

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

As of September 30, 2017 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>26,943,050,178.56</b>			<b>99.986%</b>
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,094,624,255.34	4.062%	4.062%
2	EXXON MOBIL CORP COMMON STOCK		1,052,980,222.90	3.908%	7.970%
3	AT+T INC COMMON STOCK USD1.0		1,043,888,412.34	3.874%	11.844%
4	INTEL CORP COMMON STOCK USD.001		874,515,844.16	3.245%	15.089%
5	COMCAST CORP CLASS A COMMON STOCK USD.01		816,229,294.40	3.029%	18.118%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		809,877,088.29	3.005%	21.123%
7	WELLS FARGO + CO COMMON STOCK USD1.666		766,387,452.70	2.844%	23.967%
8	CITIGROUP INC COMMON STOCK USD.01		588,859,686.96	2.185%	26.153%
9	PFIZER INC COMMON STOCK USD.05		583,397,476.20	2.165%	28.318%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		477,085,353.08	1.770%	30.088%
11	CHEVRON CORP COMMON STOCK USD.75		472,574,777.50	1.754%	31.842%
12	WAL MART STORES INC COMMON STOCK USD.1		443,074,272.68	1.644%	33.486%
13	TIME WARNER INC COMMON STOCK USD.01		389,776,762.20	1.446%	34.933%
14	CVS HEALTH CORP COMMON STOCK USD.01		382,209,204.48	1.418%	36.351%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		362,184,372.00	1.344%	37.695%
16	MEDTRONIC PLC COMMON STOCK USD.1		331,084,621.56	1.229%	38.924%
17	AETNA INC COMMON STOCK USD.01		287,015,912.18	1.065%	39.989%
18	ANTHEM INC COMMON STOCK USD.01		274,817,311.48	1.020%	41.009%
19	MORGAN STANLEY COMMON STOCK USD.01		264,918,188.67	0.983%	41.992%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		255,310,604.43	0.947%	42.939%
21	ABBOTT LABORATORIES COMMON STOCK		251,939,933.68	0.935%	43.874%

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<b>Equity</b>		<b>26,943,050,178.56</b>			<b>99.986%</b>
22	GENERAL MOTORS CO COMMON STOCK USD.01		244,534,536.54	0.907%	44.782%
23	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		237,910,124.54	0.883%	45.665%
24	VALERO ENERGY CORP COMMON STOCK USD.01		216,177,300.36	0.802%	46.467%
25	QUALCOMM INC COMMON STOCK USD.0001		216,105,304.32	0.802%	47.269%
26	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		207,761,470.56	0.771%	48.040%
27	MICRON TECHNOLOGY INC COMMON STOCK USD.1		207,114,021.81	0.769%	48.808%
28	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		198,749,680.80	0.738%	49.546%
29	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		196,080,267.24	0.728%	50.274%
30	HP INC COMMON STOCK USD.01		192,014,182.04	0.713%	50.986%
31	DANAHER CORP COMMON STOCK USD.01		191,242,221.00	0.710%	51.696%
32	FORD MOTOR CO COMMON STOCK USD.01		190,626,511.32	0.707%	52.403%
33	LAM RESEARCH CORP COMMON STOCK USD.001		189,203,029.92	0.702%	53.105%
34	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		183,457,684.05	0.681%	53.786%
35	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		179,545,404.12	0.666%	54.452%
36	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		173,526,180.48	0.644%	55.096%
37	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		173,301,686.72	0.643%	55.740%
38	HUMANA INC COMMON STOCK USD.166		172,577,990.43	0.640%	56.380%
39	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		162,937,089.96	0.605%	56.985%
40	CONOCOPHILLIPS COMMON STOCK USD.01		157,389,081.85	0.584%	57.569%
41	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		148,154,745.18	0.550%	58.118%
42	MONDELEZ INTERNATIONAL INC A COMMON STOCK		144,216,425.42	0.535%	58.654%
43	TRAVELERS COS INC/THE COMMON STOCK		142,776,354.12	0.530%	59.184%
44	DELTA AIR LINES INC COMMON STOCK USD.0001		142,276,437.18	0.528%	59.712%
