

VA U.S. Large Value Portfolio

As of January 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			453,184,725.78		100.000%
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		17,957,651.83	3.963%	3.963%
2	WELLS FARGO + CO COMMON STOCK USD1.666		17,649,102.90	3.894%	7.857%
3	EXXON MOBIL CORP COMMON STOCK		17,526,260.70	3.867%	11.724%
4	INTEL CORP COMMON STOCK USD.001		16,721,429.00	3.690%	15.414%
5	AT+T INC COMMON STOCK USD1.0		16,460,960.25	3.632%	19.046%
6	COMCAST CORP CLASS A COMMON STOCK USD.01		11,843,924.52	2.613%	21.660%
7	CISCO SYSTEMS INC COMMON STOCK USD.001		11,389,520.28	2.513%	24.173%
8	CHEVRON CORP COMMON STOCK USD.75		11,008,738.40	2.429%	26.602%
9	WALMART INC COMMON STOCK USD.1		8,161,615.80	1.801%	28.403%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		7,693,600.00	1.698%	30.101%
11	PFIZER INC COMMON STOCK USD.05		7,466,560.24	1.648%	31.749%
12	CITIGROUP INC COMMON STOCK USD.01		6,083,141.76	1.342%	33.091%
13	CVS HEALTH CORP COMMON STOCK USD.01		5,614,531.50	1.239%	34.330%
14	MEDTRONIC PLC COMMON STOCK USD.1		5,551,156.59	1.225%	35.555%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		5,150,217.00	1.136%	36.691%
16	QUALCOMM INC COMMON STOCK USD.0001		4,911,133.50	1.084%	37.775%
17	MORGAN STANLEY COMMON STOCK USD.01		4,815,628.35	1.063%	38.837%
18	TIME WARNER INC COMMON STOCK USD.01		4,568,981.30	1.008%	39.846%
19	ANTHEM INC COMMON STOCK USD.01		4,453,120.95	0.983%	40.828%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		4,273,381.28	0.943%	41.771%
21	AETNA INC COMMON STOCK USD.01		4,021,300.50	0.887%	42.659%

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Equity			453,184,725.78		100.000%
22	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		3,989,638.80	0.880%	43.539%
23	ABBOTT LABORATORIES COMMON STOCK		3,837,696.24	0.847%	44.386%
24	GENERAL MOTORS CO COMMON STOCK USD.01		3,793,998.60	0.837%	45.223%
25	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		3,552,874.08	0.784%	46.007%
26	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		3,405,331.00	0.751%	46.758%
27	MICRON TECHNOLOGY INC COMMON STOCK USD.1		3,331,157.96	0.735%	47.493%
28	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		3,158,720.64	0.697%	48.190%
29	CONOCOPHILLIPS COMMON STOCK USD.01		3,109,402.32	0.686%	48.876%
30	VALERO ENERGY CORP COMMON STOCK USD.01		2,991,384.90	0.660%	49.537%
31	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		2,936,627.84	0.648%	50.185%
32	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		2,909,660.67	0.642%	50.827%
33	DANAHER CORP COMMON STOCK USD.01		2,830,978.56	0.625%	51.451%
34	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		2,772,656.90	0.612%	52.063%
35	FORD MOTOR CO COMMON STOCK USD.01		2,709,699.70	0.598%	52.661%
36	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		2,684,306.08	0.592%	53.253%
37	TRAVELERS COS INC/THE COMMON STOCK		2,627,647.84	0.580%	53.833%
38	DELTA AIR LINES INC COMMON STOCK USD.0001		2,603,699.28	0.575%	54.408%
39	NUCOR CORP COMMON STOCK USD.4		2,511,468.72	0.554%	54.962%
40	HUMANA INC COMMON STOCK USD.166		2,499,268.44	0.551%	55.513%
41	HP INC COMMON STOCK USD.01		2,488,803.68	0.549%	56.063%
42	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		2,478,880.71	0.547%	56.610%
43	DR HORTON INC COMMON STOCK USD.01		2,364,406.20	0.522%	57.131%
