

U.S. Large Cap Value Portfolio II

As of August 31, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	4.050%	4.050%
2	AT+T INC COMMON STOCK USD1.0	3.805%	7.855%
3	EXXON MOBIL CORP COMMON STOCK	3.699%	11.554%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.349%	14.903%
5	INTEL CORP COMMON STOCK USD.001	3.131%	18.034%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.989%	21.023%
7	WELLS FARGO + CO COMMON STOCK USD1.666	2.442%	23.465%
8	CITIGROUP INC COMMON STOCK USD.01	2.205%	25.670%
9	PFIZER INC COMMON STOCK USD.05	2.155%	27.825%
10	BANK OF AMERICA CORP COMMON STOCK USD.01	1.749%	29.574%
11	WAL MART STORES INC COMMON STOCK USD.1	1.721%	31.295%
12	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.544%	32.839%
13	CHEVRON CORP COMMON STOCK USD.75	1.530%	34.369%
14	TIME WARNER INC COMMON STOCK USD.01	1.495%	35.864%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.367%	37.231%
16	MEDTRONIC PLC COMMON STOCK USD.1	1.334%	38.565%
17	AETNA INC COMMON STOCK USD.01	1.107%	39.672%
18	ANTHEM INC COMMON STOCK USD.01	1.103%	40.775%
19	ABBOTT LABORATORIES COMMON STOCK	1.011%	41.786%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.936%	42.722%
21	MORGAN STANLEY COMMON STOCK USD.01	0.889%	43.612%
22	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.889%	44.500%
23	GENERAL MOTORS CO COMMON STOCK USD.01	0.860%	45.361%
24	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.764%	46.125%
25	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.749%	46.874%
26	VALERO ENERGY CORP COMMON STOCK USD.01	0.744%	47.618%
27	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.736%	48.354%
28	DANAHER CORP COMMON STOCK USD.01	0.723%	49.077%
29	HP INC COMMON STOCK USD.01	0.714%	49.791%
30	HUMANA INC COMMON STOCK USD.166	0.709%	50.500%
31	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.707%	51.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CSX CORP COMMON STOCK USD1.0	0.694%	51.902%
33	FORD MOTOR CO COMMON STOCK USD.01	0.683%	52.585%
34	QUALCOMM INC COMMON STOCK USD.0001	0.674%	53.259%
35	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.669%	53.928%
36	LAM RESEARCH CORP COMMON STOCK USD.001	0.660%	54.588%
37	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.660%	55.248%
38	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.656%	55.904%
39	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.655%	56.559%
40	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.644%	57.203%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.604%	57.807%
42	NVIDIA CORP COMMON STOCK USD.001	0.565%	58.373%
43	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.562%	58.935%
44	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.561%	59.495%
45	TRAVELERS COS INC/THE COMMON STOCK	0.549%	60.044%
46	CONOCOPHILLIPS COMMON STOCK USD.01	0.534%	60.578%
47	DELTA AIR LINES INC COMMON STOCK USD.0001	0.531%	61.109%
48	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.526%	61.636%
49	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.526%	62.161%
50	FEDEX CORP COMMON STOCK USD.1	0.520%	62.681%
51	NUCOR CORP COMMON STOCK USD.4	0.516%	63.198%
52	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.510%	63.708%
53	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.502%	64.209%
54	EATON CORP PLC COMMON STOCK USD.01	0.490%	64.699%
55	TYSON FOODS INC CL A COMMON STOCK USD.1	0.482%	65.181%
56	MARATHON PETROLEUM CORP COMMON STOCK	0.472%	65.653%
57	FIFTH THIRD BANCORP COMMON STOCK	0.451%	66.104%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.443%	66.547%
59	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.440%	66.987%
60	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.434%	67.421%
61	KINDER MORGAN INC COMMON STOCK USD.01	0.424%	67.845%
62	AFLAC INC COMMON STOCK USD.1	0.421%	68.266%
63	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.419%	68.686%
64	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.418%	69.104%