45	FEDEX CORP COMMON STOCK USD.1		140,770,943.20	0.522%	60.234%
46	EATON CORP PLC COMMON STOCK USD.01		138,506,123.00	0.514%	60.748%
47	TYSON FOODS INC CL A COMMON STOCK USD.1		138,069,882.60	0.512%	61.260%
48	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		137,444,045.13	0.510%	61.770%
49	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		135,913,735.65	0.504%	62.275%
50	NUCOR CORP COMMON STOCK USD.4		135,487,347.60	0.503%	62.778%
51	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		135,031,896.33	0.501%	63.279%
52	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01		134,980,828.17	0.501%	63.780%
53	REPUBLIC SERVICES INC COMMON STOCK USD.01		132,852,010.86	0.493%	64.273%
54	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		132,127,025.75	0.490%	64.763%
55	MARATHON PETROLEUM CORP COMMON STOCK		129,740,463.12	0.481%	65.244%
56	FIFTH THIRD BANCORP COMMON STOCK		124,185,872.40	0.461%	65.705%
57	KINDER MORGAN INC COMMON STOCK USD.01		117,697,705.58	0.437%	66.142%
58	DR HORTON INC COMMON STOCK USD.01		114,641,585.52	0.425%	66.567%
59	ANDEAVOR COMMON STOCK USD.167		113,286,859.95	0.420%	66.988%

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<b>Equity</b>			<b>26,943,050,178.56</b>		<b>99.986%</b>
60	CSX CORP COMMON STOCK USD1.0		113,158,687.40	0.420%	67.408%
61	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		110,830,732.32	0.411%	67.819%
62	ARCHER DANIELS MIDLAND CO COMMON STOCK		110,711,131.05	0.411%	68.230%
63	CORNING INC COMMON STOCK USD.5		110,212,294.72	0.409%	68.639%
64	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		108,890,433.84	0.404%	69.043%
65	CENTENE CORP COMMON STOCK USD.001		108,336,821.33	0.402%	69.445%
66	AFLAC INC COMMON STOCK USD.1		106,769,029.80	0.396%	69.841%
67	METLIFE INC COMMON STOCK USD.01		106,198,579.70	0.394%	70.235%
68	WESTERN DIGITAL CORP COMMON STOCK USD.01		105,609,139.20	0.392%	70.627%
69	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		103,811,882.26	0.385%	71.012%
70	TEXTRON INC COMMON STOCK USD.125		103,640,281.32	0.385%	71.397%
71	ALLERGAN PLC COMMON STOCK USD.0033		101,847,443.10	0.378%	71.775%
72	WHIRLPOOL CORP COMMON STOCK USD1.0		100,489,736.28	0.373%	72.148%
73	CA INC COMMON STOCK USD.1		98,483,016.80	0.365%	72.513%
74	PHILLIPS 66 COMMON STOCK		97,639,770.20	0.362%	72.876%
75	BEST BUY CO INC COMMON STOCK USD.1		97,502,931.84	0.362%	73.238%
76	BB+T CORP COMMON STOCK USD5.0		97,432,982.48	0.362%	73.599%
77	ALLSTATE CORP COMMON STOCK USD.01		95,837,957.67	0.356%	73.955%
78	EASTMAN CHEMICAL CO COMMON STOCK USD.01		94,219,273.88	0.350%	74.304%
79	JM SMUCKER CO/THE COMMON STOCK		93,973,734.05	0.349%	74.653%
80	DXC TECHNOLOGY CO COMMON STOCK USD.01		92,311,810.84	0.343%	74.996%
81	REGIONS FINANCIAL CORP COMMON STOCK USD.01		92,094,865.74	0.342%	75.338%
82	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		89,323,383.28	0.331%	75.669%
83	KRAFT HEINZ CO/THE COMMON STOCK USD.01		81,625,640.25	0.303%	75.972%
84	CARNIVAL CORP COMMON STOCK USD.01		80,552,624.68	0.299%	76.271%
85	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		80,540,840.24	0.299%	76.570%
86	CHUBB LTD COMMON STOCK		79,647,959.35	0.296%	76.865%
87	SCHLUMBERGER LTD COMMON STOCK USD.01		79,137,697.28	0.294%	77.159%
88	LENNAR CORP A COMMON STOCK USD.1		76,926,590.40	0.285%	77.444%
89	DOVER CORP COMMON STOCK USD1.0		75,873,623.02	0.282%	77.726%
90	CENTURYLINK INC COMMON STOCK USD1.0		75,430,051.20	0.280%	78.006%
91	CIGNA CORP COMMON STOCK USD.25		75,402,249.00	0.280%	78.286%
