136.46	0.106%	94.861%
194	KRAFT HEINZ CO/THE COMMON STOCK USD.01		31,195,377.51	0.106%	94.967%
195	DISCOVERY INC A COMMON STOCK USD.01		31,076,358.04	0.105%	95.073%
196	MOSAIC CO/THE COMMON STOCK USD.01		31,044,962.08	0.105%	95.178%
197	CORTEVA INC COMMON STOCK USD.01		30,824,343.50	0.105%	95.282%
198	OSHKOSH CORP COMMON STOCK USD.01		30,280,753.80	0.103%	95.385%
199	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		30,269,067.12	0.103%	95.488%
200	AUTOLIV INC COMMON STOCK USD1.0		30,159,926.55	0.102%	95.590%
201	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		29,879,308.74	0.101%	95.691%
202	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		29,191,862.58	0.099%	95.790%
203	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		27,430,618.28	0.093%	95.883%
204	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		26,885,768.04	0.091%	95.975%
205	UNUM GROUP COMMON STOCK USD.1		26,554,699.35	0.090%	96.065%
206	ASSURANT INC COMMON STOCK USD.01		25,622,307.36	0.087%	96.152%
207	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		25,217,334.92	0.086%	96.237%
208	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		25,106,579.48	0.085%	96.322%
209	QUANTA SERVICES INC COMMON STOCK USD.00001		24,461,940.46	0.083%	96.405%
210	STATE STREET CORP COMMON STOCK USD1.0		23,950,448.91	0.081%	96.487%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			29,479,058,954.19		99.985%
211	CIT GROUP INC COMMON STOCK USD.01		23,913,031.35	0.081%	96.568%
212	WABTEC CORP COMMON STOCK USD.01		23,675,698.80	0.080%	96.648%
213	ALLEGHANY CORP COMMON STOCK USD1.0		23,227,732.29	0.079%	96.727%
214	CARMAX INC COMMON STOCK USD.5		23,057,623.60	0.078%	96.805%
215	M + T BANK CORP COMMON STOCK USD.5		22,624,780.50	0.077%	96.882%
216	VISTRA ENERGY CORP COMMON STOCK		22,387,329.52	0.076%	96.958%
217	AVNET INC COMMON STOCK USD1.0		22,314,119.28	0.076%	97.033%
218	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		22,019,807.68	0.075%	97.108%
219	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		21,824,898.03	0.074%	97.182%
220	PERRIGO CO PLC COMMON STOCK EUR.001		20,877,295.45	0.071%	97.253%
221	VALVOLINE INC COMMON STOCK USD.01		20,871,049.08	0.071%	97.324%
222	BAKER HUGHES A GE CO COMMON STOCK USD.0001		20,834,856.27	0.071%	97.394%
223	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		20,433,176.55	0.069%	97.464%
224	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		20,233,941.44	0.069%	97.532%
225	NVENT ELECTRIC PLC COMMON STOCK USD.01		20,111,160.19	0.068%	97.600%
226	DELL TECHNOLOGIES C COMMON STOCK		19,850,838.78	0.067%	97.668%
227	INGREDION INC COMMON STOCK USD.01		19,056,467.82	0.065%	97.732%
228	AECOM COMMON STOCK USD.01		18,706,582.50	0.063%	97.796%
229	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		18,618,959.03	0.063%	97.859%
230	GAP INC/THE COMMON STOCK USD.05		18,382,767.00	0.062%	97.921%
231	HARLEY DAVIDSON INC COMMON STOCK USD.01		18,217,064.98	0.062%	97.983%
232	BECTON DICKINSON AND CO COMMON STOCK USD1.0		17,973,068.80	0.061%	98.044%
233	LIBERTY BROADBAND C COMMON STOCK USD.01		17,907,819.60	0.061%	98.105%
234	HELMERICH + PAYNE COMMON STOCK USD.1		17,900,399.52	0.061%	98.166%
235	INVESCO LTD COMMON STOCK USD.2		17,660,537.81	0.060%	98.225%
236	FOOT LOCKER INC COMMON STOCK USD.01		17,596,961.02	0.060%	98.285%
