

# VA U.S. Large Value Portfolio

**As of October 31, 2017 (Updated Monthly)**

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		15,174,603.86	4.058%	4.058%
2	EXXON MOBIL CORP COMMON STOCK		14,760,784.90	3.948%	8.006%
3	INTEL CORP COMMON STOCK USD.001		14,298,143.86	3.824%	11.830%
4	AT+T INC COMMON STOCK USD1.0		12,326,129.60	3.297%	15.126%
5	WELLS FARGO + CO COMMON STOCK USD1.666		11,750,831.82	3.143%	18.269%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		10,517,312.10	2.813%	21.082%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		9,380,698.74	2.509%	23.591%
8	CHEVRON CORP COMMON STOCK USD.75		7,167,796.50	1.917%	25.508%
9	PFIZER INC COMMON STOCK USD.05		7,067,429.86	1.890%	27.398%
10	CITIGROUP INC COMMON STOCK USD.01		6,861,592.50	1.835%	29.233%
11	WAL MART STORES INC COMMON STOCK USD.1		6,684,715.53	1.788%	31.021%
12	BANK OF AMERICA CORP COMMON STOCK USD.01		6,399,646.11	1.712%	32.732%
13	MEDTRONIC PLC COMMON STOCK USD.1		4,769,280.12	1.276%	34.008%
14	TIME WARNER INC COMMON STOCK USD.01		4,709,860.22	1.260%	35.267%
15	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		4,562,088.84	1.220%	36.487%
16	CVS HEALTH CORP COMMON STOCK USD.01		4,313,826.44	1.154%	37.641%
17	MORGAN STANLEY COMMON STOCK USD.01		3,843,750.00	1.028%	38.669%
18	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		3,788,022.56	1.013%	39.682%
19	GENERAL MOTORS CO COMMON STOCK USD.01		3,707,798.64	0.992%	40.674%
20	QUALCOMM INC COMMON STOCK USD.0001		3,670,577.58	0.982%	41.655%
21	AETNA INC COMMON STOCK USD.01		3,659,895.75	0.979%	42.634%

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22	ANTHEM INC COMMON STOCK USD.01		3,585,022.56	0.959%	43.593%
23	ABBOTT LABORATORIES COMMON STOCK		3,486,392.47	0.932%	44.525%
24	MICRON TECHNOLOGY INC COMMON STOCK USD.1		3,165,595.02	0.847%	45.372%
25	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		3,128,623.05	0.837%	46.209%
26	LAM RESEARCH CORP COMMON STOCK USD.001		2,841,349.11	0.760%	46.969%
27	FORD MOTOR CO COMMON STOCK USD.01		2,827,253.40	0.756%	47.725%
28	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		2,800,797.12	0.749%	48.474%
29	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		2,654,683.53	0.710%	49.184%
30	DANAHER CORP COMMON STOCK USD.01		2,508,729.03	0.671%	49.855%
31	VALERO ENERGY CORP COMMON STOCK USD.01		2,459,001.30	0.658%	50.512%
32	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		2,338,093.22	0.625%	51.138%
33	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		2,328,263.91	0.623%	51.760%
34	HP INC COMMON STOCK USD.01		2,299,902.20	0.615%	52.375%
35	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		2,283,347.70	0.611%	52.986%
36	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		2,281,081.10	0.610%	53.596%
37	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		2,273,123.52	0.608%	54.204%
38	HUMANA INC COMMON STOCK USD.166		2,264,443.80	0.606%	54.810%
39	TRAVELERS COS INC/THE COMMON STOCK		2,218,140.15	0.593%	55.403%
40	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		2,143,953.63	0.573%	55.976%
41	CONOCOPHILLIPS COMMON STOCK USD.01		2,132,187.75	0.570%	56.547%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		2,111,115.91	0.565%	57.111%
43	EATON CORP PLC COMMON STOCK USD.01		2,095,403.72	0.560%	57.672%
