

U.S. Large Cap Value Portfolio- Institutional Class

As of October 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 | | 28,970,122,696.72 | | | 100.047% |
| 1 | EXXON MOBIL CORP COMMON STOCK | | 1,123,187,526.72 | 3.879% | 3.879% |
| 2 | PFIZER INC COMMON STOCK USD.05 | | 1,099,964,685.80 | 3.799% | 7.678% |
| 3 | INTEL CORP COMMON STOCK USD.001 | | 1,072,655,044.96 | 3.704% | 11.382% |
| 4 | AT+T INC COMMON STOCK USD1.0 | | 1,071,759,902.72 | 3.701% | 15.083% |
| 5 | WELLS FARGO + CO COMMON STOCK USD1.666 | | 930,893,745.43 | 3.215% | 18.298% |
| 6 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | 823,252,319.54 | 2.843% | 21.141% |
| 7 | CHEVRON CORP COMMON STOCK USD.75 | | 657,895,615.30 | 2.272% | 23.413% |
| 8 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | 630,054,975.00 | 2.176% | 25.589% |
| 9 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | 620,535,516.84 | 2.143% | 27.732% |
| 10 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | 601,771,340.48 | 2.078% | 29.810% |
| 11 | WALMART INC COMMON STOCK USD.1 | | 536,179,109.60 | 1.852% | 31.662% |
| 12 | CITIGROUP INC COMMON STOCK USD.01 | | 487,563,230.52 | 1.684% | 33.346% |
| 13 | MEDTRONIC PLC COMMON STOCK USD.1 | | 391,612,864.68 | 1.352% | 34.698% |
| 14 | ANTHEM INC COMMON STOCK USD.01 | | 379,339,465.91 | 1.310% | 36.008% |
| 15 | AETNA INC COMMON STOCK USD.01 | | 360,300,550.40 | 1.244% | 37.252% |
| 16 | CVS HEALTH CORP COMMON STOCK USD.01 | | 340,629,552.42 | 1.176% | 38.429% |
| 17 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | 338,677,021.20 | 1.170% | 39.598% |
| 18 | CONOCOPHILLIPS COMMON STOCK USD.01 | | 332,365,343.10 | 1.148% | 40.746% |
| 19 | MARATHON PETROLEUM CORP COMMON STOCK | | 312,202,979.30 | 1.078% | 41.824% |
| 20 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | 308,494,524.84 | 1.065% | 42.890% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 21 | ABBOTT LABORATORIES COMMON STOCK | | 290,392,308.18 | 1.003% | 43.893% |
| 22 | EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01 | | 265,742,794.08 | 0.918% | 44.810% |
| 23 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | 250,887,295.10 | 0.866% | 45.677% |
| 24 | VALERO ENERGY CORP COMMON STOCK USD.01 | | 248,697,288.33 | 0.859% | 46.536% |
| 25 | MORGAN STANLEY COMMON STOCK USD.01 | | 248,282,094.48 | 0.857% | 47.393% |
| 26 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | 246,963,692.19 | 0.853% | 48.246% |
| 27 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | 244,570,990.50 | 0.845% | 49.091% |
| 28 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | 232,508,157.57 | 0.803% | 49.894% |
| 29 | HP INC COMMON STOCK USD.01 | | 232,225,568.86 | 0.802% | 50.696% |
| 30 | GENERAL MOTORS CO COMMON STOCK USD.01 | | 221,582,929.47 | 0.765% | 51.461% |
| 31 | FEDEX CORP COMMON STOCK USD.1 | | 208,865,353.82 | 0.721% | 52.182% |
| 32 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | 204,132,508.18 | 0.705% | 52.887% |
| 33 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | 198,635,670.04 | 0.686% | 53.573% |
| 34 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | 193,600,572.53 | 0.669% | 54.242% |
| 35 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | 189,461,916.20 | 0.654% | 54.896% |
| 36 | DANAHER CORP COMMON STOCK USD.01 | | 187,492,156.60 | 0.647% | 55.543% |
| 37 | HUMANA INC COMMON STOCK USD.166 | | 174,632,421.48 | 0.603% | 56.147% |
| 38 | CIGNA CORP COMMON STOCK USD.25 | | 174,149,741.67 | 0.601% | 56.748% |
| 39 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | 168,774,827.25 | 0.583% | 57.331% |
| 40 | DOWDUPONT INC COMMON STOCK USD.01 | | 162,249,216.16 | 0.560% | 57.891% |
| 41 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | 161,484,641.37 | 0.558% | 58.449% |
