

U.S. Large Cap Value Portfolio II

As of January 31, 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			30,450,478,508.13		99.963%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,280,600,961.53	4.204%	4.204%
2	WELLS FARGO + CO COMMON STOCK USD1.666		1,202,423,865.50	3.947%	8.151%
3	EXXON MOBIL CORP COMMON STOCK		1,162,063,482.30	3.815%	11.966%
4	INTEL CORP COMMON STOCK USD.001		1,111,237,571.84	3.648%	15.614%
5	AT+T INC COMMON STOCK USD1.0		1,083,745,476.80	3.558%	19.172%
6	COMCAST CORP CLASS A COMMON STOCK USD.01		917,632,000.83	3.012%	22.184%
7	CISCO SYSTEMS INC COMMON STOCK USD.001		806,501,135.46	2.648%	24.832%
8	CHEVRON CORP COMMON STOCK USD.75		730,795,639.35	2.399%	27.231%
9	PFIZER INC COMMON STOCK USD.05		605,295,308.64	1.987%	29.218%
10	WALMART INC COMMON STOCK USD.1		604,449,929.20	1.984%	31.202%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		545,154,976.00	1.790%	32.992%
12	CITIGROUP INC COMMON STOCK USD.01		421,999,516.80	1.385%	34.377%
13	CVS HEALTH CORP COMMON STOCK USD.01		369,848,036.16	1.214%	35.591%
14	MEDTRONIC PLC COMMON STOCK USD.1		364,867,075.86	1.198%	36.789%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		363,266,097.00	1.193%	37.982%
16	TIME WARNER INC COMMON STOCK USD.01		362,764,414.60	1.191%	39.173%
17	QUALCOMM INC COMMON STOCK USD.0001		361,484,964.75	1.187%	40.359%
18	ANTHEM INC COMMON STOCK USD.01		341,181,139.55	1.120%	41.479%
19	AETNA INC COMMON STOCK USD.01		337,213,462.76	1.107%	42.586%
20	MORGAN STANLEY COMMON STOCK USD.01		300,044,064.45	0.985%	43.571%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		30,450,478,508.13			99.963%
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		288,422,429.05	0.947%	44.518%
22	VALERO ENERGY CORP COMMON STOCK USD.01		262,020,844.89	0.860%	45.378%
23	ABBOTT LABORATORIES COMMON STOCK		260,136,119.04	0.854%	46.232%
24	GENERAL MOTORS CO COMMON STOCK USD.01		256,827,877.53	0.843%	47.076%
25	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		256,369,503.60	0.842%	47.917%
26	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		235,421,728.14	0.773%	48.690%
27	MICRON TECHNOLOGY INC COMMON STOCK USD.1		230,232,012.04	0.756%	49.446%
28	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		228,067,076.14	0.749%	50.195%
29	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		224,696,983.84	0.738%	50.932%
30	HP INC COMMON STOCK USD.01		224,337,210.68	0.736%	51.669%
31	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		222,473,197.60	0.730%	52.399%
32	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		220,565,070.64	0.724%	53.123%
33	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		216,989,939.52	0.712%	53.835%
34	DANAHER CORP COMMON STOCK USD.01		214,841,010.24	0.705%	54.541%
35	HUMANA INC COMMON STOCK USD.166		199,637,380.63	0.655%	55.196%
36	CONOCOPHILLIPS COMMON STOCK USD.01		190,851,917.49	0.627%	55.823%
37	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		190,333,461.15	0.625%	56.447%
38	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		179,406,719.64	0.589%	57.036%
39	FORD MOTOR CO COMMON STOCK USD.01		176,090,429.03	0.578%	57.614%
40	TRAVELERS COS INC/THE COMMON STOCK		174,706,423.52	0.574%	58.188%
41	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		169,744,053.25	0.557%	58.745%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		167,503,802.13	0.550%	59.295%
43	NUCOR CORP COMMON STOCK USD.4		166,681,586.16	0.547%	59.842%
44	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		163,729,254.52	0.537%	60.380%
