

U.S. Large Cap Value Portfolio- Institutional Class

As of April 30, 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		28,598,792,848.81			100.024%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,208,416,243.02	4.226%	4.226%
2	INTEL CORP COMMON STOCK USD.001		1,191,567,998.72	4.167%	8.394%
3	EXXON MOBIL CORP COMMON STOCK		1,038,538,783.00	3.632%	12.026%
4	WELLS FARGO + CO COMMON STOCK USD1.666		971,470,451.76	3.398%	15.424%
5	AT+T INC COMMON STOCK USD1.0		949,687,526.40	3.322%	18.745%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		800,568,589.74	2.800%	21.545%
7	PFIZER INC COMMON STOCK USD.05		764,439,900.91	2.674%	24.219%
8	CHEVRON CORP COMMON STOCK USD.75		735,551,841.51	2.573%	26.792%
9	COMCAST CORP CLASS A COMMON STOCK USD.01		677,274,124.29	2.369%	29.160%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		604,671,591.04	2.115%	31.275%
11	WALMART INC COMMON STOCK USD.1		503,317,761.88	1.760%	33.036%
12	CITIGROUP INC COMMON STOCK USD.01		407,067,521.24	1.424%	34.459%
13	TIME WARNER INC COMMON STOCK USD.01		363,659,436.00	1.272%	35.731%
14	MEDTRONIC PLC COMMON STOCK USD.1		343,194,706.62	1.200%	36.931%
15	CVS HEALTH CORP COMMON STOCK USD.01		328,205,469.12	1.148%	38.079%
16	AETNA INC COMMON STOCK USD.01		325,160,350.55	1.137%	39.217%
17	ANTHEM INC COMMON STOCK USD.01		324,855,102.37	1.136%	40.353%
18	VALERO ENERGY CORP COMMON STOCK USD.01		302,865,190.41	1.059%	41.412%
19	MORGAN STANLEY COMMON STOCK USD.01		275,585,965.28	0.964%	42.376%
20	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		261,233,822.28	0.914%	43.290%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,598,792,848.81			100.024%
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		260,302,357.69	0.910%	44.200%
22	QUALCOMM INC COMMON STOCK USD.0001		258,440,889.75	0.904%	45.104%
23	ABBOTT LABORATORIES COMMON STOCK		244,857,918.11	0.856%	45.960%
24	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		243,434,410.17	0.851%	46.812%
25	MICRON TECHNOLOGY INC COMMON STOCK USD.1		242,133,300.86	0.847%	47.659%
26	GENERAL MOTORS CO COMMON STOCK USD.01		222,491,304.42	0.778%	48.437%
27	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		220,967,205.90	0.773%	49.210%
28	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		207,453,124.80	0.726%	49.935%
29	HP INC COMMON STOCK USD.01		206,732,704.01	0.723%	50.658%
30	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		201,369,349.05	0.704%	51.362%
31	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		198,760,325.13	0.695%	52.058%
32	HUMANA INC COMMON STOCK USD.166		198,499,425.90	0.694%	52.752%
33	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		196,147,301.70	0.686%	53.438%
34	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		193,848,991.29	0.678%	54.116%
35	CONOCOPHILLIPS COMMON STOCK USD.01		193,200,634.00	0.676%	54.792%
36	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		192,787,116.09	0.674%	55.466%
37	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		192,262,473.08	0.672%	56.138%
38	DANAHER CORP COMMON STOCK USD.01		184,466,810.88	0.645%	56.783%
39	FORD MOTOR CO COMMON STOCK USD.01		180,424,468.76	0.631%	57.414%
40	ANDEAVOR COMMON STOCK USD.167		179,419,298.24	0.628%	58.042%
41	MARATHON PETROLEUM CORP COMMON STOCK		173,889,556.83	0.608%	58.650%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		154,078,713.18	0.539%	59.189%