44	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		2,006,900.17	0.537%	58.208%
45	DR HORTON INC COMMON STOCK USD.01		1,934,054.87	0.517%	58.726%
46	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		1,921,740.45	0.514%	59.239%
47	NUCOR CORP COMMON STOCK USD.4		1,919,551.19	0.513%	59.753%
48	MONDELEZ INTERNATIONAL INC A COMMON STOCK		1,884,816.42	0.504%	60.257%
49	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		1,841,966.49	0.493%	60.750%
50	MARATHON PETROLEUM CORP COMMON STOCK		1,831,508.92	0.490%	61.239%
51	FIFTH THIRD BANCORP COMMON STOCK		1,803,157.70	0.482%	61.722%
52	FEDEX CORP COMMON STOCK USD.1		1,781,415.09	0.476%	62.198%
53	TYSON FOODS INC CL A COMMON STOCK USD.1		1,715,207.75	0.459%	62.657%
54	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		1,650,385.92	0.441%	63.098%
55	CORNING INC COMMON STOCK USD.5		1,646,624.21	0.440%	63.538%
56	ANDEAVOR COMMON STOCK USD.167		1,646,613.76	0.440%	63.979%
57	REPUBLIC SERVICES INC COMMON STOCK USD.01		1,624,017.06	0.434%	64.413%
58	WESTERN DIGITAL CORP COMMON STOCK USD.01		1,604,806.79	0.429%	64.842%
59	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		1,589,361.40	0.425%	65.267%

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<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
60	CENTENE CORP COMMON STOCK USD.001		1,542,089.21	0.412%	65.680%
61	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		1,485,598.08	0.397%	66.077%
62	BB+T CORP COMMON STOCK USD5.0		1,455,977.56	0.389%	66.467%
63	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		1,443,036.90	0.386%	66.852%
64	AFLAC INC COMMON STOCK USD.1		1,442,152.99	0.386%	67.238%
65	REGIONS FINANCIAL CORP COMMON STOCK USD.01		1,436,327.28	0.384%	67.622%
66	KINDER MORGAN INC COMMON STOCK USD.01		1,434,529.32	0.384%	68.006%
67	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		1,429,021.02	0.382%	68.388%
68	TEXTRON INC COMMON STOCK USD.125		1,413,590.22	0.378%	68.766%
69	METLIFE INC COMMON STOCK USD.01		1,349,144.40	0.361%	69.127%
70	EASTMAN CHEMICAL CO COMMON STOCK USD.01		1,346,984.73	0.360%	69.487%
71	ALLSTATE CORP COMMON STOCK USD.01		1,346,797.14	0.360%	69.847%
72	CA INC COMMON STOCK USD.1		1,325,442.92	0.354%	70.202%
73	JM SMUCKER CO/THE COMMON STOCK		1,321,383.00	0.353%	70.555%
74	WHIRLPOOL CORP COMMON STOCK USD1.0		1,300,784.55	0.348%	70.903%
75	CARNIVAL CORP COMMON STOCK USD.01		1,286,040.69	0.344%	71.247%
76	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		1,241,459.64	0.332%	71.579%
77	ALLERGAN PLC COMMON STOCK USD.0033		1,232,634.65	0.330%	71.909%
78	PHILLIPS 66 COMMON STOCK		1,225,208.16	0.328%	72.237%
79	CHUBB LTD COMMON STOCK		1,210,632.14	0.324%	72.560%
80	SUNTRUST BANKS INC COMMON STOCK USD1.0		1,174,516.47	0.314%	72.874%
81	NVIDIA CORP COMMON STOCK USD.001		1,167,028.83	0.312%	73.187%
82	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		1,146,770.56	0.307%	73.493%
83	CIGNA CORP COMMON STOCK USD.25		1,137,367.74	0.304%	73.797%
84	LENNAR CORP A COMMON STOCK USD.1		1,123,531.94	0.300%	74.098%
85	CONCHO RESOURCES INC COMMON STOCK USD.001		1,123,337.70	0.300%	74.398%
86	TE CONNECTIVITY LTD COMMON STOCK CHF.57		1,117,384.51	0.299%	74.697%
87	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		1,096,266.08	0.293%	74.990%
88	PULTEGROUP INC COMMON STOCK USD.01		1,094,235.31	0.293%	75.283%