| 42 | CENTENE CORP COMMON STOCK USD.001 | | 157,885,677.36 | 0.545% | 58.994% |
| 43 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | 154,169,199.12 | 0.532% | 59.526% |
| 44 | FORD MOTOR CO COMMON STOCK USD.01 | | 153,296,590.45 | 0.529% | 60.056% |
| 45 | NUCOR CORP COMMON STOCK USD.4 | | 147,795,211.28 | 0.510% | 60.566% |
| 46 | TRAVELERS COS INC/THE COMMON STOCK | | 145,817,868.03 | 0.504% | 61.070% |
| 47 | UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01 | | 145,060,532.16 | 0.501% | 61.571% |
| 48 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | 140,263,242.32 | 0.484% | 62.055% |
| 49 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | 135,100,771.80 | 0.467% | 62.522% |
| 50 | CA INC COMMON STOCK USD.1 | | 133,830,038.88 | 0.462% | 62.984% |
| 51 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | 133,113,400.95 | 0.460% | 63.444% |
| 52 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | 130,648,610.50 | 0.451% | 63.895% |
| 53 | EATON CORP PLC COMMON STOCK USD.01 | | 130,217,151.33 | 0.450% | 64.345% |
| 54 | CENTURYLINK INC COMMON STOCK USD1.0 | | 126,032,504.64 | 0.435% | 64.780% |
| 55 | KOHL'S CORP COMMON STOCK USD.01 | | 123,959,710.72 | 0.428% | 65.208% |
| 56 | KINDER MORGAN INC COMMON STOCK USD.01 | | 120,040,204.82 | 0.415% | 65.622% |
| 57 | LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1 | | 118,871,059.45 | 0.411% | 66.033% |
| 58 | CORNING INC COMMON STOCK USD.5 | | 117,758,146.95 | 0.407% | 66.440% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 59 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | 117,432,893.76 | 0.406% | 66.845% |
| 60 | UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0 | | 114,909,030.99 | 0.397% | 67.242% |
| 61 | AFLAC INC COMMON STOCK USD.1 | | 114,570,076.30 | 0.396% | 67.638% |
| 62 | CONCHO RESOURCES INC COMMON STOCK USD.001 | | 113,385,750.73 | 0.392% | 68.029% |
| 63 | FIFTH THIRD BANCORP COMMON STOCK | | 111,915,816.34 | 0.386% | 68.416% |
| 64 | DR HORTON INC COMMON STOCK USD.01 | | 109,806,916.60 | 0.379% | 68.795% |
| 65 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | 105,904,034.14 | 0.366% | 69.161% |
| 66 | PHILLIPS 66 COMMON STOCK | | 104,608,348.26 | 0.361% | 69.522% |
| 67 | TEXTRON INC COMMON STOCK USD.125 | | 104,071,106.57 | 0.359% | 69.881% |
| 68 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | 103,546,197.12 | 0.358% | 70.239% |
| 69 | BB+T CORP COMMON STOCK USD5.0 | | 102,709,545.56 | 0.355% | 70.594% |
| 70 | MARATHON OIL CORP COMMON STOCK USD1.0 | | 102,646,647.00 | 0.354% | 70.948% |
| 71 | BROADCOM INC COMMON STOCK | | 102,352,609.26 | 0.353% | 71.302% |
| 72 | TARGET CORP COMMON STOCK USD.0833 | | 99,723,506.31 | 0.344% | 71.646% |
| 73 | QUALCOMM INC COMMON STOCK USD.0001 | | 98,397,756.89 | 0.340% | 71.986% |
| 74 | JM SMUCKER CO/THE COMMON STOCK | | 97,165,423.04 | 0.336% | 72.321% |
| 75 | NEWMONT MINING CORP COMMON STOCK USD1.6 | | 96,778,023.08 | 0.334% | 72.656% |
| 76 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | 94,045,289.40 | 0.325% | 72.980% |
| 77 | HOLLYFRONTIER CORP COMMON STOCK USD.01 | | 93,350,852.64 | 0.322% | 73.303% |
| 78 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | 92,209,653.90 | 0.318% | 73.621% |
| 79 | GENERAL ELECTRIC CO COMMON STOCK USD.06 | | 91,506,252.50 | 0.316% | 73.937% |
| 80 | ALLSTATE CORP COMMON STOCK USD.01 | | 91,477,306.72 | 0.316% | 74.253% |
| 81 | MYLAN NV COMMON STOCK EUR.01 | | 90,232,781.25 | 0.312% | 74.565% |
| 82 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | 89,875,802.88 | 0.310% | 74.875% |
| 83 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | 83,103,553.31 | 0.287% | 75.162% |
| 84 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | 82,552,850.70 | 0.285% | 75.447% |