65	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.414%	69.518%
66	CORNING INC COMMON STOCK USD.5	0.412%	69.930%
67	ANDEAVOR COMMON STOCK USD.167	0.405%	70.335%
68	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.402%	70.737%
69	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.399%	71.135%
70	DR HORTON INC COMMON STOCK USD.01	0.388%	71.523%
71	CA INC COMMON STOCK USD.1	0.381%	71.904%
72	METLIFE INC COMMON STOCK USD.01	0.372%	72.276%
73	BB+T CORP COMMON STOCK USD5.0	0.372%	72.648%
74	CENTENE CORP COMMON STOCK USD.001	0.368%	73.016%
75	TEXTRON INC COMMON STOCK USD.125	0.367%	73.383%
76	ALLSTATE CORP COMMON STOCK USD.01	0.367%	73.750%
77	JM SMUCKER CO/THE COMMON STOCK	0.365%	74.114%
78	WHIRLPOOL CORP COMMON STOCK USD1.0	0.362%	74.477%
79	BEST BUY CO INC COMMON STOCK USD.1	0.361%	74.838%
80	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.355%	75.193%
81	PHILLIPS 66 COMMON STOCK	0.353%	75.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.339%	75.885%
83	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.332%	76.217%
84	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.330%	76.547%
85	CARNIVAL CORP COMMON STOCK USD.01	0.329%	76.877%
86	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.317%	77.193%
87	CHUBB LTD COMMON STOCK	0.307%	77.501%
88	NEWMONT MINING CORP COMMON STOCK USD1.6	0.307%	77.807%
89	CENTURYLINK INC COMMON STOCK USD1.0	0.306%	78.113%
90	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.295%	78.408%
91	LENNAR CORP A COMMON STOCK USD.1	0.293%	78.701%
92	CIGNA CORP COMMON STOCK USD.25	0.285%	78.987%
93	SCHLUMBERGER LTD COMMON STOCK USD.01	0.280%	79.267%
94	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.277%	79.544%
95	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.276%	79.821%
96	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.276%	80.096%
97	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.276%	80.372%
98	BUNGE LTD COMMON STOCK USD.01	0.275%	80.647%
99	DOVER CORP COMMON STOCK USD1.0	0.274%	80.921%
100	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.273%	81.194%
101	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.269%	81.463%
102	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.260%	81.723%
103	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.259%	81.982%
104	LOEWS CORP COMMON STOCK USD.01	0.247%	82.229%
105	PENTAIR PLC COMMON STOCK USD.01	0.244%	82.474%
106	WESTROCK CO COMMON STOCK	0.242%	82.715%
107	PULTEGROUP INC COMMON STOCK USD.01	0.240%	82.955%
108	LINCOLN NATIONAL CORP COMMON STOCK	0.239%	83.195%
109	ARCONIC INC COMMON STOCK	0.239%	83.434%
110	T MOBILE US INC COMMON STOCK USD.0001	0.235%	83.669%
111	ALLY FINANCIAL INC COMMON STOCK USD.1	0.233%	83.902%
112	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.230%	84.132%
113	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.229%	84.361%
114	UNUM GROUP COMMON STOCK USD.1	0.226%	84.587%
115	ALBEMARLE CORP COMMON STOCK USD.01	0.223%	84.809%
116	DAVITA INC COMMON STOCK USD.001	0.221%	85.030%
117	TARGA RESOURCES CORP COMMON STOCK USD.001	0.219%	85.249%
118	CONCHO RESOURCES INC COMMON STOCK USD.001	0.217%	85.466%
119	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.217%	85.682%
120	KOHL'S CORP COMMON STOCK USD.01	0.215%	85.897%
121	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.214%	86.111%
122	OWENS CORNING COMMON STOCK USD.001	0.214%	86.324%
123	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.213%	86.538%
124	DELL TECHNOLOGIES INC CL V TRACKING STK	0.205%	86.742%
125	XEROX CORP COMMON STOCK USD1.0	0.204%	86.947%
126	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.202%	87.149%
127	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.201%	87.350%
128	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.201%	87.552%
129	BORGWARNER INC COMMON STOCK USD.01	0.191%	87.743%
130	STEEL DYNAMICS INC COMMON STOCK USD.005	0.190%	87.933%
131	STATE STREET CORP COMMON STOCK USD1.0	0.189%	88.122%