45	MARATHON PETROLEUM CORP COMMON STOCK		160,255,383.03	0.526%	60.906%
46	EATON CORP PLC COMMON STOCK USD.01		152,565,009.03	0.501%	61.407%
47	DR HORTON INC COMMON STOCK USD.01		149,346,704.25	0.490%	61.897%
48	TYSON FOODS INC CL A COMMON STOCK USD.1		149,162,509.08	0.490%	62.387%
49	MONDELEZ INTERNATIONAL INC A COMMON STOCK		147,718,666.80	0.485%	62.872%
50	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		142,826,583.20	0.469%	63.340%
51	ANDEAVOR COMMON STOCK USD.167		140,233,766.40	0.460%	63.801%
52	DOWDUPONT INC COMMON STOCK USD.01		137,335,964.52	0.451%	64.252%
53	CENTENE CORP COMMON STOCK USD.001		134,528,719.36	0.442%	64.693%
54	REPUBLIC SERVICES INC COMMON STOCK USD.01		132,922,356.80	0.436%	65.130%
55	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		132,842,603.28	0.436%	65.566%
56	FIFTH THIRD BANCORP COMMON STOCK		132,000,416.80	0.433%	65.999%
57	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		129,199,625.50	0.424%	66.423%
58	KINDER MORGAN INC COMMON STOCK USD.01		126,800,192.18	0.416%	66.839%

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Equity			30,450,478,508.13		99.963%
59	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		125,535,939.68	0.412%	67.252%
60	REGIONS FINANCIAL CORP COMMON STOCK USD.01		119,058,987.45	0.391%	67.642%
61	AFLAC INC COMMON STOCK USD.1		117,380,529.00	0.385%	68.028%
62	BB+T CORP COMMON STOCK USD5.0		115,736,906.97	0.380%	68.408%
63	LAM RESEARCH CORP COMMON STOCK USD.001		115,146,228.96	0.378%	68.786%
64	CORNING INC COMMON STOCK USD.5		115,000,930.52	0.378%	69.163%
65	TEXTRON INC COMMON STOCK USD.125		113,851,423.13	0.374%	69.537%
66	JM SMUCKER CO/THE COMMON STOCK		113,823,121.58	0.374%	69.911%
67	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		113,550,214.18	0.373%	70.283%
68	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		109,639,402.60	0.360%	70.643%
69	CONCHO RESOURCES INC COMMON STOCK USD.001		109,533,212.16	0.360%	71.003%
70	WESTERN DIGITAL CORP COMMON STOCK USD.01		108,762,745.44	0.357%	71.360%
71	CA INC COMMON STOCK USD.1		108,156,151.80	0.355%	71.715%
72	SCHLUMBERGER LTD COMMON STOCK USD.01		107,869,825.18	0.354%	72.069%
73	DXC TECHNOLOGY CO COMMON STOCK USD.01		107,005,598.15	0.351%	72.420%
74	EASTMAN CHEMICAL CO COMMON STOCK USD.01		104,500,213.56	0.343%	72.763%
75	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		101,016,618.56	0.332%	73.095%
76	PHILLIPS 66 COMMON STOCK		100,949,708.80	0.331%	73.426%
77	WHIRLPOOL CORP COMMON STOCK USD1.0		98,844,328.54	0.324%	73.751%
78	MYLAN NV COMMON STOCK EUR.01		97,910,107.50	0.321%	74.072%
79	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		97,868,373.20	0.321%	74.394%
80	FREEMPORT MCMORAN INC COMMON STOCK USD.1		96,562,362.00	0.317%	74.711%
81	ALLSTATE CORP COMMON STOCK USD.01		94,895,845.52	0.312%	75.022%
82	CENTURYLINK INC COMMON STOCK USD1.0		92,534,633.36	0.304%	75.326%
83	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		92,233,750.74	0.303%	75.629%
84	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		92,156,800.08	0.303%	75.931%
85	SUNTRUST BANKS INC COMMON STOCK USD1.0		90,919,846.50	0.298%	76.230%
86	CARNIVAL CORP COMMON STOCK USD.01		90,639,211.74	0.298%	76.527%
87	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		90,080,197.20	0.296%	76.823%
88	KOHL'S CORP COMMON STOCK USD.01		89,878,997.28	0.295%	77.118%
89	LENNAR CORP A COMMON STOCK USD.1		89,738,143.04	0.295%	77.413%
