

U.S. Large Cap Value Portfolio- Institutional Class

As of November 30, 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.

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		28,504,049,499.13			99.952%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,197,886,369.68	4.201%	4.201%
2	EXXON MOBIL CORP COMMON STOCK		1,081,198,984.02	3.791%	7.992%
3	INTEL CORP COMMON STOCK USD.001		1,029,760,778.68	3.611%	11.603%
4	AT+T INC COMMON STOCK USD1.0		1,014,843,601.48	3.559%	15.161%
5	WELLS FARGO + CO COMMON STOCK USD1.666		1,003,861,881.82	3.520%	18.682%
6	COMCAST CORP CLASS A COMMON STOCK USD.01		809,967,206.94	2.840%	21.522%
7	CISCO SYSTEMS INC COMMON STOCK USD.001		804,070,281.20	2.820%	24.341%
8	PFIZER INC COMMON STOCK USD.05		592,548,809.16	2.078%	26.419%
9	WAL MART STORES INC COMMON STOCK USD.1		551,319,574.26	1.933%	28.352%
10	CHEVRON CORP COMMON STOCK USD.75		538,209,142.54	1.887%	30.240%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		530,366,787.54	1.860%	32.100%
12	CITIGROUP INC COMMON STOCK USD.01		524,493,215.00	1.839%	33.939%
13	CVS HEALTH CORP COMMON STOCK USD.01		360,024,902.40	1.262%	35.201%
14	QUALCOMM INC COMMON STOCK USD.0001		351,368,682.22	1.232%	36.433%
15	MEDTRONIC PLC COMMON STOCK USD.1		349,646,135.64	1.226%	37.659%
16	TIME WARNER INC COMMON STOCK USD.01		348,154,919.56	1.221%	38.880%
17	ANTHEM INC COMMON STOCK USD.01		340,062,542.16	1.192%	40.073%
18	AETNA INC COMMON STOCK USD.01		325,228,143.24	1.140%	41.213%
19	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		325,100,886.00	1.140%	42.353%
20	MORGAN STANLEY COMMON STOCK USD.01		283,836,988.11	0.995%	43.348%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,504,049,499.13		99.952%	
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		266,558,953.08	0.935%	44.283%
22	ABBOTT LABORATORIES COMMON STOCK		266,151,687.81	0.933%	45.216%
23	GENERAL MOTORS CO COMMON STOCK USD.01		260,945,843.97	0.915%	46.131%
24	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		247,337,544.44	0.867%	46.999%
25	VALERO ENERGY CORP COMMON STOCK USD.01		240,596,652.24	0.844%	47.842%
26	MICRON TECHNOLOGY INC COMMON STOCK USD.1		223,228,156.23	0.783%	48.625%
27	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		211,258,257.00	0.741%	49.366%
28	HP INC COMMON STOCK USD.01		206,347,906.05	0.724%	50.090%
29	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		202,489,368.24	0.710%	50.800%
30	FORD MOTOR CO COMMON STOCK USD.01		200,932,215.48	0.705%	51.504%
31	DANAHER CORP COMMON STOCK USD.01		200,161,904.88	0.702%	52.206%
32	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		195,190,328.00	0.684%	52.891%
33	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		192,635,793.28	0.675%	53.566%
34	LAM RESEARCH CORP COMMON STOCK USD.001		188,922,489.39	0.662%	54.229%
35	HUMANA INC COMMON STOCK USD.166		184,783,050.46	0.648%	54.877%
36	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		184,755,247.92	0.648%	55.524%
37	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		183,076,230.84	0.642%	56.166%
38	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		178,623,443.52	0.626%	56.793%
39	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		165,325,168.92	0.580%	57.372%
40	TYSON FOODS INC CL A COMMON STOCK USD.1		161,195,853.00	0.565%	57.938%
41	TRAVELERS COS INC/THE COMMON STOCK		157,983,923.67	0.554%	58.492%
42	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		156,891,123.00	0.550%	59.042%
43	DELTA AIR LINES INC COMMON STOCK USD.0001		156,144,111.48	0.548%	59.589%