44	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		2,349,494.82	0.518%	57.650%
45	CENTENE CORP COMMON STOCK USD.001		2,328,609.36	0.514%	58.164%
46	EATON CORP PLC COMMON STOCK USD.01		2,311,526.16	0.510%	58.674%
47	KINDER MORGAN INC COMMON STOCK USD.01		2,306,654.20	0.509%	59.183%
48	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		2,288,379.25	0.505%	59.688%
49	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		2,257,506.50	0.498%	60.186%
50	MARATHON PETROLEUM CORP COMMON STOCK		2,205,210.45	0.487%	60.672%
51	ANDEAVOR COMMON STOCK USD.167		2,194,458.24	0.484%	61.157%
52	AFLAC INC COMMON STOCK USD.1		2,157,460.20	0.476%	61.633%
53	FIFTH THIRD BANCORP COMMON STOCK		2,108,205.20	0.465%	62.098%
54	MONDELEZ INTERNATIONAL INC A COMMON STOCK		2,104,293.60	0.464%	62.562%
55	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		2,049,963.72	0.452%	63.014%
56	DOWDUPONT INC COMMON STOCK USD.01		2,029,700.90	0.448%	63.462%
57	MOLSON COORS BREWING CO B COMMON STOCK USD.01		1,990,685.86	0.439%	63.902%
58	REGIONS FINANCIAL CORP COMMON STOCK USD.01		1,895,116.50	0.418%	64.320%
59	TEXTRON INC COMMON STOCK USD.125		1,895,041.00	0.418%	64.738%

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Equity			453,184,725.78		100.000%
60	ALLSTATE CORP COMMON STOCK USD.01		1,860,530.49	0.411%	65.149%
61	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		1,822,295.28	0.402%	65.551%
62	TYSON FOODS INC CL A COMMON STOCK USD.1		1,790,487.75	0.395%	65.946%
63	BB+T CORP COMMON STOCK USD5.0		1,780,926.11	0.393%	66.339%
64	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		1,750,273.60	0.386%	66.725%
65	CORNING INC COMMON STOCK USD.5		1,717,505.86	0.379%	67.104%
66	REPUBLIC SERVICES INC COMMON STOCK USD.01		1,717,110.40	0.379%	67.483%
67	LAM RESEARCH CORP COMMON STOCK USD.001		1,704,719.52	0.376%	67.859%
68	EASTMAN CHEMICAL CO COMMON STOCK USD.01		1,694,887.02	0.374%	68.233%
69	JM SMUCKER CO/THE COMMON STOCK		1,690,555.47	0.373%	68.606%
70	CA INC COMMON STOCK USD.1		1,661,217.30	0.367%	68.973%
71	APACHE CORP COMMON STOCK USD.625		1,650,139.12	0.364%	69.337%
72	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		1,628,560.88	0.359%	69.696%
73	CONCHO RESOURCES INC COMMON STOCK USD.001		1,616,908.80	0.357%	70.053%
74	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		1,609,826.40	0.355%	70.408%
75	WESTERN DIGITAL CORP COMMON STOCK USD.01		1,599,593.46	0.353%	70.761%
76	SCHLUMBERGER LTD COMMON STOCK USD.01		1,570,344.36	0.347%	71.108%
77	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		1,537,174.34	0.339%	71.447%
78	ALLY FINANCIAL INC COMMON STOCK USD.1		1,537,114.41	0.339%	71.786%
79	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		1,535,281.28	0.339%	72.125%
80	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		1,507,300.08	0.333%	72.457%
81	CARNIVAL CORP COMMON STOCK USD.01		1,507,104.06	0.333%	72.790%
82	PENTAIR PLC COMMON STOCK USD.01		1,485,269.50	0.328%	73.118%
83	SUNTRUST BANKS INC COMMON STOCK USD1.0		1,456,914.90	0.321%	73.439%
84	KOHL'S CORP COMMON STOCK USD.01		1,445,018.70	0.319%	73.758%
85	WHIRLPOOL CORP COMMON STOCK USD1.0		1,439,567.70	0.318%	74.076%
86	FREEMPORT MCMORAN INC COMMON STOCK USD.1		1,421,530.50	0.314%	74.389%
87	MYLAN NV COMMON STOCK EUR.01		1,398,881.10	0.309%	74.698%