92	SUNTRUST BANKS INC COMMON STOCK USD1.0		75,105,188.90	0.279%	78.565%
93	L3 TECHNOLOGIES INC COMMON STOCK USD.01		74,062,976.79	0.275%	78.839%
94	INGERSOLL RAND PLC COMMON STOCK USD1.0		74,047,570.53	0.275%	79.114%
95	JUNIPER NETWORKS INC COMMON STOCK USD.00001		72,952,615.78	0.271%	79.385%
96	KANSAS CITY SOUTHERN COMMON STOCK USD.01		72,108,962.64	0.268%	79.652%
97	CONCHO RESOURCES INC COMMON STOCK USD.001		71,457,836.56	0.265%	79.918%

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<b>Equity</b>		<b>26,943,050,178.56</b>			<b>99.986%</b>
98	PENTAIR PLC COMMON STOCK USD.01		70,803,922.12	0.263%	80.180%
99	MOLSON COORS BREWING CO B COMMON STOCK USD.01		70,628,151.88	0.262%	80.442%
100	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		69,525,487.90	0.258%	80.701%
101	TE CONNECTIVITY LTD COMMON STOCK CHF.57		69,048,359.42	0.256%	80.957%
102	NEWMONT MINING CORP COMMON STOCK USD1.6		68,152,331.61	0.253%	81.210%
103	ALBEMARLE CORP COMMON STOCK USD.01		67,181,201.36	0.249%	81.459%
104	ALLY FINANCIAL INC COMMON STOCK USD.1		67,113,640.32	0.249%	81.708%
105	LINCOLN NATIONAL CORP COMMON STOCK		66,668,404.00	0.247%	81.955%
106	BUNGE LTD COMMON STOCK USD.01		65,832,798.80	0.244%	82.200%
107	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		65,433,519.60	0.243%	82.443%
108	PULTEGROUP INC COMMON STOCK USD.01		65,347,369.17	0.243%	82.685%
109	LOEWS CORP COMMON STOCK USD.01		65,291,569.20	0.242%	82.927%
110	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		64,796,546.27	0.240%	83.168%
111	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		63,709,587.04	0.236%	83.404%
112	KOHL'S CORP COMMON STOCK USD.01		63,346,861.60	0.235%	83.639%
113	WESTROCK CO COMMON STOCK		62,031,702.15	0.230%	83.870%
114	UNUM GROUP COMMON STOCK USD.1		61,580,767.48	0.229%	84.098%
115	ARCONIC INC COMMON STOCK		60,423,269.44	0.224%	84.322%
116	TARGA RESOURCES CORP COMMON STOCK USD.001		59,710,999.70	0.222%	84.544%
117	T MOBILE US INC COMMON STOCK USD.0001		58,242,926.12	0.216%	84.760%
118	NVIDIA CORP COMMON STOCK USD.001		57,616,855.92	0.214%	84.974%
119	DAVITA INC COMMON STOCK USD.001		57,536,556.88	0.214%	85.187%
120	OWENS CORNING COMMON STOCK USD.001		57,390,760.70	0.213%	85.400%
121	DOWDUPONT INC COMMON STOCK USD.01		56,938,490.42	0.211%	85.612%
122	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		55,481,094.00	0.206%	85.818%
123	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		55,060,644.60	0.204%	86.022%
124	BORGLWARNER INC COMMON STOCK USD.01		54,334,128.16	0.202%	86.223%
125	DELL TECHNOLOGIES INC CL V TRACKING STK		54,309,050.74	0.202%	86.425%
126	XEROX CORP COMMON STOCK USD1.0		54,207,571.76	0.201%	86.626%
127	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		53,549,796.24	0.199%	86.825%
128	STEEL DYNAMICS INC COMMON STOCK USD.005		53,117,029.08	0.197%	87.022%
129	ARROW ELECTRONICS INC COMMON STOCK USD1.0		52,436,969.20	0.195%	87.217%
130	XPO LOGISTICS INC COMMON STOCK USD.001		51,283,771.38	0.190%	87.407%
131	GENERAL ELECTRIC CO COMMON STOCK USD.06		50,980,120.62	0.189%	87.596%
132	EVEREST RE GROUP LTD COMMON STOCK USD.01		50,376,895.86	0.187%	87.783%
133	GOODYEAR TIRE + RUBBER CO COMMON STOCK		50,351,140.00	0.187%	87.970%
134	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		50,230,982.40	0.186%	88.156%
135	MANPOWERGROUP INC COMMON STOCK USD.01		50,140,893.04	0.186%	88.342%

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<b>Equity</b>			<b>26,943,050,178.56</b>		<b>99.986%</b>
136	STATE STREET CORP COMMON STOCK USD1.0		50,095,348.06	0.186%	88.528%
137	PVH CORP COMMON STOCK USD1.0		48,506,375.28	0.180%	88.708%