44	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		154,824,497.18	0.543%	60.132%
45	DR HORTON INC COMMON STOCK USD.01		154,818,609.00	0.543%	60.675%
46	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		153,527,125.44	0.538%	61.214%
47	MONDELEZ INTERNATIONAL INC A COMMON STOCK		152,303,327.78	0.534%	61.748%
48	CONOCOPHILLIPS COMMON STOCK USD.01		148,500,504.96	0.521%	62.268%
49	MARATHON PETROLEUM CORP COMMON STOCK		144,893,816.07	0.508%	62.776%
50	FEDEX CORP COMMON STOCK USD.1		144,440,298.40	0.506%	63.283%
51	NUCOR CORP COMMON STOCK USD.4		143,133,082.50	0.502%	63.785%
52	EATON CORP PLC COMMON STOCK USD.01		141,184,933.74	0.495%	64.280%
53	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		131,905,764.16	0.463%	64.742%
54	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		131,075,685.52	0.460%	65.202%
55	ANDEAVOR COMMON STOCK USD.167		131,016,099.64	0.459%	65.661%
56	FIFTH THIRD BANCORP COMMON STOCK		130,779,589.50	0.459%	66.120%
57	REPUBLIC SERVICES INC COMMON STOCK USD.01		129,487,697.46	0.454%	66.574%
58	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		128,006,971.65	0.449%	67.023%

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Equity		28,504,049,499.13			99.952%
59	CENTENE CORP COMMON STOCK USD.001		126,395,587.20	0.443%	67.466%
60	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		120,754,627.84	0.423%	67.890%
61	CORNING INC COMMON STOCK USD.5		119,310,702.74	0.418%	68.308%
62	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		117,182,949.73	0.411%	68.719%
63	AFLAC INC COMMON STOCK USD.1		114,967,904.80	0.403%	69.122%
64	METLIFE INC COMMON STOCK USD.01		109,735,125.28	0.385%	69.507%
65	TEXTRON INC COMMON STOCK USD.125		108,107,427.69	0.379%	69.886%
66	KINDER MORGAN INC COMMON STOCK USD.01		105,731,567.63	0.371%	70.257%
67	JM SMUCKER CO/THE COMMON STOCK		104,487,901.95	0.366%	70.623%
68	ALLSTATE CORP COMMON STOCK USD.01		104,090,772.42	0.365%	70.988%
69	ARCHER DANIELS MIDLAND CO COMMON STOCK		103,699,325.92	0.364%	71.352%
70	DXC TECHNOLOGY CO COMMON STOCK USD.01		103,340,213.02	0.362%	71.714%
71	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		102,615,272.67	0.360%	72.074%
72	BB+T CORP COMMON STOCK USD5.0		102,604,074.30	0.360%	72.434%
73	PHILLIPS 66 COMMON STOCK		102,328,245.00	0.359%	72.793%
74	REGIONS FINANCIAL CORP COMMON STOCK USD.01		100,507,445.85	0.352%	73.145%
75	CA INC COMMON STOCK USD.1		99,769,147.56	0.350%	73.495%
76	EASTMAN CHEMICAL CO COMMON STOCK USD.01		97,324,911.54	0.341%	73.836%
77	WESTERN DIGITAL CORP COMMON STOCK USD.01		96,392,786.08	0.338%	74.174%
78	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		93,990,703.68	0.330%	74.504%
79	WHIRLPOOL CORP COMMON STOCK USD1.0		91,843,173.09	0.322%	74.826%
80	LENNAR CORP A COMMON STOCK USD.1		91,466,881.54	0.321%	75.147%
81	CONCHO RESOURCES INC COMMON STOCK USD.001		88,898,092.92	0.312%	75.458%
82	ALLERGAN PLC COMMON STOCK USD.0033		86,382,732.54	0.303%	75.761%
83	CHUBB LTD COMMON STOCK		85,977,591.63	0.301%	76.063%
84	BEST BUY CO INC COMMON STOCK USD.1		85,886,445.66	0.301%	76.364%
85	CIGNA CORP COMMON STOCK USD.25		85,401,295.50	0.299%	76.663%
86	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		84,321,984.32	0.296%	76.959%
87	CARNIVAL CORP COMMON STOCK USD.01		82,944,279.36	0.291%	77.250%
88	KRAFT HEINZ CO/THE COMMON STOCK USD.01		82,424,717.94	0.289%	77.539%
89	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		82,225,766.16	0.288%	77.827%
90	PULTEGROUP INC COMMON STOCK USD.01		81,606,502.37	0.286%	78.113%