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132	PVH CORP COMMON STOCK USD1.0	0.188%	88.310%
133	MANPOWERGROUP INC COMMON STOCK USD.01	0.184%	88.494%
134	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.184%	88.678%
135	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.178%	88.857%
136	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.178%	89.035%
137	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.178%	89.212%
138	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.174%	89.386%
139	XPO LOGISTICS INC COMMON STOCK USD.001	0.174%	89.560%
140	TECHNIPFMC PLC COMMON STOCK USD1.0	0.173%	89.733%
141	KEYCORP COMMON STOCK USD1.0	0.169%	89.902%
142	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.169%	90.071%
143	XL GROUP LTD COMMON STOCK	0.169%	90.240%
144	MYLAN NV COMMON STOCK EUR.01	0.167%	90.407%
145	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.164%	90.571%
146	M + T BANK CORP COMMON STOCK USD.5	0.163%	90.734%
147	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.161%	90.895%
148	LEAR CORP COMMON STOCK USD.01	0.160%	91.055%
149	NRG ENERGY INC COMMON STOCK USD.01	0.155%	91.210%
150	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.154%	91.364%
151	NOBLE ENERGY INC COMMON STOCK USD.01	0.153%	91.517%
152	MARATHON OIL CORP COMMON STOCK USD1.0	0.141%	91.659%
153	HESS CORP COMMON STOCK USD1.0	0.139%	91.798%
154	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.138%	91.935%
155	PACCAR INC COMMON STOCK USD1.0	0.135%	92.070%
156	FLUOR CORP COMMON STOCK USD.01	0.134%	92.204%
157	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.130%	92.333%
158	ZIONS BANCORPORATION COMMON STOCK	0.129%	92.462%
159	ASSURANT INC COMMON STOCK USD.01	0.128%	92.590%
160	CUMMINS INC COMMON STOCK USD2.5	0.123%	92.713%
161	AUTOLIV INC COMMON STOCK USD1.0	0.121%	92.834%
162	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.121%	92.955%
163	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.120%	93.075%
164	POST HOLDINGS INC COMMON STOCK USD.01	0.120%	93.195%
165	AMDOCS LTD COMMON STOCK GBP.0001	0.120%	93.315%
166	MACY S INC COMMON STOCK USD.01	0.119%	93.434%
167	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.117%	93.551%
168	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.116%	93.667%
169	OLIN CORP COMMON STOCK USD1.0	0.116%	93.783%
170	DOLLAR TREE INC COMMON STOCK USD.01	0.114%	93.897%
171	AGCO CORP COMMON STOCK USD.01	0.113%	94.011%
172	PINNACLE FOODS INC COMMON STOCK USD.01	0.113%	94.124%
173	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.113%	94.236%
174	MOSAIC CO/THE COMMON STOCK USD.01	0.110%	94.347%
175	ALCOA CORP COMMON STOCK USD.01	0.108%	94.454%
176	LKQ CORP COMMON STOCK USD.01	0.106%	94.561%
177	CARLISLE COS INC COMMON STOCK USD1.0	0.103%	94.664%
178	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.102%	94.766%
179	JABIL INC COMMON STOCK USD.001	0.101%	94.867%
180	FLEX LTD COMMON STOCK	0.098%	94.965%
181	NEWELL BRANDS INC COMMON STOCK USD1.0	0.096%	95.062%

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182	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.094%	95.156%
183	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.091%	95.247%
184	OSHKOSH CORP COMMON STOCK USD.01	0.090%	95.337%
185	VIACOM INC CLASS B COMMON STOCK USD.001	0.089%	95.425%
186	CALPINE CORP COMMON STOCK USD.001	0.088%	95.513%
187	CIT GROUP INC COMMON STOCK USD.01	0.088%	95.601%
188	SYNNEX CORP COMMON STOCK USD.001	0.087%	95.688%
189	STAPLES INC COMMON STOCK USD.0006	0.086%	95.774%
190	GARMIN LTD COMMON STOCK CHF10.0	0.086%	95.860%
191	VALVOLINE INC COMMON STOCK USD.01	0.086%	95.946%
192	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.084%	96.030%
193	AECOM COMMON STOCK USD.01	0.081%	96.110%
194	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.080%	96.190%
195	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.080%	96.270%
196	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.079%	96.349%