237	FLEX LTD COMMON STOCK		15,525,929.00	0.053%	98.338%
238	ALTICE USA INC A COMMON STOCK USD.01		15,098,720.95	0.051%	98.389%
239	LAM RESEARCH CORP COMMON STOCK USD.001		14,864,296.94	0.050%	98.439%
240	DISH NETWORK CORP A COMMON STOCK USD.01		14,850,894.42	0.050%	98.490%
241	SPRINT CORP COMMON STOCK USD.01		14,763,045.14	0.050%	98.540%
242	ROYAL GOLD INC COMMON STOCK USD.01		13,962,098.85	0.047%	98.587%
243	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		13,154,588.72	0.045%	98.632%
244	HENRY SCHEIN INC COMMON STOCK USD.01		12,392,941.92	0.042%	98.674%
245	DENTSPLY SIRONA INC COMMON STOCK USD.01		11,995,008.30	0.041%	98.715%
246	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		11,488,769.88	0.039%	98.753%
247	TAPESTRY INC COMMON STOCK USD.01		11,121,345.45	0.038%	98.791%
248	HUNTSMAN CORP COMMON STOCK USD.01		10,854,263.40	0.037%	98.828%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		29,479,058,954.19			99.985%
249	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		10,844,549.25	0.037%	98.865%
250	HYATT HOTELS CORP CL A COMMON STOCK USD.01		10,794,037.80	0.037%	98.901%
251	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		10,637,693.30	0.036%	98.937%
252	SONOCO PRODUCTS CO COMMON STOCK		10,372,103.46	0.035%	98.973%
253	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		10,364,166.62	0.035%	99.008%
254	VOYA FINANCIAL INC COMMON STOCK USD.01		10,359,770.12	0.035%	99.043%
255	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		9,972,714.07	0.034%	99.077%
256	NEWELL BRANDS INC COMMON STOCK USD1.0		9,747,040.05	0.033%	99.110%
257	MURPHY OIL CORP COMMON STOCK USD1.0		9,646,963.52	0.033%	99.143%
258	PERKINELMER INC COMMON STOCK USD1.0		9,542,268.24	0.032%	99.175%
259	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		9,336,874.56	0.032%	99.207%
260	CONAGRA BRANDS INC COMMON STOCK USD5.0		9,184,182.14	0.031%	99.238%
261	CNA FINANCIAL CORP COMMON STOCK USD2.5		9,020,320.95	0.031%	99.268%
262	PACWEST BANCORP COMMON STOCK		8,903,983.22	0.030%	99.299%
263	CIMAREX ENERGY CO COMMON STOCK USD.01		8,315,757.72	0.028%	99.327%
264	UNITED RENTALS INC COMMON STOCK USD.01		7,979,357.15	0.027%	99.354%
265	TOLL BROTHERS INC COMMON STOCK USD.01		7,641,035.16	0.026%	99.380%
266	FLUOR CORP COMMON STOCK USD.01		7,398,073.13	0.025%	99.405%
267	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		7,059,856.94	0.024%	99.429%
268	NEWS CORP CLASS A COMMON STOCK USD.01		6,946,229.64	0.024%	99.452%
269	BIO RAD LABORATORIES A COMMON STOCK USD.0001		6,910,165.60	0.023%	99.476%
270	JABIL INC COMMON STOCK USD.001		6,785,416.80	0.023%	99.499%
271	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		6,704,729.92	0.023%	99.522%
272	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		6,656,682.34	0.023%	99.544%
273	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,541,155.38	0.022%	99.566%
274	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		6,517,032.32	0.022%	99.588%
275	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		6,472,417.86	0.022%	99.610%
276	GENESEEE + WYOMING INC CL A COMMON STOCK USD.01		6,400,495.47	0.022%	99.632%
277	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,017,389.35	0.020%	99.652%
278	VEONEER INC COMMON STOCK USD1.0		5,820,650.55	0.020%	99.672%
279	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		5,013,011.85	0.017%	99.689%
