

# U.S. Large Cap Value Portfolio II

As of March 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	4.181%	4.181%
2	AT+T INC COMMON STOCK USD1.0	3.861%	8.043%
3	EXXON MOBIL CORP COMMON STOCK	3.849%	11.892%
4	INTEL CORP COMMON STOCK USD.001	3.422%	15.314%
5	COMCAST CORP CLASS A COMMON STOCK USD.01	3.312%	18.625%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	3.137%	21.762%
7	PFIZER INC COMMON STOCK USD.05	2.322%	24.084%
8	CITIGROUP INC COMMON STOCK USD.01	2.201%	26.285%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	2.126%	28.412%
10	CHEVRON CORP COMMON STOCK USD.75	1.653%	30.064%
11	WAL MART STORES INC COMMON STOCK USD.1	1.603%	31.668%
12	TIME WARNER INC COMMON STOCK USD.01	1.544%	33.212%
13	MEDTRONIC PLC COMMON STOCK USD.1	1.315%	34.527%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.301%	35.828%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.301%	37.128%
16	CSX CORP COMMON STOCK USD1.0	1.013%	38.142%
17	ANTHEM INC COMMON STOCK USD.01	0.994%	39.136%
18	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.969%	40.105%
19	AETNA INC COMMON STOCK USD.01	0.956%	41.061%
20	WELLS FARGO + CO COMMON STOCK USD1.666	0.912%	41.973%
21	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.903%	42.876%
22	GENERAL MOTORS CO COMMON STOCK USD.01	0.843%	43.719%
23	NVIDIA CORP COMMON STOCK USD.001	0.825%	44.545%
24	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.822%	45.367%
25	DANAHER CORP COMMON STOCK USD.01	0.809%	46.176%
26	VALERO ENERGY CORP COMMON STOCK USD.01	0.774%	46.949%
27	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.750%	47.700%
28	FORD MOTOR CO COMMON STOCK USD.01	0.735%	48.435%
29	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.735%	49.169%
30	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.731%	49.900%
31	HP INC COMMON STOCK USD.01	0.714%	50.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.711%	51.326%
33	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.706%	52.031%
34	MORGAN STANLEY COMMON STOCK USD.01	0.673%	52.704%
35	CONOCOPHILLIPS COMMON STOCK USD.01	0.667%	53.371%
36	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.658%	54.029%
37	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.655%	54.684%
38	QUALCOMM INC COMMON STOCK USD.0001	0.640%	55.324%
39	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.632%	55.956%
40	ABBOTT LABORATORIES COMMON STOCK	0.618%	56.574%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.608%	57.182%
42	HUMANA INC COMMON STOCK USD.166	0.606%	57.788%
43	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.596%	58.384%
44	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.575%	58.959%
45	TRAVELERS COS INC/THE COMMON STOCK	0.566%	59.525%
46	NUCOR CORP COMMON STOCK USD.4	0.556%	60.081%
47	LAM RESEARCH CORP COMMON STOCK USD.001	0.545%	60.626%
48	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.543%	61.169%
49	FIFTH THIRD BANCORP COMMON STOCK	0.536%	61.706%
50	FEDEX CORP COMMON STOCK USD.1	0.534%	62.240%
51	PHILLIPS 66 COMMON STOCK	0.510%	62.750%
52	EATON CORP PLC COMMON STOCK USD.01	0.507%	63.256%
53	TYSON FOODS INC CL A COMMON STOCK USD.1	0.502%	63.759%
54	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.498%	64.257%
55	ALLERGAN PLC COMMON STOCK USD.0033	0.493%	64.750%
56	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.490%	65.240%
57	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.487%	65.727%
58	MARATHON PETROLEUM CORP COMMON STOCK	0.486%	66.213%
59	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.481%	66.694%
60	DELTA AIR LINES INC COMMON STOCK USD.0001	0.464%	67.158%
61	JM SMUCKER CO/THE COMMON STOCK	0.456%	67.615%
62	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.452%	68.067%
63	METLIFE INC COMMON STOCK USD.01	0.448%	68.515%
64	NEWMONT MINING CORP COMMON STOCK USD1.6	0.430%	68.945%
65	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.430%	69.375%
66	CORNING INC COMMON STOCK USD.5	0.413%	69.788%
67	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.402%	70.190%
68	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.402%	70.592%
69	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.397%	70.989%
