

U.S. Large Cap Value Portfolio- Institutional Class

As of February 28, 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		28,931,892,747.06		99.993%	
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,283,067,439.50	4.434%	4.434%
2	INTEL CORP COMMON STOCK USD.001		1,137,783,546.24	3.932%	8.367%
3	WELLS FARGO + CO COMMON STOCK USD1.666		1,082,777,419.35	3.742%	12.109%
4	AT+T INC COMMON STOCK USD1.0		1,052,345,857.20	3.637%	15.746%
5	EXXON MOBIL CORP COMMON STOCK		1,011,222,841.86	3.495%	19.241%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		871,603,562.28	3.012%	22.254%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		781,270,979.31	2.700%	24.954%
8	CHEVRON CORP COMMON STOCK USD.75		652,498,188.72	2.255%	27.209%
9	PFIZER INC COMMON STOCK USD.05		594,631,041.79	2.055%	29.264%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		550,969,857.00	1.904%	31.168%
11	WALMART INC COMMON STOCK USD.1		512,136,917.78	1.770%	32.938%
12	CITIGROUP INC COMMON STOCK USD.01		402,464,668.36	1.391%	34.329%
13	TIME WARNER INC COMMON STOCK USD.01		356,601,067.20	1.232%	35.562%
14	QUALCOMM INC COMMON STOCK USD.0001		345,262,580.00	1.193%	36.755%
15	MEDTRONIC PLC COMMON STOCK USD.1		342,166,792.86	1.183%	37.938%
16	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		329,255,338.76	1.138%	39.076%
17	ANTHEM INC COMMON STOCK USD.01		324,015,398.94	1.120%	40.195%
18	AETNA INC COMMON STOCK USD.01		321,546,448.86	1.111%	41.307%
19	CVS HEALTH CORP COMMON STOCK USD.01		318,335,334.72	1.100%	42.407%
20	MORGAN STANLEY COMMON STOCK USD.01		299,053,918.84	1.034%	43.441%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		28,931,892,747.06			99.993%
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		283,082,269.85	0.978%	44.419%
22	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		257,861,601.24	0.891%	45.310%
23	MICRON TECHNOLOGY INC COMMON STOCK USD.1		257,036,242.17	0.888%	46.199%
24	ABBOTT LABORATORIES COMMON STOCK		254,124,861.51	0.878%	47.077%
25	VALERO ENERGY CORP COMMON STOCK USD.01		246,868,029.54	0.853%	47.930%
26	GENERAL MOTORS CO COMMON STOCK USD.01		238,297,028.55	0.824%	48.754%
27	HP INC COMMON STOCK USD.01		225,010,607.11	0.778%	49.531%
28	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		223,596,092.22	0.773%	50.304%
29	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		219,107,866.92	0.757%	51.061%
30	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		208,763,498.21	0.722%	51.783%
31	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		207,771,617.62	0.718%	52.501%
32	DANAHER CORP COMMON STOCK USD.01		207,416,607.24	0.717%	53.218%
33	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		206,768,008.80	0.715%	53.932%
34	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		192,678,511.32	0.666%	54.598%
35	HUMANA INC COMMON STOCK USD.166		192,546,687.02	0.665%	55.264%
36	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		171,808,672.92	0.594%	55.858%
37	FORD MOTOR CO COMMON STOCK USD.01		170,311,709.39	0.589%	56.446%
38	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		166,544,952.00	0.576%	57.022%
39	NUCOR CORP COMMON STOCK USD.4		162,938,802.60	0.563%	57.585%
40	TRAVELERS COS INC/THE COMMON STOCK		161,981,009.00	0.560%	58.145%
41	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		161,899,157.42	0.560%	58.704%
42	CONOCOPHILLIPS COMMON STOCK USD.01		161,476,501.47	0.558%	59.263%
43	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		160,910,499.00	0.556%	59.819%