89	CENTURYLINK INC COMMON STOCK USD1.0		1,091,051.46	0.292%	75.575%
90	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		1,067,612.50	0.286%	75.860%
91	KANSAS CITY SOUTHERN COMMON STOCK USD.01		1,060,230.06	0.284%	76.144%
92	ALLY FINANCIAL INC COMMON STOCK USD.1		1,049,406.93	0.281%	76.424%
93	OWENS CORNING COMMON STOCK USD.001		1,045,863.12	0.280%	76.704%
94	BEST BUY CO INC COMMON STOCK USD.1		1,044,194.94	0.279%	76.983%
95	KRAFT HEINZ CO/THE COMMON STOCK USD.01		1,041,557.77	0.279%	77.262%
96	L3 TECHNOLOGIES INC COMMON STOCK USD.01		1,037,351.56	0.277%	77.539%
97	DOVER CORP COMMON STOCK USD1.0		1,035,111.60	0.277%	77.816%

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<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
98	PENTAIR PLC COMMON STOCK USD.01		1,026,320.36	0.274%	78.091%
99	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		1,018,122.60	0.272%	78.363%
100	MOLSON COORS BREWING CO B COMMON STOCK USD.01		991,061.85	0.265%	78.628%
101	BUNGE LTD COMMON STOCK USD.01		962,232.20	0.257%	78.885%
102	WESTROCK CO COMMON STOCK		960,611.79	0.257%	79.142%
103	ALBEMARLE CORP COMMON STOCK USD.01		959,179.12	0.257%	79.399%
104	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		958,943.04	0.256%	79.655%
105	SCHLUMBERGER LTD COMMON STOCK USD.01		953,728.00	0.255%	79.910%
106	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		947,790.90	0.253%	80.164%
107	ARCHER DANIELS MIDLAND CO COMMON STOCK		942,870.90	0.252%	80.416%
108	KOHL'S CORP COMMON STOCK USD.01		931,665.60	0.249%	80.665%
109	UNUM GROUP COMMON STOCK USD.1		924,646.72	0.247%	80.912%
110	DAVITA INC COMMON STOCK USD.001		921,547.28	0.246%	81.159%
111	MANPOWERGROUP INC COMMON STOCK USD.01		920,161.92	0.246%	81.405%
112	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		919,176.60	0.246%	81.651%
113	JUNIPER NETWORKS INC COMMON STOCK USD.00001		916,599.45	0.245%	81.896%
114	ARCONIC INC COMMON STOCK		915,046.24	0.245%	82.141%
115	T MOBILE US INC COMMON STOCK USD.0001		910,416.64	0.243%	82.384%
116	XPO LOGISTICS INC COMMON STOCK USD.001		892,049.05	0.239%	82.623%
117	LINCOLN NATIONAL CORP COMMON STOCK		853,282.80	0.228%	82.851%
118	DXC TECHNOLOGY CO COMMON STOCK USD.01		839,055.36	0.224%	83.075%
119	XEROX CORP COMMON STOCK USD1.0		838,889.87	0.224%	83.300%
120	NEWMONT MINING CORP COMMON STOCK USD1.6		820,578.88	0.219%	83.519%
121	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		805,168.00	0.215%	83.735%
122	TARGA RESOURCES CORP COMMON STOCK USD.001		791,737.00	0.212%	83.946%
123	ARROW ELECTRONICS INC COMMON STOCK USD1.0		781,064.96	0.209%	84.155%
124	PVH CORP COMMON STOCK USD1.0		779,627.88	0.209%	84.364%
125	TARGET CORP COMMON STOCK USD.0833		779,091.84	0.208%	84.572%
126	STEEL DYNAMICS INC COMMON STOCK USD.005		778,395.99	0.208%	84.780%
127	NRG ENERGY INC COMMON STOCK USD.01		762,275.00	0.204%	84.984%
128	INGERSOLL RAND PLC COMMON STOCK USD1.0		761,960.00	0.204%	85.188%
129	ALCOA CORP COMMON STOCK USD.01		761,087.62	0.204%	85.391%
130	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		758,551.64	0.203%	85.594%
131	LOEWS CORP COMMON STOCK USD.01		758,097.12	0.203%	85.797%
132	FREEMPORT MCMORAN INC COMMON STOCK USD.1		754,430.70	0.202%	85.999%
133	BORGWARNER INC COMMON STOCK USD.01		736,498.40	0.197%	86.196%