197	QORVO INC COMMON STOCK USD.0001	0.079%	96.428%
198	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.079%	96.506%
199	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.079%	96.585%
200	AVNET INC COMMON STOCK USD1.0	0.076%	96.661%
201	JONES LANG LASALLE INC COMMON STOCK USD.01	0.076%	96.737%
202	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.076%	96.812%
203	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.075%	96.887%
204	AMERCO COMMON STOCK USD.25	0.074%	96.962%
205	HELMERICH + PAYNE COMMON STOCK USD.1	0.073%	97.035%
206	MEDNAX INC COMMON STOCK USD.01	0.072%	97.107%
207	GENTEX CORP COMMON STOCK USD.06	0.071%	97.179%
208	INGREDION INC COMMON STOCK USD.01	0.071%	97.249%
209	ALLEGHANY CORP COMMON STOCK USD1.0	0.070%	97.320%
210	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.069%	97.389%
211	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.068%	97.457%
212	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.067%	97.524%
213	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.067%	97.591%
214	INVESCO LTD COMMON STOCK USD.2	0.065%	97.656%
215	STERIS PLC COMMON STOCK	0.065%	97.721%
216	SPRINT CORP COMMON STOCK USD.01	0.065%	97.786%
217	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.064%	97.850%
218	WR BERKLEY CORP COMMON STOCK USD.2	0.060%	97.910%
219	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.059%	97.969%
220	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.056%	98.025%
221	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.056%	98.081%
222	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.055%	98.135%
223	LIBERTY BROADBAND C COMMON STOCK USD.01	0.054%	98.190%
224	AUTONATION INC COMMON STOCK USD.01	0.052%	98.242%
225	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.052%	98.294%
226	TOLL BROTHERS INC COMMON STOCK USD.01	0.051%	98.345%
227	PACWEST BANCORP COMMON STOCK	0.051%	98.396%
228	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.051%	98.447%
229	STERICYCLE INC COMMON STOCK USD.01	0.047%	98.494%
230	ONEOK INC COMMON STOCK USD.01	0.046%	98.540%
231	ADIANT PLC COMMON STOCK USD.001	0.045%	98.585%

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232	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.043%	98.627%
233	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.041%	98.669%
234	TEGNA INC COMMON STOCK USD1.0	0.039%	98.708%
235	NAVIENT CORP COMMON STOCK USD.01	0.039%	98.747%
236	APACHE CORP COMMON STOCK USD.625	0.038%	98.786%
237	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.037%	98.822%
238	PERKINELMER INC COMMON STOCK USD1.0	0.036%	98.858%
239	QUANTA SERVICES INC COMMON STOCK USD.00001	0.035%	98.893%
240	WILLIAMS COS INC COMMON STOCK USD1.0	0.035%	98.929%
241	PERRIGO CO PLC COMMON STOCK EUR.001	0.034%	98.963%
242	ORBITAL ATK INC COMMON STOCK USD.01	0.033%	98.996%
243	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.033%	99.029%
244	ROYAL GOLD INC COMMON STOCK USD.01	0.032%	99.061%
245	BED BATH + BEYOND INC COMMON STOCK USD.01	0.031%	99.092%
246	RALPH LAUREN CORP COMMON STOCK USD.01	0.029%	99.121%
247	TELEFLEX INC COMMON STOCK USD1.0	0.027%	99.148%
248	VOYA FINANCIAL INC COMMON STOCK USD.01	0.027%	99.176%
249	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.027%	99.203%
250	MURPHY OIL CORP COMMON STOCK USD1.0	0.027%	99.230%
251	HUNTSMAN CORP COMMON STOCK USD.01	0.027%	99.257%
252	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.027%	99.284%
253	SYNOPSIS INC COMMON STOCK USD.01	0.026%	99.310%
254	MCKESSON CORP COMMON STOCK USD.01	0.026%	99.335%
255	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.026%	99.361%
256	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.026%	99.387%
257	COLFAX CORP COMMON STOCK USD.001	0.023%	99.410%
258	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.023%	99.432%
259	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.023%	99.455%
