

# U.S. Large Cap Value Portfolio II

As of April 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	4.073%	4.073%
2	EXXON MOBIL CORP COMMON STOCK	3.771%	7.845%
3	AT+T INC COMMON STOCK USD1.0	3.756%	11.601%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.396%	14.996%
5	INTEL CORP COMMON STOCK USD.001	3.391%	18.387%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.715%	21.102%
7	PFIZER INC COMMON STOCK USD.05	2.264%	23.366%
8	CITIGROUP INC COMMON STOCK USD.01	2.160%	25.526%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	2.069%	27.595%
10	WAL MART STORES INC COMMON STOCK USD.1	1.723%	29.318%
11	CHEVRON CORP COMMON STOCK USD.75	1.615%	30.933%
12	TIME WARNER INC COMMON STOCK USD.01	1.543%	32.476%
13	MEDTRONIC PLC COMMON STOCK USD.1	1.419%	33.894%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.349%	35.243%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.344%	36.587%
16	CSX CORP COMMON STOCK USD1.0	1.088%	37.675%
17	ANTHEM INC COMMON STOCK USD.01	1.052%	38.727%
18	AETNA INC COMMON STOCK USD.01	0.996%	39.723%
19	WELLS FARGO + CO COMMON STOCK USD1.666	0.976%	40.699%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.951%	41.650%
21	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.840%	42.490%
22	GENERAL MOTORS CO COMMON STOCK USD.01	0.812%	43.303%
23	NVIDIA CORP COMMON STOCK USD.001	0.777%	44.080%
24	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.754%	44.834%
25	VALERO ENERGY CORP COMMON STOCK USD.01	0.742%	45.576%
26	HP INC COMMON STOCK USD.01	0.740%	46.315%
27	ABBOTT LABORATORIES COMMON STOCK	0.734%	47.049%
28	DANAHER CORP COMMON STOCK USD.01	0.733%	47.782%
29	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.725%	48.508%
30	FORD MOTOR CO COMMON STOCK USD.01	0.719%	49.226%
31	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.709%	49.936%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.698%	50.634%
33	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.687%	51.321%
34	MORGAN STANLEY COMMON STOCK USD.01	0.684%	52.005%
35	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.682%	52.687%
36	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.671%	53.358%
37	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.656%	54.015%
38	HUMANA INC COMMON STOCK USD.166	0.642%	54.657%
39	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.637%	55.293%
40	CONOCOPHILLIPS COMMON STOCK USD.01	0.630%	55.923%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.612%	56.536%
42	LAM RESEARCH CORP COMMON STOCK USD.001	0.605%	57.141%
43	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.595%	57.736%
44	QUALCOMM INC COMMON STOCK USD.0001	0.590%	58.326%
45	NUCOR CORP COMMON STOCK USD.4	0.576%	58.902%
46	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.569%	59.471%
47	TRAVELERS COS INC/THE COMMON STOCK	0.561%	60.032%
48	FIFTH THIRD BANCORP COMMON STOCK	0.541%	60.573%
49	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.536%	61.109%
50	DELTA AIR LINES INC COMMON STOCK USD.0001	0.533%	61.642%
51	TYSON FOODS INC CL A COMMON STOCK USD.1	0.514%	62.156%
52	EATON CORP PLC COMMON STOCK USD.01	0.514%	62.671%
53	FEDEX CORP COMMON STOCK USD.1	0.510%	63.181%
54	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.501%	63.682%
55	ALLERGAN PLC COMMON STOCK USD.0033	0.495%	64.177%
56	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.487%	64.663%
57	MARATHON PETROLEUM CORP COMMON STOCK	0.481%	65.145%
58	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.481%	65.626%
59	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.468%	66.094%
60	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.462%	66.556%
61	JM SMUCKER CO/THE COMMON STOCK	0.449%	67.005%
62	PHILLIPS 66 COMMON STOCK	0.445%	67.450%
63	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.436%	67.886%
64	CORNING INC COMMON STOCK USD.5	0.434%	68.321%
65	METLIFE INC COMMON STOCK USD.01	0.433%	68.753%
66	NEWMONT MINING CORP COMMON STOCK USD1.6	0.431%	69.184%
67	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.416%	69.600%
