

U.S. Large Cap Value Portfolio II

As of June 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.

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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	4.192%	4.192%
2	EXXON MOBIL CORP COMMON STOCK	3.802%	7.994%
3	AT+T INC COMMON STOCK USD1.0	3.673%	11.667%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.304%	14.971%
5	INTEL CORP COMMON STOCK USD.001	3.101%	18.072%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.644%	20.716%
7	CITIGROUP INC COMMON STOCK USD.01	2.222%	22.938%
8	PFIZER INC COMMON STOCK USD.05	2.197%	25.134%
9	WELLS FARGO + CO COMMON STOCK USD1.666	2.073%	27.208%
10	BANK OF AMERICA CORP COMMON STOCK USD.01	1.828%	29.036%
11	WAL MART STORES INC COMMON STOCK USD.1	1.717%	30.753%
12	TIME WARNER INC COMMON STOCK USD.01	1.529%	32.282%
13	CHEVRON CORP COMMON STOCK USD.75	1.527%	33.809%
14	MEDTRONIC PLC COMMON STOCK USD.1	1.485%	35.294%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.388%	36.682%
16	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.290%	37.972%
17	CSX CORP COMMON STOCK USD1.0	1.144%	39.116%
18	AETNA INC COMMON STOCK USD.01	1.097%	40.213%
19	ANTHEM INC COMMON STOCK USD.01	1.090%	41.303%
20	NVIDIA CORP COMMON STOCK USD.001	1.056%	42.359%
21	ABBOTT LABORATORIES COMMON STOCK	0.993%	43.352%
22	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.924%	44.276%
23	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.893%	45.169%
24	GENERAL MOTORS CO COMMON STOCK USD.01	0.803%	45.971%
25	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.765%	46.737%
26	VALERO ENERGY CORP COMMON STOCK USD.01	0.759%	47.495%
27	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.734%	48.229%
28	DANAHER CORP COMMON STOCK USD.01	0.728%	48.956%
29	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.700%	49.657%
30	MORGAN STANLEY COMMON STOCK USD.01	0.689%	50.346%
31	FORD MOTOR CO COMMON STOCK USD.01	0.687%	51.033%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	HUMANA INC COMMON STOCK USD.166	0.682%	51.715%
33	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.682%	52.396%
34	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.676%	53.073%
35	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.675%	53.748%
36	HP INC COMMON STOCK USD.01	0.673%	54.421%
37	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.639%	55.060%
38	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.629%	55.690%
39	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.609%	56.299%
40	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.608%	56.907%
41	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.606%	57.513%
42	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.596%	58.109%
43	DELTA AIR LINES INC COMMON STOCK USD.0001	0.594%	58.703%
44	QUALCOMM INC COMMON STOCK USD.0001	0.594%	59.297%
45	LAM RESEARCH CORP COMMON STOCK USD.001	0.579%	59.875%
46	FEDEX CORP COMMON STOCK USD.1	0.573%	60.448%
47	TRAVELERS COS INC/THE COMMON STOCK	0.572%	61.020%
48	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.560%	61.580%
49	FIFTH THIRD BANCORP COMMON STOCK	0.550%	62.130%
50	CONOCOPHILLIPS COMMON STOCK USD.01	0.536%	62.666%
51	NUCOR CORP COMMON STOCK USD.4	0.535%	63.201%
52	EATON CORP PLC COMMON STOCK USD.01	0.524%	63.725%
53	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.513%	64.238%
54	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.497%	64.735%
55	TYSON FOODS INC CL A COMMON STOCK USD.1	0.491%	65.226%
56	MARATHON PETROLEUM CORP COMMON STOCK	0.485%	65.711%
57	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.484%	66.195%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.483%	66.678%
59	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.451%	67.129%
60	METLIFE INC COMMON STOCK USD.01	0.449%	67.579%
61	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.448%	68.027%
62	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.445%	68.472%
