

VA U.S. Large Value Portfolio

As of March 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
1	INTEL CORP COMMON STOCK USD.001		18,089,988.00	4.203%	4.203%
2	JPMORGAN CHASE + CO COMMON STOCK USD1.0		16,349,129.93	3.799%	8.002%
3	AT+T INC COMMON STOCK USD1.0		16,098,506.15	3.740%	11.742%
4	EXXON MOBIL CORP COMMON STOCK		15,461,281.08	3.592%	15.334%
5	WELLS FARGO + CO COMMON STOCK USD1.666		15,240,199.08	3.541%	18.875%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		11,486,328.01	2.669%	21.544%
7	CHEVRON CORP COMMON STOCK USD.75		10,334,760.96	2.401%	23.945%
8	COMCAST CORP CLASS A COMMON STOCK USD.01		9,515,798.28	2.211%	26.156%
9	PFIZER INC COMMON STOCK USD.05		8,956,327.38	2.081%	28.237%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		7,774,787.54	1.806%	30.043%
11	WALMART INC COMMON STOCK USD.1		6,811,810.11	1.583%	31.626%
12	CITIGROUP INC COMMON STOCK USD.01		5,635,912.50	1.309%	32.935%
13	MEDTRONIC PLC COMMON STOCK USD.1		5,224,808.82	1.214%	34.149%
14	MORGAN STANLEY COMMON STOCK USD.01		4,595,071.72	1.068%	35.217%
15	TIME WARNER INC COMMON STOCK USD.01		4,532,084.44	1.053%	36.270%
16	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		4,469,759.42	1.039%	37.308%
17	CVS HEALTH CORP COMMON STOCK USD.01		4,438,683.50	1.031%	38.340%
18	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		4,155,409.44	0.965%	39.305%
19	QUALCOMM INC COMMON STOCK USD.0001		3,987,192.78	0.926%	40.231%
20	MICRON TECHNOLOGY INC COMMON STOCK USD.1		3,972,703.02	0.923%	41.154%
21	ANTHEM INC COMMON STOCK USD.01		3,947,349.90	0.917%	42.071%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
22	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		3,651,621.92	0.848%	42.920%
23	AETNA INC COMMON STOCK USD.01		3,637,725.00	0.845%	43.765%
24	ABBOTT LABORATORIES COMMON STOCK		3,472,483.84	0.807%	44.572%
25	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		3,259,222.00	0.757%	45.329%
26	GENERAL MOTORS CO COMMON STOCK USD.01		3,250,976.40	0.755%	46.084%
27	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		3,090,707.76	0.718%	46.803%
28	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		2,998,033.92	0.697%	47.499%
29	VALERO ENERGY CORP COMMON STOCK USD.01		2,891,640.90	0.672%	48.171%
30	DOWDUPONT INC COMMON STOCK USD.01		2,852,232.99	0.663%	48.834%
31	FORD MOTOR CO COMMON STOCK USD.01		2,736,870.80	0.636%	49.470%
32	DANAHER CORP COMMON STOCK USD.01		2,736,780.32	0.636%	50.105%
33	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		2,720,713.08	0.632%	50.738%
34	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		2,562,039.04	0.595%	51.333%
35	DELTA AIR LINES INC COMMON STOCK USD.0001		2,513,805.84	0.584%	51.917%
36	TRAVELERS COS INC/THE COMMON STOCK		2,433,799.22	0.565%	52.482%
37	MONDELEZ INTERNATIONAL INC A COMMON STOCK		2,420,089.62	0.562%	53.045%
38	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		2,415,661.98	0.561%	53.606%
39	NUCOR CORP COMMON STOCK USD.4		2,397,232.69	0.557%	54.163%
40	CONOCOPHILLIPS COMMON STOCK USD.01		2,387,311.85	0.555%	54.717%
41	HUMANA INC COMMON STOCK USD.166		2,383,984.44	0.554%	55.271%
42	HP INC COMMON STOCK USD.01		2,339,390.08	0.544%	55.815%
43	MARATHON PETROLEUM CORP COMMON STOCK		2,327,456.85	0.541%	56.356%
