

# VA U.S. Large Value Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	3.881%	3.881%
2	AT+T INC COMMON STOCK USD1.0	3.812%	7.693%
3	EXXON MOBIL CORP COMMON STOCK	3.730%	11.424%
4	INTEL CORP COMMON STOCK USD.001	3.155%	14.579%
5	CISCO SYSTEMS INC COMMON STOCK USD.001	3.032%	17.611%
6	COMCAST CORP CLASS A COMMON STOCK USD.01	3.026%	20.637%
7	WELLS FARGO + CO COMMON STOCK USD1.666	2.414%	23.051%
8	CITIGROUP INC COMMON STOCK USD.01	2.312%	25.363%
9	PFIZER INC COMMON STOCK USD.05	1.957%	27.320%
10	WAL MART STORES INC COMMON STOCK USD.1	1.711%	29.031%
11	BANK OF AMERICA CORP COMMON STOCK USD.01	1.598%	30.629%
12	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.531%	32.160%
13	CHEVRON CORP COMMON STOCK USD.75	1.406%	33.565%
14	CVS HEALTH CORP COMMON STOCK USD.01	1.393%	34.959%
15	TIME WARNER INC COMMON STOCK USD.01	1.387%	36.345%
16	MEDTRONIC PLC COMMON STOCK USD.1	1.340%	37.685%
17	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	1.000%	38.686%
18	ABBOTT LABORATORIES COMMON STOCK	1.000%	39.686%
19	AETNA INC COMMON STOCK USD.01	0.972%	40.657%
20	ANTHEM INC COMMON STOCK USD.01	0.961%	41.619%
21	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.910%	42.529%
22	GENERAL MOTORS CO COMMON STOCK USD.01	0.884%	43.413%
23	MORGAN STANLEY COMMON STOCK USD.01	0.872%	44.285%
24	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.820%	45.104%
25	DANAHER CORP COMMON STOCK USD.01	0.751%	45.856%
26	FORD MOTOR CO COMMON STOCK USD.01	0.727%	46.583%
27	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.697%	47.280%
28	QUALCOMM INC COMMON STOCK USD.0001	0.684%	47.963%
29	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.672%	48.635%
30	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.667%	49.302%
31	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.657%	49.958%
32	HUMANA INC COMMON STOCK USD.166	0.654%	50.612%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.654%	51.266%
34	LAM RESEARCH CORP COMMON STOCK USD.001	0.647%	51.913%
35	CSX CORP COMMON STOCK USD1.0	0.640%	52.553%
36	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.614%	53.167%
37	VALERO ENERGY CORP COMMON STOCK USD.01	0.608%	53.774%
38	CONOCOPHILLIPS COMMON STOCK USD.01	0.606%	54.381%
39	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.592%	54.973%
40	HP INC COMMON STOCK USD.01	0.583%	55.556%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.583%	56.138%
42	TRAVELERS COS INC/THE COMMON STOCK	0.581%	56.719%
43	DELTA AIR LINES INC COMMON STOCK USD.0001	0.570%	57.289%
44	NVIDIA CORP COMMON STOCK USD.001	0.558%	57.847%
45	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.552%	58.398%
46	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.540%	58.939%
47	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.529%	59.468%
48	NUCOR CORP COMMON STOCK USD.4	0.524%	59.992%
49	EATON CORP PLC COMMON STOCK USD.01	0.510%	60.502%
50	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.504%	61.006%
51	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.493%	61.499%
52	FEDEX CORP COMMON STOCK USD.1	0.484%	61.983%
53	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.473%	62.456%
54	FIFTH THIRD BANCORP COMMON STOCK	0.467%	62.923%
55	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.466%	63.389%
56	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.464%	63.853%
57	MARATHON PETROLEUM CORP COMMON STOCK	0.460%	64.314%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.457%	64.770%
59	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.457%	65.227%
60	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.454%	65.681%
61	KINDER MORGAN INC COMMON STOCK USD.01	0.438%	66.119%
62	TYSON FOODS INC CL A COMMON STOCK USD.1	0.426%	66.546%
63	DR HORTON INC COMMON STOCK USD.01	0.422%	66.968%
64	ANDEAVOR COMMON STOCK USD.167	0.413%	67.381%
65	CENTENE CORP COMMON STOCK USD.001	0.390%	67.771%
66	WHIRLPOOL CORP COMMON STOCK USD1.0	0.390%	68.161%
67	CA INC COMMON STOCK USD.1	0.389%	68.550%
68	CORNING INC COMMON STOCK USD.5	0.380%	68.929%
69	BB+T CORP COMMON STOCK USD5.0	0.378%	69.307%
70	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.378%	69.685%
71	TEXTRON INC COMMON STOCK USD.125	0.377%	70.062%
72	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.375%	70.437%
73	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.374%	70.811%
74	JM SMUCKER CO/THE COMMON STOCK	0.374%	71.184%
75	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.372%	71.557%
76	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.366%	71.923%
77	CARNIVAL CORP COMMON STOCK USD.01	0.357%	72.280%
78	BEST BUY CO INC COMMON STOCK USD.1	0.344%	72.624%