68	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.412%	70.012%
69	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.411%	70.423%
70	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.404%	70.827%
71	WHIRLPOOL CORP COMMON STOCK USD1.0	0.396%	71.223%
72	CA INC COMMON STOCK USD.1	0.396%	71.619%
73	AFLAC INC COMMON STOCK USD.1	0.389%	72.007%
74	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.389%	72.396%
75	CENTURYLINK INC COMMON STOCK USD1.0	0.387%	72.783%
76	KINDER MORGAN INC COMMON STOCK USD.01	0.369%	73.152%
77	BEST BUY CO INC COMMON STOCK USD.1	0.362%	73.514%
78	TEXTRON INC COMMON STOCK USD.125	0.352%	73.867%
79	DR HORTON INC COMMON STOCK USD.01	0.349%	74.215%
80	ALLSTATE CORP COMMON STOCK USD.01	0.346%	74.562%
81	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.342%	74.904%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	SCHLUMBERGER LTD COMMON STOCK USD.01	0.336%	75.240%
83	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.331%	75.571%
84	BB+T CORP COMMON STOCK USD5.0	0.329%	75.900%
85	LOEWS CORP COMMON STOCK USD.01	0.321%	76.221%
86	LINCOLN NATIONAL CORP COMMON STOCK	0.314%	76.536%
87	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.310%	76.846%
88	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.310%	77.155%
89	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.306%	77.461%
90	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.304%	77.765%
91	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.303%	78.069%
92	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.301%	78.370%
93	BUNGE LTD COMMON STOCK USD.01	0.294%	78.664%
94	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.292%	78.956%
95	LENNAR CORP A COMMON STOCK USD.1	0.289%	79.244%
96	CENTENE CORP COMMON STOCK USD.001	0.285%	79.529%
97	CARNIVAL CORP COMMON STOCK USD.01	0.285%	79.814%
98	TARGA RESOURCES CORP COMMON STOCK USD.001	0.284%	80.099%
99	CHUBB LTD COMMON STOCK	0.277%	80.375%
100	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.277%	80.652%
101	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.268%	80.920%
102	DOVER CORP COMMON STOCK USD1.0	0.268%	81.188%
103	PENTAIR PLC COMMON STOCK USD.01	0.266%	81.454%
104	BAKER HUGHES INC COMMON STOCK USD1.0	0.254%	81.707%
105	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.250%	81.957%
106	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.250%	82.206%
107	ARCONIC INC COMMON STOCK	0.247%	82.454%
108	KEYCORP COMMON STOCK USD1.0	0.240%	82.694%
109	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.231%	82.925%
110	UNUM GROUP COMMON STOCK USD.1	0.228%	83.153%
111	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.227%	83.379%
112	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.227%	83.606%
113	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.226%	83.832%
114	TESORO CORP COMMON STOCK USD.167	0.225%	84.057%
115	T MOBILE US INC COMMON STOCK USD.0001	0.224%	84.281%
116	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.222%	84.502%
117	WESTROCK CO COMMON STOCK	0.221%	84.723%
118	ALBEMARLE CORP COMMON STOCK USD.01	0.219%	84.943%
119	NOBLE ENERGY INC COMMON STOCK USD.01	0.219%	85.162%
120	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.216%	85.377%
121	XL GROUP LTD COMMON STOCK	0.216%	85.593%
122	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.213%	85.806%
123	PULTEGROUP INC COMMON STOCK USD.01	0.213%	86.019%
124	KOHL'S CORP COMMON STOCK USD.01	0.212%	86.231%
125	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.212%	86.443%
126	ALLY FINANCIAL INC COMMON STOCK USD.1	0.212%	86.654%
127	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.211%	86.865%
128	TECHNIPFMC PLC COMMON STOCK USD1.0	0.210%	87.075%
129	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.209%	87.284%
130	CIGNA CORP COMMON STOCK USD.25	0.205%	87.489%
131	M + T BANK CORP COMMON STOCK USD.5	0.200%	87.689%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	MARATHON OIL CORP COMMON STOCK USD1.0	0.199%	87.888%