44	CENTENE CORP COMMON STOCK USD.001		2,320,575.18	0.539%	56.895%
45	EATON CORP PLC COMMON STOCK USD.01		2,295,654.48	0.533%	57.428%
46	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		2,290,850.30	0.532%	57.960%
47	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		2,283,654.06	0.531%	58.491%
48	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		2,165,328.80	0.503%	58.994%
49	AFLAC INC COMMON STOCK USD.1		2,140,826.72	0.497%	59.492%
50	DR HORTON INC COMMON STOCK USD.01		2,113,263.36	0.491%	59.983%
51	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		2,092,559.75	0.486%	60.469%
52	ANDEAVOR COMMON STOCK USD.167		2,040,261.84	0.474%	60.943%
53	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		2,017,474.90	0.469%	61.411%
54	KINDER MORGAN INC COMMON STOCK USD.01		1,932,047.40	0.449%	61.860%
55	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		1,928,600.10	0.448%	62.308%
56	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		1,924,596.88	0.447%	62.756%
57	TEXTRON INC COMMON STOCK USD.125		1,904,731.00	0.443%	63.198%
58	SCHLUMBERGER LTD COMMON STOCK USD.01		1,901,487.34	0.442%	63.640%
59	REPUBLIC SERVICES INC COMMON STOCK USD.01		1,896,363.59	0.441%	64.081%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
60	ALLSTATE CORP COMMON STOCK USD.01		1,891,354.80	0.439%	64.520%
61	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		1,871,938.96	0.435%	64.955%
62	FIFTH THIRD BANCORP COMMON STOCK		1,868,233.50	0.434%	65.389%
63	EASTMAN CHEMICAL CO COMMON STOCK USD.01		1,804,256.62	0.419%	65.808%
64	MOLSON COORS BREWING CO B COMMON STOCK USD.01		1,784,793.69	0.415%	66.223%
65	TYSON FOODS INC CL A COMMON STOCK USD.1		1,721,794.75	0.400%	66.623%
66	JM SMUCKER CO/THE COMMON STOCK		1,689,388.23	0.393%	67.015%
67	BB+T CORP COMMON STOCK USD5.0		1,679,278.76	0.390%	67.406%
68	WESTERN DIGITAL CORP COMMON STOCK USD.01		1,658,737.79	0.385%	67.791%
69	CA INC COMMON STOCK USD.1		1,570,858.20	0.365%	68.156%
70	REGIONS FINANCIAL CORP COMMON STOCK USD.01		1,549,999.34	0.360%	68.516%
71	CONCHO RESOURCES INC COMMON STOCK USD.001		1,543,889.10	0.359%	68.875%
72	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		1,535,784.74	0.357%	69.232%
73	CORNING INC COMMON STOCK USD.5		1,533,762.44	0.356%	69.588%
74	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		1,527,569.00	0.355%	69.943%
75	KOHL'S CORP COMMON STOCK USD.01		1,461,528.10	0.340%	70.282%
76	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		1,440,279.72	0.335%	70.617%
77	MCKESSON CORP COMMON STOCK USD.01		1,435,606.17	0.334%	70.951%
78	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		1,420,231.64	0.330%	71.281%
79	PENTAIR PLC COMMON STOCK USD.01		1,415,264.49	0.329%	71.609%
80	APACHE CORP COMMON STOCK USD.625		1,415,140.48	0.329%	71.938%
81	SUNTRUST BANKS INC COMMON STOCK USD1.0		1,402,100.28	0.326%	72.264%
82	ALLY FINANCIAL INC COMMON STOCK USD.1		1,401,835.95	0.326%	72.590%
83	CARNIVAL CORP COMMON STOCK USD.01		1,380,196.68	0.321%	72.910%
84	MYLAN NV COMMON STOCK EUR.01		1,344,035.82	0.312%	73.223%
85	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		1,339,626.35	0.311%	73.534%
86	XPO LOGISTICS INC COMMON STOCK USD.001		1,309,582.03	0.304%	73.838%
87	DEVON ENERGY CORP COMMON STOCK USD.1		1,304,598.02	0.303%	74.141%