44	DELTA AIR LINES INC COMMON STOCK USD.0001		159,035,669.10	0.550%	60.368%
45	DOWDUPONT INC COMMON STOCK USD.01		149,900,760.30	0.518%	60.886%
46	MONDELEZ INTERNATIONAL INC A COMMON STOCK		149,484,592.40	0.517%	61.403%
47	MARATHON PETROLEUM CORP COMMON STOCK		148,703,310.78	0.514%	61.917%
48	EATON CORP PLC COMMON STOCK USD.01		146,623,749.30	0.507%	62.424%
49	TYSON FOODS INC CL A COMMON STOCK USD.1		145,772,006.64	0.504%	62.928%
50	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		139,740,174.96	0.483%	63.410%
51	FIFTH THIRD BANCORP COMMON STOCK		131,801,020.40	0.456%	63.866%
52	REPUBLIC SERVICES INC COMMON STOCK USD.01		130,768,086.94	0.452%	64.318%
53	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		127,866,907.30	0.442%	64.760%
54	DR HORTON INC COMMON STOCK USD.01		127,576,491.50	0.441%	65.201%
55	CENTENE CORP COMMON STOCK USD.001		127,491,430.88	0.441%	65.641%
56	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		126,120,009.64	0.436%	66.077%
57	REGIONS FINANCIAL CORP COMMON STOCK USD.01		120,992,254.41	0.418%	66.496%
58	AFLAC INC COMMON STOCK USD.1		118,285,503.60	0.409%	66.904%

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Equity			28,931,892,747.06		99.993%
59	ANDEAVOR COMMON STOCK USD.167		116,248,969.84	0.402%	67.306%
60	TEXTRON INC COMMON STOCK USD.125		116,141,259.15	0.401%	67.708%
61	KINDER MORGAN INC COMMON STOCK USD.01		114,247,114.20	0.395%	68.102%
62	BB+T CORP COMMON STOCK USD5.0		113,975,374.05	0.394%	68.496%
63	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		113,394,838.58	0.392%	68.888%
64	JM SMUCKER CO/THE COMMON STOCK		113,293,878.60	0.392%	69.280%
65	DXC TECHNOLOGY CO COMMON STOCK USD.01		110,219,528.22	0.381%	69.661%
66	CORNING INC COMMON STOCK USD.5		107,180,185.08	0.370%	70.031%
67	EASTMAN CHEMICAL CO COMMON STOCK USD.01		106,502,133.36	0.368%	70.399%
68	WESTERN DIGITAL CORP COMMON STOCK USD.01		106,391,429.12	0.368%	70.767%
69	CA INC COMMON STOCK USD.1		105,893,470.80	0.366%	71.133%
70	CONCHO RESOURCES INC COMMON STOCK USD.001		104,913,671.20	0.363%	71.496%
71	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		102,477,063.60	0.354%	71.850%
72	LAM RESEARCH CORP COMMON STOCK USD.001		101,427,364.58	0.351%	72.200%
73	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		100,918,023.94	0.349%	72.549%
74	SCHLUMBERGER LTD COMMON STOCK USD.01		100,525,165.68	0.347%	72.896%
75	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		98,372,354.40	0.340%	73.236%
76	MYLAN NV COMMON STOCK EUR.01		93,479,097.60	0.323%	73.560%
77	FREEMPORT MCMORAN INC COMMON STOCK USD.1		92,105,637.60	0.318%	73.878%
78	CENTURYLINK INC COMMON STOCK USD1.0		91,807,241.52	0.317%	74.195%
79	KOHL'S CORP COMMON STOCK USD.01		91,710,713.76	0.317%	74.512%
80	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		90,238,693.81	0.312%	74.824%
81	TARGET CORP COMMON STOCK USD.0833		89,921,674.17	0.311%	75.135%
82	SUNTRUST BANKS INC COMMON STOCK USD1.0		89,813,890.80	0.310%	75.445%
83	PHILLIPS 66 COMMON STOCK		89,090,089.69	0.308%	75.753%
84	ALLSTATE CORP COMMON STOCK USD.01		88,641,193.76	0.306%	76.059%
85	WHIRLPOOL CORP COMMON STOCK USD1.0		88,497,873.91	0.306%	76.365%
86	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		86,939,048.30	0.300%	76.666%
87	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		86,431,156.90	0.299%	76.965%
88	METLIFE INC COMMON STOCK USD.01		85,731,365.21	0.296%	77.261%