88	CHUBB LTD COMMON STOCK		1,385,050.50	0.306%	75.004%
89	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		1,384,274.02	0.305%	75.309%
90	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		1,383,519.44	0.305%	75.614%
91	PHILLIPS 66 COMMON STOCK		1,377,484.80	0.304%	75.918%
92	MCKESSON CORP COMMON STOCK USD.01		1,364,550.40	0.301%	76.219%
93	L3 TECHNOLOGIES INC COMMON STOCK USD.01		1,302,379.80	0.287%	76.507%
94	CENTURYLINK INC COMMON STOCK USD1.0		1,297,137.92	0.286%	76.793%
95	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		1,296,100.69	0.286%	77.079%
96	LENNAR CORP A COMMON STOCK USD.1		1,264,604.12	0.279%	77.358%
97	OWENS CORNING COMMON STOCK USD.001		1,259,557.56	0.278%	77.636%

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Equity			453,184,725.78		100.000%
98	TE CONNECTIVITY LTD COMMON STOCK CHF.57		1,259,375.99	0.278%	77.914%
99	PULTEGROUP INC COMMON STOCK USD.01		1,254,006.51	0.277%	78.191%
100	ALLERGAN PLC COMMON STOCK USD.0033		1,253,708.30	0.277%	78.467%
101	TARGET CORP COMMON STOCK USD.0833		1,245,793.64	0.275%	78.742%
102	KANSAS CITY SOUTHERN COMMON STOCK USD.01		1,241,375.49	0.274%	79.016%
103	XPO LOGISTICS INC COMMON STOCK USD.001		1,214,781.72	0.268%	79.284%
104	AUTOLIV INC COMMON STOCK USD1.0		1,213,265.91	0.268%	79.552%
105	METLIFE INC COMMON STOCK USD.01		1,210,402.60	0.267%	79.819%
106	STEEL DYNAMICS INC COMMON STOCK USD.005		1,203,962.60	0.266%	80.085%
107	CIGNA CORP COMMON STOCK USD.25		1,201,554.45	0.265%	80.350%
108	DAVITA INC COMMON STOCK USD.001		1,184,022.88	0.261%	80.611%
109	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		1,183,750.20	0.261%	80.872%
110	JUNIPER NETWORKS INC COMMON STOCK USD.00001		1,160,537.00	0.256%	81.128%
111	DOVER CORP COMMON STOCK USD1.0		1,151,316.40	0.254%	81.382%
112	WESTROCK CO COMMON STOCK		1,143,570.69	0.252%	81.635%
113	BUNGE LTD COMMON STOCK USD.01		1,111,225.70	0.245%	81.880%
114	T MOBILE US INC COMMON STOCK USD.0001		1,095,047.10	0.242%	82.121%
115	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		1,087,245.00	0.240%	82.361%
116	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		1,059,090.20	0.234%	82.595%
117	KRAFT HEINZ CO/THE COMMON STOCK USD.01		1,055,834.91	0.233%	82.828%
118	MARATHON OIL CORP COMMON STOCK USD1.0		1,051,709.42	0.232%	83.060%
119	PVH CORP COMMON STOCK USD1.0		1,046,479.84	0.231%	83.291%
120	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		1,029,917.55	0.227%	83.518%
121	INGERSOLL RAND PLC COMMON STOCK USD1.0		1,014,149.71	0.224%	83.742%
122	MANPOWERGROUP INC COMMON STOCK USD.01		980,694.96	0.216%	83.958%
123	XEROX CORP COMMON STOCK USD1.0		975,333.01	0.215%	84.174%
124	UNUM GROUP COMMON STOCK USD.1		966,355.92	0.213%	84.387%
125	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		963,793.83	0.213%	84.600%
126	ARCONIC INC COMMON STOCK		958,673.52	0.212%	84.811%
127	LEAR CORP COMMON STOCK USD.01		957,974.40	0.211%	85.023%
128	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		952,560.00	0.210%	85.233%
129	LINCOLN NATIONAL CORP COMMON STOCK		932,328.00	0.206%	85.438%
130	NEWMONT MINING CORP COMMON STOCK USD1.6		919,293.43	0.203%	85.641%
131	FLUOR CORP COMMON STOCK USD.01		916,266.50	0.202%	85.844%
132	DXC TECHNOLOGY CO COMMON STOCK USD.01		912,674.40	0.201%	86.045%
133	MACY S INC COMMON STOCK USD.01		887,386.20	0.196%	86.241%