43	NUCOR CORP COMMON STOCK USD.4		153,521,238.78	0.537%	59.726%
44	TRAVELERS COS INC/THE COMMON STOCK		153,357,559.60	0.536%	60.262%
45	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		152,771,079.12	0.534%	60.797%
46	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		148,487,392.90	0.519%	61.316%
47	DOWDUPONT INC COMMON STOCK USD.01		142,881,104.28	0.500%	61.816%
48	MONDELEZ INTERNATIONAL INC A COMMON STOCK		141,277,754.00	0.494%	62.310%
49	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		137,511,112.85	0.481%	62.791%
50	TYSON FOODS INC CL A COMMON STOCK USD.1		137,383,942.80	0.480%	63.271%
51	CENTENE CORP COMMON STOCK USD.001		136,524,583.12	0.477%	63.749%
52	EATON CORP PLC COMMON STOCK USD.01		136,321,931.97	0.477%	64.226%
53	DR HORTON INC COMMON STOCK USD.01		134,396,809.90	0.470%	64.696%
54	FIFTH THIRD BANCORP COMMON STOCK		132,279,571.76	0.463%	65.158%
55	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		126,423,129.25	0.442%	65.600%
56	REPUBLIC SERVICES INC COMMON STOCK USD.01		125,901,754.44	0.440%	66.041%
57	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		123,251,876.06	0.431%	66.472%
58	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		122,263,914.96	0.428%	66.899%

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Equity		28,598,792,848.81			100.024%
59	AFLAC INC COMMON STOCK USD.1		121,293,213.30	0.424%	67.324%
60	TEXTRON INC COMMON STOCK USD.125		120,585,093.46	0.422%	67.745%
61	REGIONS FINANCIAL CORP COMMON STOCK USD.01		116,566,468.70	0.408%	68.153%
62	KINDER MORGAN INC COMMON STOCK USD.01		111,567,243.62	0.390%	68.543%
63	DXC TECHNOLOGY CO COMMON STOCK USD.01		110,778,472.58	0.387%	68.931%
64	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		110,744,872.00	0.387%	69.318%
65	BB+T CORP COMMON STOCK USD5.0		110,724,926.40	0.387%	69.705%
66	PHILLIPS 66 COMMON STOCK		109,733,516.47	0.384%	70.089%
67	CONCHO RESOURCES INC COMMON STOCK USD.001		109,373,197.94	0.383%	70.472%
68	EASTMAN CHEMICAL CO COMMON STOCK USD.01		107,555,775.36	0.376%	70.848%
69	SCHLUMBERGER LTD COMMON STOCK USD.01		105,093,018.72	0.368%	71.215%
70	CA INC COMMON STOCK USD.1		104,988,398.40	0.367%	71.583%
71	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		104,539,671.60	0.366%	71.948%
72	JM SMUCKER CO/THE COMMON STOCK		102,332,269.76	0.358%	72.306%
73	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		101,892,194.80	0.356%	72.662%
74	CORNING INC COMMON STOCK USD.5		99,587,641.02	0.348%	73.011%
75	CENTURYLINK INC COMMON STOCK USD1.0		98,139,114.08	0.343%	73.354%
76	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		96,606,329.60	0.338%	73.692%
77	WESTERN DIGITAL CORP COMMON STOCK USD.01		96,307,223.12	0.337%	74.029%
78	ALLSTATE CORP COMMON STOCK USD.01		93,983,108.32	0.329%	74.357%
79	LAM RESEARCH CORP COMMON STOCK USD.001		91,521,978.18	0.320%	74.678%
80	MYLAN NV COMMON STOCK EUR.01		89,862,346.80	0.314%	74.992%
81	METLIFE INC COMMON STOCK USD.01		88,478,332.53	0.309%	75.301%
82	TARGET CORP COMMON STOCK USD.0833		86,570,926.20	0.303%	75.604%
83	KOHL'S CORP COMMON STOCK USD.01		86,201,687.68	0.301%	75.906%
84	SUNTRUST BANKS INC COMMON STOCK USD1.0		85,904,466.00	0.300%	76.206%
85	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		85,736,169.54	0.300%	76.506%
86	WHIRLPOOL CORP COMMON STOCK USD1.0		84,422,493.15	0.295%	76.801%
87	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		82,564,408.29	0.289%	77.090%
