

VA U.S. Large Value Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	4.065%	4.065%
2	EXXON MOBIL CORP COMMON STOCK	3.782%	7.847%
3	AT+T INC COMMON STOCK USD1.0	3.737%	11.584%
4	INTEL CORP COMMON STOCK USD.001	3.108%	14.692%
5	COMCAST CORP CLASS A COMMON STOCK USD.01	2.970%	17.662%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.799%	20.462%
7	CITIGROUP INC COMMON STOCK USD.01	2.185%	22.647%
8	WELLS FARGO + CO COMMON STOCK USD1.666	2.165%	24.812%
9	PFIZER INC COMMON STOCK USD.05	1.985%	26.797%
10	BANK OF AMERICA CORP COMMON STOCK USD.01	1.736%	28.532%
11	WAL MART STORES INC COMMON STOCK USD.1	1.698%	30.231%
12	MEDTRONIC PLC COMMON STOCK USD.1	1.494%	31.725%
13	CVS HEALTH CORP COMMON STOCK USD.01	1.415%	33.140%
14	TIME WARNER INC COMMON STOCK USD.01	1.410%	34.550%
15	CHEVRON CORP COMMON STOCK USD.75	1.395%	35.946%
16	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.259%	37.205%
17	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.987%	38.191%
18	ABBOTT LABORATORIES COMMON STOCK	0.977%	39.169%
19	NVIDIA CORP COMMON STOCK USD.001	0.964%	40.133%
20	CSX CORP COMMON STOCK USD1.0	0.958%	41.091%
21	AETNA INC COMMON STOCK USD.01	0.958%	42.048%
22	ANTHEM INC COMMON STOCK USD.01	0.916%	42.964%
23	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.909%	43.874%
24	GENERAL MOTORS CO COMMON STOCK USD.01	0.866%	44.740%
25	MORGAN STANLEY COMMON STOCK USD.01	0.746%	45.485%
26	FORD MOTOR CO COMMON STOCK USD.01	0.722%	46.207%
27	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.710%	46.917%
28	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.694%	47.611%
29	DANAHER CORP COMMON STOCK USD.01	0.645%	48.256%
30	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.635%	48.890%
31	DELTA AIR LINES INC COMMON STOCK USD.0001	0.632%	49.522%
32	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.630%	50.152%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	HUMANA INC COMMON STOCK USD.166	0.625%	50.777%
34	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.625%	51.403%
35	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.625%	52.028%
36	TRAVELERS COS INC/THE COMMON STOCK	0.621%	52.649%
37	VALERO ENERGY CORP COMMON STOCK USD.01	0.616%	53.265%
38	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.601%	53.866%
39	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.590%	54.456%
40	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.583%	55.039%
41	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.567%	55.606%
42	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.566%	56.172%
43	LAM RESEARCH CORP COMMON STOCK USD.001	0.565%	56.736%
44	HP INC COMMON STOCK USD.01	0.547%	57.283%
45	EATON CORP PLC COMMON STOCK USD.01	0.537%	57.820%
46	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.532%	58.352%
47	NUCOR CORP COMMON STOCK USD.4	0.531%	58.883%
48	QUALCOMM INC COMMON STOCK USD.0001	0.531%	59.414%
49	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.519%	59.933%
50	FIFTH THIRD BANCORP COMMON STOCK	0.518%	60.450%
51	CONOCOPHILLIPS COMMON STOCK USD.01	0.512%	60.962%
52	FEDEX CORP COMMON STOCK USD.1	0.503%	61.465%
53	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.499%	61.964%
54	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.493%	62.456%
55	MARATHON PETROLEUM CORP COMMON STOCK	0.470%	62.926%
56	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.467%	63.394%
57	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.467%	63.860%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.464%	64.324%
59	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.449%	64.773%
60	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.445%	65.219%
61	TYSON FOODS INC CL A COMMON STOCK USD.1	0.432%	65.650%
62	JM SMUCKER CO/THE COMMON STOCK	0.422%	66.072%
63	AFLAC INC COMMON STOCK USD.1	0.418%	66.490%
64	CA INC COMMON STOCK USD.1	0.414%	66.904%
65	WHIRLPOOL CORP COMMON STOCK USD1.0	0.411%	67.315%
66	METLIFE INC COMMON STOCK USD.01	0.405%	67.720%
67	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.393%	68.113%
68	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.391%	68.504%
69	KINDER MORGAN INC COMMON STOCK USD.01	0.384%	68.888%
70	DR HORTON INC COMMON STOCK USD.01	0.383%	69.270%
71	BB-T CORP COMMON STOCK USD5.0	0.376%	69.647%
72	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.374%	70.021%
73	CORNING INC COMMON STOCK USD.5	0.373%	70.394%
74	BEST BUY CO INC COMMON STOCK USD.1	0.372%	70.766%
75	TEXTRON INC COMMON STOCK USD.125	0.370%	71.136%
76	PHILLIPS 66 COMMON STOCK	0.367%	71.503%
77	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.366%	71.869%