134	EVEREST RE GROUP LTD COMMON STOCK USD.01		721,610.55	0.193%	86.389%
135	KEYCORP COMMON STOCK USD1.0		719,542.75	0.192%	86.581%

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136	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		718,792.44	0.192%	86.773%
137	MYLAN NV COMMON STOCK EUR.01		710,057.64	0.190%	86.963%
138	MCKESSON CORP COMMON STOCK USD.01		699,465.24	0.187%	87.150%
139	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		684,267.80	0.183%	87.333%
140	GOODYEAR TIRE + RUBBER CO COMMON STOCK		666,800.82	0.178%	87.512%
141	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		661,576.50	0.177%	87.689%
142	LEAR CORP COMMON STOCK USD.01		661,096.35	0.177%	87.865%
143	STATE STREET CORP COMMON STOCK USD1.0		655,132.00	0.175%	88.041%
144	NOBLE ENERGY INC COMMON STOCK USD.01		648,562.77	0.173%	88.214%
145	ZIONS BANCORPORATION COMMON STOCK		633,249.80	0.169%	88.383%
146	TECHNIPFMC PLC COMMON STOCK USD1.0		628,655.28	0.168%	88.552%
147	AUTOLIV INC COMMON STOCK USD1.0		622,676.82	0.167%	88.718%
148	ASSURANT INC COMMON STOCK USD.01		620,809.20	0.166%	88.884%
149	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		619,856.64	0.166%	89.050%
150	AMERICAN FINANCIAL GROUP INC COMMON STOCK		612,052.98	0.164%	89.214%
151	AGCO CORP COMMON STOCK USD.01		604,307.41	0.162%	89.375%
152	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		594,514.41	0.159%	89.534%
153	OLIN CORP COMMON STOCK USD1.0		581,448.01	0.156%	89.690%
154	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01		577,326.95	0.154%	89.844%
155	VIACOM INC CLASS B COMMON STOCK USD.001		571,649.67	0.153%	89.997%
156	MARATHON OIL CORP COMMON STOCK USD1.0		558,632.70	0.149%	90.146%
157	CARLISLE COS INC COMMON STOCK USD1.0		558,375.72	0.149%	90.296%
158	DELL TECHNOLOGIES INC CL V TRACKING STK		547,109.70	0.146%	90.442%
159	DOWDUPONT INC COMMON STOCK USD.01		546,012.81	0.146%	90.588%
160	XL GROUP LTD COMMON STOCK		541,448.13	0.145%	90.733%
161	M + T BANK CORP COMMON STOCK USD.5		520,155.63	0.139%	90.872%
162	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		514,209.36	0.138%	91.010%
163	FLUOR CORP COMMON STOCK USD.01		513,072.63	0.137%	91.147%
164	LKQ CORP COMMON STOCK USD.01		498,601.01	0.133%	91.280%
165	PACCAR INC COMMON STOCK USD1.0		497,160.63	0.133%	91.413%
166	POST HOLDINGS INC COMMON STOCK USD.01		495,921.40	0.133%	91.546%
167	HESS CORP COMMON STOCK USD1.0		484,258.56	0.130%	91.675%
168	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		482,098.05	0.129%	91.804%
169	MOSAIC CO/THE COMMON STOCK USD.01		475,976.04	0.127%	91.931%
170	BAKER HUGHES A GE CO COMMON STOCK USD.0001		471,324.28	0.126%	92.057%
171	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01		466,559.60	0.125%	92.182%
172	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		460,490.55	0.123%	92.305%
173	AMDOCS LTD COMMON STOCK GBP.0001		450,361.80	0.120%	92.426%

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<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
174	JABIL INC COMMON STOCK USD.001		448,407.68	0.120%	92.546%
175	HOLLYFRONTIER CORP COMMON STOCK USD.01		447,316.70	0.120%	92.665%
176	CALPINE CORP COMMON STOCK USD.001		444,898.26	0.119%	92.784%
177	WILLIAMS COS INC COMMON STOCK USD1.0		441,721.50	0.118%	92.903%
178	OSHKOSH CORP COMMON STOCK USD.01		437,748.36	0.117%	93.020%