88	MCKESSON CORP COMMON STOCK USD.01		81,355,261.47	0.285%	77.374%
89	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		81,220,983.47	0.284%	77.659%
90	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		81,103,391.52	0.284%	77.942%
91	XPO LOGISTICS INC COMMON STOCK USD.001		80,149,713.00	0.280%	78.222%
92	CHUBB LTD COMMON STOCK		79,891,992.90	0.279%	78.502%
93	CARNIVAL CORP COMMON STOCK USD.01		79,817,186.04	0.279%	78.781%
94	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		77,649,377.12	0.272%	79.053%
95	ALLY FINANCIAL INC COMMON STOCK USD.1		77,281,812.90	0.270%	79.323%
96	L3 TECHNOLOGIES INC COMMON STOCK USD.01		76,991,221.64	0.269%	79.592%

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Equity			28,598,792,848.81		100.024%
97	DOVER CORP COMMON STOCK USD1.0		76,961,208.60	0.269%	79.861%
98	LENNAR CORP A COMMON STOCK USD.1		76,410,394.56	0.267%	80.129%
99	ALLERGAN PLC COMMON STOCK USD.0033		76,354,523.70	0.267%	80.396%
100	TE CONNECTIVITY LTD COMMON STOCK CHF.57		76,272,417.25	0.267%	80.662%
101	STEEL DYNAMICS INC COMMON STOCK USD.005		76,090,247.84	0.266%	80.929%
102	FREEMONT MCMORAN INC COMMON STOCK USD.1		75,318,642.36	0.263%	81.192%
103	PENTAIR PLC COMMON STOCK USD.01		73,499,699.60	0.257%	81.449%
104	PULTEGROUP INC COMMON STOCK USD.01		72,592,247.64	0.254%	81.703%
105	KANSAS CITY SOUTHERN COMMON STOCK USD.01		72,145,644.74	0.252%	81.955%
106	MOLSON COORS BREWING CO B COMMON STOCK USD.01		71,872,539.96	0.251%	82.207%
107	NEWMONT MINING CORP COMMON STOCK USD1.6		71,386,433.19	0.250%	82.456%
108	PVH CORP COMMON STOCK USD1.0		71,086,042.02	0.249%	82.705%
109	INGERSOLL RAND PLC COMMON STOCK USD1.0		69,663,011.01	0.244%	82.949%
110	CIGNA CORP COMMON STOCK USD.25		69,303,597.00	0.242%	83.191%
111	LOEWS CORP COMMON STOCK USD.01		68,408,102.30	0.239%	83.430%
112	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		67,669,525.44	0.237%	83.667%
113	FEDEX CORP COMMON STOCK USD.1		66,008,332.80	0.231%	83.898%
114	JUNIPER NETWORKS INC COMMON STOCK USD.00001		64,776,600.94	0.227%	84.124%
115	QURATE RETAIL GROUP INC A COMMON STOCK USD.01		64,658,911.61	0.226%	84.350%
116	ARCHER DANIELS MIDLAND CO COMMON STOCK		63,524,058.50	0.222%	84.573%
117	WESTROCK CO COMMON STOCK		62,507,568.60	0.219%	84.791%
118	BUNGE LTD COMMON STOCK USD.01		61,694,604.43	0.216%	85.007%
119	DAVITA INC COMMON STOCK USD.001		60,930,913.68	0.213%	85.220%
120	MACY S INC COMMON STOCK USD.01		60,046,503.40	0.210%	85.430%
121	LINCOLN NATIONAL CORP COMMON STOCK		59,492,866.72	0.208%	85.638%
122	NOBLE ENERGY INC COMMON STOCK USD.01		58,400,289.21	0.204%	85.842%
123	UNUM GROUP COMMON STOCK USD.1		58,268,678.48	0.204%	86.046%
124	MARATHON OIL CORP COMMON STOCK USD1.0		58,238,086.00	0.204%	86.250%
125	T MOBILE US INC COMMON STOCK USD.0001		58,126,813.65	0.203%	86.453%
126	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		58,122,546.80	0.203%	86.657%
127	OWENS CORNING COMMON STOCK USD.001		57,510,960.36	0.201%	86.858%
128	KRAFT HEINZ CO/THE COMMON STOCK USD.01		57,110,797.56	0.200%	87.057%
129	AUTOLIV INC COMMON STOCK USD1.0		56,035,178.85	0.196%	87.253%
130	LEAR CORP COMMON STOCK USD.01		55,584,685.24	0.194%	87.448%
131	XEROX CORP COMMON STOCK USD1.0		54,707,872.55	0.191%	87.639%
132	FLUOR CORP COMMON STOCK USD.01		53,440,945.65	0.187%	87.826%
133	XL GROUP LTD COMMON STOCK		52,865,589.69	0.185%	88.011%
134	TECHNIPFMC PLC COMMON STOCK USD1.0		52,785,110.40	0.185%	88.196%