79	METLIFE INC COMMON STOCK USD.01	0.337%	72.961%
80	ALLSTATE CORP COMMON STOCK USD.01	0.335%	73.297%
81	AFLAC INC COMMON STOCK USD.1	0.327%	73.623%
82	CHUBB LTD COMMON STOCK	0.325%	73.948%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	CENTURYLINK INC COMMON STOCK USD1.0	0.324%	74.272%
84	PHILLIPS 66 COMMON STOCK	0.323%	74.595%
85	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.315%	74.910%
86	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.311%	75.221%
87	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.306%	75.528%
88	CIGNA CORP COMMON STOCK USD.25	0.301%	75.828%
89	LENNAR CORP A COMMON STOCK USD.1	0.299%	76.127%
90	BUNGE LTD COMMON STOCK USD.01	0.299%	76.426%
91	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.293%	76.719%
92	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.283%	77.001%
93	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.280%	77.281%
94	NEWMONT MINING CORP COMMON STOCK USD1.6	0.278%	77.559%
95	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.277%	77.837%
96	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.277%	78.114%
97	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.273%	78.387%
98	SCHLUMBERGER LTD COMMON STOCK USD.01	0.271%	78.657%
99	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.270%	78.928%
100	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.269%	79.197%
101	OWENS CORNING COMMON STOCK USD.001	0.268%	79.465%
102	PULTEGROUP INC COMMON STOCK USD.01	0.267%	79.733%
103	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.267%	80.000%
104	ARCONIC INC COMMON STOCK	0.266%	80.266%
105	DOVER CORP COMMON STOCK USD1.0	0.263%	80.529%
106	ALLY FINANCIAL INC COMMON STOCK USD.1	0.260%	80.789%
107	PENTAIR PLC COMMON STOCK USD.01	0.259%	81.048%
108	XEROX CORP COMMON STOCK USD1.0	0.256%	81.303%
109	WESTROCK CO COMMON STOCK	0.255%	81.558%
110	DAVITA INC COMMON STOCK USD.001	0.254%	81.813%
111	T MOBILE US INC COMMON STOCK USD.0001	0.251%	82.064%
112	UNUM GROUP COMMON STOCK USD.1	0.245%	82.309%
113	TARGA RESOURCES CORP COMMON STOCK USD.001	0.243%	82.552%
114	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.240%	82.792%
115	MANPOWERGROUP INC COMMON STOCK USD.01	0.238%	83.031%
116	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.228%	83.259%
117	ALBEMARLE CORP COMMON STOCK USD.01	0.227%	83.486%
118	XPO LOGISTICS INC COMMON STOCK USD.001	0.225%	83.711%
119	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.223%	83.934%
120	PVH CORP COMMON STOCK USD1.0	0.222%	84.155%
121	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.220%	84.375%
122	LINCOLN NATIONAL CORP COMMON STOCK	0.219%	84.594%
123	NRG ENERGY INC COMMON STOCK USD.01	0.217%	84.811%
124	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.212%	85.024%
125	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.212%	85.236%
126	CONCHO RESOURCES INC COMMON STOCK USD.001	0.212%	85.448%
127	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.210%	85.658%
128	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.207%	85.865%
129	LOEWS CORP COMMON STOCK USD.01	0.204%	86.070%
130	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.203%	86.272%
131	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.199%	86.471%
132	KOHL'S CORP COMMON STOCK USD.01	0.198%	86.670%

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133	STEEL DYNAMICS INC COMMON STOCK USD.005	0.197%	86.867%
134	VIACOM INC CLASS B COMMON STOCK USD.001	0.195%	87.062%
135	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.192%	87.254%
136	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.189%	87.443%
137	STATE STREET CORP COMMON STOCK USD1.0	0.189%	87.631%
138	BORGWARNER INC COMMON STOCK USD.01	0.186%	87.817%
139	MYLAN NV COMMON STOCK EUR.01	0.179%	87.996%
140	KEYCORP COMMON STOCK USD1.0	0.173%	88.169%
141	AGCO CORP COMMON STOCK USD.01	0.173%	88.342%
142	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.170%	88.512%
143	TECHNIPFMC PLC COMMON STOCK USD1.0	0.170%	88.681%
144	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.168%	88.850%
145	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.168%	89.017%
146	ASSURANT INC COMMON STOCK USD.01	0.167%	89.185%
147	LEAR CORP COMMON STOCK USD.01	0.161%	89.346%
148	NOBLE ENERGY INC COMMON STOCK USD.01	0.158%	89.504%
149	XL GROUP LTD COMMON STOCK	0.157%	89.661%
150	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.148%	89.809%
151	OLIN CORP COMMON STOCK USD1.0	0.147%	89.956%
152	POST HOLDINGS INC COMMON STOCK USD.01	0.146%	90.102%
153	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.146%	90.247%
154	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.144%	90.391%
