

U.S. Large Cap Value Portfolio II

As of October 31, 2017 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			27,395,893,110.45		99.971%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,153,074,508.74	4.208%	4.208%
2	EXXON MOBIL CORP COMMON STOCK		1,071,584,524.05	3.910%	8.118%
3	INTEL CORP COMMON STOCK USD.001		1,044,688,176.23	3.812%	11.930%
4	AT+T INC COMMON STOCK USD1.0		898,750,547.95	3.280%	15.210%
5	WELLS FARGO + CO COMMON STOCK USD1.666		865,926,433.54	3.160%	18.370%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		795,162,020.95	2.902%	21.271%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		764,260,433.40	2.789%	24.060%
8	CITIGROUP INC COMMON STOCK USD.01		595,012,194.00	2.171%	26.231%
9	PFIZER INC COMMON STOCK USD.05		572,938,809.96	2.091%	28.322%
10	CHEVRON CORP COMMON STOCK USD.75		515,842,151.04	1.882%	30.205%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		515,681,445.18	1.882%	32.086%
12	WAL MART STORES INC COMMON STOCK USD.1		495,070,575.22	1.807%	33.893%
13	TIME WARNER INC COMMON STOCK USD.01		373,949,809.24	1.365%	35.257%
14	MEDTRONIC PLC COMMON STOCK USD.1		342,791,998.56	1.251%	36.508%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		333,033,822.00	1.215%	37.724%
16	CVS HEALTH CORP COMMON STOCK USD.01		322,095,385.92	1.175%	38.899%
17	AETNA INC COMMON STOCK USD.01		306,907,210.54	1.120%	40.019%
18	ANTHEM INC COMMON STOCK USD.01		302,794,026.41	1.105%	41.124%
19	MORGAN STANLEY COMMON STOCK USD.01		274,982,550.00	1.003%	42.127%
20	QUALCOMM INC COMMON STOCK USD.0001		270,173,597.83	0.986%	43.113%
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		261,004,744.56	0.952%	44.066%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			27,395,893,110.45		99.971%
22	GENERAL MOTORS CO COMMON STOCK USD.01		260,279,702.34	0.950%	45.015%
23	ABBOTT LABORATORIES COMMON STOCK		256,047,649.99	0.934%	45.950%
24	MICRON TECHNOLOGY INC COMMON STOCK USD.1		233,338,985.67	0.851%	46.801%
25	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		230,865,256.65	0.842%	47.644%
26	VALERO ENERGY CORP COMMON STOCK USD.01		221,685,002.28	0.809%	48.453%
27	LAM RESEARCH CORP COMMON STOCK USD.001		212,151,146.90	0.774%	49.227%
28	HP INC COMMON STOCK USD.01		207,309,900.95	0.756%	49.983%
29	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		203,613,375.42	0.743%	50.726%
30	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		203,304,637.28	0.742%	51.468%
31	DANAHER CORP COMMON STOCK USD.01		200,840,602.74	0.733%	52.201%
32	FORD MOTOR CO COMMON STOCK USD.01		196,459,301.31	0.717%	52.918%
33	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		195,516,914.12	0.713%	53.631%
34	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		187,469,053.52	0.684%	54.316%
35	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		180,947,779.36	0.660%	54.976%
36	HUMANA INC COMMON STOCK USD.166		180,879,981.35	0.660%	55.636%
37	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		174,355,745.40	0.636%	56.272%
38	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		168,275,567.34	0.614%	56.886%
39	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		167,963,038.56	0.613%	57.499%
40	TRAVELERS COS INC/THE COMMON STOCK		154,348,090.95	0.563%	58.062%
41	CONOCOPHILLIPS COMMON STOCK USD.01		152,935,379.85	0.558%	58.620%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		147,616,967.07	0.539%	59.159%
43	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		147,139,071.30	0.537%	59.696%
44	MONDELEZ INTERNATIONAL INC A COMMON STOCK		146,947,528.41	0.536%	60.232%