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Equity			28,598,792,848.81		100.024%
135	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		52,767,021.36	0.185%	88.380%
136	HESS CORP COMMON STOCK USD1.0		52,339,103.09	0.183%	88.563%
137	BORGWARNER INC COMMON STOCK USD.01		51,905,372.48	0.182%	88.745%
138	HOLLYFRONTIER CORP COMMON STOCK USD.01		51,886,429.98	0.181%	88.926%
139	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		51,747,807.30	0.181%	89.107%
140	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		51,289,617.60	0.179%	89.287%
141	DELL TECHNOLOGIES INC CL V TRACKING STK		50,482,587.38	0.177%	89.463%
142	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		49,659,305.20	0.174%	89.637%
143	ARROW ELECTRONICS INC COMMON STOCK USD1.0		48,739,448.80	0.170%	89.807%
144	ALBEMARLE CORP COMMON STOCK USD.01		47,787,317.76	0.167%	89.974%
145	ZIONS BANCORPORATION COMMON STOCK		47,572,767.75	0.166%	90.141%
146	KEYCORP COMMON STOCK USD1.0		46,594,971.60	0.163%	90.304%
147	IQVIA HOLDINGS INC COMMON STOCK USD.01		46,050,217.92	0.161%	90.465%
148	NRG ENERGY INC COMMON STOCK USD.01		44,808,268.00	0.157%	90.622%
149	JONES LANG LASALLE INC COMMON STOCK USD.01		44,501,290.79	0.156%	90.777%
150	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		44,240,817.90	0.155%	90.932%
151	AMERICAN FINANCIAL GROUP INC COMMON STOCK		43,910,791.92	0.154%	91.086%
152	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		43,426,806.39	0.152%	91.237%
153	TARGA RESOURCES CORP COMMON STOCK USD.001		41,734,160.16	0.146%	91.383%
154	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		41,554,754.64	0.145%	91.529%
155	EVEREST RE GROUP LTD COMMON STOCK USD.01		41,344,295.65	0.145%	91.673%
156	STATE STREET CORP COMMON STOCK USD1.0		40,852,326.72	0.143%	91.816%
157	MANPOWERGROUP INC COMMON STOCK USD.01		40,735,751.84	0.142%	91.959%
158	RELIANCE STEEL + ALUMINUM COMMON STOCK		40,099,784.48	0.140%	92.099%
159	GOODYEAR TIRE + RUBBER CO COMMON STOCK		38,901,240.63	0.136%	92.235%
160	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		37,842,033.24	0.132%	92.367%
161	ALCOA CORP COMMON STOCK USD.01		37,834,854.40	0.132%	92.500%
162	M + T BANK CORP COMMON STOCK USD.5		37,321,058.39	0.131%	92.630%
163	BAKER HUGHES A GE CO COMMON STOCK USD.0001		37,310,115.85	0.130%	92.761%
164	AMDOCS LTD COMMON STOCK GBP.0001		37,122,470.75	0.130%	92.890%
165	ARCONIC INC COMMON STOCK		36,794,177.68	0.129%	93.019%
166	CARLISLE COS INC COMMON STOCK USD1.0		36,751,012.20	0.129%	93.148%
167	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		36,655,088.99	0.128%	93.276%
168	LKQ CORP COMMON STOCK USD.01		36,226,272.72	0.127%	93.403%
169	DOLLAR TREE INC COMMON STOCK USD.01		35,437,108.40	0.124%	93.527%
170	RALPH LAUREN CORP COMMON STOCK USD.01		34,766,206.80	0.122%	93.648%
171	PACCAR INC COMMON STOCK USD1.0		34,491,821.76	0.121%	93.769%
172	UNITED STATES STEEL CORP COMMON STOCK USD1.0		34,331,394.43	0.120%	93.889%

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Equity			28,598,792,848.81		100.024%
173	US FOODS HOLDING CORP COMMON STOCK USD.01		34,058,421.74	0.119%	94.008%
174	MOSAIC CO/THE COMMON STOCK USD.01		33,214,042.40	0.116%	94.124%
175	OSHKOSH CORP COMMON STOCK USD.01		32,769,876.48	0.115%	94.239%
176	DEVON ENERGY CORP COMMON STOCK USD.1		32,178,716.22	0.113%	94.351%
177	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		31,727,278.45	0.111%	94.462%