133	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.198%	88.086%
134	DAVITA INC COMMON STOCK USD.001	0.198%	88.284%
135	DELL TECHNOLOGIES INC CL V TRACKING STK	0.193%	88.477%
136	STEEL DYNAMICS INC COMMON STOCK USD.005	0.188%	88.665%
137	MYLAN NV COMMON STOCK EUR.01	0.187%	88.853%
138	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.187%	89.039%
139	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.185%	89.225%
140	CUMMINS INC COMMON STOCK USD2.5	0.185%	89.410%
141	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.184%	89.594%
142	FLUOR CORP COMMON STOCK USD.01	0.184%	89.778%
143	HESS CORP COMMON STOCK USD1.0	0.183%	89.961%
144	BORGWARNER INC COMMON STOCK USD.01	0.183%	90.144%
145	STATE STREET CORP COMMON STOCK USD1.0	0.180%	90.324%
146	XEROX CORP COMMON STOCK USD1.0	0.178%	90.502%
147	MOSAIC CO/THE COMMON STOCK USD.01	0.178%	90.680%
148	OWENS CORNING COMMON STOCK USD.001	0.177%	90.857%
149	MACY S INC COMMON STOCK USD.01	0.175%	91.033%
150	YAHOO INC COMMON STOCK USD.001	0.174%	91.207%
151	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.172%	91.379%
152	CONCHO RESOURCES INC COMMON STOCK USD.001	0.172%	91.550%
153	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.170%	91.720%
154	MANPOWERGROUP INC COMMON STOCK USD.01	0.166%	91.887%
155	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.160%	92.047%
156	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.156%	92.203%
157	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.156%	92.358%
158	HELMERICH + PAYNE COMMON STOCK USD.1	0.152%	92.510%
159	PVH CORP COMMON STOCK USD1.0	0.151%	92.661%
160	PACCAR INC COMMON STOCK USD1.0	0.142%	92.804%
161	WHOLE FOODS MARKET INC COMMON STOCK	0.137%	92.941%
162	ASSURANT INC COMMON STOCK USD.01	0.133%	93.074%
163	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.132%	93.206%
164	ZIONS BANCORPORATION COMMON STOCK	0.124%	93.330%
165	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.124%	93.454%
166	POST HOLDINGS INC COMMON STOCK USD.01	0.120%	93.574%
167	AVNET INC COMMON STOCK USD1.0	0.120%	93.694%
168	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.119%	93.812%
169	PINNACLE FOODS INC COMMON STOCK USD.01	0.116%	93.929%
170	AMDOCS LTD COMMON STOCK GBP.0001	0.112%	94.041%
171	SYMANTEC CORP COMMON STOCK USD.01	0.112%	94.153%
172	AUTOLIV INC COMMON STOCK USD1.0	0.111%	94.264%
173	NRG ENERGY INC COMMON STOCK USD.01	0.110%	94.375%
174	XPO LOGISTICS INC COMMON STOCK USD.001	0.110%	94.484%
175	OLIN CORP COMMON STOCK USD1.0	0.108%	94.592%
176	AGCO CORP COMMON STOCK USD.01	0.107%	94.698%
177	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.104%	94.803%
178	MEDNAX INC COMMON STOCK USD.01	0.102%	94.905%
179	LEAR CORP COMMON STOCK USD.01	0.099%	95.004%
180	FLEX LTD COMMON STOCK	0.098%	95.102%
181	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.094%	95.196%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	MALLINCKRODT PLC COMMON STOCK USD.2	0.093%	95.289%
183	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.091%	95.381%
184	UNITED RENTALS INC COMMON STOCK USD.01	0.089%	95.469%
185	ALCOA CORP COMMON STOCK USD.01	0.087%	95.556%
186	STAPLES INC COMMON STOCK USD.0006	0.087%	95.643%
187	CARLISLE COS INC COMMON STOCK USD1.0	0.086%	95.729%
188	JABIL CIRCUIT INC COMMON STOCK USD.001	0.085%	95.814%
189	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.084%	95.898%
190	AECOM COMMON STOCK USD.01	0.083%	95.981%
191	CIT GROUP INC COMMON STOCK USD.01	0.082%	96.063%
192	ALLEGHANY CORP COMMON STOCK USD1.0	0.080%	96.143%
193	TEGNA INC COMMON STOCK USD1.0	0.080%	96.223%
194	GARMIN LTD COMMON STOCK CHF10.0	0.079%	96.303%
195	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.077%	96.380%
196	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.077%	96.457%
197	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.076%	96.533%
198	INGREDION INC COMMON STOCK USD.01	0.074%	96.608%
199	SPRINT CORP COMMON STOCK USD.01	0.074%	96.682%
200	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.074%	96.756%