90	TARGET CORP COMMON STOCK USD.0833		89,695,111.14	0.294%	77.707%
91	ALLERGAN PLC COMMON STOCK USD.0033		89,578,043.88	0.294%	78.001%
92	METLIFE INC COMMON STOCK USD.01		89,220,756.13	0.293%	78.294%
93	CHUBB LTD COMMON STOCK		89,135,572.95	0.293%	78.587%
94	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		88,287,059.90	0.290%	78.877%
95	DOVER CORP COMMON STOCK USD1.0		88,177,453.78	0.289%	79.166%
96	ALLY FINANCIAL INC COMMON STOCK USD.1		88,148,642.53	0.289%	79.455%

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Equity		30,450,478,508.13		99.963%	
97	MCKESSON CORP COMMON STOCK USD.01		87,758,998.64	0.288%	79.744%
98	TE CONNECTIVITY LTD COMMON STOCK CHF.57		85,233,906.71	0.280%	80.023%
99	MOLSON COORS BREWING CO B COMMON STOCK USD.01		84,766,013.58	0.278%	80.302%
100	CIGNA CORP COMMON STOCK USD.25		84,037,972.50	0.276%	80.577%
101	L3 TECHNOLOGIES INC COMMON STOCK USD.01		83,508,040.38	0.274%	80.852%
102	OWENS CORNING COMMON STOCK USD.001		81,642,907.08	0.268%	81.120%
103	KRAFT HEINZ CO/THE COMMON STOCK USD.01		79,406,091.18	0.261%	81.380%
104	INGERSOLL RAND PLC COMMON STOCK USD1.0		78,581,603.67	0.258%	81.638%
105	PENTAIR PLC COMMON STOCK USD.01		78,109,817.50	0.256%	81.895%
106	XPO LOGISTICS INC COMMON STOCK USD.001		77,905,917.00	0.256%	82.150%
107	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		77,585,169.89	0.255%	82.405%
108	STEEL DYNAMICS INC COMMON STOCK USD.005		77,092,105.60	0.253%	82.658%
109	KANSAS CITY SOUTHERN COMMON STOCK USD.01		76,543,531.74	0.251%	82.909%
110	PULTEGROUP INC COMMON STOCK USD.01		76,107,089.67	0.250%	83.159%
111	DAVITA INC COMMON STOCK USD.001		75,729,391.68	0.249%	83.408%
112	BUNGE LTD COMMON STOCK USD.01		74,470,708.52	0.244%	83.652%
113	NEWMONT MINING CORP COMMON STOCK USD1.6		73,603,064.61	0.242%	83.894%
114	WESTROCK CO COMMON STOCK		70,320,302.55	0.231%	84.125%
115	LINCOLN NATIONAL CORP COMMON STOCK		69,733,994.40	0.229%	84.354%
116	PVH CORP COMMON STOCK USD1.0		69,042,546.48	0.227%	84.580%
117	JUNIPER NETWORKS INC COMMON STOCK USD.00001		68,886,055.90	0.226%	84.807%
118	FEDEX CORP COMMON STOCK USD.1		68,080,750.00	0.223%	85.030%
119	LOEWS CORP COMMON STOCK USD.01		67,351,858.25	0.221%	85.251%
120	UNUM GROUP COMMON STOCK USD.1		64,061,823.24	0.210%	85.462%
121	AUTOLIV INC COMMON STOCK USD1.0		63,672,030.57	0.209%	85.671%
122	ARCONIC INC COMMON STOCK		63,610,507.08	0.209%	85.879%
123	T MOBILE US INC COMMON STOCK USD.0001		62,536,036.50	0.205%	86.085%
124	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		60,762,150.00	0.199%	86.284%
125	ARCHER DANIELS MIDLAND CO COMMON STOCK		60,122,483.75	0.197%	86.481%
126	BORGWARNER INC COMMON STOCK USD.01		59,668,905.92	0.196%	86.677%
127	XEROX CORP COMMON STOCK USD1.0		59,369,783.47	0.195%	86.872%
128	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		58,208,686.85	0.191%	87.063%
129	MARATHON OIL CORP COMMON STOCK USD1.0		58,046,618.32	0.191%	87.254%
130	LEAR CORP COMMON STOCK USD.01		57,418,976.88	0.188%	87.442%
131	MANPOWERGROUP INC COMMON STOCK USD.01		55,915,905.08	0.184%	87.626%
132	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		55,240,429.40	0.181%	87.807%
133	FLUOR CORP COMMON STOCK USD.01		55,027,402.90	0.181%	87.988%
134	ALBEMARLE CORP COMMON STOCK USD.01		54,997,801.04	0.181%	88.169%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		30,450,478,508.13			99.963%
135	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		54,318,064.76	0.178%	88.347%
136	GOODYEAR TIRE + RUBBER CO COMMON STOCK		53,944,293.06	0.177%	88.524%