91	DOVER CORP COMMON STOCK USD1.0		81,120,600.78	0.284%	78.398%
92	TE CONNECTIVITY LTD COMMON STOCK CHF.57		78,508,633.08	0.275%	78.673%
93	ALLY FINANCIAL INC COMMON STOCK USD.1		78,435,417.02	0.275%	78.948%
94	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		78,341,150.32	0.275%	79.223%
95	SUNTRUST BANKS INC COMMON STOCK USD1.0		78,120,339.10	0.274%	79.497%
96	L3 TECHNOLOGIES INC COMMON STOCK USD.01		78,056,395.27	0.274%	79.771%

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Equity		28,504,049,499.13			99.952%
97	SCHLUMBERGER LTD COMMON STOCK USD.01		78,006,026.10	0.274%	80.044%
98	KANSAS CITY SOUTHERN COMMON STOCK USD.01		75,873,699.72	0.266%	80.310%
99	CENTURYLINK INC COMMON STOCK USD1.0		75,804,621.04	0.266%	80.576%
100	PENTAIR PLC COMMON STOCK USD.01		74,054,433.00	0.260%	80.836%
101	JUNIPER NETWORKS INC COMMON STOCK USD.00001		73,127,224.16	0.256%	81.092%
102	INGERSOLL RAND PLC COMMON STOCK USD1.0		72,760,436.58	0.255%	81.347%
103	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		69,917,558.40	0.245%	81.592%
104	LINCOLN NATIONAL CORP COMMON STOCK		69,453,815.00	0.244%	81.836%
105	MYLAN NV COMMON STOCK EUR.01		69,290,761.54	0.243%	82.079%
106	MCKESSON CORP COMMON STOCK USD.01		68,878,160.88	0.242%	82.320%
107	LOEWS CORP COMMON STOCK USD.01		68,592,981.60	0.241%	82.561%
108	UNUM GROUP COMMON STOCK USD.1		68,192,901.52	0.239%	82.800%
109	MOLSON COORS BREWING CO B COMMON STOCK USD.01		67,565,637.70	0.237%	83.037%
110	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		67,393,312.40	0.236%	83.273%
111	NEWMONT MINING CORP COMMON STOCK USD1.6		67,207,537.89	0.236%	83.509%
112	KOHL'S CORP COMMON STOCK USD.01		66,566,242.08	0.233%	83.742%
113	ALBEMARLE CORP COMMON STOCK USD.01		66,200,417.92	0.232%	83.975%
114	OWENS CORNING COMMON STOCK USD.001		65,658,362.70	0.230%	84.205%
115	WESTROCK CO COMMON STOCK		64,912,204.13	0.228%	84.432%
116	NVIDIA CORP COMMON STOCK USD.001		64,688,030.16	0.227%	84.659%
117	XPO LOGISTICS INC COMMON STOCK USD.001		63,842,409.75	0.224%	84.883%
118	BUNGE LTD COMMON STOCK USD.01		62,732,407.24	0.220%	85.103%
119	TARGET CORP COMMON STOCK USD.0833		62,601,010.80	0.220%	85.323%
120	STEEL DYNAMICS INC COMMON STOCK USD.005		62,376,314.00	0.219%	85.541%
121	FREEMONT MCMORAN INC COMMON STOCK USD.1		60,936,943.68	0.214%	85.755%
122	ARCONIC INC COMMON STOCK		59,767,550.68	0.210%	85.965%
123	DOWDUPONT INC COMMON STOCK USD.01		59,183,789.84	0.208%	86.172%
124	DAVITA INC COMMON STOCK USD.001		59,154,439.52	0.207%	86.380%
125	BORGWARNER INC COMMON STOCK USD.01		59,053,762.56	0.207%	86.587%
126	T MOBILE US INC COMMON STOCK USD.0001		58,664,758.05	0.206%	86.792%
127	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		57,144,663.80	0.200%	86.993%
128	DELL TECHNOLOGIES INC CL V TRACKING STK		55,033,546.56	0.193%	87.186%
129	MANPOWERGROUP INC COMMON STOCK USD.01		54,856,230.80	0.192%	87.378%
130	TARGA RESOURCES CORP COMMON STOCK USD.001		54,787,682.60	0.192%	87.570%
131	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		54,185,835.00	0.190%	87.760%
132	ARROW ELECTRONICS INC COMMON STOCK USD1.0		52,645,647.60	0.185%	87.945%
133	PVH CORP COMMON STOCK USD1.0		51,773,225.40	0.182%	88.126%
134	XEROX CORP COMMON STOCK USD1.0		51,594,133.54	0.181%	88.307%

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Equity			28,504,049,499.13		99.952%
135	GOODYEAR TIRE + RUBBER CO COMMON STOCK		50,148,672.21	0.176%	88.483%
136	STATE STREET CORP COMMON STOCK USD1.0		49,948,048.65	0.175%	88.658%