89	TE CONNECTIVITY LTD COMMON STOCK CHF.57		85,699,438.63	0.296%	77.557%
90	CARNIVAL CORP COMMON STOCK USD.01		84,690,261.94	0.293%	77.850%
91	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		84,593,831.28	0.292%	78.142%
92	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		83,725,339.95	0.289%	78.431%
93	CHUBB LTD COMMON STOCK		83,572,430.40	0.289%	78.720%
94	DOVER CORP COMMON STOCK USD1.0		83,104,821.80	0.287%	79.008%
95	ALLY FINANCIAL INC COMMON STOCK USD.1		82,611,593.10	0.286%	79.293%
96	LENNAR CORP A COMMON STOCK USD.1		81,741,352.32	0.283%	79.576%

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Equity			28,931,892,747.06		99.993%
97	L3 TECHNOLOGIES INC COMMON STOCK USD.01		81,578,150.15	0.282%	79.858%
98	XPO LOGISTICS INC COMMON STOCK USD.001		81,197,367.75	0.281%	80.138%
99	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		79,739,546.27	0.276%	80.414%
100	CIGNA CORP COMMON STOCK USD.25		79,012,231.50	0.273%	80.687%
101	STEEL DYNAMICS INC COMMON STOCK USD.005		78,535,460.00	0.271%	80.958%
102	MCKESSON CORP COMMON STOCK USD.01		77,547,817.19	0.268%	81.226%
103	MOLSON COORS BREWING CO B COMMON STOCK USD.01		76,927,023.75	0.266%	81.492%
104	ALLERGAN PLC COMMON STOCK USD.0033		76,637,778.36	0.265%	81.757%
105	PENTAIR PLC COMMON STOCK USD.01		75,040,047.05	0.259%	82.016%
106	INGERSOLL RAND PLC COMMON STOCK USD1.0		73,740,319.20	0.255%	82.271%
107	OWENS CORNING COMMON STOCK USD.001		71,394,733.20	0.247%	82.518%
108	BUNGE LTD COMMON STOCK USD.01		70,720,452.52	0.244%	82.762%
109	DAVITA INC COMMON STOCK USD.001		69,887,631.84	0.242%	83.004%
110	KANSAS CITY SOUTHERN COMMON STOCK USD.01		69,716,657.92	0.241%	83.245%
111	WESTROCK CO COMMON STOCK		69,481,029.60	0.240%	83.485%
112	NEWMONT MINING CORP COMMON STOCK USD1.6		69,406,000.20	0.240%	83.725%
113	KRAFT HEINZ CO/THE COMMON STOCK USD.01		67,919,102.10	0.235%	83.960%
114	JUNIPER NETWORKS INC COMMON STOCK USD.00001		67,595,265.56	0.234%	84.193%
115	PULTEGROUP INC COMMON STOCK USD.01		67,116,745.43	0.232%	84.425%
116	FEDEX CORP COMMON STOCK USD.1		65,797,383.84	0.227%	84.653%
117	LOEWS CORP COMMON STOCK USD.01		64,326,566.65	0.222%	84.875%
118	PVH CORP COMMON STOCK USD1.0		64,234,321.68	0.222%	85.097%
119	LINCOLN NATIONAL CORP COMMON STOCK		64,150,221.66	0.222%	85.319%
120	UNUM GROUP COMMON STOCK USD.1		61,376,020.16	0.212%	85.531%
121	AUTOLIV INC COMMON STOCK USD1.0		60,003,390.48	0.207%	85.738%
122	T MOBILE US INC COMMON STOCK USD.0001		58,222,875.15	0.201%	85.939%
123	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		58,122,546.80	0.201%	86.140%
124	ARCHER DANIELS MIDLAND CO COMMON STOCK		58,120,734.00	0.201%	86.341%
125	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		57,336,151.68	0.198%	86.539%
126	MACY S INC COMMON STOCK USD.01		56,838,354.20	0.196%	86.736%
127	LEAR CORP COMMON STOCK USD.01		55,465,768.44	0.192%	86.927%
128	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		54,231,890.44	0.187%	87.115%
129	ARROW ELECTRONICS INC COMMON STOCK USD1.0		53,199,949.60	0.184%	87.299%
130	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		52,782,209.96	0.182%	87.481%
131	XEROX CORP COMMON STOCK USD1.0		52,742,216.08	0.182%	87.663%
132	DELL TECHNOLOGIES INC CL V TRACKING STK		52,255,140.26	0.181%	87.844%
133	BORGWARNER INC COMMON STOCK USD.01		52,053,855.36	0.180%	88.024%
134	ARCONIC INC COMMON STOCK		51,612,118.02	0.178%	88.202%

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Equity			28,931,892,747.06		99.993%
