

U.S. Large Cap Value Portfolio-Institutional Class

As of May 31, 2017 (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.

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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.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.844%	3.844%
2	AT+T INC COMMON STOCK USD1.0	3.799%	7.643%
3	EXXON MOBIL CORP COMMON STOCK	3.771%	11.414%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.611%	15.025%
5	INTEL CORP COMMON STOCK USD.001	3.385%	18.410%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.451%	20.861%
7	CITIGROUP INC COMMON STOCK USD.01	2.210%	23.072%
8	PFIZER INC COMMON STOCK USD.05	2.178%	25.250%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	1.887%	27.137%
10	WAL MART STORES INC COMMON STOCK USD.1	1.820%	28.957%
11	CHEVRON CORP COMMON STOCK USD.75	1.557%	30.514%
12	TIME WARNER INC COMMON STOCK USD.01	1.545%	32.059%
13	MEDTRONIC PLC COMMON STOCK USD.1	1.438%	33.498%
14	WELLS FARGO + CO COMMON STOCK USD1.666	1.432%	34.930%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.350%	36.280%
16	CVS HEALTH CORP COMMON STOCK USD.01	1.308%	37.588%
17	CSX CORP COMMON STOCK USD1.0	1.159%	38.747%
18	ANTHEM INC COMMON STOCK USD.01	1.078%	39.825%
19	NVIDIA CORP COMMON STOCK USD.001	1.075%	40.900%
20	AETNA INC COMMON STOCK USD.01	1.068%	41.968%
21	ABBOTT LABORATORIES COMMON STOCK	0.934%	42.902%
22	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.897%	43.799%
23	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.841%	44.640%
24	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.796%	45.436%
25	GENERAL MOTORS CO COMMON STOCK USD.01	0.795%	46.231%
26	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.750%	46.982%
27	DANAHER CORP COMMON STOCK USD.01	0.747%	47.729%
28	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.741%	48.470%
29	HP INC COMMON STOCK USD.01	0.737%	49.207%
30	VALERO ENERGY CORP COMMON STOCK USD.01	0.705%	49.912%
31	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.705%	50.617%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	FORD MOTOR CO COMMON STOCK USD.01	0.696%	51.313%
33	HUMANA INC COMMON STOCK USD.166	0.672%	51.985%
34	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.669%	52.653%
35	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.662%	53.315%
36	MORGAN STANLEY COMMON STOCK USD.01	0.659%	53.973%
37	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.658%	54.631%
38	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.656%	55.287%
39	LAM RESEARCH CORP COMMON STOCK USD.001	0.648%	55.935%
40	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.641%	56.576%
41	QUALCOMM INC COMMON STOCK USD.0001	0.628%	57.204%
42	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.627%	57.832%
43	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.613%	58.445%
44	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.581%	59.025%
45	DELTA AIR LINES INC COMMON STOCK USD.0001	0.576%	59.602%
46	TRAVELERS COS INC/THE COMMON STOCK	0.576%	60.177%
47	CONOCOPHILLIPS COMMON STOCK USD.01	0.556%	60.734%
48	NUCOR CORP COMMON STOCK USD.4	0.547%	61.281%
49	EATON CORP PLC COMMON STOCK USD.01	0.531%	61.812%
50	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.530%	62.342%
51	FIFTH THIRD BANCORP COMMON STOCK	0.525%	62.868%
52	FEDEX CORP COMMON STOCK USD.1	0.521%	63.389%
53	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.510%	63.899%
54	MARATHON PETROLEUM CORP COMMON STOCK	0.492%	64.391%
55	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.481%	64.872%
56	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.474%	65.346%
57	TYSON FOODS INC CL A COMMON STOCK USD.1	0.459%	65.805%
58	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.459%	66.263%
59	ALLERGAN PLC COMMON STOCK USD.0033	0.454%	66.717%
60	JM SMUCKER CO/THE COMMON STOCK	0.453%	67.170%
61	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.448%	67.619%
62	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.442%	68.061%
