

U.S. Large Cap Value Portfolio III

As of March 31, 2018 (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			28,375,769,078.99		100.025%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,221,635,725.73	4.306%	4.306%
2	INTEL CORP COMMON STOCK USD.001		1,202,186,388.48	4.238%	8.544%
3	AT+T INC COMMON STOCK USD1.0		1,035,216,535.80	3.649%	12.193%
4	EXXON MOBIL CORP COMMON STOCK		996,329,927.79	3.512%	15.705%
5	WELLS FARGO + CO COMMON STOCK USD1.666		971,552,209.35	3.425%	19.130%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		787,927,557.88	2.777%	21.907%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		737,255,712.87	2.599%	24.506%
8	PFIZER INC COMMON STOCK USD.05		730,351,939.59	2.575%	27.081%
9	CHEVRON CORP COMMON STOCK USD.75		670,468,643.64	2.363%	29.444%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		523,459,945.17	1.845%	31.289%
11	WALMART INC COMMON STOCK USD.1		506,219,548.66	1.784%	33.074%
12	CITIGROUP INC COMMON STOCK USD.01		385,492,230.00	1.359%	34.433%
13	TIME WARNER INC COMMON STOCK USD.01		362,815,500.60	1.279%	35.712%
14	MEDTRONIC PLC COMMON STOCK USD.1		343,580,174.28	1.211%	36.923%
15	AETNA INC COMMON STOCK USD.01		306,909,239.00	1.082%	38.005%
16	ANTHEM INC COMMON STOCK USD.01		302,430,891.10	1.066%	39.071%
17	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		299,683,697.04	1.056%	40.127%
18	QUALCOMM INC COMMON STOCK USD.0001		294,323,070.12	1.037%	41.165%
19	CVS HEALTH CORP COMMON STOCK USD.01		292,390,981.44	1.031%	42.195%
20	MORGAN STANLEY COMMON STOCK USD.01		288,078,626.24	1.015%	43.211%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,375,769,078.99			100.025%
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		275,079,728.98	0.970%	44.180%
22	MICRON TECHNOLOGY INC COMMON STOCK USD.1		274,572,211.98	0.968%	45.148%
23	VALERO ENERGY CORP COMMON STOCK USD.01		253,284,086.49	0.893%	46.041%
24	ABBOTT LABORATORIES COMMON STOCK		252,397,840.24	0.890%	46.931%
25	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		232,993,307.24	0.821%	47.752%
26	GENERAL MOTORS CO COMMON STOCK USD.01		220,068,971.22	0.776%	48.528%
27	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		216,880,862.04	0.765%	49.292%
28	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		214,491,139.08	0.756%	50.049%
29	HP INC COMMON STOCK USD.01		210,869,282.08	0.743%	50.792%
30	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		203,294,969.88	0.717%	51.508%
31	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		198,399,567.83	0.699%	52.208%
32	HUMANA INC COMMON STOCK USD.166		190,428,687.63	0.671%	52.879%
33	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		189,311,253.12	0.667%	53.546%
34	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		188,106,760.62	0.663%	54.209%
35	DANAHER CORP COMMON STOCK USD.01		184,018,907.70	0.649%	54.858%
36	FORD MOTOR CO COMMON STOCK USD.01		177,856,148.92	0.627%	55.485%
37	CONOCOPHILLIPS COMMON STOCK USD.01		174,883,444.12	0.616%	56.102%
38	MARATHON PETROLEUM CORP COMMON STOCK		169,711,193.43	0.598%	56.700%
39	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		165,343,857.60	0.583%	57.283%
40	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		164,920,123.20	0.581%	57.864%
41	TRAVELERS COS INC/THE COMMON STOCK		161,817,862.66	0.570%	58.434%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		161,720,686.89	0.570%	59.004%
43	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		152,754,772.52	0.538%	59.543%