45	EATON CORP PLC COMMON STOCK USD.01		145,228,298.00	0.530%	60.762%
46	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		143,407,580.68	0.523%	61.286%
47	TYSON FOODS INC CL A COMMON STOCK USD.1		142,891,059.48	0.521%	61.807%
48	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		141,806,438.62	0.517%	62.324%
49	FEDEX CORP COMMON STOCK USD.1		140,914,472.40	0.514%	62.839%
50	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		140,190,803.20	0.512%	63.350%
51	NUCOR CORP COMMON STOCK USD.4		139,815,012.70	0.510%	63.860%
52	MARATHON PETROLEUM CORP COMMON STOCK		138,207,832.86	0.504%	64.365%
53	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		134,996,874.60	0.493%	64.857%
54	DR HORTON INC COMMON STOCK USD.01		133,059,102.26	0.486%	65.343%
55	REPUBLIC SERVICES INC COMMON STOCK USD.01		129,746,912.13	0.473%	65.816%
56	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		127,731,687.84	0.466%	66.282%
57	FIFTH THIRD BANCORP COMMON STOCK		124,271,445.00	0.453%	66.736%
58	ANDEAVOR COMMON STOCK USD.167		117,584,838.40	0.429%	67.165%
59	CORNING INC COMMON STOCK USD.5		115,332,451.46	0.421%	67.586%

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Equity			27,395,893,110.45		99.971%
60	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		115,146,375.96	0.420%	68.006%
61	KINDER MORGAN INC COMMON STOCK USD.01		111,131,670.91	0.406%	68.412%
62	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		110,866,719.12	0.405%	68.816%
63	AFLAC INC COMMON STOCK USD.1		110,048,579.80	0.402%	69.218%
64	METLIFE INC COMMON STOCK USD.01		109,530,700.68	0.400%	69.617%
65	WESTERN DIGITAL CORP COMMON STOCK USD.01		109,117,220.56	0.398%	70.016%
66	CENTENE CORP COMMON STOCK USD.001		108,206,553.63	0.395%	70.410%
67	ARCHER DANIELS MIDLAND CO COMMON STOCK		106,273,607.08	0.388%	70.798%
68	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		102,455,158.95	0.374%	71.172%
69	BB+T CORP COMMON STOCK USD5.0		102,207,074.08	0.373%	71.545%
70	TEXTRON INC COMMON STOCK USD.125		101,447,446.86	0.370%	71.915%
71	DXC TECHNOLOGY CO COMMON STOCK USD.01		98,374,207.36	0.359%	72.274%
72	ALLSTATE CORP COMMON STOCK USD.01		97,871,294.82	0.357%	72.631%
73	PHILLIPS 66 COMMON STOCK		97,074,885.60	0.354%	72.986%
74	CA INC COMMON STOCK USD.1		95,746,364.80	0.349%	73.335%
75	EASTMAN CHEMICAL CO COMMON STOCK USD.01		95,106,402.72	0.347%	73.682%
76	JM SMUCKER CO/THE COMMON STOCK		94,976,789.25	0.347%	74.029%
77	REGIONS FINANCIAL CORP COMMON STOCK USD.01		93,660,424.20	0.342%	74.370%
78	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		89,523,138.24	0.327%	74.697%
79	WHIRLPOOL CORP COMMON STOCK USD1.0		89,315,129.41	0.326%	75.023%
80	ALLERGAN PLC COMMON STOCK USD.0033		88,072,321.74	0.321%	75.344%
81	CHUBB LTD COMMON STOCK		85,248,441.06	0.311%	75.656%
82	CARNIVAL CORP COMMON STOCK USD.01		83,832,246.36	0.306%	75.961%
83	LENNAR CORP A COMMON STOCK USD.1		81,108,016.81	0.296%	76.257%
84	BEST BUY CO INC COMMON STOCK USD.1		80,880,239.88	0.295%	76.553%
85	CIGNA CORP COMMON STOCK USD.25		79,548,687.00	0.290%	76.843%
86	DOVER CORP COMMON STOCK USD1.0		79,277,516.82	0.289%	77.132%
87	CONCHO RESOURCES INC COMMON STOCK USD.001		78,663,165.20	0.287%	77.419%
88	KRAFT HEINZ CO/THE COMMON STOCK USD.01		78,332,351.46	0.286%	77.705%
89	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		77,476,383.60	0.283%	77.988%
90	CENTURYLINK INC COMMON STOCK USD1.0		75,789,241.92	0.277%	78.264%
91	SUNTRUST BANKS INC COMMON STOCK USD1.0		75,658,079.70	0.276%	78.540%