| 85 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | 81,654,567.23 | 0.282% | 75.729% |
| 86 | MACY S INC COMMON STOCK USD.01 | | 80,800,270.20 | 0.279% | 76.008% |
| 87 | SUNTRUST BANKS INC COMMON STOCK USD1.0 | | 80,580,446.70 | 0.278% | 76.287% |
| 88 | APACHE CORP COMMON STOCK USD.625 | | 80,080,548.99 | 0.277% | 76.563% |
| 89 | INGERSOLL RAND PLC COMMON STOCK USD1.0 | | 79,669,439.46 | 0.275% | 76.838% |
| 90 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | 79,299,348.45 | 0.274% | 77.112% |
| 91 | ALLERGAN PLC COMMON STOCK USD.0033 | | 78,521,173.38 | 0.271% | 77.383% |
| 92 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | 78,370,469.42 | 0.271% | 77.654% |
| 93 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | 77,104,965.82 | 0.266% | 77.920% |
| 94 | METLIFE INC COMMON STOCK USD.01 | | 76,451,070.21 | 0.264% | 78.184% |
| 95 | DAVITA INC COMMON STOCK USD.001 | | 76,415,411.80 | 0.264% | 78.448% |
| 96 | XPO LOGISTICS INC COMMON STOCK USD.001 | | 75,730,154.54 | 0.262% | 78.710% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|--------------------------|------------------|--------------|-------------------|
| Equity | | 28,970,122,696.72 | | | 100.047% |
| 97 | ALLY FINANCIAL INC COMMON STOCK USD.1 | | 75,238,730.49 | 0.260% | 78.969% |
| 98 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | 74,903,182.27 | 0.259% | 79.228% |
| 99 | L3 TECHNOLOGIES INC COMMON STOCK USD.01 | | 74,563,644.86 | 0.258% | 79.486% |
| 100 | CHUBB LTD COMMON STOCK | | 73,766,849.60 | 0.255% | 79.740% |
| 101 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | 72,660,463.66 | 0.251% | 79.991% |
| 102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | 72,379,021.23 | 0.250% | 80.241% |
| 103 | CARNIVAL CORP COMMON STOCK USD.01 | | 71,801,250.00 | 0.248% | 80.489% |
| 104 | MCKESSON CORP COMMON STOCK USD.01 | | 69,751,569.36 | 0.241% | 80.730% |
| 105 | KANSAS CITY SOUTHERN COMMON STOCK USD.01 | | 69,077,696.08 | 0.239% | 80.969% |
| 106 | T MOBILE US INC COMMON STOCK USD.0001 | | 68,145,417.90 | 0.235% | 81.204% |
| 107 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | 67,243,334.40 | 0.232% | 81.436% |
| 108 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | 66,942,374.07 | 0.231% | 81.667% |
| 109 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | 66,841,343.55 | 0.231% | 81.898% |
| 110 | NOBLE ENERGY INC COMMON STOCK USD.01 | | 66,814,716.85 | 0.231% | 82.129% |
| 111 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | 66,715,928.64 | 0.230% | 82.359% |
| 112 | DOVER CORP COMMON STOCK USD1.0 | | 66,497,159.12 | 0.230% | 82.589% |
| 113 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | 65,935,244.48 | 0.228% | 82.817% |
| 114 | MOLSON COORS BREWING CO B COMMON STOCK USD.01 | | 64,766,656.00 | 0.224% | 83.040% |
| 115 | DELL TECHNOLOGIES INC CL V TRACKING STK USD.01 | | 63,579,783.66 | 0.220% | 83.260% |
| 116 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | 63,221,208.75 | 0.218% | 83.478% |
| 117 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | 61,889,599.68 | 0.214% | 83.692% |
| 118 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | 61,472,588.37 | 0.212% | 83.904% |
| 119 | QURATE RETAIL INC COMMON STOCK USD.01 | | 60,598,740.74 | 0.209% | 84.114% |
| 120 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | 59,801,309.12 | 0.207% | 84.320% |
| 121 | LOEWS CORP COMMON STOCK USD.01 | | 59,497,254.72 | 0.205% | 84.526% |
| 122 | KEYCORP COMMON STOCK USD1.0 | | 59,223,155.92 | 0.205% | 84.730% |
| 123 | PULTEGROUP INC COMMON STOCK USD.01 | | 58,748,073.93 | 0.203% | 84.933% |
| 124 | DEVON ENERGY CORP COMMON STOCK USD.1 | | 57,771,792.00 | 0.200% | 85.133% |