135	FLUOR CORP COMMON STOCK USD.01		51,582,524.30	0.178%	88.381%
136	NOBLE ENERGY INC COMMON STOCK USD.01		51,334,059.21	0.177%	88.558%
137	MANPOWERGROUP INC COMMON STOCK USD.01		50,413,259.12	0.174%	88.732%
138	ALBEMARLE CORP COMMON STOCK USD.01		49,497,528.08	0.171%	88.903%
139	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		49,440,789.63	0.171%	89.074%
140	KEYCORP COMMON STOCK USD1.0		49,425,288.65	0.171%	89.245%
141	M + T BANK CORP COMMON STOCK USD.5		49,250,381.04	0.170%	89.415%
142	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		48,528,880.50	0.168%	89.583%
143	ZIONS BANCORPORATION COMMON STOCK		47,763,927.73	0.165%	89.748%
144	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		46,957,087.10	0.162%	89.910%
145	MARATHON OIL CORP COMMON STOCK USD1.0		46,335,178.56	0.160%	90.071%
146	IQVIA HOLDINGS INC COMMON STOCK USD.01		46,193,959.05	0.160%	90.230%
147	TECHNIPFMC PLC COMMON STOCK USD1.0		46,154,941.80	0.160%	90.390%
148	LKQ CORP COMMON STOCK USD.01		46,106,165.28	0.159%	90.549%
149	AMERICAN FINANCIAL GROUP INC COMMON STOCK		45,930,919.20	0.159%	90.708%
150	GOODYEAR TIRE + RUBBER CO COMMON STOCK		44,834,803.02	0.155%	90.863%
151	UNITED STATES STEEL CORP COMMON STOCK USD1.0		44,154,861.71	0.153%	91.015%
152	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		43,834,038.75	0.151%	91.167%
153	STATE STREET CORP COMMON STOCK USD1.0		43,619,582.60	0.151%	91.318%
154	EVEREST RE GROUP LTD COMMON STOCK USD.01		42,785,542.80	0.148%	91.465%
155	JONES LANG LASALLE INC COMMON STOCK USD.01		42,164,782.69	0.146%	91.611%
156	HESS CORP COMMON STOCK USD1.0		41,713,319.22	0.144%	91.755%
157	RELIANCE STEEL + ALUMINUM COMMON STOCK		41,125,995.98	0.142%	91.898%
158	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		40,959,544.08	0.142%	92.039%
159	XL GROUP LTD COMMON STOCK		40,236,429.21	0.139%	92.178%
160	TARGA RESOURCES CORP COMMON STOCK USD.001		39,672,775.20	0.137%	92.315%
161	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		39,666,185.24	0.137%	92.452%
162	PACCAR INC COMMON STOCK USD1.0		38,782,307.52	0.134%	92.586%
163	DOLLAR TREE INC COMMON STOCK USD.01		37,931,638.40	0.131%	92.717%
164	NRG ENERGY INC COMMON STOCK USD.01		37,378,768.08	0.129%	92.847%
165	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		37,097,129.42	0.128%	92.975%
166	AMDOCS LTD COMMON STOCK GBP.0001		36,316,540.53	0.126%	93.100%
167	OSHKOSH CORP COMMON STOCK USD.01		35,844,323.04	0.124%	93.224%
168	CARLISLE COS INC COMMON STOCK USD1.0		35,106,717.40	0.121%	93.346%
169	RALPH LAUREN CORP COMMON STOCK USD.01		33,497,089.92	0.116%	93.461%
170	US FOODS HOLDING CORP COMMON STOCK USD.01		33,271,231.77	0.115%	93.576%
171	ALCOA CORP COMMON STOCK USD.01		33,231,121.14	0.115%	93.691%
172	WILLIAMS COS INC COMMON STOCK USD1.0		33,210,592.72	0.115%	93.806%

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Equity			28,931,892,747.06		99.993%
173	MOSAIC CO/THE COMMON STOCK USD.01		32,437,610.24	0.112%	93.918%
174	VULCAN MATERIALS CO COMMON STOCK USD1.0		32,392,114.47	0.112%	94.030%
175	AGCO CORP COMMON STOCK USD.01		31,480,821.00	0.109%	94.139%
176	PERRIGO CO PLC COMMON STOCK EUR.001		31,471,663.70	0.109%	94.248%
177	SYNNEX CORP COMMON STOCK USD.001		31,456,436.35	0.109%	94.356%
178	OLIN CORP COMMON STOCK USD1.0		31,147,155.00	0.108%	94.464%
179	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		30,758,534.56	0.106%	94.570%
180	GENERAL ELECTRIC CO COMMON STOCK USD.06		30,521,355.11	0.105%	94.676%