134	GOODYEAR TIRE + RUBBER CO COMMON STOCK		871,022.30	0.192%	86.433%
135	ARCHER DANIELS MIDLAND CO COMMON STOCK		867,074.60	0.191%	86.624%

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Equity			453,184,725.78		100.000%
136	KEYCORP COMMON STOCK USD1.0		843,737.80	0.186%	86.810%
137	NOBLE ENERGY INC COMMON STOCK USD.01		822,361.40	0.181%	86.992%
138	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		795,468.70	0.176%	87.167%
139	VIACOM INC CLASS B COMMON STOCK USD.001		795,028.38	0.175%	87.343%
140	LOEWS CORP COMMON STOCK USD.01		790,864.80	0.175%	87.517%
141	LKQ CORP COMMON STOCK USD.01		787,894.38	0.174%	87.691%
142	BORGWARNER INC COMMON STOCK USD.01		785,952.20	0.173%	87.865%
143	PERRIGO CO PLC COMMON STOCK EUR.001		783,863.00	0.173%	88.038%
144	FEDEX CORP COMMON STOCK USD.1		776,678.32	0.171%	88.209%
145	AMERICAN FINANCIAL GROUP INC COMMON STOCK		770,938.68	0.170%	88.379%
146	GARMIN LTD COMMON STOCK CHF10.0		768,245.64	0.170%	88.549%
147	ARROW ELECTRONICS INC COMMON STOCK USD1.0		760,040.96	0.168%	88.716%
148	ALBEMARLE CORP COMMON STOCK USD.01		759,704.72	0.168%	88.884%
149	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		745,369.52	0.164%	89.048%
150	TECHNIPFMC PLC COMMON STOCK USD1.0		745,021.92	0.164%	89.213%
151	ZIONS BANCORPORATION COMMON STOCK		736,428.90	0.163%	89.375%
152	IQVIA HOLDINGS INC COMMON STOCK USD.01		729,534.41	0.161%	89.536%
153	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		726,999.28	0.160%	89.697%
154	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		709,758.00	0.157%	89.853%
155	CARLISLE COS INC COMMON STOCK USD1.0		685,374.21	0.151%	90.005%
156	TARGA RESOURCES CORP COMMON STOCK USD.001		674,448.00	0.149%	90.153%
157	JONES LANG LASALLE INC COMMON STOCK USD.01		665,738.30	0.147%	90.300%
158	RALPH LAUREN CORP COMMON STOCK USD.01		661,511.97	0.146%	90.446%
159	STATE STREET CORP COMMON STOCK USD1.0		656,282.69	0.145%	90.591%
160	OSHKOSH CORP COMMON STOCK USD.01		646,924.32	0.143%	90.734%
161	AGCO CORP COMMON STOCK USD.01		640,000.06	0.141%	90.875%
162	AMDOCS LTD COMMON STOCK GBP.0001		620,114.40	0.137%	91.012%
163	OLIN CORP COMMON STOCK USD1.0		608,297.76	0.134%	91.146%
164	RELIANCE STEEL + ALUMINUM COMMON STOCK		602,794.38	0.133%	91.279%
165	M + T BANK CORP COMMON STOCK USD.5		595,042.82	0.131%	91.410%
166	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		591,192.00	0.130%	91.541%
167	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		587,591.00	0.130%	91.671%
168	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		586,010.88	0.129%	91.800%
169	MOSAIC CO/THE COMMON STOCK USD.01		581,653.80	0.128%	91.928%
170	EVEREST RE GROUP LTD COMMON STOCK USD.01		581,394.00	0.128%	92.057%
171	HOLLYFRONTIER CORP COMMON STOCK USD.01		580,603.76	0.128%	92.185%
172	ADIENT PLC COMMON STOCK USD.001		571,147.20	0.126%	92.311%
173	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		568,855.20	0.126%	92.436%

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Equity			453,184,725.78		100.000%
174	WILLIAMS COS INC COMMON STOCK USD1.0		558,710.61	0.123%	92.559%
175	ALCOA CORP COMMON STOCK USD.01		558,122.58	0.123%	92.683%
176	HESS CORP COMMON STOCK USD1.0		553,892.66	0.122%	92.805%
177	UNITED STATES STEEL CORP COMMON STOCK USD1.0		550,413.33	0.121%	92.926%