78	CENTURYLINK INC COMMON STOCK USD1.0	0.365%	72.234%
79	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.365%	72.599%
80	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.338%	72.937%
81	ALLSTATE CORP COMMON STOCK USD.01	0.336%	73.273%
82	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.333%	73.605%

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83	CENTENE CORP COMMON STOCK USD.001	0.328%	73.933%
84	TESORO CORP WHEN ISSUED COMMON STOCK USD.167	0.315%	74.248%
85	CARNIVAL CORP COMMON STOCK USD.01	0.314%	74.561%
86	LENNAR CORP A COMMON STOCK USD.1	0.312%	74.874%
87	BUNGE LTD COMMON STOCK USD.01	0.306%	75.180%
88	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.304%	75.483%
89	CHUBB LTD COMMON STOCK	0.298%	75.781%
90	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.298%	76.079%
91	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.298%	76.377%
92	SCHLUMBERGER LTD COMMON STOCK USD.01	0.288%	76.664%
93	PENTAIR PLC COMMON STOCK USD.01	0.284%	76.948%
94	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.283%	77.232%
95	CIGNA CORP COMMON STOCK USD.25	0.283%	77.515%
96	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.276%	77.791%
97	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.274%	78.064%
98	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.273%	78.338%
99	NEWMONT MINING CORP COMMON STOCK USD1.6	0.265%	78.603%
100	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.264%	78.867%
101	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.262%	79.128%
102	PULTEGROUP INC COMMON STOCK USD.01	0.260%	79.389%
103	WESTROCK CO COMMON STOCK	0.260%	79.649%
104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.256%	79.905%
105	DOVER CORP COMMON STOCK USD1.0	0.255%	80.159%
106	TARGA RESOURCES CORP COMMON STOCK USD.001	0.253%	80.412%
107	DAVITA INC COMMON STOCK USD.001	0.251%	80.663%
108	OWENS CORNING COMMON STOCK USD.001	0.248%	80.911%
109	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.247%	81.159%
110	ALLY FINANCIAL INC COMMON STOCK USD.1	0.246%	81.405%
111	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.246%	81.650%
112	MANPOWERGROUP INC COMMON STOCK USD.01	0.244%	81.895%
113	UNUM GROUP COMMON STOCK USD.1	0.243%	82.137%
114	LINCOLN NATIONAL CORP COMMON STOCK	0.243%	82.380%
115	T MOBILE US INC COMMON STOCK USD.0001	0.241%	82.621%
116	BAKER HUGHES INC COMMON STOCK USD1.0	0.240%	82.861%
117	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.239%	83.100%
118	VIACOM INC CLASS B COMMON STOCK USD.001	0.234%	83.334%
119	XEROX CORP COMMON STOCK USD1.0	0.233%	83.567%
120	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.230%	83.798%
121	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.230%	84.028%
122	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.227%	84.255%
123	MYLAN NV COMMON STOCK EUR.01	0.226%	84.481%
124	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.223%	84.704%
125	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.215%	84.919%
126	TECHNIPFMC PLC COMMON STOCK USD1.0	0.214%	85.133%
127	ARCONIC INC COMMON STOCK	0.212%	85.345%
128	ALBEMARLE CORP COMMON STOCK USD.01	0.211%	85.555%
129	LOEWS CORP COMMON STOCK USD.01	0.210%	85.765%
130	STEEL DYNAMICS INC COMMON STOCK USD.005	0.210%	85.975%
131	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.206%	86.182%
132	XPO LOGISTICS INC COMMON STOCK USD.001	0.206%	86.388%

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133	KOHL'S CORP COMMON STOCK USD.01	0.198%	86.585%
134	KEYCORP COMMON STOCK USD1.0	0.193%	86.778%
135	NOBLE ENERGY INC COMMON STOCK USD.01	0.193%	86.971%
136	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.190%	87.161%
137	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.188%	87.349%
138	ASSURANT INC COMMON STOCK USD.01	0.187%	87.537%
139	STATE STREET CORP COMMON STOCK USD1.0	0.187%	87.724%
140	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.187%	87.911%
141	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.187%	88.098%
142	CONCHO RESOURCES INC COMMON STOCK USD.001	0.179%	88.277%
143	BORGWARNER INC COMMON STOCK USD.01	0.177%	88.454%
144	PVH CORP COMMON STOCK USD1.0	0.176%	88.630%
145	WHOLE FOODS MARKET INC COMMON STOCK	0.175%	88.805%
146	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.174%	88.980%
147	XL GROUP LTD COMMON STOCK	0.172%	89.151%
148	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.165%	89.316%
149	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.164%	89.480%
150	FLUOR CORP COMMON STOCK USD.01	0.160%	89.639%
151	NRG ENERGY INC COMMON STOCK USD.01	0.154%	89.793%
152	LEAR CORP COMMON STOCK USD.01	0.154%	89.947%