44	NUCOR CORP COMMON STOCK USD.4		152,200,786.71	0.537%	60.079%
45	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		149,649,306.10	0.528%	60.607%
46	MONDELEZ INTERNATIONAL INC A COMMON STOCK		149,253,687.96	0.526%	61.133%
47	EATON CORP PLC COMMON STOCK USD.01		145,188,399.09	0.512%	61.645%
48	DOWDUPONT INC COMMON STOCK USD.01		143,748,427.03	0.507%	62.152%
49	TYSON FOODS INC CL A COMMON STOCK USD.1		143,439,811.32	0.506%	62.657%
50	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		135,277,903.24	0.477%	63.134%
51	CENTENE CORP COMMON STOCK USD.001		134,374,490.68	0.474%	63.608%
52	DR HORTON INC COMMON STOCK USD.01		133,483,374.40	0.471%	64.078%
53	ANDEAVOR COMMON STOCK USD.167		130,439,593.92	0.460%	64.538%
54	REPUBLIC SERVICES INC COMMON STOCK USD.01		128,918,880.59	0.454%	64.993%
55	FIFTH THIRD BANCORP COMMON STOCK		126,616,714.00	0.446%	65.439%
56	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		124,977,947.40	0.441%	65.879%
57	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		119,759,538.25	0.422%	66.302%
58	AFLAC INC COMMON STOCK USD.1		116,475,554.40	0.411%	66.712%

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Equity		28,375,769,078.99			100.025%
59	REGIONS FINANCIAL CORP COMMON STOCK USD.01		115,818,448.58	0.408%	67.120%
60	TEXTRON INC COMMON STOCK USD.125		114,433,584.83	0.403%	67.524%
61	WESTERN DIGITAL CORP COMMON STOCK USD.01		112,784,204.56	0.398%	67.921%
62	EASTMAN CHEMICAL CO COMMON STOCK USD.01		111,243,522.36	0.392%	68.313%
63	JM SMUCKER CO/THE COMMON STOCK		111,239,698.22	0.392%	68.706%
64	BB+T CORP COMMON STOCK USD5.0		109,131,158.52	0.385%	69.090%
65	DXC TECHNOLOGY CO COMMON STOCK USD.01		108,058,993.29	0.381%	69.471%
66	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		107,620,284.54	0.379%	69.851%
67	KINDER MORGAN INC COMMON STOCK USD.01		106,207,502.46	0.374%	70.225%
68	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		104,782,781.99	0.369%	70.594%
69	CONCHO RESOURCES INC COMMON STOCK USD.001		104,586,685.62	0.369%	70.963%
70	CORNING INC COMMON STOCK USD.5		102,757,343.88	0.362%	71.325%
71	CA INC COMMON STOCK USD.1		102,273,181.20	0.361%	71.686%
72	LAM RESEARCH CORP COMMON STOCK USD.001		100,473,387.48	0.354%	72.040%
73	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		99,807,185.25	0.352%	72.392%
74	SCHLUMBERGER LTD COMMON STOCK USD.01		99,298,800.36	0.350%	72.742%
75	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		95,747,182.40	0.338%	73.079%
76	MYLAN NV COMMON STOCK EUR.01		95,449,763.10	0.336%	73.416%
77	PHILLIPS 66 COMMON STOCK		94,561,485.04	0.333%	73.749%
78	ALLSTATE CORP COMMON STOCK USD.01		91,081,564.80	0.321%	74.070%
79	KOHL'S CORP COMMON STOCK USD.01		90,905,868.64	0.320%	74.391%
80	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		88,182,878.87	0.311%	74.701%
81	SUNTRUST BANKS INC COMMON STOCK USD1.0		87,499,099.80	0.308%	75.010%
82	FREEMONT MCMORAN INC COMMON STOCK USD.1		87,005,164.12	0.307%	75.317%
83	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		86,546,186.72	0.305%	75.622%
84	CENTURYLINK INC COMMON STOCK USD1.0		86,399,718.08	0.305%	75.926%
85	METLIFE INC COMMON STOCK USD.01		85,174,547.51	0.300%	76.226%
86	LENNAR CORP A COMMON STOCK USD.1		85,150,853.76	0.300%	76.527%
87	XPO LOGISTICS INC COMMON STOCK USD.001		83,985,614.25	0.296%	76.823%
88	ALLERGAN PLC COMMON STOCK USD.0033		83,629,696.02	0.295%	77.117%