92	TE CONNECTIVITY LTD COMMON STOCK CHF.57		75,623,997.79	0.276%	78.816%
93	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		74,684,930.00	0.273%	79.089%
94	INGERSOLL RAND PLC COMMON STOCK USD1.0		73,574,237.40	0.268%	79.357%
95	L3 TECHNOLOGIES INC COMMON STOCK USD.01		73,571,660.54	0.268%	79.626%
96	PENTAIR PLC COMMON STOCK USD.01		73,241,408.50	0.267%	79.893%
97	ALLY FINANCIAL INC COMMON STOCK USD.1		72,749,369.16	0.265%	80.159%

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Equity			27,395,893,110.45		99.971%
98	SCHLUMBERGER LTD COMMON STOCK USD.01		72,603,392.00	0.265%	80.423%
99	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		72,352,976.48	0.264%	80.688%
100	PULTEGROUP INC COMMON STOCK USD.01		72,281,411.27	0.264%	80.951%
101	MOLSON COORS BREWING CO B COMMON STOCK USD.01		69,962,011.79	0.255%	81.207%
102	ALBEMARLE CORP COMMON STOCK USD.01		69,438,481.84	0.253%	81.460%
103	KANSAS CITY SOUTHERN COMMON STOCK USD.01		69,149,761.56	0.252%	81.712%
104	LINCOLN NATIONAL CORP COMMON STOCK		68,755,194.00	0.251%	81.963%
105	LOEWS CORP COMMON STOCK USD.01		67,542,532.20	0.246%	82.210%
106	NVIDIA CORP COMMON STOCK USD.001		66,654,035.76	0.243%	82.453%
107	NEWMONT MINING CORP COMMON STOCK USD1.6		65,699,501.76	0.240%	82.693%
108	JUNIPER NETWORKS INC COMMON STOCK USD.00001		65,408,824.78	0.239%	82.931%
109	BUNGE LTD COMMON STOCK USD.01		64,485,651.92	0.235%	83.167%
110	WESTROCK CO COMMON STOCK		63,788,903.69	0.233%	83.399%
111	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		62,979,391.20	0.230%	83.629%
112	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		62,753,117.12	0.229%	83.858%
113	UNUM GROUP COMMON STOCK USD.1		62,676,767.84	0.229%	84.087%
114	OWENS CORNING COMMON STOCK USD.001		61,385,913.78	0.224%	84.311%
115	ARCONIC INC COMMON STOCK		61,006,130.56	0.223%	84.534%
116	DOWDUPONT INC COMMON STOCK USD.01		59,471,648.74	0.217%	84.751%
117	DAVITA INC COMMON STOCK USD.001		58,844,426.08	0.215%	84.965%
118	DELL TECHNOLOGIES INC CL V TRACKING STK		58,219,921.38	0.212%	85.178%
119	KOHL'S CORP COMMON STOCK USD.01		57,948,848.64	0.211%	85.389%
120	T MOBILE US INC COMMON STOCK USD.0001		57,415,958.55	0.210%	85.599%
121	STEEL DYNAMICS INC COMMON STOCK USD.005		57,339,270.44	0.209%	85.808%
122	TARGET CORP COMMON STOCK USD.0833		56,866,855.68	0.208%	86.015%
123	XPO LOGISTICS INC COMMON STOCK USD.001		55,994,923.75	0.204%	86.220%
124	BORGWARNER INC COMMON STOCK USD.01		55,914,410.24	0.204%	86.424%
125	ARROW ELECTRONICS INC COMMON STOCK USD1.0		54,510,710.80	0.199%	86.623%
126	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		52,676,765.68	0.192%	86.815%
127	MANPOWERGROUP INC COMMON STOCK USD.01		52,464,516.16	0.191%	87.006%
128	TARGA RESOURCES CORP COMMON STOCK USD.001		52,389,143.50	0.191%	87.198%
129	EVEREST RE GROUP LTD COMMON STOCK USD.01		52,375,296.30	0.191%	87.389%
130	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		51,360,270.00	0.187%	87.576%
131	XEROX CORP COMMON STOCK USD1.0		50,256,374.49	0.183%	87.760%
132	MCKESSON CORP COMMON STOCK USD.01		49,249,357.20	0.180%	87.939%
133	PVH CORP COMMON STOCK USD1.0		48,794,966.28	0.178%	88.117%
134	MYLAN NV COMMON STOCK EUR.01		48,777,217.46	0.178%	88.295%
135	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		48,609,804.42	0.177%	88.473%

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Equity			27,395,893,110.45		99.971%
136	STATE STREET CORP COMMON STOCK USD1.0		48,239,188.00	0.176%	88.649%
137	LEAR CORP COMMON STOCK USD.01		48,182,598.36	0.176%	88.825%