178	PACCAR INC COMMON STOCK USD1.0		516,775.36	0.114%	93.040%
179	US FOODS HOLDING CORP COMMON STOCK USD.01		504,665.91	0.111%	93.152%
180	QUANTA SERVICES INC COMMON STOCK USD.00001		503,757.12	0.111%	93.263%
181	WR BERKLEY CORP COMMON STOCK USD.2		495,972.08	0.109%	93.372%
182	XL GROUP LTD COMMON STOCK		492,882.36	0.109%	93.481%
183	HELMERICH + PAYNE COMMON STOCK USD.1		491,604.75	0.108%	93.590%
184	SYNNEX CORP COMMON STOCK USD.001		490,920.00	0.108%	93.698%
185	BAKER HUGHES A GE CO COMMON STOCK USD.0001		482,121.40	0.106%	93.804%
186	GENTEX CORP COMMON STOCK USD.06		479,543.68	0.106%	93.910%
187	DOLLAR TREE INC COMMON STOCK USD.01		476,905.00	0.105%	94.015%
188	DELL TECHNOLOGIES INC CL V TRACKING STK		473,937.00	0.105%	94.120%
189	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		472,189.08	0.104%	94.224%
190	DEVON ENERGY CORP COMMON STOCK USD.1		469,135.80	0.104%	94.328%
191	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		459,627.00	0.101%	94.429%
192	INVESCO LTD COMMON STOCK USD.2		458,128.40	0.101%	94.530%
193	POST HOLDINGS INC COMMON STOCK USD.01		452,506.60	0.100%	94.630%
194	QORVO INC COMMON STOCK USD.0001		452,151.00	0.100%	94.730%
195	NRG ENERGY INC COMMON STOCK USD.01		450,103.05	0.099%	94.829%
196	CALPINE CORP COMMON STOCK USD.001		449,365.11	0.099%	94.928%
197	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		439,303.35	0.097%	95.025%
198	FLEX LTD COMMON STOCK		432,834.33	0.096%	95.121%
199	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		423,417.47	0.093%	95.214%
200	CIT GROUP INC COMMON STOCK USD.01		412,616.60	0.091%	95.305%
201	VULCAN MATERIALS CO COMMON STOCK USD1.0		409,043.40	0.090%	95.395%
202	PINNACLE FOODS INC COMMON STOCK USD.01		404,901.78	0.089%	95.485%
203	JABIL INC COMMON STOCK USD.001		403,218.08	0.089%	95.574%
204	MURPHY OIL CORP COMMON STOCK USD1.0		402,437.70	0.089%	95.663%
205	VALVOLINE INC COMMON STOCK USD.01		394,720.45	0.087%	95.750%
206	AUTONATION INC COMMON STOCK USD.01		389,563.18	0.086%	95.836%
207	COPA HOLDINGS SA CLASS A COMMON STOCK		387,324.00	0.085%	95.921%
208	AMERCO COMMON STOCK USD.25		382,603.84	0.084%	96.005%
209	SONOCO PRODUCTS CO COMMON STOCK		374,739.00	0.083%	96.088%
210	CUMMINS INC COMMON STOCK USD2.5		373,368.00	0.082%	96.171%
211	AECOM COMMON STOCK USD.01		366,656.25	0.081%	96.251%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			453,184,725.78		100.000%
212	LIBERTY BROADBAND C COMMON STOCK USD.01		365,096.55	0.081%	96.332%
213	ASSURANT INC COMMON STOCK USD.01		362,535.24	0.080%	96.412%
214	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		356,211.98	0.079%	96.491%
215	MGIC INVESTMENT CORP COMMON STOCK USD1.0		355,798.56	0.079%	96.569%
216	VOYA FINANCIAL INC COMMON STOCK USD.01		333,781.30	0.074%	96.643%
217	AVNET INC COMMON STOCK USD1.0		330,947.50	0.073%	96.716%
218	MEDNAX INC COMMON STOCK USD.01		330,484.98	0.073%	96.789%
219	ALLEGHANY CORP COMMON STOCK USD1.0		327,031.70	0.072%	96.861%
220	DENTSPLY SIRONA INC COMMON STOCK USD.01		325,333.50	0.072%	96.933%
221	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		324,207.00	0.072%	97.004%
222	PACWEST BANCORP COMMON STOCK		322,496.93	0.071%	97.075%
223	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		318,057.89	0.070%	97.146%
224	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		310,539.37	0.069%	97.214%