63	CORNING INC COMMON STOCK USD.5	0.438%	68.498%
64	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.424%	68.922%
65	METLIFE INC COMMON STOCK USD.01	0.422%	69.344%
66	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.421%	69.765%
67	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.420%	70.186%
68	BEST BUY CO INC COMMON STOCK USD.1	0.415%	70.601%
69	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.409%	71.010%
70	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.396%	71.406%
71	WHIRLPOOL CORP COMMON STOCK USD1.0	0.395%	71.802%
72	AFLAC INC COMMON STOCK USD.1	0.391%	72.193%
73	CA INC COMMON STOCK USD.1	0.383%	72.576%
74	CENTURYLINK INC COMMON STOCK USD1.0	0.380%	72.955%
75	ALLSTATE CORP COMMON STOCK USD.01	0.368%	73.323%
76	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.366%	73.688%
77	TEXTRON INC COMMON STOCK USD.125	0.361%	74.049%
78	PHILLIPS 66 COMMON STOCK	0.356%	74.405%
79	KINDER MORGAN INC COMMON STOCK USD.01	0.350%	74.756%
80	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.347%	75.103%
81	DR HORTON INC COMMON STOCK USD.01	0.347%	75.449%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.340%	75.789%
83	BB+T CORP COMMON STOCK USD5.0	0.334%	76.124%
84	SCHLUMBERGER LTD COMMON STOCK USD.01	0.322%	76.446%
85	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.320%	76.766%
86	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.317%	77.083%
87	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.314%	77.398%
88	NEWMONT MINING CORP COMMON STOCK USD1.6	0.305%	77.703%
89	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.304%	78.007%
90	BUNGE LTD COMMON STOCK USD.01	0.297%	78.304%
91	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.296%	78.600%
92	CARNIVAL CORP COMMON STOCK USD.01	0.295%	78.895%
93	LENNAR CORP A COMMON STOCK USD.1	0.293%	79.189%
94	CHUBB LTD COMMON STOCK	0.289%	79.477%
95	CENTENE CORP COMMON STOCK USD.001	0.287%	79.765%
96	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.284%	80.048%
97	DOVER CORP COMMON STOCK USD1.0	0.280%	80.328%
98	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.274%	80.602%
99	PENTAIR PLC COMMON STOCK USD.01	0.273%	80.875%
100	LOEWS CORP COMMON STOCK USD.01	0.267%	81.142%
101	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.263%	81.405%
102	ARCONIC INC COMMON STOCK	0.251%	81.656%
103	LINCOLN NATIONAL CORP COMMON STOCK	0.246%	81.903%
104	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.245%	82.148%
105	CIGNA CORP COMMON STOCK USD.25	0.240%	82.388%
106	T MOBILE US INC COMMON STOCK USD.0001	0.238%	82.627%
107	TARGA RESOURCES CORP COMMON STOCK USD.001	0.237%	82.863%
108	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.236%	83.099%
109	BAKER HUGHES INC COMMON STOCK USD1.0	0.235%	83.334%
110	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.235%	83.569%
111	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.235%	83.804%
112	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.229%	84.033%
113	ALBEMARLE CORP COMMON STOCK USD.01	0.229%	84.262%
114	WESTROCK CO COMMON STOCK	0.225%	84.487%
115	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.222%	84.709%
116	UNUM GROUP COMMON STOCK USD.1	0.221%	84.931%
117	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.221%	85.151%
118	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.221%	85.372%
119	DAVITA INC COMMON STOCK USD.001	0.213%	85.585%
120	PULTEGROUP INC COMMON STOCK USD.01	0.213%	85.798%
121	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.209%	86.007%
122	KOHL'S CORP COMMON STOCK USD.01	0.208%	86.215%
123	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.208%	86.423%
124	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.206%	86.629%
125	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.205%	86.834%
126	TECHNIPFMC PLC COMMON STOCK USD1.0	0.203%	87.037%
127	M + T BANK CORP COMMON STOCK USD.5	0.202%	87.239%
128	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.200%	87.439%