153	M + T BANK CORP COMMON STOCK USD.5	0.148%	90.095%
154	ANALOG DEVICES INC COMMON STOCK USD.167	0.146%	90.241%
155	ZIONS BANCORPORATION COMMON STOCK	0.143%	90.384%
156	MOSAIC CO/THE COMMON STOCK USD.01	0.143%	90.527%
157	OLIN CORP COMMON STOCK USD1.0	0.141%	90.668%
158	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.141%	90.809%
159	HESS CORP COMMON STOCK USD1.0	0.141%	90.950%
160	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.140%	91.090%
161	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.140%	91.230%
162	WILLIAMS COS INC COMMON STOCK USD1.0	0.138%	91.367%
163	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.137%	91.504%
164	MARATHON OIL CORP COMMON STOCK USD1.0	0.136%	91.640%
165	POST HOLDINGS INC COMMON STOCK USD.01	0.136%	91.776%
166	PACCAR INC COMMON STOCK USD1.0	0.134%	91.910%
167	AUTOLIV INC COMMON STOCK USD1.0	0.132%	92.042%
168	AMDOCS LTD COMMON STOCK GBP.0001	0.131%	92.173%
169	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.130%	92.303%
170	AGCO CORP COMMON STOCK USD.01	0.130%	92.432%
171	LKQ CORP COMMON STOCK USD.01	0.128%	92.560%
172	CUMMINS INC COMMON STOCK USD2.5	0.122%	92.682%
173	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.119%	92.801%
174	DELL TECHNOLOGIES INC CL V TRACKING STK	0.118%	92.920%
175	MACY S INC COMMON STOCK USD.01	0.118%	93.038%
176	FLEX LTD COMMON STOCK	0.115%	93.153%
177	PINNACLE FOODS INC COMMON STOCK USD.01	0.114%	93.267%
178	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.113%	93.379%
179	AMERCO COMMON STOCK USD.25	0.112%	93.492%
180	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.112%	93.604%
181	CARLISLE COS INC COMMON STOCK USD1.0	0.112%	93.715%
182	VALVOLINE INC COMMON STOCK USD.01	0.111%	93.827%

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183	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.111%	93.938%
184	MEDNAX INC COMMON STOCK USD.01	0.111%	94.048%
185	JABIL INC COMMON STOCK USD.001	0.109%	94.158%
186	HELMERICH + PAYNE COMMON STOCK USD.1	0.109%	94.266%
187	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.108%	94.375%
188	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.108%	94.483%
189	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.107%	94.590%
190	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.107%	94.697%
191	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.104%	94.801%
192	CIT GROUP INC COMMON STOCK USD.01	0.103%	94.904%
193	MALLINCKRODT PLC COMMON STOCK USD.2	0.099%	95.003%
194	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.098%	95.101%
195	OSHKOSH CORP COMMON STOCK USD.01	0.097%	95.198%
196	NEWELL BRANDS INC COMMON STOCK USD1.0	0.096%	95.294%
197	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.093%	95.387%
198	GARMIN LTD COMMON STOCK CHF10.0	0.093%	95.480%
199	ALLEGHANY CORP COMMON STOCK USD1.0	0.091%	95.570%
200	AECOM COMMON STOCK USD.01	0.089%	95.659%
201	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.089%	95.748%
202	AVNET INC COMMON STOCK USD1.0	0.089%	95.837%
203	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.087%	95.923%
204	DOLLAR TREE INC COMMON STOCK USD.01	0.085%	96.008%
205	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.084%	96.093%
206	PACWEST BANCORP COMMON STOCK	0.084%	96.177%
207	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.083%	96.260%
208	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.083%	96.343%
209	QORVO INC COMMON STOCK USD.0001	0.082%	96.424%
210	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.081%	96.506%
211	SPRINT CORP COMMON STOCK USD.01	0.080%	96.585%
212	CALPINE CORP COMMON STOCK USD.001	0.079%	96.664%
213	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.078%	96.743%
214	STAPLES INC COMMON STOCK USD.0006	0.076%	96.819%
215	ALCOA CORP COMMON STOCK USD.01	0.076%	96.895%
216	STERIS PLC COMMON STOCK	0.076%	96.971%
217	WR BERKLEY CORP COMMON STOCK USD.2	0.074%	97.045%
218	SYNNEX CORP COMMON STOCK USD.001	0.074%	97.119%
219	QUANTA SERVICES INC COMMON STOCK USD.00001	0.073%	97.192%
220	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.071%	97.264%
221	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.071%	97.335%
222	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.070%	97.405%
223	INVESCO LTD COMMON STOCK USD.2	0.070%	97.475%
224	VOYA FINANCIAL INC COMMON STOCK USD.01	0.070%	97.545%
225	TOLL BROTHERS INC COMMON STOCK USD.01	0.069%	97.614%
226	LIBERTY BROADBAND C COMMON STOCK USD.01	0.064%	97.678%
227	NAVIENT CORP COMMON STOCK USD.01	0.063%	97.742%
228	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.063%	97.804%
229	GENTEX CORP COMMON STOCK USD.06	0.062%	97.866%