| 125 | FREEMPORT MCMORAN INC COMMON STOCK USD.1 | | 57,689,821.40 | 0.199% | 85.332% |
| 126 | DOLLAR TREE INC COMMON STOCK USD.01 | | 56,965,725.00 | 0.197% | 85.529% |
| 127 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | 55,682,521.14 | 0.192% | 85.721% |
| 128 | PVH CORP COMMON STOCK USD1.0 | | 53,836,827.74 | 0.186% | 85.907% |
| 129 | ANADARKO PETROLEUM CORP COMMON STOCK USD.1 | | 53,188,934.40 | 0.184% | 86.090% |
| 130 | HESS CORP COMMON STOCK USD1.0 | | 52,715,643.40 | 0.182% | 86.272% |
| 131 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | 52,645,666.96 | 0.182% | 86.454% |
| 132 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | 52,579,173.15 | 0.182% | 86.636% |
| 133 | NRG ENERGY INC COMMON STOCK USD.01 | | 52,310,039.32 | 0.181% | 86.817% |
| 134 | PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01 | | 51,223,304.13 | 0.177% | 86.993% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 135 | LINCOLN NATIONAL CORP COMMON STOCK | | 50,691,897.62 | 0.175% | 87.168% |
| 136 | LENNAR CORP A COMMON STOCK USD.1 | | 50,012,473.56 | 0.173% | 87.341% |
| 137 | NATIONAL OILWELL VARCO INC COMMON STOCK USD.01 | | 49,245,392.00 | 0.170% | 87.511% |
| 138 | ALBEMARLE CORP COMMON STOCK USD.01 | | 48,901,172.32 | 0.169% | 87.680% |
| 139 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | 48,890,645.00 | 0.169% | 87.849% |
| 140 | XEROX CORP COMMON STOCK USD1.0 | | 48,480,394.53 | 0.167% | 88.016% |
| 141 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | 48,137,755.68 | 0.166% | 88.183% |
| 142 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | 47,475,997.77 | 0.164% | 88.347% |
| 143 | LEAR CORP COMMON STOCK USD.01 | | 46,229,530.80 | 0.160% | 88.506% |
| 144 | WESTROCK CO COMMON STOCK | | 45,401,457.45 | 0.157% | 88.663% |
| 145 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | 44,155,045.20 | 0.152% | 88.816% |
| 146 | PENTAIR PLC COMMON STOCK USD.01 | | 43,861,666.75 | 0.151% | 88.967% |
| 147 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | 43,748,208.14 | 0.151% | 89.118% |
| 148 | UNUM GROUP COMMON STOCK USD.1 | | 43,671,398.96 | 0.151% | 89.269% |
| 149 | KROGER CO COMMON STOCK USD1.0 | | 43,610,095.68 | 0.151% | 89.420% |
| 150 | ZIONS BANCORP NA COMMON STOCK USD.001 | | 43,408,753.45 | 0.150% | 89.569% |
| 151 | AMDOCS LTD COMMON STOCK GBP.0001 | | 43,181,775.00 | 0.149% | 89.719% |
| 152 | VIACOM INC CLASS B COMMON STOCK USD.001 | | 43,102,803.90 | 0.149% | 89.867% |
| 153 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | 43,079,347.80 | 0.149% | 90.016% |
| 154 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | 42,831,040.53 | 0.148% | 90.164% |
| 155 | BORGWARNER INC COMMON STOCK USD.01 | | 42,726,903.24 | 0.148% | 90.312% |
| 156 | RALPH LAUREN CORP COMMON STOCK USD.01 | | 42,290,187.68 | 0.146% | 90.458% |
| 157 | CUMMINS INC COMMON STOCK USD2.5 | | 42,132,778.84 | 0.146% | 90.603% |
| 158 | TECHNIPFMC PLC COMMON STOCK USD1.0 | | 42,119,187.00 | 0.145% | 90.749% |
| 159 | OWENS CORNING COMMON STOCK USD.001 | | 41,510,812.28 | 0.143% | 90.892% |
| 160 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | 41,443,661.12 | 0.143% | 91.035% |
| 161 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | 40,969,386.64 | 0.141% | 91.177% |
| 162 | ARCONIC INC COMMON STOCK | | 39,931,230.49 | 0.138% | 91.315% |
| 163 | FLUOR CORP COMMON STOCK USD.01 | | 39,761,151.42 | 0.137% | 91.452% |
| 164 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | 39,297,798.08 | 0.136% | 91.588% |
| 165 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | 38,569,509.30 | 0.133% | 91.721% |
| 166 | MOSAIC CO/THE COMMON STOCK USD.01 | | 38,131,446.08 | 0.132% | 91.852% |
| 167 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | 37,325,854.75 | 0.129% | 91.981% |