181	VIACOM INC CLASS B COMMON STOCK USD.001		30,463,658.18	0.105%	94.781%
182	GENTEX CORP COMMON STOCK USD.06		30,405,556.02	0.105%	94.886%
183	CUMMINS INC COMMON STOCK USD2.5		29,479,191.98	0.102%	94.988%
184	QORVO INC COMMON STOCK USD.0001		29,429,932.98	0.102%	95.090%
185	POST HOLDINGS INC COMMON STOCK USD.01		28,835,805.60	0.100%	95.189%
186	GARMIN LTD COMMON STOCK CHF10.0		28,834,240.64	0.100%	95.289%
187	FLEX LTD COMMON STOCK		28,092,267.90	0.097%	95.386%
188	HOLLYFRONTIER CORP COMMON STOCK USD.01		27,627,148.86	0.095%	95.482%
189	BAKER HUGHES A GE CO COMMON STOCK USD.0001		27,277,404.00	0.094%	95.576%
190	INVESCO LTD COMMON STOCK USD.2		27,205,457.48	0.094%	95.670%
191	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		26,666,633.62	0.092%	95.762%
192	PINNACLE FOODS INC COMMON STOCK USD.01		26,433,493.12	0.091%	95.854%
193	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		26,407,589.52	0.091%	95.945%
194	WR BERKLEY CORP COMMON STOCK USD.2		25,992,332.08	0.090%	96.035%
195	DEVON ENERGY CORP COMMON STOCK USD.1		25,824,876.08	0.089%	96.124%
196	QUANTA SERVICES INC COMMON STOCK USD.00001		25,818,875.88	0.089%	96.213%
197	HELMERICH + PAYNE COMMON STOCK USD.1		25,473,818.35	0.088%	96.301%
198	CIT GROUP INC COMMON STOCK USD.01		25,095,673.85	0.087%	96.388%
199	JABIL INC COMMON STOCK USD.001		24,865,585.92	0.086%	96.474%
200	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		23,777,980.80	0.082%	96.556%
201	VALVOLINE INC COMMON STOCK USD.01		23,682,800.12	0.082%	96.638%
202	CALPINE CORP COMMON STOCK USD.001		23,423,153.84	0.081%	96.719%
203	AUTONATION INC COMMON STOCK USD.01		23,334,946.87	0.081%	96.799%
204	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		23,041,723.72	0.080%	96.879%
205	MEDNAX INC COMMON STOCK USD.01		22,742,531.98	0.079%	96.958%
206	AVNET INC COMMON STOCK USD1.0		21,674,349.20	0.075%	97.033%
207	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		21,413,829.00	0.074%	97.107%
208	AMERCO COMMON STOCK USD.25		21,230,992.00	0.073%	97.180%
209	ASSURANT INC COMMON STOCK USD.01		21,103,995.99	0.073%	97.253%
210	CNA FINANCIAL CORP COMMON STOCK USD2.5		21,018,083.10	0.073%	97.326%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,931,892,747.06		99.993%
211	AECOM COMMON STOCK USD.01		20,621,757.81	0.071%	97.397%
212	ADIANT PLC COMMON STOCK USD.001		20,135,615.24	0.070%	97.466%
213	COPA HOLDINGS SA CLASS A COMMON STOCK		19,899,481.44	0.069%	97.535%
214	WABTEC CORP COMMON STOCK USD.01		19,572,437.50	0.068%	97.603%
215	ALLEGHANY CORP COMMON STOCK USD1.0		19,493,177.85	0.067%	97.670%
216	INGREDION INC COMMON STOCK USD.01		19,202,120.40	0.066%	97.737%
217	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		18,986,027.40	0.066%	97.802%
218	APACHE CORP COMMON STOCK USD.625		18,794,281.75	0.065%	97.867%
219	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		18,028,431.65	0.062%	97.929%
220	NEWELL BRANDS INC COMMON STOCK USD1.0		17,646,332.55	0.061%	97.990%
221	STERIS PLC COMMON STOCK		17,535,169.30	0.061%	98.051%
222	PACWEST BANCORP COMMON STOCK		17,477,797.26	0.060%	98.111%
223	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		16,789,963.50	0.058%	98.170%
224	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		16,349,747.89	0.057%	98.226%
225	MURPHY OIL CORP COMMON STOCK USD1.0		16,338,734.10	0.056%	98.282%
226	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		15,830,785.44	0.055%	98.337%