230	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.062%	97.928%
231	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.062%	97.990%
232	INGREDION INC COMMON STOCK USD.01	0.062%	98.052%

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233	JONES LANG LASALLE INC COMMON STOCK USD.01	0.060%	98.112%
234	ORBITAL ATK INC COMMON STOCK USD.01	0.060%	98.172%
235	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.059%	98.231%
236	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.058%	98.290%
237	COPA HOLDINGS SA CLASS A COMMON STOCK	0.058%	98.348%
238	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.057%	98.405%
239	AUTONATION INC COMMON STOCK USD.01	0.055%	98.460%
240	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.053%	98.514%
241	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.051%	98.565%
242	BED BATH + BEYOND INC COMMON STOCK USD.01	0.050%	98.615%
243	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.050%	98.665%
244	SYNOPSIS INC COMMON STOCK USD.01	0.050%	98.715%
245	ECHOSTAR CORP A COMMON STOCK USD.001	0.050%	98.765%
246	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.049%	98.814%
247	HUNTSMAN CORP COMMON STOCK USD.01	0.046%	98.860%
248	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.046%	98.905%
249	ADIENT PLC COMMON STOCK USD.001	0.044%	98.949%
250	RALPH LAUREN CORP COMMON STOCK USD.01	0.043%	98.992%
251	NEWS CORP CLASS A COMMON STOCK USD.01	0.043%	99.035%
252	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.043%	99.078%
253	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.043%	99.121%
254	COLFAX CORP COMMON STOCK USD.001	0.042%	99.163%
255	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.041%	99.203%
256	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.040%	99.243%
257	RICE ENERGY INC COMMON STOCK USD.01	0.036%	99.279%
258	COTY INC CL A COMMON STOCK USD.01	0.034%	99.312%
259	STERICYCLE INC COMMON STOCK USD.01	0.033%	99.345%
260	FLIR SYSTEMS INC COMMON STOCK USD.01	0.032%	99.378%
261	CARS.COM INC COMMON STOCK USD.01	0.031%	99.409%
262	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.031%	99.441%
263	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.031%	99.471%
264	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.028%	99.500%
265	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.028%	99.528%
266	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.026%	99.554%
267	MICROSEMI CORP COMMON STOCK USD.2	0.026%	99.580%
268	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.026%	99.606%
269	PERRIGO CO PLC COMMON STOCK EUR.001	0.026%	99.632%
270	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.025%	99.657%
271	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.022%	99.679%
272	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.021%	99.700%
273	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.020%	99.720%
274	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.019%	99.739%
275	ENVISION HEALTHCARE CORP COMMON STOCK	0.019%	99.757%
276	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.019%	99.776%
277	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.018%	99.794%
278	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.018%	99.812%
279	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.017%	99.829%
280	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.015%	99.845%
281	SEABOARD CORP COMMON STOCK USD1.0	0.014%	99.859%
282	ROYAL GOLD INC COMMON STOCK USD.01	0.014%	99.873%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	MURPHY OIL CORP COMMON STOCK USD1.0	0.014%	99.886%
284	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	99.899%
285	WPX ENERGY INC COMMON STOCK	0.011%	99.911%
286	FNB CORP COMMON STOCK USD.01	0.010%	99.921%
287	EMCOR GROUP INC COMMON STOCK USD.01	0.010%	99.931%
288	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.008%	99.939%
289	USG CORP COMMON STOCK USD.1	0.008%	99.947%
290	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.007%	99.954%
291	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.006%	99.960%
292	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.006%	99.966%
293	TERADYNE INC COMMON STOCK USD.125	0.006%	99.972%
294	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.977%
295	HOWARD HUGHES CORP/THE COMMON STOCK	0.005%	99.982%
296	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.005%	99.987%
297	NEWS CORP CLASS B COMMON STOCK	0.005%	99.992%
298	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.004%	99.996%
299	LENNAR CORP B SHS COMMON STOCK USD.1	0.003%	99.999%
300	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.001%	100.000%