137	LEAR CORP COMMON STOCK USD.01		49,636,939.56	0.174%	88.832%
138	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		49,497,152.70	0.174%	89.006%
139	EVEREST RE GROUP LTD COMMON STOCK USD.01		48,438,050.40	0.170%	89.176%
140	KEYCORP COMMON STOCK USD1.0		48,097,483.72	0.169%	89.344%
141	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		47,957,066.13	0.168%	89.513%
142	M + T BANK CORP COMMON STOCK USD.5		47,916,247.40	0.168%	89.681%
143	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		47,616,073.05	0.167%	89.848%
144	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		46,551,497.30	0.163%	90.011%
145	TECHNIPFMC PLC COMMON STOCK USD1.0		45,866,673.60	0.161%	90.172%
146	NOBLE ENERGY INC COMMON STOCK USD.01		45,248,808.10	0.159%	90.330%
147	NRG ENERGY INC COMMON STOCK USD.01		44,224,516.00	0.155%	90.485%
148	AMERICAN FINANCIAL GROUP INC COMMON STOCK		43,868,013.12	0.154%	90.639%
149	AUTOLIV INC COMMON STOCK USD1.0		43,182,594.00	0.151%	90.791%
150	FLUOR CORP COMMON STOCK USD.01		43,101,698.27	0.151%	90.942%
151	MARATHON OIL CORP COMMON STOCK USD1.0		42,243,083.96	0.148%	91.090%
152	HESS CORP COMMON STOCK USD1.0		42,135,779.08	0.148%	91.238%
153	LKQ CORP COMMON STOCK USD.01		41,441,102.82	0.145%	91.383%
154	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		41,396,606.50	0.145%	91.528%
155	ZIONS BANCORPORATION COMMON STOCK		41,338,970.40	0.145%	91.673%
156	XL GROUP LTD COMMON STOCK		41,152,771.44	0.144%	91.817%
157	ALCOA CORP COMMON STOCK USD.01		38,584,707.28	0.135%	91.953%
158	GENERAL ELECTRIC CO COMMON STOCK USD.06		38,561,886.11	0.135%	92.088%
159	DOLLAR TREE INC COMMON STOCK USD.01		37,975,985.60	0.133%	92.221%
160	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		37,827,371.92	0.133%	92.354%
161	CARLISLE COS INC COMMON STOCK USD1.0		37,819,956.35	0.133%	92.486%
162	MACY S INC COMMON STOCK USD.01		37,565,586.80	0.132%	92.618%
163	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		37,121,493.20	0.130%	92.748%
164	PACCAR INC COMMON STOCK USD1.0		36,719,011.68	0.129%	92.877%
165	ASSURANT INC COMMON STOCK USD.01		35,040,018.86	0.123%	93.000%
166	VULCAN MATERIALS CO COMMON STOCK USD1.0		34,571,215.35	0.121%	93.121%
167	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		33,970,981.59	0.119%	93.240%
168	SYNNEX CORP COMMON STOCK USD.001		33,900,043.80	0.119%	93.359%
169	MOSAIC CO/THE COMMON STOCK USD.01		33,881,610.91	0.119%	93.478%
170	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		33,557,379.31	0.118%	93.596%
171	OLIN CORP COMMON STOCK USD1.0		33,518,493.36	0.118%	93.713%
172	RELIANCE STEEL + ALUMINUM COMMON STOCK		33,487,388.34	0.117%	93.831%

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Equity			28,504,049,499.13		99.952%
173	JONES LANG LASALLE INC COMMON STOCK USD.01		32,678,454.51	0.115%	93.945%
174	AMDOCS LTD COMMON STOCK GBP.0001		32,490,001.54	0.114%	94.059%
175	AGCO CORP COMMON STOCK USD.01		31,453,570.30	0.110%	94.169%
176	POST HOLDINGS INC COMMON STOCK USD.01		30,232,314.00	0.106%	94.275%
177	BAKER HUGHES A GE CO COMMON STOCK USD.0001		30,080,011.29	0.105%	94.381%
178	WILLIAMS COS INC COMMON STOCK USD1.0		29,772,008.70	0.104%	94.485%
179	CUMMINS INC COMMON STOCK USD2.5		29,344,215.60	0.103%	94.588%
180	RALPH LAUREN CORP COMMON STOCK USD.01		28,981,548.20	0.102%	94.690%
181	HOLLYFRONTIER CORP COMMON STOCK USD.01		28,691,468.16	0.101%	94.790%
182	PINNACLE FOODS INC COMMON STOCK USD.01		28,525,246.56	0.100%	94.890%
183	FLEX LTD COMMON STOCK		28,045,706.13	0.098%	94.989%
