

# U.S. Large Cap Value Portfolio-Institutional Class

As of July 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	4.057%	4.057%
2	AT+T INC COMMON STOCK USD1.0	3.922%	7.979%
3	EXXON MOBIL CORP COMMON STOCK	3.800%	11.779%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.309%	15.087%
5	INTEL CORP COMMON STOCK USD.001	3.141%	18.228%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.853%	21.081%
7	WELLS FARGO + CO COMMON STOCK USD1.666	2.240%	23.322%
8	CITIGROUP INC COMMON STOCK USD.01	2.191%	25.513%
9	PFIZER INC COMMON STOCK USD.05	2.090%	27.602%
10	BANK OF AMERICA CORP COMMON STOCK USD.01	1.751%	29.353%
11	WAL MART STORES INC COMMON STOCK USD.1	1.749%	31.102%
12	CHEVRON CORP COMMON STOCK USD.75	1.540%	32.642%
13	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.506%	34.148%
14	TIME WARNER INC COMMON STOCK USD.01	1.503%	35.651%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.385%	37.036%
16	MEDTRONIC PLC COMMON STOCK USD.1	1.378%	38.415%
17	AETNA INC COMMON STOCK USD.01	1.074%	39.489%
18	ANTHEM INC COMMON STOCK USD.01	1.039%	40.528%
19	ABBOTT LABORATORIES COMMON STOCK	0.968%	41.496%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.935%	42.432%
21	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.894%	43.326%
22	CSX CORP COMMON STOCK USD1.0	0.848%	44.173%
23	GENERAL MOTORS CO COMMON STOCK USD.01	0.840%	45.013%
24	MORGAN STANLEY COMMON STOCK USD.01	0.766%	45.779%
25	VALERO ENERGY CORP COMMON STOCK USD.01	0.747%	46.526%
26	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.735%	47.262%
27	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.711%	47.973%
28	HP INC COMMON STOCK USD.01	0.709%	48.681%
29	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.705%	49.386%
30	DANAHER CORP COMMON STOCK USD.01	0.701%	50.087%
31	FORD MOTOR CO COMMON STOCK USD.01	0.683%	50.769%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.682%	51.452%
33	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.672%	52.124%
34	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.669%	52.793%
35	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.662%	53.455%
36	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.637%	54.092%
37	HUMANA INC COMMON STOCK USD.166	0.632%	54.724%
38	LAM RESEARCH CORP COMMON STOCK USD.001	0.629%	55.353%
39	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.620%	55.972%
40	QUALCOMM INC COMMON STOCK USD.0001	0.612%	56.584%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.586%	57.169%
42	TRAVELERS COS INC/THE COMMON STOCK	0.576%	57.745%
43	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.571%	58.316%
44	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.567%	58.883%
45	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.565%	59.448%
46	DELTA AIR LINES INC COMMON STOCK USD.0001	0.541%	59.990%
47	NVIDIA CORP COMMON STOCK USD.001	0.538%	60.527%
48	CONOCOPHILLIPS COMMON STOCK USD.01	0.533%	61.061%
49	NUCOR CORP COMMON STOCK USD.4	0.529%	61.590%
50	EATON CORP PLC COMMON STOCK USD.01	0.524%	62.114%
51	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.512%	62.626%
52	FIFTH THIRD BANCORP COMMON STOCK	0.507%	63.133%
53	FEDEX CORP COMMON STOCK USD.1	0.501%	63.634%
54	MARATHON PETROLEUM CORP COMMON STOCK	0.499%	64.133%
55	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.498%	64.631%
56	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.489%	65.121%
57	ALLERGAN PLC COMMON STOCK USD.0033	0.484%	65.604%
58	TYSON FOODS INC CL A COMMON STOCK USD.1	0.479%	66.083%
59	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.455%	66.538%
60	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.447%	66.985%
61	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.442%	67.427%
62	METLIFE INC COMMON STOCK USD.01	0.434%	67.860%
63	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.424%	68.284%
64	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.422%	68.706%
65	JM SMUCKER CO/THE COMMON STOCK	0.421%	69.127%