178	WILLIAMS COS INC COMMON STOCK USD1.0		30,782,008.31	0.108%	94.570%
179	VULCAN MATERIALS CO COMMON STOCK USD1.0		30,730,274.91	0.107%	94.677%
180	GENTEX CORP COMMON STOCK USD.06		30,445,721.88	0.106%	94.784%
181	GENERAL ELECTRIC CO COMMON STOCK USD.06		30,434,831.07	0.106%	94.890%
182	POST HOLDINGS INC COMMON STOCK USD.01		30,277,976.40	0.106%	94.996%
183	PERRIGO CO PLC COMMON STOCK EUR.001		30,188,998.30	0.106%	95.102%
184	AGCO CORP COMMON STOCK USD.01		29,627,895.80	0.104%	95.205%
185	PINNACLE FOODS INC COMMON STOCK USD.01		29,588,268.80	0.103%	95.309%
186	OLIN CORP COMMON STOCK USD1.0		28,933,311.06	0.101%	95.410%
187	GARMIN LTD COMMON STOCK CHF.1		28,556,801.12	0.100%	95.510%
188	WR BERKLEY CORP COMMON STOCK USD.2		28,341,448.96	0.099%	95.609%
189	CUMMINS INC COMMON STOCK USD2.5		28,022,498.84	0.098%	95.707%
190	VIACOM INC CLASS B COMMON STOCK USD.001		27,558,006.32	0.096%	95.804%
191	HELMERICH + PAYNE COMMON STOCK USD.1		27,447,003.35	0.096%	95.900%
192	INVESCO LTD COMMON STOCK USD.2		26,661,062.03	0.093%	95.993%
193	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		25,452,610.80	0.089%	96.082%
194	CIT GROUP INC COMMON STOCK USD.01		25,048,368.15	0.088%	96.169%
195	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		24,919,483.38	0.087%	96.257%
196	SYNNEX CORP COMMON STOCK USD.001		24,612,269.85	0.086%	96.343%
197	QORVO INC COMMON STOCK USD.0001		24,576,601.20	0.086%	96.429%
198	JABIL INC COMMON STOCK USD.001		24,415,820.80	0.085%	96.514%
199	QUANTA SERVICES INC COMMON STOCK USD.00001		24,364,502.50	0.085%	96.599%
200	ASSURANT INC COMMON STOCK USD.01		22,918,835.94	0.080%	96.679%
201	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		22,673,466.00	0.079%	96.759%
202	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		22,599,857.28	0.079%	96.838%
203	APACHE CORP COMMON STOCK USD.625		22,536,627.75	0.079%	96.917%
204	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		21,920,958.58	0.077%	96.993%
205	AUTONATION INC COMMON STOCK USD.01		21,466,663.93	0.075%	97.068%
206	WABTEC CORP COMMON STOCK USD.01		21,369,906.25	0.075%	97.143%
207	VALVOLINE INC COMMON STOCK USD.01		20,964,084.96	0.073%	97.216%
208	AMERCO COMMON STOCK USD.25		20,831,059.36	0.073%	97.289%
209	CNA FINANCIAL CORP COMMON STOCK USD2.5		20,771,102.10	0.073%	97.362%
210	FLEX LTD COMMON STOCK		20,176,767.00	0.071%	97.432%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,598,792,848.81		100.024%
211	AECOM COMMON STOCK USD.01		20,000,375.64	0.070%	97.502%
212	AVNET INC COMMON STOCK USD1.0		19,912,991.08	0.070%	97.572%
213	ADIENT PLC COMMON STOCK USD.001		19,885,785.66	0.070%	97.642%
214	MURPHY OIL CORP COMMON STOCK USD1.0		19,406,677.86	0.068%	97.709%
215	MEDNAX INC COMMON STOCK USD.01		18,990,717.41	0.066%	97.776%
216	NEWELL BRANDS INC COMMON STOCK USD1.0		18,978,908.85	0.066%	97.842%
217	ALLEGHANY CORP COMMON STOCK USD1.0		18,480,812.53	0.065%	97.907%
218	STERIS PLC COMMON STOCK		18,153,605.72	0.063%	97.970%
219	INGREDION INC COMMON STOCK USD.01		17,798,413.65	0.062%	98.033%
220	SNAP ON INC COMMON STOCK USD1.0		17,699,874.50	0.062%	98.094%
221	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		17,218,641.85	0.060%	98.155%
222	PACWEST BANCORP COMMON STOCK		17,176,109.16	0.060%	98.215%
223	COPA HOLDINGS SA CLASS A COMMON STOCK		17,148,063.84	0.060%	98.275%
224	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		16,922,348.10	0.059%	98.334%