184	OSHKOSH CORP COMMON STOCK USD.01		27,962,822.40	0.098%	95.087%
185	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		27,856,503.18	0.098%	95.185%
186	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		27,684,784.26	0.097%	95.282%
187	GARMIN LTD COMMON STOCK CHF10.0		27,318,924.80	0.096%	95.377%
188	QUANTA SERVICES INC COMMON STOCK USD.00001		27,121,277.90	0.095%	95.473%
189	JABIL INC COMMON STOCK USD.001		26,481,068.80	0.093%	95.565%
190	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		26,450,235.21	0.093%	95.658%
191	QORVO INC COMMON STOCK USD.0001		26,439,321.58	0.093%	95.751%
192	HELMERICH + PAYNE COMMON STOCK USD.1		26,135,994.22	0.092%	95.842%
193	AUTONATION INC COMMON STOCK USD.01		25,733,041.39	0.090%	95.933%
194	VALVOLINE INC COMMON STOCK USD.01		25,491,831.12	0.089%	96.022%
195	PERRIGO CO PLC COMMON STOCK EUR.001		24,807,843.81	0.087%	96.109%
196	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		24,766,268.06	0.087%	96.196%
197	US FOODS HOLDING CORP COMMON STOCK USD.01		24,710,620.48	0.087%	96.283%
198	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		24,688,027.26	0.087%	96.369%
199	GENTEX CORP COMMON STOCK USD.06		24,633,036.80	0.086%	96.456%
200	CIT GROUP INC COMMON STOCK USD.01		23,577,160.88	0.083%	96.538%
201	AECOM COMMON STOCK USD.01		23,301,337.50	0.082%	96.620%
202	CALPINE CORP COMMON STOCK USD.001		23,115,359.44	0.081%	96.701%
203	AMERCO COMMON STOCK USD.25		22,877,011.06	0.080%	96.781%
204	VIACOM INC CLASS B COMMON STOCK USD.001		22,592,053.44	0.079%	96.860%
205	CNA FINANCIAL CORP COMMON STOCK USD2.5		22,384,711.30	0.078%	96.939%
206	WR BERKLEY CORP COMMON STOCK USD.2		21,460,101.12	0.075%	97.014%
207	NEWELL BRANDS INC COMMON STOCK USD1.0		21,273,138.15	0.075%	97.089%
208	AVNET INC COMMON STOCK USD1.0		21,019,550.36	0.074%	97.162%
209	INVESCO LTD COMMON STOCK USD.2		20,800,860.62	0.073%	97.235%
210	IQVIA HOLDINGS INC COMMON STOCK USD.01		20,713,538.54	0.073%	97.308%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,504,049,499.13		99.952%
211	MEDNAX INC COMMON STOCK USD.01		20,595,683.29	0.072%	97.380%
212	INGREDION INC COMMON STOCK USD.01		20,354,482.80	0.071%	97.452%
213	ADIENT PLC COMMON STOCK USD.001		20,000,438.64	0.070%	97.522%
214	ALLEGHANY CORP COMMON STOCK USD1.0		18,806,583.20	0.066%	97.588%
215	WABTEC CORP COMMON STOCK USD.01		18,504,062.50	0.065%	97.653%
216	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		18,422,717.95	0.065%	97.717%
217	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		18,056,528.40	0.063%	97.781%
218	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		17,925,657.62	0.063%	97.843%
219	ASSURED GUARANTY LTD COMMON STOCK USD.01		17,788,632.10	0.062%	97.906%
220	APACHE CORP COMMON STOCK USD.625		17,606,874.45	0.062%	97.968%
221	STERIS PLC COMMON STOCK		17,277,807.56	0.061%	98.028%
222	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		17,117,035.11	0.060%	98.088%
223	TOLL BROTHERS INC COMMON STOCK USD.01		17,052,005.32	0.060%	98.148%
224	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		16,987,954.14	0.060%	98.207%
225	PACWEST BANCORP COMMON STOCK		15,976,060.94	0.056%	98.263%
226	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		15,744,891.75	0.055%	98.319%
227	LIBERTY BROADBAND C COMMON STOCK USD.01		15,012,787.00	0.053%	98.371%
228	DENTSPLY SIRONA INC COMMON STOCK USD.01		14,709,298.09	0.052%	98.423%
229	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		14,677,108.22	0.051%	98.474%