155	DELL TECHNOLOGIES INC CL V TRACKING STK	0.142%	90.533%
156	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.140%	90.673%
157	ZIONS BANCORPORATION COMMON STOCK	0.139%	90.812%
158	M + T BANK CORP COMMON STOCK USD.5	0.132%	90.944%
159	WILLIAMS COS INC COMMON STOCK USD1.0	0.132%	91.076%
160	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.132%	91.208%
161	PACCAR INC COMMON STOCK USD1.0	0.132%	91.339%
162	FLUOR CORP COMMON STOCK USD.01	0.131%	91.471%
163	LKQ CORP COMMON STOCK USD.01	0.131%	91.602%
164	AMDOCS LTD COMMON STOCK GBP.0001	0.128%	91.730%
165	AUTOLIV INC COMMON STOCK USD1.0	0.127%	91.858%
166	CALPINE CORP COMMON STOCK USD.001	0.125%	91.983%
167	MARATHON OIL CORP COMMON STOCK USD1.0	0.125%	92.108%
168	HESS CORP COMMON STOCK USD1.0	0.122%	92.230%
169	MOSAIC CO/THE COMMON STOCK USD.01	0.122%	92.352%
170	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.119%	92.470%
171	CUMMINS INC COMMON STOCK USD2.5	0.117%	92.588%
172	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.116%	92.703%
173	JABIL INC COMMON STOCK USD.001	0.114%	92.818%
174	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.114%	92.932%
175	AMERCO COMMON STOCK USD.25	0.112%	93.044%
176	FLEX LTD COMMON STOCK	0.112%	93.156%
177	NEWELL BRANDS INC COMMON STOCK USD1.0	0.112%	93.268%
178	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.111%	93.379%
179	PINNACLE FOODS INC COMMON STOCK USD.01	0.111%	93.490%
180	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.109%	93.599%
181	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.109%	93.708%
182	CARLISLE COS INC COMMON STOCK USD1.0	0.108%	93.817%

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183	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.107%	93.923%
184	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.106%	94.029%
185	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.105%	94.134%
186	CIT GROUP INC COMMON STOCK USD.01	0.104%	94.239%
187	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.104%	94.343%
188	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.104%	94.447%
189	MACY S INC COMMON STOCK USD.01	0.103%	94.550%
190	SYNNEX CORP COMMON STOCK USD.001	0.103%	94.652%
191	OSHKOSH CORP COMMON STOCK USD.01	0.102%	94.755%
192	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.102%	94.856%
193	WR BERKLEY CORP COMMON STOCK USD.2	0.101%	94.957%
194	ALCOA CORP COMMON STOCK USD.01	0.100%	95.057%
195	VALVOLINE INC COMMON STOCK USD.01	0.098%	95.155%
196	DOLLAR TREE INC COMMON STOCK USD.01	0.095%	95.249%
197	QORVO INC COMMON STOCK USD.0001	0.092%	95.342%
198	GARMIN LTD COMMON STOCK CHF10.0	0.091%	95.433%
199	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.091%	95.524%
200	AECOM COMMON STOCK USD.01	0.090%	95.613%
201	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.088%	95.702%
202	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.087%	95.789%
203	AVNET INC COMMON STOCK USD1.0	0.086%	95.875%
204	ALLEGHANY CORP COMMON STOCK USD1.0	0.084%	95.958%
205	HELMERICH + PAYNE COMMON STOCK USD.1	0.083%	96.041%
206	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.083%	96.124%
207	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.081%	96.205%
208	MEDNAX INC COMMON STOCK USD.01	0.080%	96.285%
209	PACWEST BANCORP COMMON STOCK	0.079%	96.365%
210	STERIS PLC COMMON STOCK	0.079%	96.444%
211	JONES LANG LASALLE INC COMMON STOCK USD.01	0.079%	96.523%
212	SPRINT CORP COMMON STOCK USD.01	0.078%	96.601%
213	QUANTA SERVICES INC COMMON STOCK USD.00001	0.078%	96.679%
214	GENTEX CORP COMMON STOCK USD.06	0.076%	96.755%
215	STAPLES INC COMMON STOCK USD.0006	0.076%	96.831%
216	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.075%	96.906%
217	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.074%	96.980%
218	LIBERTY BROADBAND C COMMON STOCK USD.01	0.073%	97.053%
219	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.073%	97.127%
220	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.072%	97.199%
221	VOYA FINANCIAL INC COMMON STOCK USD.01	0.070%	97.269%
222	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.069%	97.338%
223	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.068%	97.406%
224	ORBITAL ATK INC COMMON STOCK USD.01	0.067%	97.472%
225	TOLL BROTHERS INC COMMON STOCK USD.01	0.067%	97.539%
226	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.065%	97.604%
227	INVESCO LTD COMMON STOCK USD.2	0.064%	97.668%
228	RALPH LAUREN CORP COMMON STOCK USD.01	0.063%	97.731%
229	INGREDION INC COMMON STOCK USD.01	0.062%	97.793%
230	ADIENT PLC COMMON STOCK USD.001	0.062%	97.856%
231	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.061%	97.916%