88	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		1,291,170.80	0.300%	74.441%
89	PHILLIPS 66 COMMON STOCK		1,290,315.84	0.300%	74.741%
90	CENTURYLINK INC COMMON STOCK USD1.0		1,285,351.76	0.299%	75.040%
91	FREEMPORT MCMORAN INC COMMON STOCK USD.1		1,280,835.43	0.298%	75.337%
92	L3 TECHNOLOGIES INC COMMON STOCK USD.01		1,275,040.00	0.296%	75.633%
93	TE CONNECTIVITY LTD COMMON STOCK CHF.57		1,227,071.70	0.285%	75.919%
94	WHIRLPOOL CORP COMMON STOCK USD1.0		1,214,927.85	0.282%	76.201%
95	CHUBB LTD COMMON STOCK		1,213,149.90	0.282%	76.483%
96	KANSAS CITY SOUTHERN COMMON STOCK USD.01		1,205,384.05	0.280%	76.763%
97	LENNAR CORP A COMMON STOCK USD.1		1,189,527.08	0.276%	77.039%

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Equity			430,405,194.81		100.000%
98	STEEL DYNAMICS INC COMMON STOCK USD.005		1,172,670.18	0.272%	77.312%
99	ALLERGAN PLC COMMON STOCK USD.0033		1,170,456.95	0.272%	77.584%
100	CIGNA CORP COMMON STOCK USD.25		1,169,986.50	0.272%	77.855%
101	PULTEGROUP INC COMMON STOCK USD.01		1,161,817.53	0.270%	78.125%
102	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		1,161,368.97	0.270%	78.395%
103	METLIFE INC COMMON STOCK USD.01		1,155,510.20	0.268%	78.664%
104	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		1,151,502.24	0.268%	78.931%
105	TARGET CORP COMMON STOCK USD.0833		1,149,899.66	0.267%	79.198%
106	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		1,137,309.52	0.264%	79.463%
107	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		1,131,430.72	0.263%	79.725%
108	PVH CORP COMMON STOCK USD1.0		1,129,364.94	0.262%	79.988%
109	DXC TECHNOLOGY CO COMMON STOCK USD.01		1,112,666.04	0.259%	80.246%
110	WESTROCK CO COMMON STOCK		1,101,349.71	0.256%	80.502%
111	DAVITA INC COMMON STOCK USD.001		1,096,054.68	0.255%	80.757%
112	OWENS CORNING COMMON STOCK USD.001		1,089,259.20	0.253%	81.010%
113	JUNIPER NETWORKS INC COMMON STOCK USD.00001		1,079,765.40	0.251%	81.261%
114	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		1,067,655.00	0.248%	81.509%
115	DOVER CORP COMMON STOCK USD1.0		1,064,704.80	0.247%	81.756%
116	IQVIA HOLDINGS INC COMMON STOCK USD.01		1,064,002.95	0.247%	82.003%
117	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		1,036,091.91	0.241%	82.244%
118	BUNGE LTD COMMON STOCK USD.01		1,034,420.60	0.240%	82.485%
119	LAM RESEARCH CORP COMMON STOCK USD.001		1,033,474.92	0.240%	82.725%
120	T MOBILE US INC COMMON STOCK USD.0001		1,026,753.84	0.239%	82.963%
121	MACY S INC COMMON STOCK USD.01		1,016,989.04	0.236%	83.199%
122	NEWMONT MINING CORP COMMON STOCK USD1.6		988,197.51	0.230%	83.429%
123	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		941,552.15	0.219%	83.648%
124	MARATHON OIL CORP COMMON STOCK USD1.0		932,604.34	0.217%	83.865%
125	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		928,334.40	0.216%	84.080%
126	LEAR CORP COMMON STOCK USD.01		923,006.40	0.214%	84.295%
127	AUTOLIV INC COMMON STOCK USD1.0		920,005.76	0.214%	84.508%
128	INGERSOLL RAND PLC COMMON STOCK USD1.0		916,410.67	0.213%	84.721%
129	ARCHER DANIELS MIDLAND CO COMMON STOCK		875,553.56	0.203%	84.925%
130	UNUM GROUP COMMON STOCK USD.1		864,978.48	0.201%	85.126%
131	FLUOR CORP COMMON STOCK USD.01		863,735.90	0.201%	85.326%