137	ARROW ELECTRONICS INC COMMON STOCK USD1.0		53,043,440.80	0.174%	88.698%
138	NOBLE ENERGY INC COMMON STOCK USD.01		52,521,471.24	0.172%	88.870%
139	TECHNIPFMC PLC COMMON STOCK USD1.0		51,984,365.40	0.171%	89.041%
140	DELL TECHNOLOGIES INC CL V TRACKING STK		50,433,349.80	0.166%	89.207%
141	MACY S INC COMMON STOCK USD.01		50,151,489.00	0.165%	89.371%
142	M + T BANK CORP COMMON STOCK USD.5		49,494,246.18	0.162%	89.534%
143	KEYCORP COMMON STOCK USD1.0		49,125,369.20	0.161%	89.695%
144	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		49,084,809.20	0.161%	89.856%
145	LKQ CORP COMMON STOCK USD.01		49,084,147.08	0.161%	90.017%
146	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		48,090,852.60	0.158%	90.175%
147	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		47,932,757.04	0.157%	90.333%
148	HESS CORP COMMON STOCK USD1.0		46,387,929.41	0.152%	90.485%
149	AMERICAN FINANCIAL GROUP INC COMMON STOCK		46,150,801.26	0.152%	90.636%
150	ZIONS BANCORPORATION COMMON STOCK		45,400,760.64	0.149%	90.785%
151	STATE STREET CORP COMMON STOCK USD1.0		45,271,497.08	0.149%	90.934%
152	IQVIA HOLDINGS INC COMMON STOCK USD.01		43,902,050.28	0.144%	91.078%
153	TARGA RESOURCES CORP COMMON STOCK USD.001		43,785,312.00	0.144%	91.222%
154	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		43,088,068.80	0.141%	91.363%
155	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		42,804,189.61	0.141%	91.504%
156	DOLLAR TREE INC COMMON STOCK USD.01		42,499,400.00	0.140%	91.643%
157	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		41,864,288.40	0.137%	91.781%
158	OSHKOSH CORP COMMON STOCK USD.01		41,198,492.16	0.135%	91.916%
159	JONES LANG LASALLE INC COMMON STOCK USD.01		41,046,409.15	0.135%	92.051%
160	RELIANCE STEEL + ALUMINUM COMMON STOCK		39,949,273.46	0.131%	92.182%
161	EVEREST RE GROUP LTD COMMON STOCK USD.01		39,148,268.40	0.129%	92.310%
162	CARLISLE COS INC COMMON STOCK USD1.0		38,961,599.40	0.128%	92.438%
163	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		38,584,304.20	0.127%	92.565%
164	ALCOA CORP COMMON STOCK USD.01		38,440,803.24	0.126%	92.691%
165	UNITED STATES STEEL CORP COMMON STOCK USD1.0		37,964,453.61	0.125%	92.816%
166	AMDOCS LTD COMMON STOCK GBP.0001		37,757,278.80	0.124%	92.940%
167	NRG ENERGY INC COMMON STOCK USD.01		37,595,582.28	0.123%	93.063%
168	WILLIAMS COS INC COMMON STOCK USD1.0		37,553,332.33	0.123%	93.187%
169	VULCAN MATERIALS CO COMMON STOCK USD1.0		37,253,820.60	0.122%	93.309%
170	RALPH LAUREN CORP COMMON STOCK USD.01		36,177,743.28	0.119%	93.428%
171	PACCAR INC COMMON STOCK USD1.0		35,951,489.92	0.118%	93.546%
172	OLIN CORP COMMON STOCK USD1.0		35,728,182.72	0.117%	93.663%

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Equity			30,450,478,508.13		99.963%
173	XL GROUP LTD COMMON STOCK		35,034,508.44	0.115%	93.778%
174	PERRIGO CO PLC COMMON STOCK EUR.001		34,938,087.90	0.115%	93.893%
175	AGCO CORP COMMON STOCK USD.01		34,326,384.70	0.113%	94.005%
176	GENERAL ELECTRIC CO COMMON STOCK USD.06		34,092,165.03	0.112%	94.117%
177	MOSAIC CO/THE COMMON STOCK USD.01		33,645,393.60	0.110%	94.228%
178	CUMMINS INC COMMON STOCK USD2.5		32,955,272.00	0.108%	94.336%
179	BAKER HUGHES A GE CO COMMON STOCK USD.0001		32,528,501.95	0.107%	94.443%
180	US FOODS HOLDING CORP COMMON STOCK USD.01		32,015,713.59	0.105%	94.548%
181	GENTEX CORP COMMON STOCK USD.06		31,704,252.16	0.104%	94.652%
182	SYNNEX CORP COMMON STOCK USD.001		31,222,389.27	0.102%	94.754%