138	TECHNIPFMC PLC COMMON STOCK USD1.0		47,996,909.04	0.178%	88.886%
139	TARGET CORP COMMON STOCK USD.0833		47,793,792.27	0.177%	89.064%
140	FREEMPORT MCMORAN INC COMMON STOCK USD.1		47,728,895.76	0.177%	89.241%
141	KEYCORP COMMON STOCK USD1.0		47,671,323.48	0.177%	89.418%
142	LEAR CORP COMMON STOCK USD.01		47,493,844.32	0.176%	89.594%
143	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		47,381,910.95	0.176%	89.770%
144	NOBLE ENERGY INC COMMON STOCK USD.01		47,074,735.64	0.175%	89.945%
145	M + T BANK CORP COMMON STOCK USD.5		45,672,876.48	0.169%	90.114%
146	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01		44,936,099.73	0.167%	90.281%
147	MARATHON OIL CORP COMMON STOCK USD1.0		44,371,004.88	0.165%	90.446%
148	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		44,347,657.08	0.165%	90.610%
149	AMERICAN FINANCIAL GROUP INC COMMON STOCK		44,230,564.75	0.164%	90.774%
150	MCKESSON CORP COMMON STOCK USD.01		43,586,683.89	0.162%	90.936%
151	HESS CORP COMMON STOCK USD1.0		43,063,353.99	0.160%	91.096%
152	MYLAN NV COMMON STOCK EUR.01		42,849,098.62	0.159%	91.255%
153	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		42,719,247.30	0.159%	91.413%
154	XL GROUP LTD COMMON STOCK		41,820,629.40	0.155%	91.569%
155	ALCOA CORP COMMON STOCK USD.01		41,394,923.64	0.154%	91.722%
156	NRG ENERGY INC COMMON STOCK USD.01		40,929,669.60	0.152%	91.874%
157	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		40,490,563.62	0.150%	92.024%
158	BAKER HUGHES A GE CO COMMON STOCK USD.0001		38,286,979.02	0.142%	92.166%
159	PACCAR INC COMMON STOCK USD1.0		37,768,424.64	0.140%	92.307%
160	FLUOR CORP COMMON STOCK USD.01		37,483,608.70	0.139%	92.446%
161	AUTOLIV INC COMMON STOCK USD1.0		37,128,451.20	0.138%	92.583%
162	ZIONS BANCORPORATION COMMON STOCK		35,808,487.68	0.133%	92.716%
163	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		34,540,318.12	0.128%	92.844%
164	CUMMINS INC COMMON STOCK USD2.5		33,436,625.76	0.124%	92.969%
165	ASSURANT INC COMMON STOCK USD.01		33,181,546.56	0.123%	93.092%
166	VULCAN MATERIALS CO COMMON STOCK USD1.0		32,906,624.40	0.122%	93.214%
167	RELIANCE STEEL + ALUMINUM COMMON STOCK		32,447,962.98	0.120%	93.334%
168	DOLLAR TREE INC COMMON STOCK USD.01		32,085,199.20	0.119%	93.453%
169	MACYS INC COMMON STOCK USD.01		32,080,898.64	0.119%	93.572%
170	POST HOLDINGS INC COMMON STOCK USD.01		31,979,514.84	0.119%	93.691%
171	OLIN CORP COMMON STOCK USD1.0		31,600,728.25	0.117%	93.808%
172	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		31,574,505.06	0.117%	93.925%
173	LKQ CORP COMMON STOCK USD.01		31,368,596.08	0.116%	94.042%

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<b>Equity</b>			<b>26,943,050,178.56</b>		<b>99.986%</b>
174	AGCO CORP COMMON STOCK USD.01		31,360,659.78	0.116%	94.158%
175	AMDOCS LTD COMMON STOCK GBP.0001		30,981,593.28	0.115%	94.273%
176	MOSAIC CO/THE COMMON STOCK USD.01		30,710,306.88	0.114%	94.387%
177	NEWELL BRANDS INC COMMON STOCK USD1.0		29,309,809.65	0.109%	94.496%
178	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		28,826,382.24	0.107%	94.603%
179	CARLISLE COS INC COMMON STOCK USD1.0		28,705,104.09	0.107%	94.709%
180	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		28,472,201.03	0.106%	94.815%
181	PINNACLE FOODS INC COMMON STOCK USD.01		28,005,982.24	0.104%	94.919%
182	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		26,912,668.14	0.100%	95.019%
183	FLEX LTD COMMON STOCK		25,717,617.63	0.095%	95.114%
184	OSHKOSH CORP COMMON STOCK USD.01		25,633,622.40	0.095%	95.209%
185	CIT GROUP INC COMMON STOCK USD.01		24,695,203.50	0.092%	95.301%