129	DELL TECHNOLOGIES INC CL V TRACKING STK	0.199%	87.638%
130	ALLY FINANCIAL INC COMMON STOCK USD.1	0.198%	87.836%
131	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.198%	88.034%

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132	MYLAN NV COMMON STOCK EUR.01	0.197%	88.231%
133	NOBLE ENERGY INC COMMON STOCK USD.01	0.194%	88.426%
134	XL GROUP LTD COMMON STOCK	0.194%	88.619%
135	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.193%	88.812%
136	KEYCORP COMMON STOCK USD1.0	0.190%	89.003%
137	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.190%	89.192%
138	BORGWARNER INC COMMON STOCK USD.01	0.184%	89.376%
139	STEEL DYNAMICS INC COMMON STOCK USD.005	0.184%	89.560%
140	OWENS CORNING COMMON STOCK USD.001	0.183%	89.743%
141	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.183%	89.926%
142	YAHOO INC COMMON STOCK USD.001	0.181%	90.108%
143	XEROX CORP COMMON STOCK USD1.0	0.177%	90.285%
144	STATE STREET CORP COMMON STOCK USD1.0	0.174%	90.459%
145	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.174%	90.633%
146	MANPOWERGROUP INC COMMON STOCK USD.01	0.174%	90.807%
147	MARATHON OIL CORP COMMON STOCK USD1.0	0.174%	90.981%
148	HESS CORP COMMON STOCK USD1.0	0.172%	91.153%
149	CONCHO RESOURCES INC COMMON STOCK USD.001	0.172%	91.325%
150	FLUOR CORP COMMON STOCK USD.01	0.163%	91.488%
151	PVH CORP COMMON STOCK USD1.0	0.161%	91.649%
152	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.159%	91.809%
153	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.157%	91.965%
154	MOSAIC CO/THE COMMON STOCK USD.01	0.149%	92.115%
155	LEAR CORP COMMON STOCK USD.01	0.146%	92.261%
156	MACY S INC COMMON STOCK USD.01	0.141%	92.402%
157	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.140%	92.542%
158	ASSURANT INC COMMON STOCK USD.01	0.136%	92.677%
159	PACCAR INC COMMON STOCK USD1.0	0.134%	92.812%
160	HELMERICH + PAYNE COMMON STOCK USD.1	0.132%	92.944%
161	WHOLE FOODS MARKET INC COMMON STOCK	0.132%	93.075%
162	CUMMINS INC COMMON STOCK USD2.5	0.128%	93.203%
163	XPO LOGISTICS INC COMMON STOCK USD.001	0.128%	93.331%
164	PINNACLE FOODS INC COMMON STOCK USD.01	0.125%	93.456%
165	ZIONS BANCORPORATION COMMON STOCK	0.124%	93.580%
166	AUTOLIV INC COMMON STOCK USD1.0	0.123%	93.703%
167	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.122%	93.825%
168	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.122%	93.947%
169	AMDOCS LTD COMMON STOCK GBP.0001	0.119%	94.066%
170	POST HOLDINGS INC COMMON STOCK USD.01	0.115%	94.181%
171	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.110%	94.291%
172	FLEX LTD COMMON STOCK	0.109%	94.400%
173	AVNET INC COMMON STOCK USD1.0	0.109%	94.509%
174	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.109%	94.618%
175	AGCO CORP COMMON STOCK USD.01	0.107%	94.725%
176	NRG ENERGY INC COMMON STOCK USD.01	0.105%	94.830%
177	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.102%	94.932%
178	OLIN CORP COMMON STOCK USD1.0	0.101%	95.033%
179	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.095%	95.128%
180	VALVOLINE INC COMMON STOCK USD.01	0.094%	95.222%
181	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.093%	95.315%

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182	MEDNAX INC COMMON STOCK USD.01	0.092%	95.407%
183	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.090%	95.497%
184	JABIL CIRCUIT INC COMMON STOCK USD.001	0.089%	95.587%
185	MALLINCKRODT PLC COMMON STOCK USD.2	0.086%	95.673%
186	CARLISLE COS INC COMMON STOCK USD1.0	0.086%	95.758%
187	ALCOA CORP COMMON STOCK USD.01	0.085%	95.843%
188	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.083%	95.926%
189	GARMIN LTD COMMON STOCK CHF10.0	0.083%	96.009%
190	STAPLES INC COMMON STOCK USD.0006	0.081%	96.090%
191	CIT GROUP INC COMMON STOCK USD.01	0.080%	96.169%
192	CALPINE CORP COMMON STOCK USD.001	0.078%	96.248%
193	TEGNA INC COMMON STOCK USD1.0	0.078%	96.326%
194	AECOM COMMON STOCK USD.01	0.078%	96.403%
195	ALLEGHANY CORP COMMON STOCK USD1.0	0.077%	96.480%