132	MANPOWERGROUP INC COMMON STOCK USD.01		859,106.40	0.200%	85.526%
133	LOEWS CORP COMMON STOCK USD.01		850,979.76	0.198%	85.724%
134	KRAFT HEINZ CO/THE COMMON STOCK USD.01		838,984.01	0.195%	85.919%
135	LKQ CORP COMMON STOCK USD.01		836,645.70	0.194%	86.113%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
136	LINCOLN NATIONAL CORP COMMON STOCK		822,655.60	0.191%	86.304%
137	XEROX CORP COMMON STOCK USD1.0		822,446.06	0.191%	86.495%
138	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		819,005.77	0.190%	86.686%
139	NOBLE ENERGY INC COMMON STOCK USD.01		816,433.50	0.190%	86.875%
140	WILLIAMS COS INC COMMON STOCK USD1.0		793,009.14	0.184%	87.059%
141	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		782,012.00	0.182%	87.241%
142	KEYCORP COMMON STOCK USD1.0		770,797.85	0.179%	87.420%
143	AMERICAN FINANCIAL GROUP INC COMMON STOCK		763,320.44	0.177%	87.598%
144	JONES LANG LASALLE INC COMMON STOCK USD.01		743,617.12	0.173%	87.770%
145	XL GROUP LTD COMMON STOCK		739,323.54	0.172%	87.942%
146	VIACOM INC CLASS B COMMON STOCK USD.001		738,886.34	0.172%	88.114%
147	ARCONIC INC COMMON STOCK		734,791.68	0.171%	88.285%
148	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		726,074.24	0.169%	88.453%
149	PERRIGO CO PLC COMMON STOCK EUR.001		720,891.00	0.167%	88.621%
150	ARROW ELECTRONICS INC COMMON STOCK USD1.0		719,674.88	0.167%	88.788%
151	GARMIN LTD COMMON STOCK CHF10.0		719,299.58	0.167%	88.955%
152	ZIONS BANCORPORATION COMMON STOCK		718,709.90	0.167%	89.122%
153	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		712,273.50	0.165%	89.288%
154	FEDEX CORP COMMON STOCK USD.1		710,485.49	0.165%	89.453%
155	BORGWARNER INC COMMON STOCK USD.01		701,713.10	0.163%	89.616%
156	TECHNIPFMC PLC COMMON STOCK USD1.0		675,936.40	0.157%	89.773%
157	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		667,215.76	0.155%	89.928%
158	GOODYEAR TIRE + RUBBER CO COMMON STOCK		664,898.70	0.154%	90.082%
159	US FOODS HOLDING CORP COMMON STOCK USD.01		657,366.20	0.153%	90.235%
160	EVEREST RE GROUP LTD COMMON STOCK USD.01		649,754.60	0.151%	90.386%
161	RALPH LAUREN CORP COMMON STOCK USD.01		646,986.60	0.150%	90.536%
162	ALCOA CORP COMMON STOCK USD.01		636,768.48	0.148%	90.684%
163	ALBEMARLE CORP COMMON STOCK USD.01		631,373.92	0.147%	90.831%
164	CARLISLE COS INC COMMON STOCK USD1.0		626,564.41	0.146%	90.976%
165	GENTEX CORP COMMON STOCK USD.06		624,049.18	0.145%	91.121%
166	TARGA RESOURCES CORP COMMON STOCK USD.001		618,244.00	0.144%	91.265%
167	AMDOCS LTD COMMON STOCK GBP.0001		604,883.52	0.141%	91.406%
168	STATE STREET CORP COMMON STOCK USD1.0		594,091.61	0.138%	91.544%
169	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		592,366.64	0.138%	91.681%
170	HOLLYFRONTIER CORP COMMON STOCK USD.01		591,499.16	0.137%	91.819%
171	RELIANCE STEEL + ALUMINUM COMMON STOCK		590,062.68	0.137%	91.956%
172	M + T BANK CORP COMMON STOCK USD.5		575,018.84	0.134%	92.089%
173	AGCO CORP COMMON STOCK USD.01		571,523.05	0.133%	92.222%

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Equity			430,405,194.81		100.000%
174	PACCAR INC COMMON STOCK USD1.0		565,290.31	0.131%	92.354%
175	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		561,529.80	0.130%	92.484%
176	HESS CORP COMMON STOCK USD1.0		555,098.92	0.129%	92.613%