66	CORNING INC COMMON STOCK USD.5	0.414%	69.541%
67	AFLAC INC COMMON STOCK USD.1	0.403%	69.944%
68	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.401%	70.346%
69	KINDER MORGAN INC COMMON STOCK USD.01	0.399%	70.745%
70	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.398%	71.143%
71	BEST BUY CO INC COMMON STOCK USD.1	0.385%	71.528%
72	ANDEAVOR COMMON STOCK USD.167	0.381%	71.910%
73	BB+T CORP COMMON STOCK USD5.0	0.379%	72.288%
74	DR HORTON INC COMMON STOCK USD.01	0.372%	72.661%
75	WHIRLPOOL CORP COMMON STOCK USD1.0	0.368%	73.029%
76	ALLSTATE CORP COMMON STOCK USD.01	0.366%	73.395%
77	TEXTRON INC COMMON STOCK USD.125	0.364%	73.759%
78	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.355%	74.114%
79	CA INC COMMON STOCK USD.1	0.353%	74.467%
80	PHILLIPS 66 COMMON STOCK	0.350%	74.817%
81	CENTURYLINK INC COMMON STOCK USD1.0	0.349%	75.167%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.340%	75.507%
83	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.325%	75.832%
84	CENTENE CORP COMMON STOCK USD.001	0.323%	76.155%
85	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.318%	76.473%
86	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.314%	76.787%
87	CHUBB LTD COMMON STOCK	0.314%	77.101%
88	NEWMONT MINING CORP COMMON STOCK USD1.6	0.309%	77.410%
89	CARNIVAL CORP COMMON STOCK USD.01	0.307%	77.717%
90	SCHLUMBERGER LTD COMMON STOCK USD.01	0.300%	78.017%
91	LENNAR CORP A COMMON STOCK USD.1	0.295%	78.312%
92	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.288%	78.600%
93	BUNGE LTD COMMON STOCK USD.01	0.285%	78.885%
94	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.282%	79.166%
95	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.281%	79.448%
96	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.278%	79.725%
97	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.276%	80.001%
98	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.273%	80.274%
99	CIGNA CORP COMMON STOCK USD.25	0.270%	80.544%
100	DOVER CORP COMMON STOCK USD1.0	0.269%	80.813%
101	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.265%	81.078%
102	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.265%	81.343%
103	LOEWS CORP COMMON STOCK USD.01	0.256%	81.599%
104	LINCOLN NATIONAL CORP COMMON STOCK	0.256%	81.855%
105	CONCHO RESOURCES INC COMMON STOCK USD.001	0.253%	82.108%
106	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.247%	82.355%
107	PENTAIR PLC COMMON STOCK USD.01	0.245%	82.600%
108	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.243%	82.844%
109	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.242%	83.086%
110	DAVITA INC COMMON STOCK USD.001	0.242%	83.328%
111	WESTROCK CO COMMON STOCK	0.238%	83.566%
112	UNUM GROUP COMMON STOCK USD.1	0.233%	83.799%
113	ARCONIC INC COMMON STOCK	0.229%	84.028%
114	ALLY FINANCIAL INC COMMON STOCK USD.1	0.228%	84.256%
115	TARGA RESOURCES CORP COMMON STOCK USD.001	0.226%	84.482%
116	PULTEGROUP INC COMMON STOCK USD.01	0.225%	84.707%
117	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.223%	84.930%
118	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.223%	85.154%
119	T MOBILE US INC COMMON STOCK USD.0001	0.222%	85.376%
120	KOHL'S CORP COMMON STOCK USD.01	0.221%	85.597%
121	ALBEMARLE CORP COMMON STOCK USD.01	0.220%	85.817%
122	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.208%	86.025%
123	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.206%	86.231%
124	MYLAN NV COMMON STOCK EUR.01	0.205%	86.436%
125	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.204%	86.641%
126	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.204%	86.845%
127	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.195%	87.039%
128	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.194%	87.234%
129	XEROX CORP COMMON STOCK USD1.0	0.192%	87.426%
130	OWENS CORNING COMMON STOCK USD.001	0.192%	87.618%
131	BORGWARNER INC COMMON STOCK USD.01	0.191%	87.809%