89	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		83,616,536.90	0.295%	77.412%
90	WHIRLPOOL CORP COMMON STOCK USD1.0		83,419,993.07	0.294%	77.706%
91	TE CONNECTIVITY LTD COMMON STOCK CHF.57		83,047,569.30	0.293%	77.999%
92	CARNIVAL CORP COMMON STOCK USD.01		83,006,835.72	0.293%	78.292%
93	TARGET CORP COMMON STOCK USD.0833		82,790,900.91	0.292%	78.583%
94	L3 TECHNOLOGIES INC COMMON STOCK USD.01		81,755,024.00	0.288%	78.872%
95	DOVER CORP COMMON STOCK USD1.0		81,544,011.96	0.287%	79.159%
96	CHUBB LTD COMMON STOCK		80,539,749.90	0.284%	79.443%

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Equity		28,375,769,078.99			100.025%
97	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		80,461,482.97	0.284%	79.727%
98	ALLY FINANCIAL INC COMMON STOCK USD.1		80,390,851.35	0.283%	80.010%
99	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		77,608,594.56	0.274%	80.284%
100	MOLSON COORS BREWING CO B COMMON STOCK USD.01		75,998,855.07	0.268%	80.551%
101	STEEL DYNAMICS INC COMMON STOCK USD.005		75,088,390.08	0.265%	80.816%
102	PENTAIR PLC COMMON STOCK USD.01		74,428,277.85	0.262%	81.078%
103	KANSAS CITY SOUTHERN COMMON STOCK USD.01		74,324,290.30	0.262%	81.340%
104	MCKESSON CORP COMMON STOCK USD.01		73,318,890.64	0.258%	81.599%
105	INGERSOLL RAND PLC COMMON STOCK USD1.0		71,008,273.59	0.250%	81.849%
106	NEWMONT MINING CORP COMMON STOCK USD1.6		70,986,712.77	0.250%	82.099%
107	OWENS CORNING COMMON STOCK USD.001		70,604,385.60	0.249%	82.348%
108	PULTEGROUP INC COMMON STOCK USD.01		70,512,035.01	0.249%	82.597%
109	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		69,520,068.57	0.245%	82.842%
110	BUNGE LTD COMMON STOCK USD.01		69,323,482.16	0.244%	83.086%
111	WESTROCK CO COMMON STOCK		67,801,059.45	0.239%	83.325%
112	CIGNA CORP COMMON STOCK USD.25		67,657,929.00	0.238%	83.564%
113	PVH CORP COMMON STOCK USD1.0		67,417,544.58	0.238%	83.801%
114	LOEWS CORP COMMON STOCK USD.01		64,848,168.65	0.229%	84.030%
115	FEDEX CORP COMMON STOCK USD.1		64,115,132.64	0.226%	84.256%
116	JUNIPER NETWORKS INC COMMON STOCK USD.00001		64,091,691.78	0.226%	84.482%
117	DAVITA INC COMMON STOCK USD.001		63,987,648.48	0.226%	84.708%
118	KRAFT HEINZ CO/THE COMMON STOCK USD.01		63,097,402.98	0.222%	84.930%
119	LINCOLN NATIONAL CORP COMMON STOCK		61,530,985.88	0.217%	85.147%
120	AUTOLIV INC COMMON STOCK USD1.0		61,005,400.98	0.215%	85.362%
121	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		60,723,648.72	0.214%	85.576%
122	ARCHER DANIELS MIDLAND CO COMMON STOCK		60,710,410.25	0.214%	85.790%
123	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		60,265,243.14	0.212%	86.002%
124	T MOBILE US INC COMMON STOCK USD.0001		58,635,939.60	0.207%	86.209%
125	MACY S INC COMMON STOCK USD.01		57,476,118.80	0.203%	86.412%
126	UNUM GROUP COMMON STOCK USD.1		57,341,293.56	0.202%	86.614%
127	LEAR CORP COMMON STOCK USD.01		55,323,068.28	0.195%	86.809%
128	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		54,901,382.72	0.194%	87.002%
129	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		54,305,944.00	0.191%	87.194%
130	BORGLWARNER INC COMMON STOCK USD.01		53,273,536.16	0.188%	87.382%
131	XL GROUP LTD COMMON STOCK		52,551,762.66	0.185%	87.567%
132	NOBLE ENERGY INC COMMON STOCK USD.01		52,142,876.10	0.184%	87.751%
133	FLUOR CORP COMMON STOCK USD.01		51,872,619.34	0.183%	87.933%
134	DELL TECHNOLOGIES INC CL V TRACKING STK		51,495,474.74	0.182%	88.115%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,375,769,078.99			100.025%