70	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.392%	71.381%
71	AFLAC INC COMMON STOCK USD.1	0.382%	71.763%
72	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.379%	72.142%
73	CA INC COMMON STOCK USD.1	0.370%	72.512%
74	SCHLUMBERGER LTD COMMON STOCK USD.01	0.368%	72.880%
75	CENTURYLINK INC COMMON STOCK USD1.0	0.362%	73.242%
76	TEXTRON INC COMMON STOCK USD.125	0.355%	73.597%
77	ALLSTATE CORP COMMON STOCK USD.01	0.353%	73.950%
78	BEST BUY CO INC COMMON STOCK USD.1	0.349%	74.300%
79	BB+T CORP COMMON STOCK USD5.0	0.346%	74.646%
80	KINDER MORGAN INC COMMON STOCK USD.01	0.339%	74.986%
81	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.333%	75.318%

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82	LOEWS CORP COMMON STOCK USD.01	0.328%	75.646%
83	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.327%	75.973%
84	DR HORTON INC COMMON STOCK USD.01	0.325%	76.297%
85	WHIRLPOOL CORP COMMON STOCK USD1.0	0.319%	76.616%
86	LINCOLN NATIONAL CORP COMMON STOCK	0.317%	76.933%
87	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.313%	77.246%
88	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.297%	77.543%
89	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.291%	77.834%
90	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.289%	78.122%
91	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.281%	78.404%
92	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.280%	78.684%
93	DOVER CORP COMMON STOCK USD1.0	0.277%	78.961%
94	BUNGE LTD COMMON STOCK USD.01	0.277%	79.238%
95	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.265%	79.503%
96	PENTAIR PLC COMMON STOCK USD.01	0.263%	79.766%
97	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.262%	80.028%
98	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.261%	80.289%
99	TARGA RESOURCES CORP COMMON STOCK USD.001	0.260%	80.549%
100	BAKER HUGHES INC COMMON STOCK USD1.0	0.260%	80.809%
101	CARNIVAL CORP COMMON STOCK USD.01	0.259%	81.068%
102	CHUBB LTD COMMON STOCK	0.253%	81.321%
103	LENNAR CORP A COMMON STOCK USD.1	0.253%	81.574%
104	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.250%	81.824%
105	KEYCORP COMMON STOCK USD1.0	0.244%	82.068%
106	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.242%	82.310%
107	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.240%	82.550%
108	UNUM GROUP COMMON STOCK USD.1	0.235%	82.784%
109	TESORO CORP COMMON STOCK USD.167	0.233%	83.017%
110	CENTENE CORP COMMON STOCK USD.001	0.229%	83.246%
111	PULTEGROUP INC COMMON STOCK USD.01	0.221%	83.467%
112	KOHL'S CORP COMMON STOCK USD.01	0.219%	83.686%
113	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.219%	83.905%
114	T MOBILE US INC COMMON STOCK USD.0001	0.218%	84.123%
115	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.217%	84.340%
116	ALBEMARLE CORP COMMON STOCK USD.01	0.216%	84.557%
117	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.215%	84.772%
118	MARATHON OIL CORP COMMON STOCK USD1.0	0.215%	84.987%
119	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.214%	85.201%
120	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.213%	85.414%
121	WESTROCK CO COMMON STOCK	0.210%	85.623%
122	XL GROUP LTD COMMON STOCK	0.209%	85.832%
123	ARCONIC INC COMMON STOCK	0.207%	86.039%
124	M + T BANK CORP COMMON STOCK USD.5	0.203%	86.242%
125	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.202%	86.444%
126	FREEMPORT MCMORAN INC COMMON STOCK USD.1	0.201%	86.645%
127	ALLY FINANCIAL INC COMMON STOCK USD.1	0.201%	86.846%
128	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.200%	87.046%
129	TECHNIPFMC PLC COMMON STOCK USD1.0	0.199%	87.245%
130	MOSAIC CO/THE COMMON STOCK USD.01	0.196%	87.441%
131	CIGNA CORP COMMON STOCK USD.25	0.195%	87.636%

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132	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.190%	87.827%
133	CUMMINS INC COMMON STOCK USD2.5	0.189%	88.015%
134	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.188%	88.203%
135	DELL TECHNOLOGIES INC CL V TRACKING STK	0.187%	88.390%
136	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.186%	88.576%