260	COPA HOLDINGS SA CLASS A COMMON STOCK	0.022%	99.477%
261	COTY INC CL A COMMON STOCK USD.01	0.022%	99.499%
262	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	99.520%
263	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	99.542%
264	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.019%	99.561%
265	TARGET CORP COMMON STOCK USD.0833	0.019%	99.580%
266	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.019%	99.598%
267	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.617%
268	TERADYNE INC COMMON STOCK USD.125	0.018%	99.635%
269	USG CORP COMMON STOCK USD.1	0.018%	99.652%
270	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.017%	99.670%
271	NEWS CORP CLASS A COMMON STOCK USD.01	0.017%	99.687%
272	WABTEC CORP COMMON STOCK USD.01	0.016%	99.703%
273	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.016%	99.719%
274	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.016%	99.735%
275	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	99.751%
276	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.766%
277	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	99.780%
278	ENVISION HEALTHCARE CORP COMMON STOCK	0.014%	99.794%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.012%	99.806%
280	MICROSEMI CORP COMMON STOCK USD.2	0.011%	99.817%
281	RICE ENERGY INC COMMON STOCK USD.01	0.011%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	LIBERTY BROADBAND A COMMON STOCK USD.01	0.011%	99.839%
283	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.010%	99.849%
284	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	99.859%
285	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	99.868%
286	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.009%	99.878%
287	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.009%	99.887%
288	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	99.896%
289	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.904%
290	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.912%
291	SNAP ON INC COMMON STOCK USD1.0	0.007%	99.919%
292	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	99.925%
293	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.931%
294	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.006%	99.937%
295	RSP PERMIAN INC COMMON STOCK USD.01	0.005%	99.942%
296	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.005%	99.947%
297	FIRST SOLAR INC COMMON STOCK USD.001	0.005%	99.952%
298	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.957%
299	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.961%
300	US FOODS HOLDING CORP COMMON STOCK USD.01	0.004%	99.964%
301	ECHOSTAR CORP A COMMON STOCK USD.001	0.003%	99.968%
302	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.003%	99.971%
303	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.003%	99.974%
304	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.977%
305	HOWARD HUGHES CORP/THE COMMON STOCK	0.003%	99.980%
306	EMCOR GROUP INC COMMON STOCK USD.01	0.003%	99.982%
307	NEWS CORP CLASS B COMMON STOCK	0.002%	99.984%
308	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.986%
309	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.988%
310	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.990%
311	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.001%	99.992%
312	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.001%	99.993%
313	SKECHERS USA INC CL A COMMON STOCK USD.001	0.001%	99.994%
314	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.996%
315	LOGMEIN INC COMMON STOCK USD.01	0.001%	99.997%
316	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.001%	99.998%
317	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
318	SAFeway CASA LEY CVR COMMON STOCK	0.001%	99.999%
319	VIACOM INC CLASS A COMMON STOCK USD.001	0.000%	100.000%
320	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
321	WEX INC COMMON STOCK USD.01	0.000%	100.000%
322	SAFeway PDC LLC CVR COMMON STOCK	0.000%	100.000%