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132	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.191%	88.000%
133	TECHNIPFMC PLC COMMON STOCK USD1.0	0.189%	88.189%
134	STATE STREET CORP COMMON STOCK USD1.0	0.189%	88.378%
135	NOBLE ENERGY INC COMMON STOCK USD.01	0.185%	88.563%
136	M + T BANK CORP COMMON STOCK USD.5	0.183%	88.746%
137	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.183%	88.930%
138	XL GROUP LTD COMMON STOCK	0.181%	89.111%
139	STEEL DYNAMICS INC COMMON STOCK USD.005	0.181%	89.292%
140	KEYCORP COMMON STOCK USD1.0	0.176%	89.469%
141	MANPOWERGROUP INC COMMON STOCK USD.01	0.176%	89.644%
142	DELL TECHNOLOGIES INC CL V TRACKING STK	0.174%	89.819%
143	PVH CORP COMMON STOCK USD1.0	0.171%	89.990%
144	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.171%	90.161%
145	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.171%	90.332%
146	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.169%	90.501%
147	XPO LOGISTICS INC COMMON STOCK USD.001	0.169%	90.670%
148	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.167%	90.837%
149	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.162%	90.999%
150	HESS CORP COMMON STOCK USD1.0	0.158%	91.157%
151	MARATHON OIL CORP COMMON STOCK USD1.0	0.154%	91.311%
152	NRG ENERGY INC COMMON STOCK USD.01	0.152%	91.463%
153	FLUOR CORP COMMON STOCK USD.01	0.149%	91.612%
154	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.149%	91.761%
155	WHOLE FOODS MARKET INC COMMON STOCK	0.149%	91.909%
156	LEAR CORP COMMON STOCK USD.01	0.148%	92.057%
157	ASSURANT INC COMMON STOCK USD.01	0.141%	92.198%
158	PACCAR INC COMMON STOCK USD1.0	0.138%	92.336%
159	MACY S INC COMMON STOCK USD.01	0.135%	92.471%
160	ZIONS BANCORPORATION COMMON STOCK	0.133%	92.603%
161	MOSAIC CO/THE COMMON STOCK USD.01	0.132%	92.736%
162	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.131%	92.866%
163	CUMMINS INC COMMON STOCK USD2.5	0.129%	92.995%
164	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.123%	93.118%
165	AMDOCS LTD COMMON STOCK GBP.0001	0.120%	93.239%
166	AUTOLIV INC COMMON STOCK USD1.0	0.120%	93.359%
167	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.119%	93.478%
168	AGCO CORP COMMON STOCK USD.01	0.118%	93.596%
169	POST HOLDINGS INC COMMON STOCK USD.01	0.116%	93.712%
170	PINNACLE FOODS INC COMMON STOCK USD.01	0.112%	93.824%
171	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.111%	93.935%
172	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.110%	94.045%
173	VIACOM INC CLASS B COMMON STOCK USD.001	0.107%	94.153%
174	OLIN CORP COMMON STOCK USD1.0	0.105%	94.258%
175	LKQ CORP COMMON STOCK USD.01	0.105%	94.362%
176	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.104%	94.466%
177	DOLLAR TREE INC COMMON STOCK USD.01	0.103%	94.569%
178	NEWELL BRANDS INC COMMON STOCK USD1.0	0.099%	94.668%
179	JABIL INC COMMON STOCK USD.001	0.097%	94.765%
180	FLEX LTD COMMON STOCK	0.096%	94.861%
181	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.096%	94.956%

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182	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.094%	95.050%
183	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.093%	95.143%
184	CIT GROUP INC COMMON STOCK USD.01	0.093%	95.236%
185	VALVOLINE INC COMMON STOCK USD.01	0.090%	95.326%
186	CARLISLE COS INC COMMON STOCK USD1.0	0.090%	95.416%
187	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.089%	95.505%
188	ALCOA CORP COMMON STOCK USD.01	0.088%	95.593%
189	HELMERICH + PAYNE COMMON STOCK USD.1	0.087%	95.680%
190	MALLINCKRODT PLC COMMON STOCK USD.2	0.086%	95.766%
191	SYNNEX CORP COMMON STOCK USD.001	0.086%	95.852%
192	CALPINE CORP COMMON STOCK USD.001	0.085%	95.937%
193	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.085%	96.023%
194	STAPLES INC COMMON STOCK USD.0006	0.085%	96.108%
195	OSHKOSH CORP COMMON STOCK USD.01	0.082%	96.190%
196	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.082%	96.273%
197	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.081%	96.354%