138	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		47,886,283.39	0.175%	88.999%
139	FREEMPORT MCMORAN INC COMMON STOCK USD.1		47,524,926.12	0.173%	89.173%
140	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		47,439,513.94	0.173%	89.346%
141	M + T BANK CORP COMMON STOCK USD.5		47,297,973.24	0.173%	89.518%
142	GOODYEAR TIRE + RUBBER CO COMMON STOCK		46,727,876.86	0.171%	89.689%
143	NOBLE ENERGY INC COMMON STOCK USD.01		46,261,385.13	0.169%	89.858%
144	KEYCORP COMMON STOCK USD1.0		46,247,580.50	0.169%	90.027%
145	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01		45,222,800.31	0.165%	90.192%
146	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		44,148,601.50	0.161%	90.353%
147	AMERICAN FINANCIAL GROUP INC COMMON STOCK		44,047,560.48	0.161%	90.513%
148	TECHNIPFMC PLC COMMON STOCK USD1.0		43,864,811.10	0.160%	90.673%
149	ALCOA CORP COMMON STOCK USD.01		43,412,812.44	0.158%	90.832%
150	XL GROUP LTD COMMON STOCK		42,901,923.24	0.157%	90.988%
151	CSX CORP COMMON STOCK USD1.0		42,584,251.89	0.155%	91.144%
152	GENERAL ELECTRIC CO COMMON STOCK USD.06		42,504,517.44	0.155%	91.299%
153	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		41,596,039.42	0.152%	91.451%
154	HESS CORP COMMON STOCK USD1.0		40,556,146.56	0.148%	91.599%
155	MARATHON OIL CORP COMMON STOCK USD1.0		40,478,211.18	0.148%	91.746%
156	NRG ENERGY INC COMMON STOCK USD.01		39,986,000.00	0.146%	91.892%
157	AUTOLIV INC COMMON STOCK USD1.0		39,468,246.00	0.144%	92.036%
158	FLUOR CORP COMMON STOCK USD.01		38,365,052.23	0.140%	92.176%
159	PACCAR INC COMMON STOCK USD1.0		37,449,946.08	0.137%	92.313%
160	ZIONS BANCORPORATION COMMON STOCK		36,293,994.48	0.132%	92.445%
161	LKQ CORP COMMON STOCK USD.01		35,894,938.37	0.131%	92.576%
162	ASSURANT INC COMMON STOCK USD.01		34,963,595.70	0.128%	92.704%
163	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		34,668,008.76	0.127%	92.831%
164	CARLISLE COS INC COMMON STOCK USD1.0		34,537,251.63	0.126%	92.957%
165	DOLLAR TREE INC COMMON STOCK USD.01		33,722,350.00	0.123%	93.080%
166	OLIN CORP COMMON STOCK USD1.0		33,704,367.97	0.123%	93.203%
167	VULCAN MATERIALS CO COMMON STOCK USD1.0		33,498,173.25	0.122%	93.325%
168	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		33,409,875.24	0.122%	93.447%
169	RELIANCE STEEL + ALUMINUM COMMON STOCK		32,733,378.96	0.119%	93.566%
170	BAKER HUGHES A GE CO COMMON STOCK USD.0001		31,800,025.39	0.116%	93.682%
171	AMDOCS LTD COMMON STOCK GBP.0001		31,555,662.60	0.115%	93.797%
172	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		31,233,718.68	0.114%	93.911%
173	MOSAIC CO/THE COMMON STOCK USD.01		31,161,596.86	0.114%	94.025%

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Equity			27,395,893,110.45		99.971%
174	CUMMINS INC COMMON STOCK USD2.5		31,006,002.72	0.113%	94.138%
175	AGCO CORP COMMON STOCK USD.01		30,423,480.45	0.111%	94.249%
176	POST HOLDINGS INC COMMON STOCK USD.01		30,044,875.56	0.110%	94.359%
177	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		29,095,854.97	0.106%	94.465%
178	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		28,833,134.85	0.105%	94.570%
179	OSHKOSH CORP COMMON STOCK USD.01		28,434,873.60	0.104%	94.674%
180	NEWELL BRANDS INC COMMON STOCK USD1.0		28,011,578.10	0.102%	94.776%
181	FLEX LTD COMMON STOCK		27,626,650.20	0.101%	94.877%
182	MACY S INC COMMON STOCK USD.01		27,581,927.52	0.101%	94.978%
183	PINNACLE FOODS INC COMMON STOCK USD.01		26,658,834.24	0.097%	95.075%
184	RALPH LAUREN CORP COMMON STOCK USD.01		26,050,243.56	0.095%	95.170%
185	JABIL INC COMMON STOCK USD.001		25,957,872.64	0.095%	95.265%