177	UNITED STATES STEEL CORP COMMON STOCK USD1.0		552,940.47	0.128%	92.741%
178	OSHKOSH CORP COMMON STOCK USD.01		551,012.37	0.128%	92.869%
179	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		540,702.40	0.126%	92.995%
180	NRG ENERGY INC COMMON STOCK USD.01		528,321.65	0.123%	93.118%
181	ADIENT PLC COMMON STOCK USD.001		526,724.64	0.122%	93.240%
182	MOSAIC CO/THE COMMON STOCK USD.01		517,309.68	0.120%	93.360%
183	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		511,666.20	0.119%	93.479%
184	OLIN CORP COMMON STOCK USD1.0		495,873.63	0.115%	93.594%
185	WR BERKLEY CORP COMMON STOCK USD.2		494,069.20	0.115%	93.709%
186	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		493,581.30	0.115%	93.824%
187	DELL TECHNOLOGIES INC CL V TRACKING STK		483,918.10	0.112%	93.936%
188	SYNNEX CORP COMMON STOCK USD.001		473,600.00	0.110%	94.046%
189	FLEX LTD COMMON STOCK		456,145.89	0.106%	94.152%
190	JABIL INC COMMON STOCK USD.001		455,542.88	0.106%	94.258%
191	HELMERICH + PAYNE COMMON STOCK USD.1		454,272.00	0.106%	94.364%
192	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		453,572.30	0.105%	94.469%
193	POST HOLDINGS INC COMMON STOCK USD.01		453,044.80	0.105%	94.574%
194	QUANTA SERVICES INC COMMON STOCK USD.00001		449,572.80	0.104%	94.679%
195	QORVO INC COMMON STOCK USD.0001		443,835.00	0.103%	94.782%
196	WORLDPAY INC CLASS A COMMON STOCK USD.00001		435,872.00	0.101%	94.883%
197	CIT GROUP INC COMMON STOCK USD.01		419,210.00	0.097%	94.981%
198	BAKER HUGHES A GE CO COMMON STOCK USD.0001		416,438.92	0.097%	95.077%
199	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		407,085.07	0.095%	95.172%
200	INVESCO LTD COMMON STOCK USD.2		405,886.80	0.094%	95.266%
201	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		402,101.70	0.093%	95.360%
202	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		400,338.68	0.093%	95.453%
203	DOLLAR TREE INC COMMON STOCK USD.01		393,550.30	0.091%	95.544%
204	ASSURANT INC COMMON STOCK USD.01		362,257.83	0.084%	95.628%
205	AMERCO COMMON STOCK USD.25		361,664.80	0.084%	95.712%
206	COPA HOLDINGS SA CLASS A COMMON STOCK		360,164.00	0.084%	95.796%
207	VALVOLINE INC COMMON STOCK USD.01		354,367.69	0.082%	95.878%
208	PINNACLE FOODS INC COMMON STOCK USD.01		353,651.70	0.082%	95.961%
209	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		353,200.50	0.082%	96.043%
210	MEDNAX INC COMMON STOCK USD.01		348,132.54	0.081%	96.124%
211	VULCAN MATERIALS CO COMMON STOCK USD1.0		344,907.57	0.080%	96.204%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
212	DISCOVERY INC C COMMON STOCK USD.01		335,841.60	0.078%	96.282%
213	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		335,256.03	0.078%	96.360%
214	AECOM COMMON STOCK USD.01		334,031.25	0.078%	96.437%
215	LIBERTY BROADBAND C COMMON STOCK USD.01		327,421.49	0.076%	96.513%
216	AVNET INC COMMON STOCK USD1.0		325,185.12	0.076%	96.589%
217	VOYA FINANCIAL INC COMMON STOCK USD.01		324,715.00	0.075%	96.664%
218	MURPHY OIL CORP COMMON STOCK USD1.0		323,956.08	0.075%	96.740%
219	CUMMINS INC COMMON STOCK USD2.5		321,910.74	0.075%	96.814%
220	ALLEGHANY CORP COMMON STOCK USD1.0		320,123.24	0.074%	96.889%
221	PACWEST BANCORP COMMON STOCK		304,659.03	0.071%	96.959%
222	AUTONATION INC COMMON STOCK USD.01		302,619.82	0.070%	97.030%