186	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		24,622,015.99	0.091%	95.392%
187	JABIL INC COMMON STOCK USD.001		24,371,050.85	0.090%	95.483%
188	VALVOLINE INC COMMON STOCK USD.01		24,241,015.40	0.090%	95.573%
189	SYNNEX CORP COMMON STOCK USD.001		23,669,894.49	0.088%	95.661%
190	GARMIN LTD COMMON STOCK CHF10.0		23,657,587.59	0.088%	95.749%
191	HELMERICH + PAYNE COMMON STOCK USD.1		23,249,345.49	0.086%	95.835%
192	HOLLYFRONTIER CORP COMMON STOCK USD.01		23,202,160.74	0.086%	95.921%
193	AECOM COMMON STOCK USD.01		22,773,205.89	0.085%	96.005%
194	CALPINE CORP COMMON STOCK USD.001		22,699,837.00	0.084%	96.090%
195	VIACOM INC CLASS B COMMON STOCK USD.001		22,209,137.28	0.082%	96.172%
196	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		21,988,883.74	0.082%	96.254%
197	QORVO INC COMMON STOCK USD.0001		21,292,420.68	0.079%	96.333%
198	CNA FINANCIAL CORP COMMON STOCK USD2.5		20,684,658.75	0.077%	96.409%
199	AVNET INC COMMON STOCK USD1.0		19,948,522.80	0.074%	96.483%
200	GENTEX CORP COMMON STOCK USD.06		19,921,473.00	0.074%	96.557%
201	JONES LANG LASALLE INC COMMON STOCK USD.01		19,776,672.50	0.073%	96.631%
202	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		19,609,074.98	0.073%	96.704%
203	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		19,440,293.95	0.072%	96.776%
204	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01		19,253,956.68	0.071%	96.847%
205	AMERCO COMMON STOCK USD.25		19,201,628.20	0.071%	96.918%
206	ASSURED GUARANTY LTD COMMON STOCK USD.01		18,494,102.50	0.069%	96.987%
207	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		18,231,763.15	0.068%	97.055%
208	MICRO FOCUS INTL SPN ADR ADR		18,148,101.40	0.067%	97.122%
209	INVESCO LTD COMMON STOCK USD.2		18,007,196.16	0.067%	97.189%
210	MEDNAX INC COMMON STOCK USD.01		17,836,631.12	0.066%	97.255%
211	ALLEGHANY CORP COMMON STOCK USD1.0		17,816,407.59	0.066%	97.321%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>26,943,050,178.56</b>			<b>99.986%</b>
212	INGREDION INC COMMON STOCK USD.01		17,732,270.40	0.066%	97.387%
213	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		17,469,736.28	0.065%	97.452%
214	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		17,375,991.00	0.064%	97.516%
215	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		17,324,549.27	0.064%	97.581%
216	STERIS PLC COMMON STOCK		16,978,192.40	0.063%	97.644%
217	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001		16,628,819.35	0.062%	97.705%
218	RALPH LAUREN CORP COMMON STOCK USD.01		16,398,984.60	0.061%	97.766%
219	QUANTA SERVICES INC COMMON STOCK USD.00001		16,333,567.49	0.061%	97.827%
220	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		16,040,442.30	0.060%	97.886%
221	LIBERTY BROADBAND C COMMON STOCK USD.01		15,704,201.10	0.058%	97.945%
222	SPRINT CORP COMMON STOCK USD.01		15,669,371.24	0.058%	98.003%
223	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		15,629,193.47	0.058%	98.061%
224	WR BERKLEY CORP COMMON STOCK USD.2		15,402,924.60	0.057%	98.118%
225	PACWEST BANCORP COMMON STOCK		14,727,756.31	0.055%	98.173%
226	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		14,467,854.00	0.054%	98.226%
227	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		14,182,003.37	0.053%	98.279%
228	AUTONATION INC COMMON STOCK USD.01		14,086,887.36	0.052%	98.331%
229	TOLL BROTHERS INC COMMON STOCK USD.01		14,050,201.88	0.052%	98.383%
230	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		13,716,976.68	0.051%	98.434%
231	PERRIGO CO PLC COMMON STOCK EUR.001		13,641,940.05	0.051%	98.485%