137	BORGWARNER INC COMMON STOCK USD.01	0.184%	88.760%
138	HESS CORP COMMON STOCK USD1.0	0.184%	88.944%
139	XEROX CORP COMMON STOCK USD1.0	0.182%	89.126%
140	CONCHO RESOURCES INC COMMON STOCK USD.001	0.181%	89.307%
141	MACY S INC COMMON STOCK USD.01	0.181%	89.488%
142	OWENS CORNING COMMON STOCK USD.001	0.180%	89.668%
143	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.178%	89.846%
144	STEEL DYNAMICS INC COMMON STOCK USD.005	0.176%	90.023%
145	STATE STREET CORP COMMON STOCK USD1.0	0.173%	90.196%
146	YAHOO INC COMMON STOCK USD.001	0.170%	90.366%
147	HELMERICH + PAYNE COMMON STOCK USD.1	0.170%	90.536%
148	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.169%	90.705%
149	FLUOR CORP COMMON STOCK USD.01	0.166%	90.872%
150	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.165%	91.037%
151	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.165%	91.202%
152	PVH CORP COMMON STOCK USD1.0	0.157%	91.360%
153	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.155%	91.515%
154	MANPOWERGROUP INC COMMON STOCK USD.01	0.153%	91.668%
155	NOBLE ENERGY INC COMMON STOCK USD.01	0.150%	91.818%
156	PACCAR INC COMMON STOCK USD1.0	0.146%	91.964%
157	SYMANTEC CORP COMMON STOCK USD.01	0.144%	92.108%
158	AVNET INC COMMON STOCK USD1.0	0.144%	92.252%
159	DAVITA INC COMMON STOCK USD.001	0.142%	92.394%
160	MYLAN NV COMMON STOCK EUR.01	0.138%	92.531%
161	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.136%	92.668%
162	ASSURANT INC COMMON STOCK USD.01	0.133%	92.800%
163	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.128%	92.928%
164	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.127%	93.056%
165	ZIONS BANCORPORATION COMMON STOCK	0.124%	93.179%
166	NRG ENERGY INC COMMON STOCK USD.01	0.120%	93.299%
167	PINNACLE FOODS INC COMMON STOCK USD.01	0.118%	93.417%
168	POST HOLDINGS INC COMMON STOCK USD.01	0.115%	93.532%
169	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.114%	93.646%
170	AMDOCS LTD COMMON STOCK GBP.0001	0.109%	93.755%
171	FLEX LTD COMMON STOCK	0.108%	93.863%
172	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.107%	93.970%
173	MEDNAX INC COMMON STOCK USD.01	0.106%	94.076%
174	WHOLE FOODS MARKET INC COMMON STOCK	0.103%	94.180%
175	UNITED RENTALS INC COMMON STOCK USD.01	0.103%	94.283%
176	AGCO CORP COMMON STOCK USD.01	0.101%	94.383%
177	LEAR CORP COMMON STOCK USD.01	0.100%	94.484%
178	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.097%	94.581%
179	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.092%	94.673%
180	XPO LOGISTICS INC COMMON STOCK USD.001	0.092%	94.765%
181	AUTOLIV INC COMMON STOCK USD1.0	0.092%	94.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	MALLINCKRODT PLC COMMON STOCK USD.2	0.090%	94.947%
183	ALCOA CORP COMMON STOCK USD.01	0.090%	95.037%
184	OLIN CORP COMMON STOCK USD1.0	0.090%	95.126%
185	CARLISLE COS INC COMMON STOCK USD1.0	0.088%	95.214%
186	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.085%	95.300%
187	AECOM COMMON STOCK USD.01	0.084%	95.384%
188	CONDUENT INC COMMON STOCK USD.01	0.083%	95.467%
189	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.082%	95.549%
190	ALLEGHANY CORP COMMON STOCK USD1.0	0.082%	95.631%
191	STAPLES INC COMMON STOCK USD.0006	0.079%	95.711%
192	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.076%	95.787%
193	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.076%	95.862%
194	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.075%	95.937%
195	INGREDION INC COMMON STOCK USD.01	0.074%	96.011%
196	DEVON ENERGY CORP COMMON STOCK USD.1	0.073%	96.084%
197	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.073%	96.157%
198	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.073%	96.230%
199	SPRINT CORP COMMON STOCK USD.01	0.073%	96.302%
200	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.072%	96.374%
201	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.072%	96.446%
202	TRANSOCEAN LTD COMMON STOCK CHF.1	0.069%	96.516%
203	CIT GROUP INC COMMON STOCK USD.01	0.069%	96.584%
204	CALPINE CORP COMMON STOCK USD.001	0.068%	96.653%
205	TEGNA INC COMMON STOCK USD1.0	0.068%	96.720%
206	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.066%	96.786%