201	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.073%	96.829%
202	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.072%	96.901%
203	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.071%	96.972%
204	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.070%	97.042%
205	INVESCO LTD COMMON STOCK USD.2	0.069%	97.111%
206	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.066%	97.177%
207	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.065%	97.242%
208	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.064%	97.306%
209	OSHKOSH CORP COMMON STOCK USD.01	0.064%	97.370%
210	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.064%	97.434%
211	QORVO INC COMMON STOCK USD.0001	0.063%	97.496%
212	CALPINE CORP COMMON STOCK USD.001	0.062%	97.558%
213	TRANSOCEAN LTD COMMON STOCK CHF.1	0.060%	97.619%
214	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.060%	97.679%
215	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.060%	97.738%
216	WR BERKLEY CORP COMMON STOCK USD.2	0.060%	97.798%
217	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.060%	97.857%
218	AMERCO COMMON STOCK USD.25	0.058%	97.916%
219	SYNNEX CORP COMMON STOCK USD.001	0.058%	97.974%
220	PACWEST BANCORP COMMON STOCK	0.055%	98.029%
221	AUTONATION INC COMMON STOCK USD.01	0.051%	98.080%
222	APACHE CORP COMMON STOCK USD.625	0.050%	98.130%
223	NEWELL BRANDS INC COMMON STOCK USD1.0	0.050%	98.180%
224	TOLL BROTHERS INC COMMON STOCK USD.01	0.050%	98.230%
225	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.049%	98.279%
226	NAVIENT CORP COMMON STOCK USD.01	0.047%	98.326%
227	BED BATH + BEYOND INC COMMON STOCK USD.01	0.046%	98.372%
228	LKQ CORP COMMON STOCK USD.01	0.046%	98.418%
229	GENTEX CORP COMMON STOCK USD.06	0.045%	98.463%
230	STERIS PLC COMMON STOCK	0.044%	98.506%
231	LIBERTY BROADBAND C COMMON STOCK USD.01	0.043%	98.549%

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232	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.041%	98.590%
233	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.038%	98.628%
234	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.037%	98.665%
235	COMERICA INC COMMON STOCK USD5.0	0.036%	98.701%
236	NASDAQ INC COMMON STOCK USD.01	0.035%	98.736%
237	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.035%	98.771%
238	JONES LANG LASALLE INC COMMON STOCK USD.01	0.035%	98.806%
239	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.034%	98.839%
240	TELEFLEX INC COMMON STOCK USD1.0	0.034%	98.873%
241	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.033%	98.906%
242	PERKINELMER INC COMMON STOCK USD1.0	0.033%	98.940%
243	MURPHY OIL CORP COMMON STOCK USD1.0	0.033%	98.973%
244	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.033%	99.006%
245	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.033%	99.039%
246	CONDUENT INC COMMON STOCK USD.01	0.032%	99.071%
247	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.032%	99.102%
248	QUANTA SERVICES INC COMMON STOCK USD.00001	0.031%	99.134%
249	ORBITAL ATK INC COMMON STOCK USD.01	0.031%	99.165%
250	RYDER SYSTEM INC COMMON STOCK USD.5	0.030%	99.196%
251	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.030%	99.225%
252	RALPH LAUREN CORP COMMON STOCK USD.01	0.028%	99.253%
253	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	99.279%
254	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.026%	99.305%
255	INGEVITY CORP COMMON STOCK USD.01	0.026%	99.331%
256	SYNOPSIS INC COMMON STOCK USD.01	0.025%	99.356%
257	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.024%	99.381%
258	VOYA FINANCIAL INC COMMON STOCK USD.01	0.022%	99.403%
259	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.022%	99.425%
260	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.022%	99.447%
261	USG CORP COMMON STOCK USD.1	0.021%	99.468%
262	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.021%	99.489%
263	ADIENT PLC COMMON STOCK USD.001	0.021%	99.510%
264	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.021%	99.530%
265	TERADYNE INC COMMON STOCK USD.125	0.019%	99.549%