223	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		301,755.49	0.070%	97.100%
224	STERIS PLC COMMON STOCK		296,324.64	0.069%	97.169%
225	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		293,135.70	0.068%	97.237%
226	WABTEC CORP COMMON STOCK USD.01		288,074.60	0.067%	97.304%
227	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		286,293.00	0.067%	97.370%
228	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		282,232.65	0.066%	97.436%
229	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		279,962.58	0.065%	97.501%
230	NEWELL BRANDS INC COMMON STOCK USD1.0		269,501.96	0.063%	97.564%
231	DENTSPLY SIRONA INC COMMON STOCK USD.01		269,158.50	0.063%	97.626%
232	COMERICA INC COMMON STOCK USD5.0		260,833.67	0.061%	97.687%
233	SKECHERS USA INC CL A COMMON STOCK USD.001		260,796.34	0.061%	97.747%
234	TOLL BROTHERS INC COMMON STOCK USD.01		258,635.00	0.060%	97.807%
235	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		257,670.00	0.060%	97.867%
236	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		232,894.40	0.054%	97.921%
237	DISCOVERY INC A COMMON STOCK USD.01		231,122.55	0.054%	97.975%
238	INGREDION INC COMMON STOCK USD.01		227,285.96	0.053%	98.028%
239	ANALOG DEVICES INC COMMON STOCK USD.167		227,278.22	0.053%	98.081%
240	USG CORP COMMON STOCK USD.1		219,157.24	0.051%	98.132%
241	SNAP ON INC COMMON STOCK USD1.0		218,359.20	0.051%	98.182%
242	MICROSEMI CORP COMMON STOCK USD.2		213,317.12	0.050%	98.232%
243	COTY INC CL A COMMON STOCK USD.01		209,699.70	0.049%	98.281%
244	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		202,444.00	0.047%	98.328%
245	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		190,680.00	0.044%	98.372%
246	ROYAL GOLD INC COMMON STOCK USD.01		188,055.30	0.044%	98.416%
247	MARKEL CORP COMMON STOCK		182,559.00	0.042%	98.458%
248	HUNTSMAN CORP COMMON STOCK USD.01		177,372.00	0.041%	98.499%
249	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		170,172.00	0.040%	98.539%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
250	NEWS CORP CLASS A COMMON STOCK USD.01		169,755.20	0.039%	98.578%
251	STERICYCLE INC COMMON STOCK USD.01		168,449.34	0.039%	98.617%
252	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		168,089.12	0.039%	98.656%
253	CNA FINANCIAL CORP COMMON STOCK USD2.5		167,987.40	0.039%	98.695%
254	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		167,022.72	0.039%	98.734%
255	HYATT HOTELS CORP CL A COMMON STOCK USD.01		166,856.88	0.039%	98.773%
256	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		166,490.92	0.039%	98.812%
257	SPRINT CORP COMMON STOCK USD.01		161,791.52	0.038%	98.849%
258	FLIR SYSTEMS INC COMMON STOCK USD.01		159,181.83	0.037%	98.886%
259	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		158,223.53	0.037%	98.923%
260	FRANKLIN RESOURCES INC COMMON STOCK USD.1		157,551.24	0.037%	98.960%
261	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		157,389.21	0.037%	98.996%
262	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		156,911.94	0.036%	99.033%
263	FLOWSERVE CORP COMMON STOCK USD1.25		156,724.61	0.036%	99.069%
264	TRINITY INDUSTRIES INC COMMON STOCK USD.01		154,274.64	0.036%	99.105%
265	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		152,887.60	0.036%	99.140%