63	CORNING INC COMMON STOCK USD.5	0.443%	68.915%
64	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.431%	69.346%
65	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.424%	69.771%
66	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.420%	70.191%
67	JM SMUCKER CO/THE COMMON STOCK	0.411%	70.602%
68	CA INC COMMON STOCK USD.1	0.407%	71.009%
69	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.405%	71.415%
70	WHIRLPOOL CORP COMMON STOCK USD1.0	0.400%	71.815%
71	AFLAC INC COMMON STOCK USD.1	0.395%	72.210%
72	BEST BUY CO INC COMMON STOCK USD.1	0.393%	72.603%
73	KINDER MORGAN INC COMMON STOCK USD.01	0.372%	72.975%
74	PHILLIPS 66 COMMON STOCK	0.371%	73.346%
75	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.371%	73.716%
76	ALLSTATE CORP COMMON STOCK USD.01	0.369%	74.086%
77	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.361%	74.446%
78	DR HORTON INC COMMON STOCK USD.01	0.359%	74.806%
79	BB+T CORP COMMON STOCK USD5.0	0.358%	75.163%
80	CENTURYLINK INC COMMON STOCK USD1.0	0.356%	75.519%
81	TEXTRON INC COMMON STOCK USD.125	0.349%	75.868%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.330%	76.198%
83	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.329%	76.527%
84	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.323%	76.850%
85	CENTENE CORP COMMON STOCK USD.001	0.312%	77.162%
86	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.309%	77.472%
87	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.304%	77.775%
88	SCHLUMBERGER LTD COMMON STOCK USD.01	0.299%	78.074%
89	LENNAR CORP A COMMON STOCK USD.1	0.299%	78.373%
90	CARNIVAL CORP COMMON STOCK USD.01	0.296%	78.669%
91	CHUBB LTD COMMON STOCK	0.287%	78.957%
92	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.285%	79.242%
93	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.284%	79.526%
94	NEWMONT MINING CORP COMMON STOCK USD1.6	0.280%	79.806%
95	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.278%	80.083%
96	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.276%	80.359%
97	BUNGE LTD COMMON STOCK USD.01	0.272%	80.631%
98	CIGNA CORP COMMON STOCK USD.25	0.270%	80.901%
99	PENTAIR PLC COMMON STOCK USD.01	0.269%	81.170%
100	DOVER CORP COMMON STOCK USD1.0	0.267%	81.436%
101	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.259%	81.695%
102	LOEWS CORP COMMON STOCK USD.01	0.256%	81.951%
103	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.255%	82.206%
104	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.253%	82.459%
105	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.252%	82.711%
106	LINCOLN NATIONAL CORP COMMON STOCK	0.245%	82.956%
107	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.236%	83.193%
108	WESTROCK CO COMMON STOCK	0.236%	83.429%
109	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.236%	83.665%
110	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.232%	83.897%
111	TARGA RESOURCES CORP COMMON STOCK USD.001	0.228%	84.126%
112	BAKER HUGHES INC COMMON STOCK USD1.0	0.228%	84.354%
113	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.228%	84.582%
114	PULTEGROUP INC COMMON STOCK USD.01	0.226%	84.807%
115	DAVITA INC COMMON STOCK USD.001	0.225%	85.032%
116	UNUM GROUP COMMON STOCK USD.1	0.225%	85.257%
117	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.225%	85.482%
118	ALLY FINANCIAL INC COMMON STOCK USD.1	0.219%	85.701%
119	T MOBILE US INC COMMON STOCK USD.0001	0.210%	85.910%
120	ARCONIC INC COMMON STOCK	0.209%	86.120%
121	ALBEMARLE CORP COMMON STOCK USD.01	0.208%	86.328%
122	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.208%	86.536%
123	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.207%	86.742%
124	KOHL'S CORP COMMON STOCK USD.01	0.205%	86.948%
125	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.203%	87.151%
126	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.202%	87.352%
127	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.201%	87.553%
128	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.200%	87.753%