| 168 | ANALOG DEVICES INC COMMON STOCK USD.167 | | 37,191,013.64 | 0.128% | 92.110% |
| 169 | PACCAR INC COMMON STOCK USD1.0 | | 37,148,626.98 | 0.128% | 92.238% |
| 170 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | 36,547,761.04 | 0.126% | 92.364% |
| 171 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | 36,418,943.00 | 0.126% | 92.490% |
| 172 | BUNGE LTD COMMON STOCK USD.01 | | 36,215,109.00 | 0.125% | 92.615% |

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|---------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 173 | QORVO INC COMMON STOCK USD.0001 | | 36,081,942.44 | 0.125% | 92.740% |
| 174 | RELIANCE STEEL + ALUMINUM COMMON STOCK | | 35,994,938.48 | 0.124% | 92.864% |
| 175 | EVEREST RE GROUP LTD COMMON STOCK USD.01 | | 35,923,806.84 | 0.124% | 92.988% |
| 176 | DISCOVERY INC C COMMON STOCK USD.01 | | 35,873,652.09 | 0.124% | 93.112% |
| 177 | SNAP ON INC COMMON STOCK USD1.0 | | 35,646,962.16 | 0.123% | 93.235% |
| 178 | GARMIN LTD COMMON STOCK CHF.1 | | 35,139,957.76 | 0.121% | 93.356% |
| 179 | POST HOLDINGS INC COMMON STOCK USD.01 | | 34,871,433.28 | 0.120% | 93.477% |
| 180 | CARLISLE COS INC COMMON STOCK USD1.0 | | 34,856,433.30 | 0.120% | 93.597% |
| 181 | AUTOLIV INC COMMON STOCK USD1.0 | | 34,837,536.78 | 0.120% | 93.718% |
| 182 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | 34,066,038.60 | 0.118% | 93.835% |
| 183 | DISCOVERY INC A COMMON STOCK USD.01 | | 33,208,948.76 | 0.115% | 93.950% |
| 184 | LAM RESEARCH CORP COMMON STOCK USD.001 | | 33,045,058.15 | 0.114% | 94.064% |
| 185 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | 32,626,846.98 | 0.113% | 94.177% |
| 186 | MANPOWERGROUP INC COMMON STOCK USD.01 | | 32,466,887.88 | 0.112% | 94.289% |
| 187 | LKQ CORP COMMON STOCK USD.01 | | 31,846,887.72 | 0.110% | 94.399% |
| 188 | WORLDPAY INC CLASS A COMMON STOCK USD.00001 | | 31,075,625.28 | 0.107% | 94.506% |
| 189 | M + T BANK CORP COMMON STOCK USD.5 | | 30,197,415.01 | 0.104% | 94.610% |
| 190 | JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0 | | 30,124,756.38 | 0.104% | 94.714% |
| 191 | US FOODS HOLDING CORP COMMON STOCK USD.01 | | 29,921,098.33 | 0.103% | 94.818% |
| 192 | GENTEX CORP COMMON STOCK USD.06 | | 29,197,276.20 | 0.101% | 94.919% |
| 193 | WILLIAMS COS INC COMMON STOCK USD1.0 | | 29,107,122.51 | 0.101% | 95.019% |
| 194 | ALCOA CORP COMMON STOCK USD.01 | | 29,067,172.72 | 0.100% | 95.120% |
| 195 | WR BERKLEY CORP COMMON STOCK USD.2 | | 28,683,824.40 | 0.099% | 95.219% |
| 196 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | | 28,192,051.44 | 0.097% | 95.316% |
| 197 | BAKER HUGHES A GE CO COMMON STOCK USD.0001 | | 27,577,042.15 | 0.095% | 95.411% |
| 198 | CARDINAL HEALTH INC COMMON STOCK | | 27,481,366.00 | 0.095% | 95.506% |
| 199 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | 27,430,624.35 | 0.095% | 95.601% |
| 200 | ASHLAND GLOBAL HOLDINGS INC COMMON STOCK | | 27,346,041.18 | 0.094% | 95.695% |
| 201 | PERRIGO CO PLC COMMON STOCK EUR.001 | | 27,174,113.50 | 0.094% | 95.789% |
| 202 | WESTLAKE CHEMICAL CORP COMMON STOCK USD.01 | | 26,492,513.20 | 0.091% | 95.881% |
| 203 | AGCO CORP COMMON STOCK USD.01 | | 26,315,543.40 | 0.091% | 95.971% |
| 204 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | | 26,257,482.90 | 0.091% | 96.062% |
| 205 | MURPHY OIL CORP COMMON STOCK USD1.0 | | 25,601,931.36 | 0.088% | 96.151% |
| 206 | HELMERICH + PAYNE COMMON STOCK USD.1 | | 24,581,938.73 | 0.085% | 96.235% |
| 207 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | 24,115,825.96 | 0.083% | 96.319% |
| 208 | ASSURANT INC COMMON STOCK USD.01 | | 24,002,801.57 | 0.083% | 96.402% |
| 209 | OSHKOSH CORP COMMON STOCK USD.01 | | 23,854,840.38 | 0.082% | 96.484% |