196	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.077%	96.557%
197	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.076%	96.633%
198	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.076%	96.709%
199	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.074%	96.784%
200	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.072%	96.855%
201	QORVO INC COMMON STOCK USD.0001	0.072%	96.927%
202	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.071%	96.999%
203	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.071%	97.070%
204	SPRINT CORP COMMON STOCK USD.01	0.070%	97.140%
205	INGREDION INC COMMON STOCK USD.01	0.068%	97.208%
206	INVESCO LTD COMMON STOCK USD.2	0.067%	97.275%
207	AMERCO COMMON STOCK USD.25	0.066%	97.341%
208	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.065%	97.407%
209	OSHKOSH CORP COMMON STOCK USD.01	0.064%	97.471%
210	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.064%	97.535%
211	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.063%	97.598%
212	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.063%	97.661%
213	UNITED RENTALS INC COMMON STOCK USD.01	0.062%	97.723%
214	WR BERKLEY CORP COMMON STOCK USD.2	0.060%	97.784%
215	SYNNEX CORP COMMON STOCK USD.001	0.060%	97.843%
216	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.059%	97.902%
217	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.058%	97.960%
218	GENTEX CORP COMMON STOCK USD.06	0.057%	98.018%
219	NEWELL BRANDS INC COMMON STOCK USD1.0	0.055%	98.073%
220	SYMANTEC CORP COMMON STOCK USD.01	0.054%	98.127%
221	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.053%	98.180%
222	PACWEST BANCORP COMMON STOCK	0.053%	98.234%
223	TOLL BROTHERS INC COMMON STOCK USD.01	0.051%	98.285%
224	LKQ CORP COMMON STOCK USD.01	0.050%	98.335%
225	TRANSOCEAN LTD COMMON STOCK CHF.1	0.050%	98.385%
226	APACHE CORP COMMON STOCK USD.625	0.048%	98.433%
227	AUTONATION INC COMMON STOCK USD.01	0.048%	98.481%
228	JONES LANG LASALLE INC COMMON STOCK USD.01	0.046%	98.527%
229	STERIS PLC COMMON STOCK	0.046%	98.572%
230	NAVIENT CORP COMMON STOCK USD.01	0.045%	98.617%
231	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.044%	98.661%

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232	LIBERTY BROADBAND C COMMON STOCK USD.01	0.043%	98.705%
233	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.041%	98.746%
234	BED BATH + BEYOND INC COMMON STOCK USD.01	0.041%	98.787%
235	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.040%	98.827%
236	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.037%	98.863%
237	PERKINELMER INC COMMON STOCK USD1.0	0.035%	98.899%
238	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.035%	98.934%
239	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.034%	98.968%
240	TELEFLEX INC COMMON STOCK USD1.0	0.032%	99.000%
241	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.032%	99.032%
242	ORBITAL ATK INC COMMON STOCK USD.01	0.032%	99.064%
243	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.031%	99.095%
244	MURPHY OIL CORP COMMON STOCK USD1.0	0.031%	99.126%
245	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.030%	99.156%
246	QUANTA SERVICES INC COMMON STOCK USD.00001	0.030%	99.185%
247	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.029%	99.215%
248	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.027%	99.241%
249	SYNOPSIS INC COMMON STOCK USD.01	0.026%	99.267%
250	HUNTSMAN CORP COMMON STOCK USD.01	0.025%	99.292%
251	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.024%	99.316%
252	RALPH LAUREN CORP COMMON STOCK USD.01	0.023%	99.340%
253	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.023%	99.363%
254	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.023%	99.386%
255	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.023%	99.408%
256	COLFAX CORP COMMON STOCK USD.001	0.021%	99.429%
257	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.021%	99.449%
258	VOYA FINANCIAL INC COMMON STOCK USD.01	0.020%	99.470%