232	ADIANT PLC COMMON STOCK USD.001		13,635,272.56	0.051%	98.535%
233	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		13,157,731.24	0.049%	98.584%
234	STERICYCLE INC COMMON STOCK USD.01		12,643,293.46	0.047%	98.631%
235	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		12,586,565.52	0.047%	98.678%
236	WABTEC CORP COMMON STOCK USD.01		12,348,765.00	0.046%	98.724%
237	DENTSPLY SIRONA INC COMMON STOCK USD.01		12,267,569.29	0.046%	98.769%
238	WILLIAMS COS INC COMMON STOCK USD1.0		12,227,574.50	0.045%	98.815%
239	APACHE CORP COMMON STOCK USD.625		11,617,857.00	0.043%	98.858%
240	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		11,299,072.00	0.042%	98.900%
241	TEGNA INC COMMON STOCK USD1.0		10,725,064.73	0.040%	98.939%
242	NAVIENT CORP COMMON STOCK USD.01		10,361,486.92	0.038%	98.978%
243	ORBITAL ATK INC COMMON STOCK USD.01		10,269,965.00	0.038%	99.016%
244	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		10,165,961.88	0.038%	99.054%
245	US FOODS HOLDING CORP COMMON STOCK USD.01		10,028,893.80	0.037%	99.091%
246	PERKINELMER INC COMMON STOCK USD1.0		9,495,651.66	0.035%	99.126%
247	ONEOK INC COMMON STOCK USD.01		8,993,098.41	0.033%	99.160%
248	MURPHY OIL CORP COMMON STOCK USD1.0		8,209,908.48	0.030%	99.190%
249	ROYAL GOLD INC COMMON STOCK USD.01		7,509,141.00	0.028%	99.218%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>26,943,050,178.56</b>		<b>99.986%</b>	
250	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		7,508,988.63	0.028%	99.246%
251	VOYA FINANCIAL INC COMMON STOCK USD.01		7,357,152.04	0.027%	99.273%
252	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,135,242.02	0.026%	99.300%
253	HUNTSMAN CORP COMMON STOCK USD.01		7,090,565.22	0.026%	99.326%
254	TREEHOUSE FOODS INC COMMON STOCK USD.01		6,912,252.88	0.026%	99.352%
255	SYNOPSIS INC COMMON STOCK USD.01		6,732,469.06	0.025%	99.376%
256	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,583,579.40	0.024%	99.401%
257	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		6,259,679.58	0.023%	99.424%
258	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		6,245,635.72	0.023%	99.447%
259	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		6,228,165.00	0.023%	99.470%
260	COPA HOLDINGS SA CLASS A COMMON STOCK		6,220,771.62	0.023%	99.494%
261	COLFAX CORP COMMON STOCK USD.001		6,171,464.40	0.023%	99.516%
262	COTY INC CL A COMMON STOCK USD.01		6,163,574.16	0.023%	99.539%
263	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		5,606,484.09	0.021%	99.560%
264	SYNCHRONY FINANCIAL COMMON STOCK USD.001		4,960,237.50	0.018%	99.579%
265	USG CORP COMMON STOCK USD.1		4,913,465.85	0.018%	99.597%
266	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		4,906,209.55	0.018%	99.615%
267	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		4,874,106.25	0.018%	99.633%
268	TERADYNE INC COMMON STOCK USD.125		4,863,548.25	0.018%	99.651%
269	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		4,547,990.16	0.017%	99.668%
270	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		4,490,099.58	0.017%	99.685%
271	NEWS CORP CLASS A COMMON STOCK USD.01		4,334,853.12	0.016%	99.701%
272	REALOGY HOLDINGS CORP COMMON STOCK USD.01		4,323,402.45	0.016%	99.717%
273	FLIR SYSTEMS INC COMMON STOCK USD.01		4,118,234.40	0.015%	99.732%
274	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		4,050,197.25	0.015%	99.747%
275	LIBERTY VENTURES SER A TRACKING STK USD.01		3,428,023.30	0.013%	99.760%
276	ENVISION HEALTHCARE CORP COMMON STOCK		3,084,648.80	0.011%	99.771%
277	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,992,426.58	0.011%	99.782%