| 210 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | 23,389,922.40 | 0.081% | 96.565% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|---|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 211 | STERIS PLC COMMON STOCK | | 22,918,043.91 | 0.079% | 96.644% |
| 212 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | 22,753,793.28 | 0.079% | 96.723% |
| 213 | CIT GROUP INC COMMON STOCK USD.01 | | 22,413,440.66 | 0.077% | 96.800% |
| 214 | NIELSEN HOLDINGS PLC COMMON STOCK EUR.07 | | 21,993,576.84 | 0.076% | 96.876% |
| 215 | ON SEMICONDUCTOR CORP COMMON STOCK USD.01 | | 21,957,574.00 | 0.076% | 96.952% |
| 216 | VISTRA ENERGY CORP COMMON STOCK | | 21,787,485.10 | 0.075% | 97.027% |
| 217 | BALL CORP COMMON STOCK | | 21,572,275.20 | 0.074% | 97.101% |
| 218 | FOOT LOCKER INC COMMON STOCK USD.01 | | 21,129,892.18 | 0.073% | 97.174% |
| 219 | WABTEC CORP COMMON STOCK USD.01 | | 21,007,290.48 | 0.073% | 97.247% |
| 220 | ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001 | | 20,884,781.46 | 0.072% | 97.319% |
| 221 | AMERCO COMMON STOCK USD.25 | | 20,733,112.40 | 0.072% | 97.391% |
| 222 | VALVOLINE INC COMMON STOCK USD.01 | | 20,591,941.44 | 0.071% | 97.462% |
| 223 | STATE STREET CORP COMMON STOCK USD1.0 | | 20,244,881.25 | 0.070% | 97.532% |
| 224 | INVESCO LTD COMMON STOCK USD.2 | | 19,979,691.29 | 0.069% | 97.601% |
| 225 | AVNET INC COMMON STOCK USD1.0 | | 19,805,959.88 | 0.068% | 97.669% |
| 226 | ALLEGHANY CORP COMMON STOCK USD1.0 | | 19,317,268.12 | 0.067% | 97.736% |
| 227 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | 17,998,599.15 | 0.062% | 97.798% |
| 228 | CNA FINANCIAL CORP COMMON STOCK USD2.5 | | 17,852,609.95 | 0.062% | 97.860% |
| 229 | HUNTSMAN CORP COMMON STOCK USD.01 | | 17,324,562.12 | 0.060% | 97.919% |
| 230 | AECOM COMMON STOCK USD.01 | | 16,922,501.34 | 0.058% | 97.978% |
| 231 | JABIL INC COMMON STOCK USD.001 | | 16,143,002.10 | 0.056% | 98.034% |
| 232 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | | 15,269,244.66 | 0.053% | 98.086% |
| 233 | PACWEST BANCORP COMMON STOCK | | 14,930,530.92 | 0.052% | 98.138% |
| 234 | INGREDION INC COMMON STOCK USD.01 | | 14,871,942.30 | 0.051% | 98.189% |
| 235 | MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002 | | 14,530,398.60 | 0.050% | 98.240% |
| 236 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | 14,499,781.20 | 0.050% | 98.290% |
| 237 | LIBERTY BROADBAND C COMMON STOCK USD.01 | | 14,318,693.80 | 0.049% | 98.339% |
| 238 | MKS INSTRUMENTS INC COMMON STOCK | | 13,938,979.33 | 0.048% | 98.387% |
| 239 | VEONEER INC COMMON STOCK USD1.0 | | 13,875,826.86 | 0.048% | 98.435% |
| 240 | MEDNAX INC COMMON STOCK USD.01 | | 13,509,633.81 | 0.047% | 98.482% |
| 241 | SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01 | | 13,389,487.50 | 0.046% | 98.528% |
| 242 | LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01 | | 12,969,180.04 | 0.045% | 98.573% |
| 243 | SPRINT CORP COMMON STOCK USD.01 | | 12,326,034.96 | 0.043% | 98.615% |
| 244 | FLEX LTD COMMON STOCK | | 12,199,183.74 | 0.042% | 98.657% |
| 245 | TOLL BROTHERS INC COMMON STOCK USD.01 | | 11,404,142.64 | 0.039% | 98.697% |
| 246 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | 11,325,174.17 | 0.039% | 98.736% |
| 247 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | 10,907,892.60 | 0.038% | 98.774% |
| 248 | APERGY CORP COMMON STOCK USD.01 | | 10,648,363.95 | 0.037% | 98.810% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 28,970,122,696.72 | | | 100.047% |
| 249 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | 10,540,232.14 | 0.036% | 98.847% |
| 250 | WELLCARE HEALTH PLANS INC COMMON STOCK USD.01 | | 10,336,653.47 | 0.036% | 98.882% |
| 251 | GAP INC/THE COMMON STOCK USD.05 | | 9,854,508.30 | 0.034% | 98.917% |