266	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.567%
267	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.018%	99.586%
268	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.018%	99.603%
269	US CELLULAR CORP COMMON STOCK USD1.0	0.018%	99.621%
270	ENVISION HEALTHCARE CORP COMMON STOCK	0.016%	99.637%
271	RANGE RESOURCES CORP COMMON STOCK USD.01	0.016%	99.652%
272	STERICYCLE INC COMMON STOCK USD.01	0.015%	99.668%
273	NEWS CORP CLASS A COMMON STOCK USD.01	0.015%	99.683%
274	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.698%
275	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	99.713%
276	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.015%	99.727%
277	COLFAX CORP COMMON STOCK USD.001	0.014%	99.742%
278	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	0.014%	99.755%
279	LIBERTY VENTURES SER A TRACKING STK USD.01	0.013%	99.768%
280	COPA HOLDINGS SA CLASS A COMMON STOCK	0.012%	99.781%
281	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.011%	99.792%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	99.803%
283	MICROSEMI CORP COMMON STOCK USD.2	0.011%	99.814%
284	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.011%	99.825%
285	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.010%	99.835%
286	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.010%	99.845%
287	RICE ENERGY INC COMMON STOCK USD.01	0.009%	99.854%
288	FIRST SOLAR INC COMMON STOCK USD.001	0.009%	99.862%
289	LIBERTY BROADBAND A COMMON STOCK USD.01	0.009%	99.871%
290	PERRIGO CO PLC COMMON STOCK EUR.001	0.008%	99.879%
291	FLIR SYSTEMS INC COMMON STOCK USD.01	0.008%	99.887%
292	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.894%
293	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.007%	99.902%
294	RSP PERMIAN INC COMMON STOCK USD.01	0.007%	99.908%
295	LEGG MASON INC COMMON STOCK USD.1	0.006%	99.915%
296	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.921%
297	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.927%
298	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	99.933%
299	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.938%
300	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.005%	99.943%
301	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.948%
302	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.004%	99.953%
303	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.957%
304	DEVON ENERGY CORP COMMON STOCK USD.1	0.004%	99.960%
305	ROYAL GOLD INC COMMON STOCK USD.01	0.004%	99.964%
306	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.003%	99.967%
307	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.970%
308	ZILLOW GROUP INC C COMMON STOCK	0.003%	99.973%
309	SONOCO PRODUCTS CO COMMON STOCK	0.003%	99.976%
310	PDC ENERGY INC COMMON STOCK USD.01	0.002%	99.978%
311	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.002%	99.981%
312	CONSOL ENERGY INC COMMON STOCK USD.01	0.002%	99.983%
313	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.985%
314	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.987%
315	NEWS CORP CLASS B COMMON STOCK	0.002%	99.989%
316	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.990%
317	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.992%
318	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.001%	99.993%
319	SKECHERS USA INC CL A COMMON STOCK USD.001	0.001%	99.995%
320	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.996%
321	ECHOSTAR CORP A COMMON STOCK USD.001	0.001%	99.997%
322	SAFEWAY CASA LEY CVR COMMON STOCK	0.001%	99.998%
323	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.999%
324	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.001%	99.999%
325	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.000%	100.000%
326	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
327	QEP RESOURCES INC COMMON STOCK USD.01	0.000%	100.000%
328	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	100.000%
329	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.000%	100.000%