198	GARMIN LTD COMMON STOCK CHF10.0	0.081%	96.434%
199	AMERCO COMMON STOCK USD.25	0.077%	96.511%
200	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.077%	96.588%
201	AECOM COMMON STOCK USD.01	0.076%	96.664%
202	ALLEGHANY CORP COMMON STOCK USD1.0	0.076%	96.740%
203	AVNET INC COMMON STOCK USD1.0	0.075%	96.815%
204	MEDNAX INC COMMON STOCK USD.01	0.075%	96.890%
205	QORVO INC COMMON STOCK USD.0001	0.073%	96.963%
206	JONES LANG LASALLE INC COMMON STOCK USD.01	0.073%	97.036%
207	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.072%	97.107%
208	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.071%	97.178%
209	INGREDION INC COMMON STOCK USD.01	0.070%	97.248%
210	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.069%	97.318%
211	INVESCO LTD COMMON STOCK USD.2	0.069%	97.386%
212	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.068%	97.454%
213	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.067%	97.521%
214	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.066%	97.588%
215	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.066%	97.653%
216	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.064%	97.717%
217	GENTEX CORP COMMON STOCK USD.06	0.062%	97.779%
218	SPRINT CORP COMMON STOCK USD.01	0.062%	97.841%
219	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.061%	97.902%
220	STERIS PLC COMMON STOCK	0.061%	97.963%
221	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.060%	98.023%
222	WR BERKLEY CORP COMMON STOCK USD.2	0.059%	98.082%
223	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.056%	98.138%
224	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.056%	98.194%
225	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.055%	98.249%
226	PACWEST BANCORP COMMON STOCK	0.054%	98.303%
227	LIBERTY BROADBAND C COMMON STOCK USD.01	0.052%	98.355%
228	TOLL BROTHERS INC COMMON STOCK USD.01	0.050%	98.406%
229	AUTONATION INC COMMON STOCK USD.01	0.049%	98.454%
230	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.048%	98.503%
231	APACHE CORP COMMON STOCK USD.625	0.048%	98.551%

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232	ONEOK INC COMMON STOCK USD.01	0.048%	98.599%
233	TEGNA INC COMMON STOCK USD1.0	0.046%	98.645%
234	NAVIENT CORP COMMON STOCK USD.01	0.043%	98.689%
235	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.038%	98.727%
236	ADIENT PLC COMMON STOCK USD.001	0.038%	98.765%
237	ANALOG DEVICES INC COMMON STOCK USD.167	0.036%	98.801%
238	PERKINELMER INC COMMON STOCK USD1.0	0.035%	98.836%
239	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.035%	98.871%
240	BED BATH + BEYOND INC COMMON STOCK USD.01	0.033%	98.905%
241	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.033%	98.938%
242	QUANTA SERVICES INC COMMON STOCK USD.00001	0.033%	98.971%
243	PERRIGO CO PLC COMMON STOCK EUR.001	0.032%	99.003%
244	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.032%	99.035%
245	TELEFLEX INC COMMON STOCK USD1.0	0.032%	99.067%
246	MURPHY OIL CORP COMMON STOCK USD1.0	0.032%	99.099%
247	ORBITAL ATK INC COMMON STOCK USD.01	0.030%	99.129%
248	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.028%	99.157%
249	VOYA FINANCIAL INC COMMON STOCK USD.01	0.028%	99.185%
250	ROYAL GOLD INC COMMON STOCK USD.01	0.027%	99.212%
251	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.027%	99.238%
252	HUNTSMAN CORP COMMON STOCK USD.01	0.027%	99.265%
253	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.026%	99.291%
254	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.025%	99.316%
255	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.025%	99.341%
256	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.025%	99.366%
257	STERICYCLE INC COMMON STOCK USD.01	0.025%	99.391%
258	RALPH LAUREN CORP COMMON STOCK USD.01	0.025%	99.415%
259	SYNOPSIS INC COMMON STOCK USD.01	0.025%	99.440%
260	COLFAX CORP COMMON STOCK USD.001	0.024%	99.464%
261	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.024%	99.487%