183	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		30,970,764.50	0.102%	94.856%
184	HOLLYFRONTIER CORP COMMON STOCK USD.01		30,936,214.32	0.102%	94.958%
185	GARMIN LTD COMMON STOCK CHF10.0		30,635,163.84	0.101%	95.058%
186	PINNACLE FOODS INC COMMON STOCK USD.01		30,342,671.68	0.100%	95.158%
187	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		30,276,062.64	0.099%	95.257%
188	QUANTA SERVICES INC COMMON STOCK USD.00001		28,855,067.73	0.095%	95.352%
189	POST HOLDINGS INC COMMON STOCK USD.01		28,793,948.40	0.095%	95.446%
190	HELMERICH + PAYNE COMMON STOCK USD.1		28,425,703.11	0.093%	95.540%
191	BEST BUY CO INC COMMON STOCK USD.1		28,404,120.68	0.093%	95.633%
192	AUTONATION INC COMMON STOCK USD.01		27,987,064.34	0.092%	95.725%
193	FLEX LTD COMMON STOCK		27,952,582.59	0.092%	95.817%
194	WR BERKLEY CORP COMMON STOCK USD.2		27,740,865.68	0.091%	95.908%
195	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		27,506,520.45	0.090%	95.998%
196	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		27,333,111.19	0.090%	96.088%
197	DEVON ENERGY CORP COMMON STOCK USD.1		27,123,785.43	0.089%	96.177%
198	VIACOM INC CLASS B COMMON STOCK USD.001		26,660,537.64	0.088%	96.264%
199	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		26,476,992.00	0.087%	96.351%
200	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		26,211,564.52	0.086%	96.437%
201	QORVO INC COMMON STOCK USD.0001		26,170,069.26	0.086%	96.523%
202	INVESCO LTD COMMON STOCK USD.2		25,830,167.99	0.085%	96.608%
203	VALVOLINE INC COMMON STOCK USD.01		25,481,493.80	0.084%	96.692%
204	APACHE CORP COMMON STOCK USD.625		24,693,980.15	0.081%	96.773%
205	CIT GROUP INC COMMON STOCK USD.01		23,979,259.33	0.079%	96.851%
206	JABIL INC COMMON STOCK USD.001		23,341,891.84	0.077%	96.928%
207	CALPINE CORP COMMON STOCK USD.001		23,223,087.48	0.076%	97.004%
208	AECOM COMMON STOCK USD.01		22,712,389.41	0.075%	97.079%
209	AMERCO COMMON STOCK USD.25		22,532,007.44	0.074%	97.153%
210	CNA FINANCIAL CORP COMMON STOCK USD2.5		22,294,151.60	0.073%	97.226%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			30,450,478,508.13		99.963%
211	MEDNAX INC COMMON STOCK USD.01		21,844,909.31	0.072%	97.298%
212	ASSURANT INC COMMON STOCK USD.01		21,734,275.80	0.071%	97.369%
213	AVNET INC COMMON STOCK USD1.0		21,572,830.00	0.071%	97.440%
214	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		21,245,877.40	0.070%	97.510%
215	INGREDION INC COMMON STOCK USD.01		21,112,925.40	0.069%	97.579%
216	ADIANT PLC COMMON STOCK USD.001		21,024,619.20	0.069%	97.648%
217	MURPHY OIL CORP COMMON STOCK USD1.0		20,689,284.60	0.068%	97.716%
218	COPA HOLDINGS SA CLASS A COMMON STOCK		20,244,872.16	0.066%	97.782%
219	ALLEGHANY CORP COMMON STOCK USD1.0		20,186,204.30	0.066%	97.849%
220	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		20,171,368.85	0.066%	97.915%
221	WABTEC CORP COMMON STOCK USD.01		19,500,250.00	0.064%	97.979%
222	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		18,856,705.80	0.062%	98.041%
223	NEWELL BRANDS INC COMMON STOCK USD1.0		18,161,503.80	0.060%	98.100%
224	PACWEST BANCORP COMMON STOCK		17,575,007.87	0.058%	98.158%
225	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		17,541,491.87	0.058%	98.216%
226	STERIS PLC COMMON STOCK		17,462,186.12	0.057%	98.273%
227	LIBERTY BROADBAND C COMMON STOCK USD.01		16,497,663.00	0.054%	98.327%
228	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		16,315,181.64	0.054%	98.381%
229	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		16,152,400.44	0.053%	98.434%