225	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		309,592.29	0.068%	97.282%
226	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		304,241.76	0.067%	97.350%
227	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		293,682.34	0.065%	97.414%
228	STERIS PLC COMMON STOCK		288,580.08	0.064%	97.478%
229	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		287,332.10	0.063%	97.541%
230	WABTEC CORP COMMON STOCK USD.01		286,800.56	0.063%	97.605%
231	NEWELL BRANDS INC COMMON STOCK USD1.0		279,655.88	0.062%	97.666%
232	TOLL BROTHERS INC COMMON STOCK USD.01		278,548.40	0.061%	97.728%
233	SKECHERS USA INC CL A COMMON STOCK USD.001		276,220.14	0.061%	97.789%
234	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		274,365.00	0.061%	97.849%
235	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		273,865.08	0.060%	97.910%
236	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		270,379.95	0.060%	97.969%
237	COMERICA INC COMMON STOCK USD5.0		258,903.18	0.057%	98.027%
238	INGREDION INC COMMON STOCK USD.01		253,237.32	0.056%	98.082%
239	BEST BUY CO INC COMMON STOCK USD.1		237,371.94	0.052%	98.135%
240	COTY INC CL A COMMON STOCK USD.01		224,710.99	0.050%	98.184%
241	NVIDIA CORP COMMON STOCK USD.001		221,711.60	0.049%	98.233%
242	SYNOPSIS INC COMMON STOCK USD.01		216,985.23	0.048%	98.281%
243	STERICYCLE INC COMMON STOCK USD.01		216,886.08	0.048%	98.329%
244	HUNTSMAN CORP COMMON STOCK USD.01		209,632.48	0.046%	98.375%
245	USG CORP COMMON STOCK USD.1		209,614.52	0.046%	98.422%
246	MICROSEMI CORP COMMON STOCK USD.2		203,659.84	0.045%	98.467%
247	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		195,477.00	0.043%	98.510%
248	ROYAL GOLD INC COMMON STOCK USD.01		194,910.00	0.043%	98.553%
249	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		193,020.00	0.043%	98.595%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			453,184,725.78		100.000%
250	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		188,434.27	0.042%	98.637%
251	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		184,973.04	0.041%	98.678%
252	CNA FINANCIAL CORP COMMON STOCK USD2.5		184,360.64	0.041%	98.718%
253	NEWS CORP CLASS A COMMON STOCK USD.01		183,829.84	0.041%	98.759%
254	HYATT HOTELS CORP CL A COMMON STOCK USD.01		177,884.40	0.039%	98.798%
255	SPRINT CORP COMMON STOCK USD.01		176,710.82	0.039%	98.837%
256	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		172,409.80	0.038%	98.875%
257	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		171,303.00	0.038%	98.913%
258	SYNCHRONY FINANCIAL COMMON STOCK USD.001		170,822.40	0.038%	98.951%
259	EHOSTAR CORP A COMMON STOCK USD.001		170,235.28	0.038%	98.988%
260	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		170,013.28	0.038%	99.026%
261	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		169,521.55	0.037%	99.063%
262	GENERAL ELECTRIC CO COMMON STOCK USD.06		166,421.64	0.037%	99.100%
263	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		165,405.03	0.036%	99.136%
264	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		164,258.60	0.036%	99.173%
265	FLIR SYSTEMS INC COMMON STOCK USD.01		163,001.43	0.036%	99.209%
266	TRINITY INDUSTRIES INC COMMON STOCK USD.01		162,974.16	0.036%	99.245%
267	FOOT LOCKER INC COMMON STOCK USD.01		156,837.65	0.035%	99.279%