| 252 | USG CORP COMMON STOCK USD.1 | | 9,772,621.18 | 0.034% | 98.950% |
| 253 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | | 9,656,721.60 | 0.033% | 98.984% |
| 254 | PERKINELMER INC COMMON STOCK USD1.0 | | 9,582,156.96 | 0.033% | 99.017% |
| 255 | ROYAL GOLD INC COMMON STOCK USD.01 | | 9,348,323.59 | 0.032% | 99.049% |
| 256 | AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125 | | 9,208,474.24 | 0.032% | 99.081% |
| 257 | ALTICE USA INC A COMMON STOCK USD.01 | | 9,192,903.16 | 0.032% | 99.113% |
| 258 | STERICYCLE INC COMMON STOCK USD.01 | | 8,821,354.01 | 0.030% | 99.143% |
| 259 | CBRE GROUP INC A COMMON STOCK USD.01 | | 8,478,829.05 | 0.029% | 99.172% |
| 260 | PEABODY ENERGY CORP COMMON STOCK | | 8,295,619.05 | 0.029% | 99.201% |
| 261 | VOYA FINANCIAL INC COMMON STOCK USD.01 | | 8,070,919.36 | 0.028% | 99.229% |
| 262 | OLIN CORP COMMON STOCK USD1.0 | | 7,857,375.80 | 0.027% | 99.256% |
| 263 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | 7,628,781.22 | 0.026% | 99.282% |
| 264 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | 7,364,839.20 | 0.025% | 99.308% |
| 265 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | 7,137,865.28 | 0.025% | 99.332% |
| 266 | PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01 | | 7,049,911.82 | 0.024% | 99.357% |
| 267 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | 7,015,306.00 | 0.024% | 99.381% |
| 268 | SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01 | | 6,983,785.20 | 0.024% | 99.405% |
| 269 | NEWS CORP CLASS A COMMON STOCK USD.01 | | 6,962,064.51 | 0.024% | 99.429% |
| 270 | DISH NETWORK CORP A COMMON STOCK USD.01 | | 6,828,583.60 | 0.024% | 99.453% |
| 271 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | | 6,603,486.75 | 0.023% | 99.476% |
| 272 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | 6,514,899.74 | 0.022% | 99.498% |
| 273 | LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01 | | 6,479,876.24 | 0.022% | 99.520% |
| 274 | TRANSOCEAN LTD COMMON STOCK CHF.1 | | 6,456,693.39 | 0.022% | 99.543% |
| 275 | SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01 | | 6,251,598.52 | 0.022% | 99.564% |
| 276 | PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01 | | 6,215,391.36 | 0.021% | 99.586% |
| 277 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | 6,213,567.36 | 0.021% | 99.607% |
| 278 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | 6,190,913.82 | 0.021% | 99.629% |
| 279 | ARAMARK COMMON STOCK USD.01 | | 6,090,271.92 | 0.021% | 99.650% |
| 280 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | 5,987,420.40 | 0.021% | 99.670% |
| 281 | WPX ENERGY INC COMMON STOCK USD.01 | | 5,389,680.60 | 0.019% | 99.689% |
| 282 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | 5,361,617.62 | 0.019% | 99.707% |
| 283 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | 5,111,116.01 | 0.018% | 99.725% |
| 284 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | 5,067,542.75 | 0.018% | 99.743% |
| 285 | GENESEE + WYOMING INC CL A COMMON STOCK USD.01 | | 4,618,079.01 | 0.016% | 99.759% |
| 286 | AUTONATION INC COMMON STOCK USD.01 | | 4,597,111.20 | 0.016% | 99.774% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------|--|--------------------------|------------------|--------------|-------------------|
| Equity | | 28,970,122,696.72 | | | 100.047% |
| 287 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | 4,499,555.76 | 0.016% | 99.790% |
| 288 | COTY INC CL A COMMON STOCK USD.01 | | 4,426,484.60 | 0.015% | 99.805% |
| 289 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | 4,210,037.00 | 0.015% | 99.820% |
| 290 | SYNNEX CORP COMMON STOCK USD.001 | | 3,662,648.73 | 0.013% | 99.832% |
| 291 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | 3,631,868.64 | 0.013% | 99.845% |