129	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.193%	87.946%
130	MYLAN NV COMMON STOCK EUR.01	0.193%	88.139%
131	OWENS CORNING COMMON STOCK USD.001	0.193%	88.332%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	STEEL DYNAMICS INC COMMON STOCK USD.005	0.190%	88.522%
133	KEYCORP COMMON STOCK USD1.0	0.190%	88.712%
134	M + T BANK CORP COMMON STOCK USD.5	0.189%	88.901%
135	STATE STREET CORP COMMON STOCK USD1.0	0.188%	89.089%
136	NOBLE ENERGY INC COMMON STOCK USD.01	0.188%	89.277%
137	TECHNIPFMC PLC COMMON STOCK USD1.0	0.187%	89.464%
138	MANPOWERGROUP INC COMMON STOCK USD.01	0.187%	89.651%
139	XL GROUP LTD COMMON STOCK	0.186%	89.837%
140	BORGWARNER INC COMMON STOCK USD.01	0.180%	90.017%
141	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.176%	90.193%
142	XEROX CORP COMMON STOCK USD1.0	0.176%	90.369%
143	DELL TECHNOLOGIES INC CL V TRACKING STK	0.172%	90.541%
144	PVH CORP COMMON STOCK USD1.0	0.171%	90.711%
145	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.170%	90.881%
146	FLUOR CORP COMMON STOCK USD.01	0.163%	91.045%
147	CONCHO RESOURCES INC COMMON STOCK USD.001	0.161%	91.206%
148	HESS CORP COMMON STOCK USD1.0	0.161%	91.367%
149	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.161%	91.528%
150	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.160%	91.688%
151	WHOLE FOODS MARKET INC COMMON STOCK	0.155%	91.843%
152	MARATHON OIL CORP COMMON STOCK USD1.0	0.155%	91.999%
153	XPO LOGISTICS INC COMMON STOCK USD.001	0.154%	92.152%
154	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.144%	92.296%
155	ASSURANT INC COMMON STOCK USD.01	0.141%	92.437%
156	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.139%	92.576%
157	PACCAR INC COMMON STOCK USD1.0	0.138%	92.714%
158	MACY S INC COMMON STOCK USD.01	0.137%	92.851%
159	LEAR CORP COMMON STOCK USD.01	0.136%	92.987%
160	ZIONS BANCORPORATION COMMON STOCK	0.133%	93.120%
161	MOSAIC CO/THE COMMON STOCK USD.01	0.130%	93.250%
162	CUMMINS INC COMMON STOCK USD2.5	0.129%	93.379%
163	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.128%	93.507%
164	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.119%	93.627%
165	AUTOLIV INC COMMON STOCK USD1.0	0.119%	93.746%
166	PINNACLE FOODS INC COMMON STOCK USD.01	0.116%	93.863%
167	AMDOCS LTD COMMON STOCK GBP.0001	0.116%	93.978%
168	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.113%	94.091%
169	NRG ENERGY INC COMMON STOCK USD.01	0.110%	94.202%
170	AGCO CORP COMMON STOCK USD.01	0.110%	94.312%
171	POST HOLDINGS INC COMMON STOCK USD.01	0.109%	94.420%
172	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.105%	94.525%
173	OLIN CORP COMMON STOCK USD1.0	0.102%	94.627%
174	FLEX LTD COMMON STOCK	0.101%	94.729%
175	MEDNAX INC COMMON STOCK USD.01	0.100%	94.829%
176	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.099%	94.928%
177	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.099%	95.027%
178	VALVOLINE INC COMMON STOCK USD.01	0.098%	95.126%
179	HELMERICH + PAYNE COMMON STOCK USD.1	0.097%	95.223%
180	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.090%	95.313%
181	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.089%	95.401%

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182	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.089%	95.490%
183	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.088%	95.578%
184	STAPLES INC COMMON STOCK USD.0006	0.088%	95.666%
185	MALLINCKRODT PLC COMMON STOCK USD.2	0.087%	95.753%
186	JABIL INC COMMON STOCK USD.001	0.087%	95.840%
187	CIT GROUP INC COMMON STOCK USD.01	0.085%	95.925%
188	ALCOA CORP COMMON STOCK USD.01	0.082%	96.007%
189	CALPINE CORP COMMON STOCK USD.001	0.081%	96.088%
190	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.080%	96.168%
191	GARMIN LTD COMMON STOCK CHF10.0	0.079%	96.247%
192	CARLISLE COS INC COMMON STOCK USD1.0	0.079%	96.326%
193	AVNET INC COMMON STOCK USD1.0	0.079%	96.405%