227	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		15,669,181.44	0.054%	98.391%
228	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		15,226,194.60	0.053%	98.444%
229	LIBERTY BROADBAND C COMMON STOCK USD.01		15,173,360.80	0.052%	98.496%
230	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		14,985,173.46	0.052%	98.548%
231	TOLL BROTHERS INC COMMON STOCK USD.01		14,849,779.32	0.051%	98.600%
232	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		14,276,370.96	0.049%	98.649%
233	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		13,165,663.68	0.046%	98.694%
234	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		13,123,163.52	0.045%	98.740%
235	SYNCHRONY FINANCIAL COMMON STOCK USD.001		13,016,521.05	0.045%	98.785%
236	DENTSPLY SIRONA INC COMMON STOCK USD.01		12,349,681.64	0.043%	98.827%
237	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		12,006,832.59	0.041%	98.869%
238	STERICYCLE INC COMMON STOCK USD.01		11,063,323.11	0.038%	98.907%
239	MICROSEMI CORP COMMON STOCK USD.2		10,920,723.00	0.038%	98.945%
240	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		10,572,748.84	0.037%	98.981%
241	SPRINT CORP COMMON STOCK USD.01		10,452,961.02	0.036%	99.018%
242	ORBITAL ATK INC COMMON STOCK USD.01		10,185,127.50	0.035%	99.053%
243	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		10,085,536.80	0.035%	99.088%
244	ROYAL GOLD INC COMMON STOCK USD.01		9,853,374.61	0.034%	99.122%
245	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		9,775,468.80	0.034%	99.155%
246	VOYA FINANCIAL INC COMMON STOCK USD.01		9,409,924.72	0.033%	99.188%
247	COMERICA INC COMMON STOCK USD5.0		9,044,959.92	0.031%	99.219%
248	PERKINELMER INC COMMON STOCK USD1.0		8,476,640.92	0.029%	99.249%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,931,892,747.06		99.993%
249	HUNTSMAN CORP COMMON STOCK USD.01		8,344,731.57	0.029%	99.277%
250	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		8,158,665.04	0.028%	99.306%
251	COTY INC CL A COMMON STOCK USD.01		8,106,131.04	0.028%	99.334%
252	USG CORP COMMON STOCK USD.1		7,735,693.98	0.027%	99.360%
253	SKECHERS USA INC CL A COMMON STOCK USD.001		7,679,292.72	0.027%	99.387%
254	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,596,589.44	0.026%	99.413%
255	BANK OF THE OZARKS COMMON STOCK USD.01		6,919,942.56	0.024%	99.437%
256	TRINITY INDUSTRIES INC COMMON STOCK USD.01		6,881,164.80	0.024%	99.461%
257	MGIC INVESTMENT CORP COMMON STOCK USD1.0		6,792,361.03	0.023%	99.484%
258	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,690,684.91	0.023%	99.507%
259	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,591,435.70	0.023%	99.530%
260	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		6,500,139.50	0.022%	99.553%
261	TEGNA INC COMMON STOCK USD1.0		6,364,851.24	0.022%	99.575%
262	NEWS CORP CLASS A COMMON STOCK USD.01		6,094,107.56	0.021%	99.596%
263	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,051,195.44	0.021%	99.617%
264	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		5,994,141.40	0.021%	99.637%
265	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,265,588.25	0.018%	99.656%
266	FLIR SYSTEMS INC COMMON STOCK USD.01		5,196,744.00	0.018%	99.674%
267	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		5,189,400.00	0.018%	99.691%
268	ANTERO RESOURCES CORP COMMON STOCK USD.01		5,168,461.32	0.018%	99.709%
269	FOOT LOCKER INC COMMON STOCK USD.01		4,897,678.80	0.017%	99.726%