230	TOLL BROTHERS INC COMMON STOCK USD.01		15,781,490.32	0.052%	98.485%
231	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		15,579,299.28	0.051%	98.537%
232	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		15,090,882.30	0.050%	98.586%
233	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		14,823,072.72	0.049%	98.635%
234	SYNCHRONY FINANCIAL COMMON STOCK USD.001		14,193,337.60	0.047%	98.681%
235	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		14,081,632.12	0.046%	98.728%
236	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		13,616,994.96	0.045%	98.772%
237	DENTSPLY SIRONA INC COMMON STOCK USD.01		13,396,078.14	0.044%	98.816%
238	STERICYCLE INC COMMON STOCK USD.01		13,303,526.88	0.044%	98.860%
239	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		11,942,078.40	0.039%	98.899%
240	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		11,470,759.12	0.038%	98.937%
241	ROYAL GOLD INC COMMON STOCK USD.01		10,857,377.00	0.036%	98.972%
242	SPRINT CORP COMMON STOCK USD.01		10,734,929.14	0.035%	99.008%
243	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		10,713,471.66	0.035%	99.043%
244	MICROSEMI CORP COMMON STOCK USD.2		10,397,403.30	0.034%	99.077%
245	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		10,313,568.00	0.034%	99.111%
246	ORBITAL ATK INC COMMON STOCK USD.01		10,172,787.50	0.033%	99.144%
247	VOYA FINANCIAL INC COMMON STOCK USD.01		9,574,072.76	0.031%	99.176%
248	USG CORP COMMON STOCK USD.1		8,948,591.54	0.029%	99.205%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			30,450,478,508.13		99.963%
249	HUNTSMAN CORP COMMON STOCK USD.01		8,939,490.87	0.029%	99.234%
250	PERKINELMER INC COMMON STOCK USD1.0		8,900,806.08	0.029%	99.264%
251	COMERICA INC COMMON STOCK USD5.0		8,858,887.92	0.029%	99.293%
252	TEGNA INC COMMON STOCK USD1.0		8,827,076.22	0.029%	99.322%
253	COTY INC CL A COMMON STOCK USD.01		8,227,806.92	0.027%	99.349%
254	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		7,845,924.45	0.026%	99.374%
255	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,806,944.32	0.026%	99.400%
256	SYNOPSIS INC COMMON STOCK USD.01		7,742,381.22	0.025%	99.425%
257	SKECHERS USA INC CL A COMMON STOCK USD.001		7,729,962.54	0.025%	99.451%
258	MGIC INVESTMENT CORP COMMON STOCK USD1.0		7,299,694.74	0.024%	99.475%
259	TRINITY INDUSTRIES INC COMMON STOCK USD.01		7,266,965.40	0.024%	99.499%
260	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		7,072,241.26	0.023%	99.522%
261	BANK OF THE OZARKS COMMON STOCK USD.01		6,928,264.80	0.023%	99.545%
262	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,810,593.79	0.022%	99.567%
263	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		6,687,914.20	0.022%	99.589%
264	NEWS CORP CLASS A COMMON STOCK USD.01		6,464,363.32	0.021%	99.610%
265	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,144,065.16	0.020%	99.630%
266	COLFAX CORP COMMON STOCK USD.001		5,931,364.20	0.019%	99.650%
267	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,594,930.25	0.018%	99.668%
268	FLIR SYSTEMS INC COMMON STOCK USD.01		5,420,066.40	0.018%	99.686%
269	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		5,244,753.60	0.017%	99.703%
270	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		4,369,791.25	0.014%	99.718%
271	CARDINAL HEALTH INC COMMON STOCK		3,690,364.95	0.012%	99.730%
272	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,585,980.40	0.012%	99.741%
273	FOOT LOCKER INC COMMON STOCK USD.01		3,547,647.00	0.012%	99.753%