186	SYNNEX CORP COMMON STOCK USD.001		25,802,409.12	0.094%	95.359%
187	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		25,597,257.18	0.093%	95.452%
188	GARMIN LTD COMMON STOCK CHF10.0		24,911,796.60	0.091%	95.543%
189	VALVOLINE INC COMMON STOCK USD.01		24,830,242.64	0.091%	95.634%
190	HELMERICH + PAYNE COMMON STOCK USD.1		24,230,895.29	0.088%	95.722%
191	HOLLYFRONTIER CORP COMMON STOCK USD.01		23,834,301.90	0.087%	95.809%
192	QORVO INC COMMON STOCK USD.0001		23,209,307.31	0.085%	95.894%
193	JONES LANG LASALLE INC COMMON STOCK USD.01		23,063,981.86	0.084%	95.978%
194	CALPINE CORP COMMON STOCK USD.001		22,992,241.68	0.084%	96.062%
195	CNA FINANCIAL CORP COMMON STOCK USD2.5		22,281,802.55	0.081%	96.143%
196	CIT GROUP INC COMMON STOCK USD.01		22,053,917.34	0.080%	96.224%
197	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		21,970,023.00	0.080%	96.304%
198	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		21,966,242.02	0.080%	96.384%
199	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01		21,950,137.40	0.080%	96.464%
200	AECOM COMMON STOCK USD.01		21,729,101.14	0.079%	96.544%
201	QUANTA SERVICES INC COMMON STOCK USD.00001		21,633,778.32	0.079%	96.622%
202	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		21,488,982.36	0.078%	96.701%
203	GENTEX CORP COMMON STOCK USD.06		21,123,107.19	0.077%	96.778%
204	AVNET INC COMMON STOCK USD1.0		20,202,320.80	0.074%	96.852%
205	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		20,114,508.28	0.073%	96.925%
206	AMERCO COMMON STOCK USD.25		20,110,235.52	0.073%	96.998%
207	US FOODS HOLDING CORP COMMON STOCK USD.01		19,308,947.68	0.070%	97.069%
208	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		19,170,624.25	0.070%	97.139%
209	VIACOM INC CLASS B COMMON STOCK USD.001		19,169,740.26	0.070%	97.209%
210	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		18,609,973.62	0.068%	97.277%
211	INGREDION INC COMMON STOCK USD.01		18,424,569.75	0.067%	97.344%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			27,395,893,110.45		99.971%
212	INVESCO LTD COMMON STOCK USD.2		18,392,624.16	0.067%	97.411%
213	ADIENT PLC COMMON STOCK USD.001		18,378,079.08	0.067%	97.478%
214	ALLEGHANY CORP COMMON STOCK USD1.0		18,209,068.98	0.066%	97.545%
215	ASSURED GUARANTY LTD COMMON STOCK USD.01		18,175,661.00	0.066%	97.611%
216	MEDNAX INC COMMON STOCK USD.01		18,113,777.29	0.066%	97.677%
217	STERIS PLC COMMON STOCK		17,925,053.13	0.065%	97.742%
218	WABTEC CORP COMMON STOCK USD.01		17,630,955.00	0.064%	97.807%
219	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		17,577,093.84	0.064%	97.871%
220	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		16,422,640.20	0.060%	97.931%
221	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001		16,211,359.45	0.059%	97.990%
222	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		16,105,451.27	0.059%	98.049%
223	WR BERKLEY CORP COMMON STOCK USD.2		15,827,578.20	0.058%	98.107%
224	TOLL BROTHERS INC COMMON STOCK USD.01		15,598,536.16	0.057%	98.163%
225	AUTONATION INC COMMON STOCK USD.01		15,130,838.40	0.055%	98.219%
226	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		14,928,562.20	0.054%	98.273%
227	PERRIGO CO PLC COMMON STOCK EUR.001		14,668,665.83	0.054%	98.327%
228	LIBERTY BROADBAND C COMMON STOCK USD.01		14,532,912.10	0.053%	98.380%
229	PACWEST BANCORP COMMON STOCK		14,144,616.96	0.052%	98.431%
230	WILLIAMS COS INC COMMON STOCK USD1.0		13,930,287.00	0.051%	98.482%
231	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		13,818,926.48	0.050%	98.533%