179	NEWELL BRANDS INC COMMON STOCK USD1.0		431,330.06	0.115%	93.135%
180	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		428,965.32	0.115%	93.250%
181	RELIANCE STEEL + ALUMINUM COMMON STOCK		428,920.88	0.115%	93.364%
182	FLEX LTD COMMON STOCK		427,787.40	0.114%	93.479%
183	RALPH LAUREN CORP COMMON STOCK USD.01		422,377.89	0.113%	93.592%
184	AMERCO COMMON STOCK USD.25		411,486.72	0.110%	93.702%
185	SYNNEX CORP COMMON STOCK USD.001		404,640.00	0.108%	93.810%
186	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		396,527.34	0.106%	93.916%
187	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		395,711.58	0.106%	94.022%
188	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		390,289.88	0.104%	94.126%
189	GARMIN LTD COMMON STOCK CHF10.0		390,269.34	0.104%	94.231%
190	VALVOLINE INC COMMON STOCK USD.01		384,632.26	0.103%	94.334%
191	JONES LANG LASALLE INC COMMON STOCK USD.01		382,772.44	0.102%	94.436%
192	CIT GROUP INC COMMON STOCK USD.01		379,486.80	0.101%	94.537%
193	DOLLAR TREE INC COMMON STOCK USD.01		378,413.75	0.101%	94.639%
194	HELMERICH + PAYNE COMMON STOCK USD.1		370,665.75	0.099%	94.738%
195	VULCAN MATERIALS CO COMMON STOCK USD1.0		367,806.75	0.098%	94.836%
196	WR BERKLEY CORP COMMON STOCK USD.2		364,434.12	0.097%	94.934%
197	SONOCO PRODUCTS CO COMMON STOCK		357,351.00	0.096%	95.029%
198	PINNACLE FOODS INC COMMON STOCK USD.01		355,743.54	0.095%	95.124%
199	CSX CORP COMMON STOCK USD1.0		355,531.50	0.095%	95.219%
200	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		352,818.00	0.094%	95.314%
201	CUMMINS INC COMMON STOCK USD2.5		351,283.68	0.094%	95.408%
202	QUANTA SERVICES INC COMMON STOCK USD.00001		345,870.91	0.093%	95.500%
203	QORVO INC COMMON STOCK USD.0001		333,564.00	0.089%	95.589%
204	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		330,391.74	0.088%	95.678%
205	AECOM COMMON STOCK USD.01		328,687.50	0.088%	95.766%
206	ASSURED GUARANTY LTD COMMON STOCK USD.01		325,626.70	0.087%	95.853%
207	MACY S INC COMMON STOCK USD.01		325,204.60	0.087%	95.940%
208	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		323,674.50	0.087%	96.026%
209	AVNET INC COMMON STOCK USD1.0		309,922.60	0.083%	96.109%
210	PERRIGO CO PLC COMMON STOCK EUR.001		305,818.24	0.082%	96.191%
211	GENTEX CORP COMMON STOCK USD.06		304,601.13	0.081%	96.272%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
212	PACWEST BANCORP COMMON STOCK		297,216.32	0.079%	96.352%
213	US FOODS HOLDING CORP COMMON STOCK USD.01		297,106.48	0.079%	96.431%
214	STERIS PLC COMMON STOCK		296,229.42	0.079%	96.511%
215	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		295,132.85	0.079%	96.590%
216	ALLEGHANY CORP COMMON STOCK USD1.0		295,000.62	0.079%	96.668%
217	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		287,759.85	0.077%	96.745%
218	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		277,283.14	0.074%	96.820%
219	TOLL BROTHERS INC COMMON STOCK USD.01		275,319.20	0.074%	96.893%
220	MEDNAX INC COMMON STOCK USD.01		274,037.82	0.073%	96.966%
221	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		269,864.16	0.072%	97.039%
222	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		268,135.44	0.072%	97.110%
223	ADIANT PLC COMMON STOCK USD.001		260,081.88	0.070%	97.180%