207	INVESCO LTD COMMON STOCK USD.2	0.065%	96.852%
208	QORVO INC COMMON STOCK USD.0001	0.064%	96.916%
209	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.064%	96.980%
210	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.064%	97.044%
211	WR BERKLEY CORP COMMON STOCK USD.2	0.063%	97.107%
212	SYNNEX CORP COMMON STOCK USD.001	0.061%	97.168%
213	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.061%	97.228%
214	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.060%	97.289%
215	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.059%	97.348%
216	OSHKOSH CORP COMMON STOCK USD.01	0.058%	97.406%
217	JABIL CIRCUIT INC COMMON STOCK USD.001	0.058%	97.463%
218	GARMIN LTD COMMON STOCK CHF10.0	0.056%	97.520%
219	EOG RESOURCES INC COMMON STOCK USD.01	0.055%	97.575%
220	CME GROUP INC COMMON STOCK USD.01	0.055%	97.630%
221	NASDAQ INC COMMON STOCK USD.01	0.055%	97.685%
222	TELEFLEX INC COMMON STOCK USD1.0	0.055%	97.740%
223	CATERPILLAR INC COMMON STOCK USD1.0	0.055%	97.794%
224	UNION PACIFIC CORP COMMON STOCK USD2.5	0.054%	97.849%
225	APACHE CORP COMMON STOCK USD.625	0.054%	97.903%
226	AMERCO COMMON STOCK USD.25	0.053%	97.956%
227	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.052%	98.009%
228	AUTONATION INC COMMON STOCK USD.01	0.052%	98.061%
229	TOLL BROTHERS INC COMMON STOCK USD.01	0.051%	98.111%
230	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.051%	98.162%
231	NEWELL BRANDS INC COMMON STOCK USD1.0	0.050%	98.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.048%	98.261%
233	GENTEX CORP COMMON STOCK USD.06	0.047%	98.308%
234	NAVIENT CORP COMMON STOCK USD.01	0.047%	98.355%
235	LKQ CORP COMMON STOCK USD.01	0.044%	98.398%
236	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.042%	98.440%
237	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.041%	98.481%
238	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.039%	98.520%
239	PACWEST BANCORP COMMON STOCK	0.039%	98.559%
240	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.038%	98.597%
241	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.037%	98.634%
242	NETAPP INC COMMON STOCK USD.001	0.037%	98.671%
243	MURPHY OIL CORP COMMON STOCK USD1.0	0.037%	98.708%
244	BED BATH + BEYOND INC COMMON STOCK USD.01	0.037%	98.744%
245	STERIS PLC COMMON STOCK	0.036%	98.781%
246	COMERICA INC COMMON STOCK USD5.0	0.036%	98.817%
247	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.036%	98.853%
248	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.036%	98.888%
249	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.035%	98.924%
250	RYDER SYSTEM INC COMMON STOCK USD.5	0.034%	98.958%
251	PERKINELMER INC COMMON STOCK USD1.0	0.033%	98.991%
252	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.033%	99.024%
253	CIMAREX ENERGY CO COMMON STOCK USD.01	0.032%	99.056%
254	LIBERTY BROADBAND C COMMON STOCK USD.01	0.032%	99.088%
255	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.029%	99.118%
256	HALLIBURTON CO COMMON STOCK USD2.5	0.029%	99.147%
257	RALPH LAUREN CORP COMMON STOCK USD.01	0.029%	99.176%
258	US CELLULAR CORP COMMON STOCK USD1.0	0.027%	99.202%
259	QUANTA SERVICES INC COMMON STOCK USD.00001	0.027%	99.229%
260	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	99.255%
261	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	0.026%	99.281%
262	JONES LANG LASALLE INC COMMON STOCK USD.01	0.025%	99.306%
263	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.025%	99.332%
264	INGEVITY CORP COMMON STOCK USD.01	0.025%	99.357%
265	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.025%	99.382%
266	SYNOPSIS INC COMMON STOCK USD.01	0.025%	99.407%
267	ORBITAL ATK INC COMMON STOCK USD.01	0.024%	99.431%
268	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.023%	99.454%
269	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.023%	99.477%
270	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.023%	99.500%
271	ADIENT PLC COMMON STOCK USD.001	0.021%	99.521%
272	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.021%	99.542%
273	VOYA FINANCIAL INC COMMON STOCK USD.01	0.018%	99.560%
274	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.578%