230	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		13,119,758.02	0.046%	98.520%
231	SYNCHRONY FINANCIAL COMMON STOCK USD.001		12,837,673.55	0.045%	98.565%
232	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		12,824,624.12	0.045%	98.610%
233	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		12,254,433.84	0.043%	98.653%
234	SPRINT CORP COMMON STOCK USD.01		12,064,207.42	0.042%	98.696%
235	STERICYCLE INC COMMON STOCK USD.01		11,705,903.23	0.041%	98.737%
236	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		11,232,236.16	0.039%	98.776%
237	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		11,052,112.32	0.039%	98.815%
238	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		10,925,533.60	0.038%	98.853%
239	COPA HOLDINGS SA CLASS A COMMON STOCK		10,218,836.88	0.036%	98.889%
240	ORBITAL ATK INC COMMON STOCK USD.01		10,175,872.50	0.036%	98.925%
241	PERKINELMER INC COMMON STOCK USD1.0		10,144,115.04	0.036%	98.960%
242	ROYAL GOLD INC COMMON STOCK USD.01		9,884,460.96	0.035%	98.995%
243	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		9,542,977.88	0.033%	99.028%
244	CSX CORP COMMON STOCK USD1.0		9,407,589.50	0.033%	99.061%
245	MURPHY OIL CORP COMMON STOCK USD1.0		8,639,568.60	0.030%	99.092%
246	ONEOK INC COMMON STOCK USD.01		8,423,421.90	0.030%	99.121%
247	TEGNA INC COMMON STOCK USD1.0		8,322,921.28	0.029%	99.150%
248	HUNTSMAN CORP COMMON STOCK USD.01		8,264,568.36	0.029%	99.179%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,504,049,499.13		99.952%
249	VOYA FINANCIAL INC COMMON STOCK USD.01		8,152,071.20	0.029%	99.208%
250	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		7,852,682.16	0.028%	99.235%
251	COMERICA INC COMMON STOCK USD5.0		7,750,829.16	0.027%	99.263%
252	SYNOPSIS INC COMMON STOCK USD.01		7,555,948.76	0.026%	99.289%
253	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,548,961.92	0.026%	99.316%
254	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		6,969,277.67	0.024%	99.340%
255	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		6,620,309.08	0.023%	99.363%
256	SKECHERS USA INC CL A COMMON STOCK USD.001		6,587,076.60	0.023%	99.386%
257	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		6,489,624.60	0.023%	99.409%
258	COTY INC CL A COMMON STOCK USD.01		6,424,584.56	0.023%	99.432%
259	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,409,360.23	0.022%	99.454%
260	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,406,027.02	0.022%	99.477%
261	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		6,308,899.68	0.022%	99.499%
262	USG CORP COMMON STOCK USD.1		6,245,461.11	0.022%	99.521%
263	BANK OF THE OZARKS COMMON STOCK USD.01		6,120,178.84	0.021%	99.542%
264	NEWS CORP CLASS A COMMON STOCK USD.01		6,105,441.92	0.021%	99.564%
265	COLFAX CORP COMMON STOCK USD.001		5,522,304.60	0.019%	99.583%
266	TRINITY INDUSTRIES INC COMMON STOCK USD.01		5,318,837.40	0.019%	99.602%
267	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,090,042.75	0.018%	99.619%
268	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		5,045,514.13	0.018%	99.637%
269	FLIR SYSTEMS INC COMMON STOCK USD.01		4,930,027.20	0.017%	99.654%
270	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		4,846,207.68	0.017%	99.671%
271	DEVON ENERGY CORP COMMON STOCK USD.1		4,560,873.16	0.016%	99.687%
272	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		4,313,424.50	0.015%	99.702%
273	LIBERTY VENTURES SER A TRACKING STK USD.01		3,324,378.46	0.012%	99.714%
274	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,191,654.88	0.011%	99.725%