225	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		16,651,765.20	0.058%	98.392%
226	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		16,213,695.60	0.057%	98.449%
227	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		16,147,267.80	0.056%	98.505%
228	DISCOVERY INC A COMMON STOCK USD.01		15,237,505.80	0.053%	98.559%
229	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		14,375,802.78	0.050%	98.609%
230	TOLL BROTHERS INC COMMON STOCK USD.01		14,283,976.64	0.050%	98.659%
231	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		14,215,926.15	0.050%	98.709%
232	DISCOVERY INC C COMMON STOCK USD.01		13,804,219.44	0.048%	98.757%
233	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		13,091,738.32	0.046%	98.803%
234	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		13,070,768.04	0.046%	98.848%
235	LIBERTY BROADBAND C COMMON STOCK USD.01		12,239,867.40	0.043%	98.891%
236	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		12,152,920.32	0.043%	98.934%
237	SYNCHRONY FINANCIAL COMMON STOCK USD.001		11,579,481.15	0.040%	98.974%
238	SPRINT CORP COMMON STOCK USD.01		11,298,865.38	0.040%	99.014%
239	DENTSPLY SIRONA INC COMMON STOCK USD.01		11,089,599.96	0.039%	99.053%
240	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		11,031,033.60	0.039%	99.091%
241	MICROSEMI CORP COMMON STOCK USD.2		10,885,386.30	0.038%	99.129%
242	ROYAL GOLD INC COMMON STOCK USD.01		10,832,978.40	0.038%	99.167%
243	STERICYCLE INC COMMON STOCK USD.01		10,364,252.43	0.036%	99.203%
244	ORBITAL ATK INC COMMON STOCK USD.01		10,209,807.50	0.036%	99.239%
245	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		9,880,095.28	0.035%	99.274%
246	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		9,688,787.20	0.034%	99.307%
247	VOYA FINANCIAL INC COMMON STOCK USD.01		9,655,224.60	0.034%	99.341%
248	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		9,436,955.20	0.033%	99.374%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,598,792,848.81			100.024%
249	USG CORP COMMON STOCK USD.1		9,311,997.87	0.033%	99.407%
250	COMERICA INC COMMON STOCK USD5.0		8,799,344.88	0.031%	99.438%
251	HUNTSMAN CORP COMMON STOCK USD.01		8,262,455.11	0.029%	99.466%
252	PERKINELMER INC COMMON STOCK USD1.0		7,842,330.72	0.027%	99.494%
253	COTY INC CL A COMMON STOCK USD.01		7,279,574.20	0.025%	99.519%
254	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,259,227.84	0.025%	99.545%
255	TRINITY INDUSTRIES INC COMMON STOCK USD.01		6,718,833.40	0.023%	99.568%
256	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,563,153.02	0.023%	99.591%
257	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,067,081.05	0.021%	99.612%
258	NEWS CORP CLASS A COMMON STOCK USD.01		6,037,435.76	0.021%	99.634%
259	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		6,006,634.40	0.021%	99.655%
260	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		5,892,829.67	0.021%	99.675%
261	BANK OF THE OZARKS COMMON STOCK USD.01		5,788,645.20	0.020%	99.695%
262	FLIR SYSTEMS INC COMMON STOCK USD.01		5,667,732.00	0.020%	99.715%
263	SKECHERS USA INC CL A COMMON STOCK USD.001		5,348,481.00	0.019%	99.734%
264	ANTERO RESOURCES CORP COMMON STOCK USD.01		5,220,668.00	0.018%	99.752%
265	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		4,965,909.84	0.017%	99.770%
266	FOOT LOCKER INC COMMON STOCK USD.01		4,595,774.40	0.016%	99.786%
267	CARDINAL HEALTH INC COMMON STOCK		4,055,223.15	0.014%	99.800%