194	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.078%	96.483%
195	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.077%	96.560%
196	AECOM COMMON STOCK USD.01	0.077%	96.637%
197	ALLEGHANY CORP COMMON STOCK USD1.0	0.077%	96.714%
198	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.073%	96.787%
199	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.073%	96.859%
200	INVESCO LTD COMMON STOCK USD.2	0.072%	96.932%
201	OSHKOSH CORP COMMON STOCK USD.01	0.072%	97.004%
202	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.071%	97.075%
203	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.070%	97.145%
204	INGREDION INC COMMON STOCK USD.01	0.070%	97.215%
205	LKQ CORP COMMON STOCK USD.01	0.070%	97.285%
206	SPRINT CORP COMMON STOCK USD.01	0.066%	97.351%
207	AMERCO COMMON STOCK USD.25	0.065%	97.416%
208	SYNNEX CORP COMMON STOCK USD.001	0.063%	97.479%
209	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.062%	97.541%
210	GENTEX CORP COMMON STOCK USD.06	0.061%	97.602%
211	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.061%	97.663%
212	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.060%	97.723%
213	WR BERKLEY CORP COMMON STOCK USD.2	0.059%	97.783%
214	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.058%	97.841%
215	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.058%	97.899%
216	QORVO INC COMMON STOCK USD.0001	0.057%	97.956%
217	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.057%	98.012%
218	NEWELL BRANDS INC COMMON STOCK USD1.0	0.056%	98.069%
219	JONES LANG LASALLE INC COMMON STOCK USD.01	0.054%	98.123%
220	TOLL BROTHERS INC COMMON STOCK USD.01	0.054%	98.176%
221	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.052%	98.229%
222	PACWEST BANCORP COMMON STOCK	0.052%	98.281%
223	NAVIENT CORP COMMON STOCK USD.01	0.051%	98.332%
224	AUTONATION INC COMMON STOCK USD.01	0.050%	98.382%
225	SYMANTEC CORP COMMON STOCK USD.01	0.049%	98.431%
226	APACHE CORP COMMON STOCK USD.625	0.049%	98.480%
227	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.047%	98.527%
228	STERIS PLC COMMON STOCK	0.047%	98.574%
229	TEGNA INC COMMON STOCK USD1.0	0.046%	98.621%
230	LIBERTY BROADBAND C COMMON STOCK USD.01	0.041%	98.662%
231	PERKINELMER INC COMMON STOCK USD1.0	0.038%	98.699%

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232	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.037%	98.737%
233	ANALOG DEVICES INC COMMON STOCK USD.167	0.037%	98.774%
234	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.037%	98.811%
235	BED BATH + BEYOND INC COMMON STOCK USD.01	0.035%	98.846%
236	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.035%	98.881%
237	ADIENT PLC COMMON STOCK USD.001	0.035%	98.916%
238	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.034%	98.950%
239	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.033%	98.983%
240	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.033%	99.017%
241	TELEFLEX INC COMMON STOCK USD1.0	0.033%	99.050%
242	MURPHY OIL CORP COMMON STOCK USD1.0	0.032%	99.081%
243	QUANTA SERVICES INC COMMON STOCK USD.00001	0.031%	99.113%
244	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.031%	99.144%
245	ORBITAL ATK INC COMMON STOCK USD.01	0.030%	99.174%
246	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.029%	99.203%
247	CARS.COM INC COMMON STOCK USD.01	0.029%	99.232%
248	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.027%	99.259%
249	HUNTSMAN CORP COMMON STOCK USD.01	0.027%	99.285%
250	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.026%	99.312%
251	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.026%	99.338%
252	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.025%	99.364%
253	RALPH LAUREN CORP COMMON STOCK USD.01	0.025%	99.389%
254	SYNOPSIS INC COMMON STOCK USD.01	0.024%	99.413%
255	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.023%	99.436%
256	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.022%	99.457%
257	VOYA FINANCIAL INC COMMON STOCK USD.01	0.021%	99.479%