268	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		147,091.14	0.032%	99.312%
269	BANK OF THE OZARKS COMMON STOCK USD.01		144,705.15	0.032%	99.344%
270	COLFAX CORP COMMON STOCK USD.001		144,632.28	0.032%	99.376%
271	MARKEL CORP COMMON STOCK		137,722.80	0.030%	99.406%
272	ORBITAL ATK INC COMMON STOCK USD.01		136,780.30	0.030%	99.436%
273	FIRST SOLAR INC COMMON STOCK USD.001		135,750.57	0.030%	99.466%
274	SNAP ON INC COMMON STOCK USD1.0		134,649.66	0.030%	99.496%
275	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		134,252.48	0.030%	99.525%
276	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		121,117.92	0.027%	99.552%
277	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		117,995.13	0.026%	99.578%
278	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		116,297.64	0.026%	99.604%
279	LOGMEIN INC COMMON STOCK USD.01		112,716.80	0.025%	99.629%
280	JANUS HENDERSON GROUP PLC COMMON STOCK		110,264.00	0.024%	99.653%
281	NEWS CORP CLASS B COMMON STOCK		109,324.25	0.024%	99.677%
282	BIO RAD LABORATORIES A COMMON STOCK USD.0001		103,670.53	0.023%	99.700%
283	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		103,432.20	0.023%	99.723%
284	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		96,321.40	0.021%	99.744%
285	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		84,536.69	0.019%	99.763%
286	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		82,186.50	0.018%	99.781%
287	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		78,659.04	0.017%	99.798%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			453,184,725.78		100.000%
288	ANTERO RESOURCES CORP COMMON STOCK USD.01		76,321.04	0.017%	99.815%
289	VISTRA ENERGY CORP COMMON STOCK		70,999.50	0.016%	99.831%
290	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		65,090.63	0.014%	99.845%
291	STERLING BANCORP/DE COMMON STOCK USD.01		61,875.00	0.014%	99.859%
292	CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001		59,189.00	0.013%	99.872%
293	LIONS GATE ENTERTAINMENT B COMMON STOCK		57,312.00	0.013%	99.884%
294	FLOWSERVE CORP COMMON STOCK USD1.25		57,148.52	0.013%	99.897%
295	LIBERTY BROADBAND A COMMON STOCK USD.01		56,784.00	0.013%	99.910%
296	RSP PERMIAN INC COMMON STOCK USD.01		55,552.00	0.012%	99.922%
297	CARDINAL HEALTH INC COMMON STOCK		55,493.67	0.012%	99.934%
298	SEABOARD CORP COMMON STOCK USD1.0		52,032.00	0.011%	99.946%
299	ANALOG DEVICES INC COMMON STOCK USD.167		36,752.00	0.008%	99.954%
300	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		34,904.76	0.008%	99.961%
301	LENNAR CORP B SHS COMMON STOCK USD.1		30,738.48	0.007%	99.968%
302	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		22,387.17	0.005%	99.973%
303	FNB CORP COMMON STOCK USD.01		20,090.00	0.004%	99.978%
304	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		19,088.80	0.004%	99.982%
305	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		18,292.82	0.004%	99.986%
306	HOWARD HUGHES CORP/THE COMMON STOCK		18,264.20	0.004%	99.990%
307	LIBERTY MEDIA CORP BRAVES C TRACKING STK		16,221.90	0.004%	99.993%
308	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		13,332.96	0.003%	99.996%
309	CBS CORP CLASS A VOTING COMMON STOCK USD.001		11,526.00	0.003%	99.999%
310	LIBERTY MEDIA CORP BRAVES A TRACKING STK		5,050.40	0.001%	100.000%
Total			453,184,725.78		100.00%