224	VOYA FINANCIAL INC COMMON STOCK USD.01		258,228.80	0.069%	97.249%
225	AUTONATION INC COMMON STOCK USD.01		250,793.40	0.067%	97.316%
226	WABTEC CORP COMMON STOCK USD.01		247,783.50	0.066%	97.382%
227	INVESCO LTD COMMON STOCK USD.2		243,193.05	0.065%	97.447%
228	MGIC INVESTMENT CORP COMMON STOCK USD1.0		243,100.00	0.065%	97.512%
229	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		235,178.51	0.063%	97.575%
230	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		234,466.08	0.063%	97.638%
231	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		230,939.94	0.062%	97.700%
232	DENTSPLY SIRONA INC COMMON STOCK USD.01		229,012.50	0.061%	97.761%
233	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		224,505.00	0.060%	97.821%
234	INGREDION INC COMMON STOCK USD.01		220,992.05	0.059%	97.880%
235	LIBERTY BROADBAND C COMMON STOCK USD.01		220,756.41	0.059%	97.939%
236	SPRINT CORP COMMON STOCK USD.01		216,827.16	0.058%	97.997%
237	COPA HOLDINGS SA CLASS A COMMON STOCK		209,423.00	0.056%	98.053%
238	GENERAL ELECTRIC CO COMMON STOCK USD.06		207,486.72	0.055%	98.109%
239	STERICYCLE INC COMMON STOCK USD.01		203,906.30	0.055%	98.163%
240	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		203,620.80	0.054%	98.218%
241	SYNOPSIS INC COMMON STOCK USD.01		202,716.36	0.054%	98.272%
242	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001		197,490.80	0.053%	98.325%
243	HUNTSMAN CORP COMMON STOCK USD.01		194,169.28	0.052%	98.377%
244	CNA FINANCIAL CORP COMMON STOCK USD2.5		184,258.52	0.049%	98.426%
245	ROYAL GOLD INC COMMON STOCK USD.01		184,200.90	0.049%	98.475%
246	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		176,113.30	0.047%	98.522%
247	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		173,820.00	0.046%	98.569%
248	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		165,558.96	0.044%	98.613%
249	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		157,818.00	0.042%	98.655%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
250	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		156,911.94	0.042%	98.697%
251	EHOSTAR CORP A COMMON STOCK USD.001		155,988.60	0.042%	98.739%
252	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		152,388.94	0.041%	98.780%
253	COLFAX CORP COMMON STOCK USD.001		150,739.94	0.040%	98.820%
254	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		149,212.18	0.040%	98.860%
255	FLIR SYSTEMS INC COMMON STOCK USD.01		149,028.06	0.040%	98.900%
256	NEWS CORP CLASS A COMMON STOCK USD.01		146,763.04	0.039%	98.939%
257	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		146,511.04	0.039%	98.978%
258	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		142,545.26	0.038%	99.016%
259	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		142,330.02	0.038%	99.054%
260	SKECHERS USA INC CL A COMMON STOCK USD.001		140,639.52	0.038%	99.092%
261	SYNCHRONY FINANCIAL COMMON STOCK USD.001		140,429.10	0.038%	99.129%
262	TWITTER INC COMMON STOCK USD.000005		138,855.08	0.037%	99.167%
263	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		138,513.18	0.037%	99.204%
264	ORBITAL ATK INC COMMON STOCK USD.01		137,848.41	0.037%	99.241%
265	HYATT HOTELS CORP CL A COMMON STOCK USD.01		137,100.08	0.037%	99.277%
266	RICE ENERGY INC COMMON STOCK USD.01		130,410.00	0.035%	99.312%
267	ONEOK INC COMMON STOCK USD.01		127,914.39	0.034%	99.346%