258	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.021%	99.500%
259	PERRIGO CO PLC COMMON STOCK EUR.001	0.021%	99.521%
260	USG CORP COMMON STOCK USD.1	0.020%	99.541%
261	COLFAX CORP COMMON STOCK USD.001	0.020%	99.560%
262	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.019%	99.579%
263	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.019%	99.598%
264	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.019%	99.617%
265	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.018%	99.635%
266	ENVISION HEALTHCARE CORP COMMON STOCK	0.017%	99.652%
267	COPA HOLDINGS SA CLASS A COMMON STOCK	0.016%	99.668%
268	NEWS CORP CLASS A COMMON STOCK USD.01	0.016%	99.684%
269	TERADYNE INC COMMON STOCK USD.125	0.016%	99.700%
270	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.715%
271	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	99.730%
272	STERICYCLE INC COMMON STOCK USD.01	0.014%	99.743%
273	RANGE RESOURCES CORP COMMON STOCK USD.01	0.013%	99.757%
274	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.013%	99.770%
275	LIBERTY VENTURES SER A TRACKING STK USD.01	0.012%	99.782%
276	VIACOM INC CLASS B COMMON STOCK USD.001	0.012%	99.794%
277	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.012%	99.806%
278	RICE ENERGY INC COMMON STOCK USD.01	0.011%	99.817%
279	MICROSEMI CORP COMMON STOCK USD.2	0.011%	99.828%
280	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.010%	99.838%
281	FLIR SYSTEMS INC COMMON STOCK USD.01	0.010%	99.848%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	COTY INC CL A COMMON STOCK USD.01	0.009%	99.857%
283	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.009%	99.866%
284	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	0.009%	99.875%
285	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.009%	99.884%
286	LIBERTY BROADBAND A COMMON STOCK USD.01	0.008%	99.892%
287	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.900%
288	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.007%	99.907%
289	TRANSOCEAN LTD COMMON STOCK CHF.1	0.006%	99.914%
290	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.920%
291	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.926%
292	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	99.931%
293	RSP PERMIAN INC COMMON STOCK USD.01	0.006%	99.937%
294	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.006%	99.942%
295	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.005%	99.947%
296	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.952%
297	ROYAL GOLD INC COMMON STOCK USD.01	0.005%	99.956%
298	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.004%	99.961%
299	FIRST SOLAR INC COMMON STOCK USD.001	0.004%	99.965%
300	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.969%
301	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.974%
302	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.977%
303	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.003%	99.979%
304	SONOCO PRODUCTS CO COMMON STOCK	0.003%	99.982%
305	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.002%	99.984%
306	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.986%
307	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.988%
308	NEWS CORP CLASS B COMMON STOCK	0.002%	99.990%
309	SKECHERS USA INC CL A COMMON STOCK USD.001	0.002%	99.992%
310	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.993%
311	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.995%
312	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.996%
313	ECHOSTAR CORP A COMMON STOCK USD.001	0.001%	99.997%
314	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
315	SAFeway CASA LEY CVR COMMON STOCK	0.001%	99.999%
316	WILLIAMS COS INC COMMON STOCK USD1.0	0.001%	99.999%
317	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.001%	100.000%
318	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
319	SAFeway PDC LLC CVR COMMON STOCK	0.000%	100.000%