280	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01		4,993,938.39	0.017%	99.706%
281	COTY INC CL A COMMON STOCK USD.01		4,582,647.31	0.016%	99.722%
282	ATHENE HOLDING LTD CLASS A COMMON STOCK		4,173,930.72	0.014%	99.736%
283	SYNNEX CORP COMMON STOCK USD.001		3,908,687.64	0.013%	99.749%
284	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		3,732,626.88	0.013%	99.762%
285	HUBBELL INC COMMON STOCK USD.01		3,636,120.48	0.012%	99.774%
286	TRANSOCEAN LTD COMMON STOCK CHF.1		3,565,549.12	0.012%	99.786%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			29,479,058,954.19		99.985%
287	GCI LIBERTY INC CLASS A COMMON STOCK USD.01		3,557,877.18	0.012%	99.798%
288	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		3,497,302.32	0.012%	99.810%
289	CIENA CORP COMMON STOCK USD.01		3,400,544.00	0.012%	99.822%
290	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,338,011.88	0.011%	99.833%
291	EAST WEST BANCORP INC COMMON STOCK USD.001		3,332,518.13	0.011%	99.844%
292	ACUITY BRANDS INC COMMON STOCK USD.01		3,230,004.30	0.011%	99.855%
293	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		3,093,771.56	0.010%	99.866%
294	ARCOSA INC COMMON STOCK USD.01		3,071,475.00	0.010%	99.876%
295	LIBERTY BROADBAND A COMMON STOCK USD.01		2,687,067.54	0.009%	99.885%
296	GARDNER DENVER HOLDINGS INC COMMON STOCK USD.01		2,682,142.47	0.009%	99.894%
297	FOX CORP CLASS A COMMON STOCK USD.01		2,537,797.32	0.009%	99.903%
298	ELANCO ANIMAL HEALTH INC COMMON STOCK		2,408,222.40	0.008%	99.911%
299	COMERICA INC COMMON STOCK USD5.0		2,379,000.00	0.008%	99.919%
300	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		2,155,550.74	0.007%	99.926%
301	ALCOA CORP COMMON STOCK USD.01		2,034,287.97	0.007%	99.933%
302	CAESARS ENTERTAINMENT CORP COMMON STOCK USD.01		1,833,329.28	0.006%	99.940%
303	CAPRI HOLDINGS LTD COMMON STOCK		1,666,822.06	0.006%	99.945%
304	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,472,251.88	0.005%	99.950%
305	LENNAR CORP B SHS COMMON STOCK USD.1		1,443,430.00	0.005%	99.955%
306	FOX CORP CLASS B COMMON STOCK USD.01		1,317,586.80	0.004%	99.960%
307	SKECHERS USA INC CL A COMMON STOCK USD.001		1,210,286.00	0.004%	99.964%
308	GOODYEAR TIRE + RUBBER CO COMMON STOCK		1,153,594.60	0.004%	99.968%
309	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,147,961.70	0.004%	99.972%
310	NEWS CORP CLASS B COMMON STOCK		872,961.76	0.003%	99.974%
311	SYNEOS HEALTH INC COMMON STOCK USD.01		700,188.45	0.002%	99.977%
312	HOWARD HUGHES CORP/THE COMMON STOCK		609,255.00	0.002%	99.979%
313	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		511,619.52	0.002%	99.981%
314	MARKEL CORP COMMON STOCK		267,343.20	0.001%	99.982%
315	WPX ENERGY INC COMMON STOCK USD.01		219,396.60	0.001%	99.982%
316	IPG PHOTONICS CORP COMMON STOCK USD.0001		187,868.34	0.001%	99.983%
317	VIACOM INC CLASS A COMMON STOCK USD.001		170,569.84	0.001%	99.984%
318	PILGRIM S PRIDE CORP COMMON STOCK USD.01		168,069.66	0.001%	99.984%
319	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		90,632.00	0.000%	99.984%
320	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		87,659.52	0.000%	99.985%
321	SEABOARD CORP COMMON STOCK USD1.0		53,061.32	0.000%	99.985%
Index Future			4,455,485.35		0.015%
322	S+P500 EMINI FUT SEP19 XCME 20190920	208,015,425.00	4,455,485.35	0.015%	100.000%
Total			29,483,514,439.54		100.00%