278	TELEFLEX INC COMMON STOCK USD1.0		2,981,554.34	0.011%	99.793%
279	RICE ENERGY INC COMMON STOCK USD.01		2,954,976.58	0.011%	99.804%
280	MICROSEMI CORP COMMON STOCK USD.2		2,950,009.92	0.011%	99.815%
281	RANGE RESOURCES CORP COMMON STOCK USD.01		2,832,659.65	0.011%	99.826%
282	HYATT HOTELS CORP CL A COMMON STOCK USD.01		2,725,433.32	0.010%	99.836%
283	COMERICA INC COMMON STOCK USD5.0		2,662,999.20	0.010%	99.846%
284	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		2,612,621.34	0.010%	99.856%
285	LIBERTY BROADBAND A COMMON STOCK USD.01		2,577,329.88	0.010%	99.865%
286	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,458,905.36	0.009%	99.874%
287	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,286,914.16	0.008%	99.883%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>26,943,050,178.56</b>		<b>99.986%</b>
288	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		2,189,428.08	0.008%	99.891%
289	SNAP ON INC COMMON STOCK USD1.0		2,033,688.48	0.008%	99.898%
290	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01		1,873,536.42	0.007%	99.905%
291	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,665,316.68	0.006%	99.912%
292	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		1,596,757.80	0.006%	99.917%
293	RSP PERMIAN INC COMMON STOCK USD.01		1,499,061.42	0.006%	99.923%
294	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,433,363.69	0.005%	99.928%
295	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,347,097.26	0.005%	99.933%
296	TRINITY INDUSTRIES INC COMMON STOCK USD.01		1,258,678.30	0.005%	99.938%
297	FIRST SOLAR INC COMMON STOCK USD.001		1,241,604.56	0.005%	99.943%
298	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		1,138,253.90	0.004%	99.947%
299	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		1,069,878.86	0.004%	99.951%
300	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		926,992.32	0.003%	99.954%
301	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		905,833.50	0.003%	99.958%
302	ECHOSTAR CORP A COMMON STOCK USD.001		846,145.55	0.003%	99.961%
303	LIBERTY MEDIA CORP BRAVES C TRACKING STK		794,084.48	0.003%	99.964%
304	EMCOR GROUP INC COMMON STOCK USD.01		696,228.30	0.003%	99.966%
305	HOWARD HUGHES CORP/THE COMMON STOCK		672,318.93	0.002%	99.969%
306	NEWS CORP CLASS B COMMON STOCK		558,776.40	0.002%	99.971%
307	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		544,635.12	0.002%	99.973%
308	CALATLANTIC GROUP INC COMMON STOCK USD.01		519,889.59	0.002%	99.975%
309	CBS CORP CLASS A VOTING COMMON STOCK USD.001		422,654.76	0.002%	99.976%
310	LIBERTY MEDIA CORP BRAVES A TRACKING STK		398,588.07	0.001%	99.978%
311	LENNAR CORP B SHS COMMON STOCK USD.1		379,934.24	0.001%	99.979%
312	ANTERO RESOURCES CORP COMMON STOCK USD.01		376,468.20	0.001%	99.981%
313	SKECHERS USA INC CL A COMMON STOCK USD.001		345,288.58	0.001%	99.982%
314	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		281,760.35	0.001%	99.983%
315	LOGMEIN INC COMMON STOCK USD.01		225,492.45	0.001%	99.984%
316	SAFEWAY CASA LEY CVR COMMON STOCK		198,997.53	0.001%	99.985%
317	VALIDUS HOLDINGS LTD COMMON STOCK USD.175		112,543.27	0.000%	99.985%
318	VIACOM INC CLASS A COMMON STOCK USD.001		98,869.80	0.000%	99.985%
319	SEABOARD CORP COMMON STOCK USD1.0		58,565.00	0.000%	99.986%
320	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	99.986%
<b>Index Future</b>			<b>3,894,182.35</b>		<b>0.014%</b>
321	S+P500 EMINI FUT DEC17 XCME 20171215	185,184,960.00	3,894,182.35	0.014%	100.000%
<b>Total</b>			<b>26,946,944,360.91</b>		<b>100.00%</b>