274	ANTERO RESOURCES CORP COMMON STOCK USD.01		3,544,556.61	0.012%	99.765%
275	LIBERTY VENTURES SER A TRACKING STK USD.01		3,510,224.38	0.012%	99.776%
276	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		3,238,465.68	0.011%	99.787%
277	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,133,569.96	0.010%	99.797%
278	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,010,463.61	0.010%	99.807%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,961,001.78	0.010%	99.817%
280	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,821,850.70	0.009%	99.826%
281	FIRST SOLAR INC COMMON STOCK USD.001		2,651,334.24	0.009%	99.835%
282	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,602,598.72	0.009%	99.843%
283	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,590,963.18	0.009%	99.852%
284	LIBERTY BROADBAND A COMMON STOCK USD.01		2,589,918.24	0.009%	99.860%
285	SNAP ON INC COMMON STOCK USD1.0		2,485,022.86	0.008%	99.868%
286	ANALOG DEVICES INC COMMON STOCK USD.167		2,252,254.44	0.007%	99.876%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			30,450,478,508.13		99.963%
287	JANUS HENDERSON GROUP PLC COMMON STOCK		2,252,220.96	0.007%	99.883%
288	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,937,423.82	0.006%	99.890%
289	LENNAR CORP B SHS COMMON STOCK USD.1		1,910,849.76	0.006%	99.896%
290	RSP PERMIAN INC COMMON STOCK USD.01		1,719,651.84	0.006%	99.902%
291	TERADYNE INC COMMON STOCK USD.125		1,713,453.36	0.006%	99.907%
292	ASSURED GUARANTY LTD COMMON STOCK USD.01		1,684,972.96	0.006%	99.913%
293	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,565,779.41	0.005%	99.918%
294	SONOCO PRODUCTS CO COMMON STOCK		1,494,502.58	0.005%	99.923%
295	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,427,277.94	0.005%	99.927%
296	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,401,546.08	0.005%	99.932%
297	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,036,903.44	0.003%	99.935%
298	COMMERCEHUB INC SERIES C COMMON STOCK USD.01		952,559.49	0.003%	99.939%
299	ECHOSTAR CORP A COMMON STOCK USD.001		902,772.10	0.003%	99.941%
300	EMCOR GROUP INC COMMON STOCK USD.01		815,644.80	0.003%	99.944%
301	CALATLANTIC GROUP INC COMMON STOCK USD.01		796,653.09	0.003%	99.947%
302	HOWARD HUGHES CORP/THE COMMON STOCK		718,097.96	0.002%	99.949%
303	NEWS CORP CLASS B COMMON STOCK		714,333.20	0.002%	99.951%
304	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		591,162.66	0.002%	99.953%
305	LIBERTY MEDIA CORP BRAVES C TRACKING STK		578,487.06	0.002%	99.955%
306	FLOWSERVE CORP COMMON STOCK USD1.25		516,648.00	0.002%	99.957%
307	CBS CORP CLASS A VOTING COMMON STOCK USD.001		417,010.68	0.001%	99.958%
308	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		333,636.39	0.001%	99.959%
309	LIBERTY MEDIA CORP BRAVES A TRACKING STK		323,390.80	0.001%	99.961%
310	LOGMEIN INC COMMON STOCK USD.01		301,542.60	0.001%	99.962%
311	SAFEWAY CASA LEY CVR COMMON STOCK		198,997.53	0.001%	99.962%
312	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		129,454.00	0.000%	99.963%
313	VIACOM INC CLASS A COMMON STOCK USD.001		104,931.30	0.000%	99.963%
314	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		68,844.13	0.000%	99.963%
315	SEABOARD CORP COMMON STOCK USD1.0		56,368.00	0.000%	99.963%
316	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	99.963%
Index Future			11,158,102.27		0.037%
317	S+P500 EMINI FUT MAR18 XCME 20180316	209,956,940.00	11,158,102.27	0.037%	100.000%
Total			30,461,636,610.40		100.00%