232	COPA HOLDINGS SA CLASS A COMMON STOCK	0.060%	97.977%

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233	ONEOK INC COMMON STOCK USD.01	0.060%	98.037%
234	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.060%	98.097%
235	STERICYCLE INC COMMON STOCK USD.01	0.059%	98.156%
236	ROYAL GOLD INC COMMON STOCK USD.01	0.058%	98.215%
237	AUTONATION INC COMMON STOCK USD.01	0.058%	98.273%
238	PERRIGO CO PLC COMMON STOCK EUR.001	0.058%	98.331%
239	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.057%	98.388%
240	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.056%	98.444%
241	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.055%	98.499%
242	SYNOPSIS INC COMMON STOCK USD.01	0.054%	98.553%
243	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.050%	98.603%
244	NAVIENT CORP COMMON STOCK USD.01	0.049%	98.652%
245	ECHOSTAR CORP A COMMON STOCK USD.001	0.048%	98.700%
246	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.048%	98.748%
247	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.047%	98.795%
248	HUNTSMAN CORP COMMON STOCK USD.01	0.046%	98.841%
249	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.046%	98.887%
250	BED BATH + BEYOND INC COMMON STOCK USD.01	0.045%	98.932%
251	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.043%	98.975%
252	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.042%	99.017%
253	COLFAX CORP COMMON STOCK USD.001	0.041%	99.058%
254	NEWS CORP CLASS A COMMON STOCK USD.01	0.041%	99.099%
255	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.041%	99.140%
256	MCKESSON CORP COMMON STOCK USD.01	0.038%	99.178%
257	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.037%	99.216%
258	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.037%	99.253%
259	RICE ENERGY INC COMMON STOCK USD.01	0.036%	99.289%
260	FLIR SYSTEMS INC COMMON STOCK USD.01	0.035%	99.323%
261	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.034%	99.357%
262	TWITTER INC COMMON STOCK USD.000005	0.033%	99.389%
263	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.032%	99.421%
264	LOGMEIN INC COMMON STOCK USD.01	0.029%	99.450%
265	COTY INC CL A COMMON STOCK USD.01	0.029%	99.479%
266	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.028%	99.508%
267	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.028%	99.535%
268	MICROSEMI CORP COMMON STOCK USD.2	0.027%	99.563%
269	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.027%	99.590%
270	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.027%	99.617%
271	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.026%	99.643%
272	WABTEC CORP COMMON STOCK USD.01	0.025%	99.668%
273	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.024%	99.691%
274	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.023%	99.715%
275	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.022%	99.737%
276	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.020%	99.757%
277	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.019%	99.776%
278	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.019%	99.795%
279	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.018%	99.812%
280	TARGET CORP COMMON STOCK USD.0833	0.016%	99.829%
281	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.016%	99.845%
282	ENVISION HEALTHCARE CORP COMMON STOCK	0.015%	99.860%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	SEABOARD CORP COMMON STOCK USD1.0	0.015%	99.875%
284	RSP PERMIAN INC COMMON STOCK USD.01	0.013%	99.887%
285	MURPHY OIL CORP COMMON STOCK USD1.0	0.012%	99.899%
286	WPX ENERGY INC COMMON STOCK	0.011%	99.910%
287	FNB CORP COMMON STOCK USD.01	0.009%	99.919%
288	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01	0.008%	99.928%
289	USG CORP COMMON STOCK USD.1	0.008%	99.935%
290	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.007%	99.943%
291	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.007%	99.950%
292	TERADYNE INC COMMON STOCK USD.125	0.007%	99.957%
293	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.006%	99.962%
294	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.006%	99.968%
295	HOWARD HUGHES CORP/THE COMMON STOCK	0.005%	99.973%
296	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.005%	99.978%
297	NEWS CORP CLASS B COMMON STOCK	0.005%	99.982%
298	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.004%	99.986%
299	SNAP ON INC COMMON STOCK USD1.0	0.003%	99.990%
300	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01	0.003%	99.993%
301	US FOODS HOLDING CORP COMMON STOCK USD.01	0.003%	99.996%
302	LENNAR CORP B SHS COMMON STOCK USD.1	0.002%	99.999%
303	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.001%	100.000%