259	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.020%	99.490%
260	USG CORP COMMON STOCK USD.1	0.020%	99.510%
261	ADIENT PLC COMMON STOCK USD.001	0.019%	99.529%
262	RYDER SYSTEM INC COMMON STOCK USD.5	0.019%	99.548%
263	TERADYNE INC COMMON STOCK USD.125	0.019%	99.567%
264	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.019%	99.586%
265	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.019%	99.605%
266	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.018%	99.623%
267	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.018%	99.640%
268	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.017%	99.657%
269	NEWS CORP CLASS A COMMON STOCK USD.01	0.016%	99.673%
270	COPA HOLDINGS SA CLASS A COMMON STOCK	0.016%	99.688%
271	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.016%	99.704%
272	ENVISION HEALTHCARE CORP COMMON STOCK	0.015%	99.719%
273	STERICYCLE INC COMMON STOCK USD.01	0.015%	99.734%
274	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.748%
275	RANGE RESOURCES CORP COMMON STOCK USD.01	0.014%	99.762%
276	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.013%	99.775%
277	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	99.789%
278	MICROSEMI CORP COMMON STOCK USD.2	0.011%	99.800%
279	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	0.011%	99.811%
280	FLIR SYSTEMS INC COMMON STOCK USD.01	0.011%	99.823%
281	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	99.834%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.011%	99.844%
283	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.009%	99.853%
284	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	99.862%
285	LIBERTY BROADBAND A COMMON STOCK USD.01	0.009%	99.870%
286	RICE ENERGY INC COMMON STOCK USD.01	0.008%	99.879%
287	PERRIGO CO PLC COMMON STOCK EUR.001	0.008%	99.887%
288	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.894%
289	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.007%	99.901%
290	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.007%	99.908%
291	RSP PERMIAN INC COMMON STOCK USD.01	0.006%	99.915%
292	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.921%
293	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.927%
294	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	99.933%
295	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.938%
296	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.942%
297	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.947%
298	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.005%	99.952%
299	INGEVITY CORP COMMON STOCK USD.01	0.005%	99.956%
300	FIRST SOLAR INC COMMON STOCK USD.001	0.004%	99.960%
301	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.964%
302	COTY INC CL A COMMON STOCK USD.01	0.004%	99.969%
303	ROYAL GOLD INC COMMON STOCK USD.01	0.004%	99.973%
304	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.976%
305	SONOCO PRODUCTS CO COMMON STOCK	0.003%	99.978%
306	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.003%	99.981%
307	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.002%	99.983%
308	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.985%
309	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.987%
310	NEWS CORP CLASS B COMMON STOCK	0.002%	99.989%
311	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.991%
312	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.992%
313	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.001%	99.993%
314	SKECHERS USA INC CL A COMMON STOCK USD.001	0.001%	99.995%
315	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.996%
316	ECHOSTAR CORP A COMMON STOCK USD.001	0.001%	99.997%
317	SAFEWAY CASA LEY CVR COMMON STOCK	0.001%	99.998%
318	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.999%
319	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	99.999%
320	US CELLULAR CORP COMMON STOCK USD1.0	0.000%	100.000%
321	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
322	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	100.000%