135	MARATHON OIL CORP COMMON STOCK USD1.0		51,472,894.64	0.181%	88.296%
136	ARROW ELECTRONICS INC COMMON STOCK USD1.0		50,226,282.40	0.177%	88.474%
137	XEROX CORP COMMON STOCK USD1.0		50,063,356.82	0.176%	88.650%
138	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		49,258,773.90	0.174%	88.824%
139	MANPOWERGROUP INC COMMON STOCK USD.01		48,983,337.20	0.173%	88.996%
140	ARCONIC INC COMMON STOCK		48,755,358.72	0.172%	89.168%
141	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		48,289,834.67	0.170%	89.338%
142	M + T BANK CORP COMMON STOCK USD.5		47,828,699.16	0.169%	89.507%
143	TECHNIPFMC PLC COMMON STOCK USD1.0		47,163,880.50	0.166%	89.673%
144	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		46,845,931.20	0.165%	89.838%
145	HESS CORP COMMON STOCK USD1.0		46,488,952.42	0.164%	90.002%
146	IQVIA HOLDINGS INC COMMON STOCK USD.01		46,090,606.35	0.162%	90.165%
147	JONES LANG LASALLE INC COMMON STOCK USD.01		45,848,064.56	0.162%	90.326%
148	ZIONS BANCORPORATION COMMON STOCK		45,817,571.57	0.162%	90.488%
149	KEYCORP COMMON STOCK USD1.0		45,729,502.75	0.161%	90.649%
150	ALBEMARLE CORP COMMON STOCK USD.01		45,707,465.44	0.161%	90.810%
151	AMERICAN FINANCIAL GROUP INC COMMON STOCK		45,694,749.58	0.161%	90.971%
152	EVEREST RE GROUP LTD COMMON STOCK USD.01		45,635,629.90	0.161%	91.132%
153	LKQ CORP COMMON STOCK USD.01		44,319,376.20	0.156%	91.288%
154	NRG ENERGY INC COMMON STOCK USD.01		44,128,916.84	0.156%	91.444%
155	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		42,311,707.20	0.149%	91.593%
156	GOODYEAR TIRE + RUBBER CO COMMON STOCK		41,178,613.14	0.145%	91.738%
157	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		41,115,385.68	0.145%	91.883%
158	STATE STREET CORP COMMON STOCK USD1.0		40,981,450.52	0.144%	92.028%
159	RELIANCE STEEL + ALUMINUM COMMON STOCK		39,105,499.56	0.138%	92.165%
160	TARGA RESOURCES CORP COMMON STOCK USD.001		39,095,232.00	0.138%	92.303%
161	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		38,288,950.48	0.135%	92.438%
162	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		38,087,437.05	0.134%	92.572%
163	AMDOCS LTD COMMON STOCK GBP.0001		36,829,907.04	0.130%	92.702%
164	PACCAR INC COMMON STOCK USD1.0		35,846,141.76	0.126%	92.829%
165	UNITED STATES STEEL CORP COMMON STOCK USD1.0		35,711,550.99	0.126%	92.955%
166	CARLISLE COS INC COMMON STOCK USD1.0		35,618,427.40	0.126%	93.080%
167	RALPH LAUREN CORP COMMON STOCK USD.01		35,383,358.40	0.125%	93.205%
168	OSHKOSH CORP COMMON STOCK USD.01		35,090,470.56	0.124%	93.329%
169	DOLLAR TREE INC COMMON STOCK USD.01		35,071,244.00	0.124%	93.452%
170	ALCOA CORP COMMON STOCK USD.01		33,223,731.52	0.117%	93.569%
171	US FOODS HOLDING CORP COMMON STOCK USD.01		32,653,437.11	0.115%	93.684%
172	PERRIGO CO PLC COMMON STOCK EUR.001		32,197,992.30	0.113%	93.798%

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Equity			28,375,769,078.99		100.025%
173	HOLLYFRONTIER CORP COMMON STOCK USD.01		31,516,752.12	0.111%	93.909%
174	VULCAN MATERIALS CO COMMON STOCK USD1.0		31,412,619.63	0.111%	94.020%
175	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		31,250,566.52	0.110%	94.130%
176	GENTEX CORP COMMON STOCK USD.06		30,820,603.24	0.109%	94.238%
177	AGCO CORP COMMON STOCK USD.01		30,653,622.25	0.108%	94.347%
178	SYNNEX CORP COMMON STOCK USD.001		30,120,841.60	0.106%	94.453%
179	MOSAIC CO/THE COMMON STOCK USD.01		29,923,448.96	0.105%	94.558%