275	RANGE RESOURCES CORP COMMON STOCK USD.01	0.017%	99.595%
276	ENVISION HEALTHCARE CORP COMMON STOCK	0.017%	99.613%
277	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.017%	99.630%
278	TERADYNE INC COMMON STOCK USD.125	0.017%	99.647%
279	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.017%	99.663%
280	NEWS CORP CLASS A COMMON STOCK USD.01	0.016%	99.679%
281	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	STERICYCLE INC COMMON STOCK USD.01	0.015%	99.710%
283	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.015%	99.725%
284	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	99.740%
285	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.013%	99.753%
286	MICROSEMI CORP COMMON STOCK USD.2	0.012%	99.765%
287	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.011%	99.776%
288	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	99.788%
289	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	99.799%
290	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	99.809%
291	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.010%	99.820%
292	COPA HOLDINGS SA CLASS A COMMON STOCK	0.010%	99.830%
293	RICE ENERGY INC COMMON STOCK USD.01	0.010%	99.840%
294	FIRST SOLAR INC COMMON STOCK USD.001	0.010%	99.850%
295	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	99.859%
296	LIBERTY BROADBAND A COMMON STOCK USD.01	0.008%	99.867%
297	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.875%
298	COLFAX CORP COMMON STOCK USD.001	0.008%	99.883%
299	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.008%	99.890%
300	PERRIGO CO PLC COMMON STOCK EUR.001	0.007%	99.897%
301	LEGG MASON INC COMMON STOCK USD.1	0.006%	99.904%
302	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.910%
303	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.006%	99.916%
304	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.922%
305	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.006%	99.928%
306	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.933%
307	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.005%	99.938%
308	FLIR SYSTEMS INC COMMON STOCK USD.01	0.005%	99.943%
309	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.948%
310	USG CORP COMMON STOCK USD.1	0.005%	99.952%
311	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	99.956%
312	ROYAL GOLD INC COMMON STOCK USD.01	0.004%	99.960%
313	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.963%
314	SONOCO PRODUCTS CO COMMON STOCK	0.003%	99.966%
315	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.003%	99.968%
316	PDC ENERGY INC COMMON STOCK USD.01	0.003%	99.971%
317	ZILLOW GROUP INC C COMMON STOCK	0.003%	99.974%
318	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.002%	99.976%
319	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.979%
320	HOLOGIC INC COMMON STOCK USD.01	0.002%	99.981%
321	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.002%	99.983%
322	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.985%
323	NEWS CORP CLASS B COMMON STOCK	0.002%	99.987%
324	SKECHERS USA INC CL A COMMON STOCK USD.001	0.002%	99.988%
325	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.990%
326	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.992%
327	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.001%	99.993%
328	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.994%
329	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.001%	99.995%
330	CABLE ONE INC COMMON STOCK USD.01	0.001%	99.996%
331	SAFeway CASA LEY CVR COMMON STOCK	0.001%	99.997%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
332	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
333	ECHOSTAR CORP A COMMON STOCK USD.001	0.001%	99.998%
334	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.001%	99.999%
335	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.999%
336	MARKEL CORP COMMON STOCK	0.000%	100.000%
337	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
338	QEP RESOURCES INC COMMON STOCK USD.01	0.000%	100.000%
339	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.000%	100.000%
340	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	100.000%