268	LOGMEIN INC COMMON STOCK USD.01		108,460.80	0.029%	99.375%
269	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		108,392.96	0.029%	99.404%
270	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		108,170.80	0.029%	99.433%
271	COMERICA INC COMMON STOCK USD5.0		101,983.86	0.027%	99.460%
272	MICROSEMI CORP COMMON STOCK USD.2		101,403.00	0.027%	99.488%
273	FIRST SOLAR INC COMMON STOCK USD.001		99,827.22	0.027%	99.514%
274	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		95,386.50	0.026%	99.540%
275	COTY INC CL A COMMON STOCK USD.01		93,940.00	0.025%	99.565%
276	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		92,982.60	0.025%	99.590%
277	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		89,259.40	0.024%	99.614%
278	BIO RAD LABORATORIES A COMMON STOCK USD.0001		88,135.79	0.024%	99.637%
279	NEWS CORP CLASS B COMMON STOCK		87,083.50	0.023%	99.661%
280	INC RESEARCH HOLDINGS INC A COMMON STOCK USD.01		80,010.00	0.021%	99.682%
281	REALOGY HOLDINGS CORP COMMON STOCK USD.01		77,656.66	0.021%	99.703%
282	ANTERO RESOURCES CORP COMMON STOCK USD.01		76,203.20	0.020%	99.723%
283	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		73,499.50	0.020%	99.743%
284	VISTRA ENERGY CORP COMMON STOCK		70,781.04	0.019%	99.762%
285	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		70,023.52	0.019%	99.780%
286	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		65,867.78	0.018%	99.798%
287	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001		59,357.76	0.016%	99.814%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>373,912,937.73</b>		<b>100.000%</b>
288	CENTENNIAL RESOURCE DEVELO A COMMON STOCK USD.0001		56,347.00	0.015%	99.829%
289	SEABOARD CORP COMMON STOCK USD1.0		52,801.44	0.014%	99.843%
290	BANK OF THE OZARKS COMMON STOCK USD.01		51,654.96	0.014%	99.857%
291	LIONS GATE ENTERTAINMENT B COMMON STOCK		49,539.06	0.013%	99.870%
292	RSP PERMIAN INC COMMON STOCK USD.01		48,174.00	0.013%	99.883%
293	MURPHY OIL CORP COMMON STOCK USD1.0		48,150.00	0.013%	99.896%
294	CARDINAL HEALTH INC COMMON STOCK		47,848.70	0.013%	99.909%
295	TRINITY INDUSTRIES INC COMMON STOCK USD.01		47,576.76	0.013%	99.921%
296	ENVISION HEALTHCARE CORP COMMON STOCK		43,239.00	0.012%	99.933%
297	CYPRESS SEMICONDUCTOR CORP COMMON STOCK USD.01		33,306.00	0.009%	99.942%
298	USG CORP COMMON STOCK USD.1		30,828.34	0.008%	99.950%
299	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		27,314.10	0.007%	99.957%
300	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		19,474.00	0.005%	99.963%
301	FNB CORP COMMON STOCK USD.01		18,886.00	0.005%	99.968%
302	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		18,528.18	0.005%	99.973%
303	HOWARD HUGHES CORP/THE COMMON STOCK		18,506.35	0.005%	99.978%
304	LIBERTY BROADBAND A COMMON STOCK USD.01		17,242.00	0.005%	99.982%
305	LIBERTY MEDIA CORP BRAVES C TRACKING STK		16,290.90	0.004%	99.987%
306	SNAP ON INC COMMON STOCK USD1.0		12,780.18	0.003%	99.990%
307	LIONS GATE ENTERTAINMENT A COMMON STOCK NPV		11,433.88	0.003%	99.993%
308	CBS CORP CLASS A VOTING COMMON STOCK USD.001		11,366.00	0.003%	99.996%
309	LENNAR CORP B SHS COMMON STOCK USD.1		9,590.00	0.003%	99.999%
310	LIBERTY MEDIA CORP BRAVES A TRACKING STK		5,024.72	0.001%	100.000%
<b>Total</b>			<b>373,912,937.73</b>		<b>100.00%</b>