270	CARDINAL HEALTH INC COMMON STOCK		4,373,725.95	0.015%	99.741%
271	SNAP ON INC COMMON STOCK USD1.0		4,245,123.64	0.015%	99.756%
272	SYNOPSIS INC COMMON STOCK USD.01		3,989,735.07	0.014%	99.770%
273	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		3,805,029.25	0.013%	99.783%
274	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,408,225.16	0.012%	99.795%
275	LIBERTY VENTURES SER A TRACKING STK USD.01		3,187,972.32	0.011%	99.806%
276	COLFAX CORP COMMON STOCK USD.001		3,099,175.31	0.011%	99.816%
277	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,051,997.35	0.011%	99.827%
278	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,031,584.94	0.010%	99.838%
279	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,944,563.60	0.010%	99.848%
280	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,888,233.02	0.010%	99.858%
281	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,877,574.45	0.010%	99.868%
282	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		2,588,022.08	0.009%	99.877%
283	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,587,046.66	0.009%	99.885%
284	FIRST SOLAR INC COMMON STOCK USD.001		2,480,815.20	0.009%	99.894%
285	LIBERTY BROADBAND A COMMON STOCK USD.01		2,391,241.08	0.008%	99.902%
286	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,336,376.68	0.008%	99.910%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			28,931,892,747.06		99.993%
287	ANALOG DEVICES INC COMMON STOCK USD.167		2,263,936.95	0.008%	99.918%
288	BIO RAD LABORATORIES A COMMON STOCK USD.0001		2,023,679.76	0.007%	99.925%
289	JANUS HENDERSON GROUP PLC COMMON STOCK		2,021,165.28	0.007%	99.932%
290	LENNAR CORP B SHS COMMON STOCK USD.1		1,722,999.60	0.006%	99.938%
291	TERADYNE INC COMMON STOCK USD.125		1,697,006.60	0.006%	99.944%
292	RSP PERMIAN INC COMMON STOCK USD.01		1,660,278.78	0.006%	99.950%
293	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,419,342.32	0.005%	99.955%
294	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,339,639.47	0.005%	99.959%
295	SONOCO PRODUCTS CO COMMON STOCK		1,320,038.46	0.005%	99.964%
296	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,240,101.17	0.004%	99.968%
297	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,040,287.80	0.004%	99.972%
298	ECHOSTAR CORP A COMMON STOCK USD.001		857,825.70	0.003%	99.975%
299	EMCOR GROUP INC COMMON STOCK USD.01		765,770.85	0.003%	99.977%
300	HOWARD HUGHES CORP/THE COMMON STOCK		730,811.19	0.003%	99.980%
301	NEWS CORP CLASS B COMMON STOCK		671,350.40	0.002%	99.982%
302	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		577,467.30	0.002%	99.984%
303	LIBERTY MEDIA CORP BRAVES C TRACKING STK		564,953.76	0.002%	99.986%
304	FLOWSERVE CORP COMMON STOCK USD1.25		482,790.00	0.002%	99.988%
305	CBS CORP CLASS A VOTING COMMON STOCK USD.001		381,771.36	0.001%	99.989%
306	LIBERTY MEDIA CORP BRAVES A TRACKING STK		314,072.76	0.001%	99.990%
307	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		304,140.50	0.001%	99.991%
308	LOGMEIN INC COMMON STOCK USD.01		276,973.35	0.001%	99.992%
309	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		172,783.50	0.001%	99.993%
310	VIACOM INC CLASS A COMMON STOCK USD.001		105,335.40	0.000%	99.993%
311	SEABOARD CORP COMMON STOCK USD1.0		52,676.00	0.000%	99.993%
312	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	99.993%
Index Future			1,915,662.60		0.007%
313	S+P500 EMINI FUT MAR18 XCME 20180316	209,687,400.00	1,915,662.60	0.007%	100.000%
Total			28,933,808,409.66		100.00%