180	WILLIAMS COS INC COMMON STOCK USD1.0		29,741,186.42	0.105%	94.663%
181	INVESCO LTD COMMON STOCK USD.2		29,458,770.99	0.104%	94.767%
182	GENERAL ELECTRIC CO COMMON STOCK USD.06		29,158,601.48	0.103%	94.870%
183	OLIN CORP COMMON STOCK USD1.0		29,124,985.86	0.103%	94.972%
184	POST HOLDINGS INC COMMON STOCK USD.01		28,828,195.20	0.102%	95.074%
185	BAKER HUGHES A GE CO COMMON STOCK USD.0001		28,692,935.95	0.101%	95.175%
186	GARMIN LTD COMMON STOCK CHF10.0		28,683,352.48	0.101%	95.276%
187	CUMMINS INC COMMON STOCK USD2.5		28,413,404.46	0.100%	95.376%
188	VIACOM INC CLASS B COMMON STOCK USD.001		28,380,360.62	0.100%	95.476%
189	WR BERKLEY CORP COMMON STOCK USD.2		27,634,433.20	0.097%	95.574%
190	DEVON ENERGY CORP COMMON STOCK USD.1		26,767,942.96	0.094%	95.668%
191	PINNACLE FOODS INC COMMON STOCK USD.01		26,502,075.20	0.093%	95.762%
192	JABIL INC COMMON STOCK USD.001		26,370,922.24	0.093%	95.855%
193	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		26,278,796.39	0.093%	95.947%
194	HELMERICH + PAYNE COMMON STOCK USD.1		26,267,038.72	0.093%	96.040%
195	QUANTA SERVICES INC COMMON STOCK USD.00001		25,751,404.95	0.091%	96.131%
196	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		25,727,774.16	0.091%	96.221%
197	QORVO INC COMMON STOCK USD.0001		25,688,747.10	0.091%	96.312%
198	FLEX LTD COMMON STOCK		25,345,123.47	0.089%	96.401%
199	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		24,803,742.16	0.087%	96.489%
200	CIT GROUP INC COMMON STOCK USD.01		24,362,435.50	0.086%	96.574%
201	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		23,061,665.28	0.081%	96.656%
202	MEDNAX INC COMMON STOCK USD.01		23,011,405.13	0.081%	96.737%
203	VALVOLINE INC COMMON STOCK USD.01		22,876,489.16	0.081%	96.817%
204	ASSURANT INC COMMON STOCK USD.01		22,570,682.97	0.080%	96.897%
205	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		22,320,962.30	0.079%	96.976%
206	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		22,312,370.06	0.079%	97.054%
207	AUTONATION INC COMMON STOCK USD.01		21,740,864.66	0.077%	97.131%
208	AMERCO COMMON STOCK USD.25		21,298,881.80	0.075%	97.206%
209	AVNET INC COMMON STOCK USD1.0		21,197,208.96	0.075%	97.281%
210	APACHE CORP COMMON STOCK USD.625		21,177,275.60	0.075%	97.355%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,375,769,078.99			100.025%
211	AECOM COMMON STOCK USD.01		20,691,445.53	0.073%	97.428%
212	CNA FINANCIAL CORP COMMON STOCK USD2.5		20,314,187.25	0.072%	97.500%
213	ALLEGHANY CORP COMMON STOCK USD1.0		19,759,775.96	0.070%	97.570%
214	WABTEC CORP COMMON STOCK USD.01		19,586,875.00	0.069%	97.639%
215	ADIANT PLC COMMON STOCK USD.001		19,389,371.04	0.068%	97.707%
216	INGREDION INC COMMON STOCK USD.01		18,949,306.20	0.067%	97.774%
217	COPA HOLDINGS SA CLASS A COMMON STOCK		18,825,257.76	0.066%	97.840%
218	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		18,326,356.50	0.065%	97.905%
219	STERIS PLC COMMON STOCK		17,930,814.96	0.063%	97.968%
220	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		17,508,841.35	0.062%	98.030%
221	NEWELL BRANDS INC COMMON STOCK USD1.0		17,502,084.60	0.062%	98.091%
222	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		16,973,460.00	0.060%	98.151%
223	MURPHY OIL CORP COMMON STOCK USD1.0		16,654,551.84	0.059%	98.210%
224	PACWEST BANCORP COMMON STOCK		16,602,901.77	0.059%	98.269%
225	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		16,440,444.45	0.058%	98.326%