232	DENTSPLY SIRONA INC COMMON STOCK USD.01		13,405,414.63	0.049%	98.581%
233	SPRINT CORP COMMON STOCK USD.01		13,171,939.32	0.048%	98.630%
234	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		13,088,595.80	0.048%	98.677%
235	STERICYCLE INC COMMON STOCK USD.01		12,507,363.05	0.046%	98.723%
236	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		12,164,232.96	0.044%	98.767%
237	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		11,734,613.28	0.043%	98.810%
238	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		11,555,531.20	0.042%	98.852%
239	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		11,064,498.12	0.040%	98.893%
240	APACHE CORP COMMON STOCK USD.625		10,494,121.05	0.038%	98.931%
241	ORBITAL ATK INC COMMON STOCK USD.01		10,252,226.25	0.037%	98.968%
242	PERKINELMER INC COMMON STOCK USD1.0		9,956,872.96	0.036%	99.005%
243	ROYAL GOLD INC COMMON STOCK USD.01		9,079,590.39	0.033%	99.038%
244	ONEOK INC COMMON STOCK USD.01		8,808,075.27	0.032%	99.070%
245	HUNTSMAN CORP COMMON STOCK USD.01		8,280,083.82	0.030%	99.100%
246	MURPHY OIL CORP COMMON STOCK USD1.0		8,268,639.00	0.030%	99.130%
247	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		7,917,402.93	0.029%	99.159%
248	TEGNA INC COMMON STOCK USD1.0		7,664,858.98	0.028%	99.187%
249	VOYA FINANCIAL INC COMMON STOCK USD.01		7,406,949.76	0.027%	99.214%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			27,395,893,110.45		99.971%
250	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,406,079.36	0.027%	99.241%
251	SYNOPSIS INC COMMON STOCK USD.01		7,233,245.04	0.026%	99.268%
252	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		6,832,200.12	0.025%	99.293%
253	MICRO FOCUS INTL SPN ADR ADR		6,795,037.69	0.025%	99.317%
254	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,553,725.46	0.024%	99.341%
255	COPA HOLDINGS SA CLASS A COMMON STOCK		6,412,285.88	0.023%	99.365%
256	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		6,350,049.09	0.023%	99.388%
257	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,274,462.74	0.023%	99.411%
258	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		6,240,498.00	0.023%	99.434%
259	COLFAX CORP COMMON STOCK USD.001		6,181,839.10	0.023%	99.456%
260	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		6,141,807.36	0.022%	99.479%
261	COTY INC CL A COMMON STOCK USD.01		5,742,228.80	0.021%	99.500%
262	TERADYNE INC COMMON STOCK USD.125		5,593,928.25	0.020%	99.520%
263	SYNCHRONY FINANCIAL COMMON STOCK USD.001		5,211,045.00	0.019%	99.539%
264	USG CORP COMMON STOCK USD.1		5,166,287.37	0.019%	99.558%
265	NEWS CORP CLASS A COMMON STOCK USD.01		5,160,911.92	0.019%	99.577%
266	SKECHERS USA INC CL A COMMON STOCK USD.001		5,009,652.48	0.018%	99.595%
267	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,007,707.25	0.018%	99.613%
268	FLIR SYSTEMS INC COMMON STOCK USD.01		4,955,428.80	0.018%	99.631%
269	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		4,912,319.40	0.018%	99.649%
270	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		4,551,449.76	0.017%	99.666%
271	REALOGY HOLDINGS CORP COMMON STOCK USD.01		4,242,051.63	0.015%	99.681%
272	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		3,928,160.50	0.014%	99.696%
273	COMERICA INC COMMON STOCK USD5.0		3,757,845.96	0.014%	99.709%
274	LIBERTY VENTURES SER A TRACKING STK USD.01		3,392,879.36	0.012%	99.722%
275	TREEHOUSE FOODS INC COMMON STOCK USD.01		3,257,200.22	0.012%	99.734%
276	CARDINAL HEALTH INC COMMON STOCK		3,181,969.50	0.012%	99.745%