268	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,390,581.96	0.012%	99.812%
269	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,219,879.35	0.011%	99.823%
270	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,070,708.17	0.011%	99.834%
271	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,930,335.16	0.010%	99.844%
272	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,855,284.95	0.010%	99.854%
273	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		2,845,311.38	0.010%	99.864%
274	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		2,838,032.00	0.010%	99.874%
275	FIRST SOLAR INC COMMON STOCK USD.001		2,798,959.52	0.010%	99.884%
276	GCI LIBERTY INC CLASS A COMMON STOCK		2,656,643.60	0.009%	99.893%
277	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,542,746.06	0.009%	99.902%
278	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,405,331.85	0.008%	99.910%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,319,150.24	0.008%	99.918%
280	RSP PERMIAN INC COMMON STOCK USD.01		2,149,998.18	0.008%	99.926%
281	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,141,436.16	0.007%	99.933%
282	LIBERTY BROADBAND A COMMON STOCK USD.01		1,928,755.68	0.007%	99.940%
283	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,901,302.74	0.007%	99.947%
284	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,862,693.82	0.007%	99.953%
285	JANUS HENDERSON GROUP PLC COMMON STOCK		1,806,695.28	0.006%	99.960%
286	MGIC INVESTMENT CORP COMMON STOCK USD1.0		1,747,307.64	0.006%	99.966%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,598,792,848.81		100.024%
287	LENNAR CORP B SHS COMMON STOCK USD.1		1,621,579.65	0.006%	99.971%
288	SONOCO PRODUCTS CO COMMON STOCK		1,413,324.48	0.005%	99.976%
289	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,365,957.24	0.005%	99.981%
290	WORLDPAY INC CLASS A COMMON STOCK USD.00001		1,307,642.00	0.005%	99.986%
291	SYNOPSIS INC COMMON STOCK USD.01		1,253,149.05	0.004%	99.990%
292	TERADYNE INC COMMON STOCK USD.125		1,216,686.45	0.004%	99.994%
293	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,104,188.91	0.004%	99.998%
294	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		964,059.12	0.003%	100.001%
295	TEGNA INC COMMON STOCK USD1.0		863,040.50	0.003%	100.004%
296	ECHOSTAR CORP A COMMON STOCK USD.001		776,803.90	0.003%	100.007%
297	HOWARD HUGHES CORP/THE COMMON STOCK		771,345.30	0.003%	100.010%
298	EMCOR GROUP INC COMMON STOCK USD.01		738,475.65	0.003%	100.012%
299	NEWS CORP CLASS B COMMON STOCK		665,210.00	0.002%	100.015%
300	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		615,557.52	0.002%	100.017%
301	LIBERTY MEDIA CORP BRAVES C TRACKING STK		542,316.24	0.002%	100.019%
302	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		324,454.79	0.001%	100.020%
303	LIBERTY MEDIA CORP BRAVES A TRACKING STK		301,054.91	0.001%	100.021%
304	LOGMEIN INC COMMON STOCK USD.01		264,149.40	0.001%	100.022%
305	CBS CORP CLASS A VOTING COMMON STOCK USD.001		250,320.42	0.001%	100.023%
306	BECTON DICKINSON AND CO COMMON STOCK USD1.0		158,135.34	0.001%	100.023%
307	VIACOM INC CLASS A COMMON STOCK USD.001		95,771.70	0.000%	100.024%
308	SEABOARD CORP COMMON STOCK USD1.0		52,091.65	0.000%	100.024%
Index Future			-6,839,346.47		-0.024%
309	S+P500 EMINI FUT JUN18 XCME 20180615	199,186,750.00	-6,839,346.47	-0.024%	100.000%
Total			28,591,953,502.34		100.00%