226	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		15,355,359.54	0.054%	98.381%
227	LIBERTY BROADBAND C COMMON STOCK USD.01		14,795,235.40	0.052%	98.433%
228	TOLL BROTHERS INC COMMON STOCK USD.01		14,653,273.00	0.052%	98.484%
229	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		14,336,035.99	0.051%	98.535%
230	DISCOVERY INC A COMMON STOCK USD.01		13,807,177.56	0.049%	98.584%
231	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		13,462,881.84	0.047%	98.631%
232	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		12,837,194.20	0.045%	98.676%
233	DISCOVERY INC C COMMON STOCK USD.01		12,126,839.04	0.043%	98.719%
234	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		12,116,158.74	0.043%	98.762%
235	SYNCHRONY FINANCIAL COMMON STOCK USD.001		11,993,513.35	0.042%	98.804%
236	SNAP ON INC COMMON STOCK USD1.0		11,101,057.14	0.039%	98.843%
237	DENTSPLY SIRONA INC COMMON STOCK USD.01		11,082,991.14	0.039%	98.882%
238	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		11,024,320.15	0.039%	98.921%
239	MICROSEMI CORP COMMON STOCK USD.2		10,890,434.40	0.038%	98.959%
240	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		10,557,482.12	0.037%	98.997%
241	ROYAL GOLD INC COMMON STOCK USD.01		10,475,538.91	0.037%	99.034%
242	STERICYCLE INC COMMON STOCK USD.01		10,332,476.49	0.036%	99.070%
243	ORBITAL ATK INC COMMON STOCK USD.01		10,227,546.25	0.036%	99.106%
244	SPRINT CORP COMMON STOCK USD.01		9,828,603.04	0.035%	99.141%
245	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		9,745,574.40	0.034%	99.175%
246	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		9,552,176.00	0.034%	99.209%
247	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		9,519,544.92	0.034%	99.242%
248	USG CORP COMMON STOCK USD.1		9,355,976.98	0.033%	99.275%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,375,769,078.99		100.025%
249	VOYA FINANCIAL INC COMMON STOCK USD.01		9,314,018.00	0.033%	99.308%
250	COMERICA INC COMMON STOCK USD5.0		8,924,943.48	0.031%	99.340%
251	PERKINELMER INC COMMON STOCK USD1.0		8,407,797.36	0.030%	99.369%
252	COTY INC CL A COMMON STOCK USD.01		7,678,167.60	0.027%	99.396%
253	HUNTSMAN CORP COMMON STOCK USD.01		7,563,786.75	0.027%	99.423%
254	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,406,079.36	0.026%	99.449%
255	SKECHERS USA INC CL A COMMON STOCK USD.001		7,298,330.74	0.026%	99.475%
256	TRINITY INDUSTRIES INC COMMON STOCK USD.01		6,879,056.60	0.024%	99.499%
257	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,765,627.96	0.024%	99.523%
258	BANK OF THE OZARKS COMMON STOCK USD.01		6,695,242.08	0.024%	99.546%
259	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,554,647.08	0.023%	99.570%
260	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,457,878.60	0.023%	99.592%
261	MGIC INVESTMENT CORP COMMON STOCK USD1.0		6,403,241.00	0.023%	99.615%
262	NEWS CORP CLASS A COMMON STOCK USD.01		5,969,429.60	0.021%	99.636%
263	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		5,679,317.80	0.020%	99.656%
264	ANTERO RESOURCES CORP COMMON STOCK USD.01		5,454,224.20	0.019%	99.675%
265	FLIR SYSTEMS INC COMMON STOCK USD.01		5,293,058.40	0.019%	99.694%
266	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,051,982.00	0.018%	99.712%
267	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		5,025,414.96	0.018%	99.729%
268	FOOT LOCKER INC COMMON STOCK USD.01		4,858,207.20	0.017%	99.747%
269	TEGNA INC COMMON STOCK USD1.0		4,347,950.26	0.015%	99.762%