277	MICROSEMI CORP COMMON STOCK USD.2		3,058,314.48	0.011%	99.756%
278	TRINITY INDUSTRIES INC COMMON STOCK USD.01		3,057,790.56	0.011%	99.768%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,996,354.68	0.011%	99.778%
280	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,951,129.80	0.011%	99.789%
281	ENVISION HEALTHCARE CORP COMMON STOCK		2,923,382.40	0.011%	99.800%
282	RICE ENERGY INC COMMON STOCK USD.01		2,894,733.45	0.011%	99.810%
283	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		2,789,553.48	0.010%	99.821%
284	HYATT HOTELS CORP CL A COMMON STOCK USD.01		2,763,807.28	0.010%	99.831%
285	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,685,196.02	0.010%	99.841%
286	RANGE RESOURCES CORP COMMON STOCK USD.01		2,621,331.95	0.010%	99.850%
287	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,534,203.80	0.009%	99.859%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			27,395,893,110.45		99.971%
288	LIBERTY BROADBAND A COMMON STOCK USD.01		2,359,222.86	0.009%	99.868%
289	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		2,348,062.75	0.009%	99.877%
290	SNAP ON INC COMMON STOCK USD1.0		2,153,381.44	0.008%	99.884%
291	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,144,345.72	0.008%	99.892%
292	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,647,106.26	0.006%	99.898%
293	MGIC INVESTMENT CORP COMMON STOCK USD1.0		1,583,052.90	0.006%	99.904%
294	RSP PERMIAN INC COMMON STOCK USD.01		1,491,260.58	0.005%	99.909%
295	FIRST SOLAR INC COMMON STOCK USD.001		1,483,538.84	0.005%	99.915%
296	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,429,828.40	0.005%	99.920%
297	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,397,493.60	0.005%	99.925%
298	BANK OF THE OZARKS COMMON STOCK USD.01		1,236,828.60	0.005%	99.930%
299	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		1,137,187.62	0.004%	99.934%
300	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		1,067,315.48	0.004%	99.938%
301	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		933,761.04	0.003%	99.941%
302	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01		854,964.00	0.003%	99.944%
303	ECHOSTAR CORP A COMMON STOCK USD.001		827,220.75	0.003%	99.947%
304	EMCOR GROUP INC COMMON STOCK USD.01		807,917.85	0.003%	99.950%
305	HOWARD HUGHES CORP/THE COMMON STOCK		727,618.63	0.003%	99.953%
306	CALATLANTIC GROUP INC COMMON STOCK USD.01		700,282.62	0.003%	99.955%
307	LIBERTY MEDIA CORP BRAVES C TRACKING STK		580,947.66	0.002%	99.958%
308	NEWS CORP CLASS B COMMON STOCK		569,010.40	0.002%	99.960%
309	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		528,677.58	0.002%	99.962%
310	CBS CORP CLASS A VOTING COMMON STOCK USD.001		411,221.88	0.002%	99.963%
311	LENNAR CORP B SHS COMMON STOCK USD.1		404,122.60	0.001%	99.965%
312	ANTERO RESOURCES CORP COMMON STOCK USD.01		367,009.20	0.001%	99.966%
313	LIBERTY MEDIA CORP BRAVES A TRACKING STK		321,746.44	0.001%	99.967%
314	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		269,709.50	0.001%	99.968%
315	LOGMEIN INC COMMON STOCK USD.01		248,031.45	0.001%	99.969%
316	SAFEWAY CASA LEY CVR COMMON STOCK		198,997.53	0.001%	99.970%
317	VALIDUS HOLDINGS LTD COMMON STOCK USD.175		119,106.96	0.000%	99.970%
318	VIACOM INC CLASS A COMMON STOCK USD.001		80,954.70	0.000%	99.970%
319	SEABOARD CORP COMMON STOCK USD1.0		57,201.56	0.000%	99.971%
320	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	99.971%
Index Future			8,059,942.35		0.029%
321	S+P500 EMINI FUT DEC17 XCME 20171215	189,350,720.00	8,059,942.35	0.029%	100.000%
Total			27,403,953,052.80		100.00%