| 292 | CIMAREX ENERGY CO COMMON STOCK USD.01 | | 3,546,666.63 | 0.012% | 99.857% |
| 293 | SONOCO PRODUCTS CO COMMON STOCK | | 3,351,866.96 | 0.012% | 99.869% |
| 294 | FLOWERVE CORP COMMON STOCK USD1.25 | | 3,346,844.40 | 0.012% | 99.880% |
| 295 | MADISON SQUARE GARDEN CO A COMMON STOCK USD.01 | | 3,335,483.96 | 0.012% | 99.892% |
| 296 | ATHENE HOLDING LTD CLASS A COMMON STOCK | | 3,280,135.68 | 0.011% | 99.903% |
| 297 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | 3,229,070.00 | 0.011% | 99.914% |
| 298 | FLIR SYSTEMS INC COMMON STOCK USD.01 | | 3,008,668.08 | 0.010% | 99.925% |
| 299 | GCI LIBERTY INC CLASS A COMMON STOCK USD.01 | | 2,819,258.78 | 0.010% | 99.934% |
| 300 | LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01 | | 2,598,830.96 | 0.009% | 99.943% |
| 301 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001 | | 2,334,016.00 | 0.008% | 99.951% |
| 302 | LIBERTY BROADBAND A COMMON STOCK USD.01 | | 2,265,631.14 | 0.008% | 99.959% |
| 303 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | 2,221,651.70 | 0.008% | 99.967% |
| 304 | FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01 | | 1,932,038.51 | 0.007% | 99.974% |
| 305 | CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01 | | 1,784,853.02 | 0.006% | 99.980% |
| 306 | FIRST HORIZON NATIONAL CORP COMMON STOCK USD.625 | | 1,712,470.14 | 0.006% | 99.986% |
| 307 | HOWARD HUGHES CORP/THE COMMON STOCK | | 1,663,097.76 | 0.006% | 99.991% |
| 308 | FIRST SOLAR INC COMMON STOCK USD.001 | | 1,649,929.60 | 0.006% | 99.997% |
| 309 | JANUS HENDERSON GROUP PLC COMMON STOCK | | 1,405,207.44 | 0.005% | 100.002% |
| 310 | LENNAR CORP B SHS COMMON STOCK USD.1 | | 1,358,723.45 | 0.005% | 100.007% |
| 311 | ROCKWELL COLLINS INC COMMON STOCK USD.01 | | 1,319,374.12 | 0.005% | 100.011% |
| 312 | LOGMEIN INC COMMON STOCK USD.01 | | 1,312,468.80 | 0.005% | 100.016% |
| 313 | LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01 | | 1,244,814.89 | 0.004% | 100.020% |
| 314 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | | 1,159,930.17 | 0.004% | 100.024% |
| 315 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | | 1,062,029.34 | 0.004% | 100.028% |
| 316 | TORCHMARK CORP COMMON STOCK USD1.0 | | 950,223.84 | 0.003% | 100.031% |
| 317 | NEWS CORP CLASS B COMMON STOCK | | 865,179.04 | 0.003% | 100.034% |
| 318 | LIBERTY MEDIA CORP BRAVES C TRACKING STK | | 637,295.40 | 0.002% | 100.036% |
| 319 | SYNEOS HEALTH INC COMMON STOCK USD.01 | | 625,359.15 | 0.002% | 100.038% |
| 320 | CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01 | | 595,125.96 | 0.002% | 100.040% |
| 321 | BOK FINANCIAL CORPORATION COMMON STOCK USD.00006 | | 524,153.22 | 0.002% | 100.042% |
| 322 | COPA HOLDINGS SA CLASS A COMMON STOCK | | 510,196.92 | 0.002% | 100.044% |
| 323 | LIBERTY MEDIA CORP BRAVES A TRACKING STK | | 353,537.40 | 0.001% | 100.045% |
| 324 | VIACOM INC CLASS A COMMON STOCK USD.001 | | 172,570.23 | 0.001% | 100.046% |

| Row Id | Security Name | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|---------------------|--|---------------------|--------------------------|--------------|-------------------|
| Equity | | | 28,970,122,696.72 | | 100.047% |
| 325 | EHOSTAR CORP A COMMON STOCK USD.001 | | 161,591.75 | 0.001% | 100.046% |
| 326 | CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001 | | 135,192.96 | 0.000% | 100.047% |
| 327 | NUANCE COMMUNICATIONS INC COMMON STOCK USD.001 | | 91,610.52 | 0.000% | 100.047% |
| 328 | SEABOARD CORP COMMON STOCK USD1.0 | | 50,245.00 | 0.000% | 100.047% |
| Index Future | | | -13,718,215.12 | | -0.047% |
| 329 | S+P500 EMINI FUT DEC18 XCME 20181221 | 204,010,275.00 | -13,718,215.12 | -0.047% | 100.000% |
| Total | | | 28,956,404,481.60 | | 100.00% |