275	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		3,060,348.35	0.011%	99.736%
276	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,056,757.12	0.011%	99.747%
277	CARDINAL HEALTH INC COMMON STOCK		3,042,661.95	0.011%	99.757%
278	MICROSEMI CORP COMMON STOCK USD.2		3,028,516.40	0.011%	99.768%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,859,656.80	0.010%	99.778%
280	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		2,694,483.00	0.009%	99.788%
281	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,665,501.50	0.009%	99.797%
282	MGIC INVESTMENT CORP COMMON STOCK USD1.0		2,648,734.64	0.009%	99.806%
283	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,612,365.70	0.009%	99.815%
284	RANGE RESOURCES CORP COMMON STOCK USD.01		2,608,304.90	0.009%	99.824%
285	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		2,506,697.42	0.009%	99.833%
286	SNAP ON INC COMMON STOCK USD1.0		2,457,751.58	0.009%	99.842%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,504,049,499.13		99.952%
287	ANTERO RESOURCES CORP COMMON STOCK USD.01		2,371,219.00	0.008%	99.850%
288	LIBERTY BROADBAND A COMMON STOCK USD.01		2,345,539.86	0.008%	99.858%
289	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,260,728.12	0.008%	99.866%
290	EQT CORP COMMON STOCK		2,239,708.40	0.008%	99.874%
291	BIO RAD LABORATORIES A COMMON STOCK USD.0001		2,033,122.20	0.007%	99.881%
292	LENNAR CORP B SHS COMMON STOCK USD.1		1,936,581.75	0.007%	99.888%
293	FIRST SOLAR INC COMMON STOCK USD.001		1,680,550.20	0.006%	99.894%
294	RSP PERMIAN INC COMMON STOCK USD.01		1,591,804.74	0.006%	99.900%
295	TERADYNE INC COMMON STOCK USD.125		1,512,728.13	0.005%	99.905%
296	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,366,585.99	0.005%	99.910%
297	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,363,586.86	0.005%	99.914%
298	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		1,144,118.44	0.004%	99.918%
299	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		1,018,706.20	0.004%	99.922%
300	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,002,092.88	0.004%	99.926%
301	ECHOSTAR CORP A COMMON STOCK USD.001		884,882.25	0.003%	99.929%
302	EMCOR GROUP INC COMMON STOCK USD.01		810,526.95	0.003%	99.932%
303	CALATLANTIC GROUP INC COMMON STOCK USD.01		795,375.72	0.003%	99.934%
304	SONOCO PRODUCTS CO COMMON STOCK		776,858.18	0.003%	99.937%
305	HOWARD HUGHES CORP/THE COMMON STOCK		706,924.00	0.002%	99.940%
306	NEWS CORP CLASS B COMMON STOCK		671,350.40	0.002%	99.942%
307	LIBERTY MEDIA CORP BRAVES C TRACKING STK		557,079.84	0.002%	99.944%
308	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		544,146.00	0.002%	99.946%
309	CBS CORP CLASS A VOTING COMMON STOCK USD.001		412,813.80	0.001%	99.947%
310	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		315,502.73	0.001%	99.948%
311	LIBERTY MEDIA CORP BRAVES A TRACKING STK		309,961.86	0.001%	99.949%
312	LOGMEIN INC COMMON STOCK USD.01		285,243.00	0.001%	99.950%
313	SAFEWAY CASA LEY CVR COMMON STOCK		198,997.53	0.001%	99.951%
314	VALIDUS HOLDINGS LTD COMMON STOCK USD.175		112,474.66	0.000%	99.951%
315	JANUS HENDERSON GROUP PLC COMMON STOCK		100,629.00	0.000%	99.952%
316	VIACOM INC CLASS A COMMON STOCK USD.001		91,730.70	0.000%	99.952%
317	SEABOARD CORP COMMON STOCK USD1.0		56,225.52	0.000%	99.952%
318	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	99.952%
Index Future			13,594,662.35		0.048%
319	S+P500 EMINI FUT DEC17 XCME 20171215	194,885,440.00	13,594,662.35	0.048%	100.000%
Total			28,517,644,161.48		100.00%