270	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		4,209,798.42	0.015%	99.777%
271	CARDINAL HEALTH INC COMMON STOCK		3,961,062.60	0.014%	99.791%
272	SYNOPSIS INC COMMON STOCK USD.01		3,922,352.04	0.014%	99.804%
273	GENESEEE + WYOMING INC CL A COMMON STOCK USD.01		3,873,982.75	0.014%	99.818%
274	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,363,676.08	0.012%	99.830%
275	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		3,355,877.38	0.012%	99.842%
276	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,189,770.22	0.011%	99.853%
277	GCI LIBERTY INC CLASS A COMMON STOCK		3,148,658.76	0.011%	99.864%
278	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,072,021.21	0.011%	99.875%
279	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,963,856.40	0.010%	99.885%
280	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,861,971.80	0.010%	99.896%
281	FIRST SOLAR INC COMMON STOCK USD.001		2,801,722.56	0.010%	99.905%
282	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,648,100.60	0.009%	99.915%
283	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,423,637.70	0.009%	99.923%
284	LIBERTY BROADBAND A COMMON STOCK USD.01		2,320,636.80	0.008%	99.931%
285	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,291,278.50	0.008%	99.940%
286	ANALOG DEVICES INC COMMON STOCK USD.167		2,288,547.69	0.008%	99.948%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,375,769,078.99		100.025%
287	RSP PERMIAN INC COMMON STOCK USD.01		2,031,685.44	0.007%	99.955%
288	JANUS HENDERSON GROUP PLC COMMON STOCK		1,892,483.28	0.007%	99.961%
289	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,874,099.52	0.007%	99.968%
290	LENNAR CORP B SHS COMMON STOCK USD.1		1,811,504.65	0.006%	99.974%
291	TERADYNE INC COMMON STOCK USD.125		1,708,594.09	0.006%	99.980%
292	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,662,213.15	0.006%	99.986%
293	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,389,764.10	0.005%	99.991%
294	SONOCO PRODUCTS CO COMMON STOCK		1,334,623.00	0.005%	99.996%
295	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,150,540.49	0.004%	100.000%
296	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,024,332.96	0.004%	100.004%
297	HOWARD HUGHES CORP/THE COMMON STOCK		793,180.13	0.003%	100.006%
298	EMCOR GROUP INC COMMON STOCK USD.01		782,027.55	0.003%	100.009%
299	EHOSTAR CORP A COMMON STOCK USD.001		780,204.45	0.003%	100.012%
300	NEWS CORP CLASS B COMMON STOCK		659,069.60	0.002%	100.014%
301	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		605,224.86	0.002%	100.016%
302	LIBERTY MEDIA CORP BRAVES C TRACKING STK		561,508.92	0.002%	100.018%
303	FLOWSERVE CORP COMMON STOCK USD1.25		493,962.00	0.002%	100.020%
304	LIBERTY MEDIA CORP BRAVES A TRACKING STK		311,469.19	0.001%	100.021%
305	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		306,780.21	0.001%	100.022%
306	LOGMEIN INC COMMON STOCK USD.01		276,973.35	0.001%	100.023%
307	CBS CORP CLASS A VOTING COMMON STOCK USD.001		261,397.44	0.001%	100.024%
308	BECTON DICKINSON AND CO COMMON STOCK USD1.0		126,119.40	0.000%	100.025%
309	VIACOM INC CLASS A COMMON STOCK USD.001		106,682.40	0.000%	100.025%
310	SEABOARD CORP COMMON STOCK USD1.0		55,445.00	0.000%	100.025%
311	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	100.025%
Index Future			-7,140,346.47		-0.025%
312	S+P500 EMINI FUT JUN18 XCME 20180615	198,885,750.00	-7,140,346.47	-0.025%	100.000%
Total			28,368,628,732.52		100.00%