266	ATHENE HOLDING LTD CLASS A COMMON STOCK		151,605.51	0.035%	99.176%
267	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		150,287.17	0.035%	99.211%
268	CARDINAL HEALTH INC COMMON STOCK		147,924.80	0.034%	99.245%
269	ECHOSTAR CORP A COMMON STOCK USD.001		147,122.76	0.034%	99.279%
270	FOOT LOCKER INC COMMON STOCK USD.01		145,318.14	0.034%	99.313%
271	SYNCHRONY FINANCIAL COMMON STOCK USD.001		144,346.65	0.034%	99.346%
272	FIRST SOLAR INC COMMON STOCK USD.001		143,450.58	0.033%	99.380%
273	BANK OF THE OZARKS COMMON STOCK USD.01		139,838.19	0.032%	99.412%
274	GENERAL ELECTRIC CO COMMON STOCK USD.06		138,736.16	0.032%	99.444%
275	ORBITAL ATK INC COMMON STOCK USD.01		137,516.57	0.032%	99.476%
276	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		128,331.84	0.030%	99.506%
277	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		124,069.32	0.029%	99.535%
278	ANTERO RESOURCES CORP COMMON STOCK USD.01		119,735.20	0.028%	99.563%
279	SYNOPSIS INC COMMON STOCK USD.01		118,284.04	0.027%	99.590%
280	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		117,654.60	0.027%	99.618%
281	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		108,497.07	0.025%	99.643%
282	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		104,902.80	0.024%	99.667%
283	LOGMEIN INC COMMON STOCK USD.01		103,532.80	0.024%	99.691%
284	NEWS CORP CLASS B COMMON STOCK		100,866.50	0.023%	99.715%
285	BIO RAD LABORATORIES A COMMON STOCK USD.0001		100,282.08	0.023%	99.738%
286	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		96,314.61	0.022%	99.760%
287	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		95,722.56	0.022%	99.783%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			430,405,194.81		100.000%
288	JANUS HENDERSON GROUP PLC COMMON STOCK		92,652.00	0.022%	99.804%
289	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		87,954.00	0.020%	99.825%
290	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		84,141.50	0.020%	99.844%
291	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		77,114.04	0.018%	99.862%
292	VISTRA ENERGY CORP COMMON STOCK		75,842.03	0.018%	99.880%
293	RSP PERMIAN INC COMMON STOCK USD.01		65,632.00	0.015%	99.895%
294	STERLING BANCORP/DE COMMON STOCK USD.01		56,375.00	0.013%	99.908%
295	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		53,277.95	0.012%	99.920%
296	CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001		53,215.00	0.012%	99.933%
297	SEABOARD CORP COMMON STOCK USD1.0		51,180.00	0.012%	99.945%
298	LIBERTY BROADBAND A COMMON STOCK USD.01		50,880.00	0.012%	99.957%
299	LIONS GATE ENTERTAINMENT B COMMON STOCK		43,127.28	0.010%	99.967%
300	LENNAR CORP B SHS COMMON STOCK USD.1		28,947.83	0.007%	99.973%
301	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		28,541.70	0.007%	99.980%
302	HOWARD HUGHES CORP/THE COMMON STOCK		20,173.85	0.005%	99.985%
303	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		19,797.75	0.005%	99.989%
304	LIBERTY MEDIA CORP BRAVES C TRACKING STK		15,745.80	0.004%	99.993%
305	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		15,670.15	0.004%	99.997%
306	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		10,177.02	0.002%	99.999%
307	LIBERTY MEDIA CORP BRAVES A TRACKING STK		4,864.22	0.001%	100.000%
Total			430,405,194.81		100.00%