262	COPA HOLDINGS SA CLASS A COMMON STOCK	0.022%	99.510%
263	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	99.531%
264	COTY INC CL A COMMON STOCK USD.01	0.020%	99.551%
265	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.019%	99.569%
266	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.588%
267	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.018%	99.606%
268	NEWS CORP CLASS A COMMON STOCK USD.01	0.018%	99.624%
269	USG CORP COMMON STOCK USD.1	0.018%	99.642%
270	TERADYNE INC COMMON STOCK USD.125	0.017%	99.659%
271	WILLIAMS COS INC COMMON STOCK USD1.0	0.017%	99.676%
272	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.017%	99.693%
273	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.016%	99.709%
274	FLIR SYSTEMS INC COMMON STOCK USD.01	0.015%	99.724%
275	ENVISION HEALTHCARE CORP COMMON STOCK	0.015%	99.739%
276	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.014%	99.754%
277	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	99.768%
278	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.014%	99.781%
279	RANGE RESOURCES CORP COMMON STOCK USD.01	0.012%	99.793%
280	MICROSEMI CORP COMMON STOCK USD.2	0.012%	99.805%
281	RICE ENERGY INC COMMON STOCK USD.01	0.011%	99.816%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.011%	99.826%
283	LIBERTY BROADBAND A COMMON STOCK USD.01	0.010%	99.837%
284	BRITISH AMERICAN TOB SP ADR ADR	0.010%	99.847%
285	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	99.857%
286	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.009%	99.866%
287	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	99.875%
288	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.008%	99.883%
289	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.892%
290	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.007%	99.899%
291	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.007%	99.906%
292	CARS.COM INC COMMON STOCK USD.01	0.007%	99.913%
293	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.007%	99.920%
294	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.926%
295	RSP PERMIAN INC COMMON STOCK USD.01	0.006%	99.932%
296	FIRST SOLAR INC COMMON STOCK USD.001	0.005%	99.937%
297	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.942%
298	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.947%
299	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.004%	99.951%
300	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.955%
301	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.004%	99.959%
302	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.963%
303	ECHOSTAR CORP A COMMON STOCK USD.001	0.003%	99.966%
304	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.003%	99.970%
305	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.003%	99.973%
306	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.976%
307	HOWARD HUGHES CORP/THE COMMON STOCK	0.003%	99.979%
308	SONOCO PRODUCTS CO COMMON STOCK	0.002%	99.981%
309	NEWS CORP CLASS B COMMON STOCK	0.002%	99.984%
310	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.986%
311	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.987%
312	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.989%
313	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.991%
314	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.002%	99.992%
315	SKECHERS USA INC CL A COMMON STOCK USD.001	0.001%	99.994%
316	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.995%
317	LOGMEIN INC COMMON STOCK USD.01	0.001%	99.996%
318	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.001%	99.997%
319	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
320	SAFeway CASA LEY CVR COMMON STOCK	0.001%	99.999%
321	WEX INC COMMON STOCK USD.01	0.001%	99.999%
322	VIACOM INC CLASS A COMMON STOCK USD.001	0.000%	100.000%
323	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
324	SAFeway PDC LLC CVR COMMON STOCK	0.000%	100.000%