

# U.S. Large Company Portfolio

As of March 31, 2017 (Updated Monthly)

Source: State Street

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC COMMON STOCK USD.00001	3.717%	3.717%
2	MICROSOFT CORP COMMON STOCK USD.00000625	2.510%	6.227%
3	AMAZON.COM INC COMMON STOCK USD.01	1.732%	7.959%
4	EXXON MOBIL CORP COMMON STOCK	1.677%	9.636%
5	JOHNSON + JOHNSON COMMON STOCK USD1.0	1.667%	11.303%
6	FACEBOOK INC A COMMON STOCK USD.000006	1.650%	12.953%
7	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1.561%	14.514%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1.547%	16.062%
9	GENERAL ELECTRIC CO COMMON STOCK USD.06	1.282%	17.344%
10	AT+T INC COMMON STOCK USD1.0	1.259%	18.603%
11	ALPHABET INC CL A COMMON STOCK USD.001	1.242%	19.845%
12	WELLS FARGO + CO COMMON STOCK USD1.666	1.236%	21.081%
13	ALPHABET INC CL C COMMON STOCK USD.001	1.209%	22.290%
14	BANK OF AMERICA CORP COMMON STOCK USD.01	1.166%	23.456%
15	PROCTER + GAMBLE CO/THE COMMON STOCK	1.133%	24.589%
16	PFIZER INC COMMON STOCK USD.05	1.004%	25.593%
17	CHEVRON CORP COMMON STOCK USD.75	1.002%	26.595%
18	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.980%	27.575%
19	HOME DEPOT INC COMMON STOCK USD.05	0.882%	28.457%
20	COMCAST CORP CLASS A COMMON STOCK USD.01	0.877%	29.334%
21	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.863%	30.197%
22	MERCK + CO. INC. COMMON STOCK USD.5	0.860%	31.057%
23	INTEL CORP COMMON STOCK USD.001	0.841%	31.898%
24	CISCO SYSTEMS INC COMMON STOCK USD.001	0.834%	32.732%
25	CITIGROUP INC COMMON STOCK USD.01	0.817%	33.549%
26	WALT DISNEY CO/THE COMMON STOCK USD.01	0.814%	34.363%
27	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.814%	35.177%
28	COCA COLA CO/THE COMMON STOCK USD.25	0.809%	35.987%
29	PEPSICO INC COMMON STOCK USD.017	0.788%	36.775%
30	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.770%	37.545%
31	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.738%	38.283%
32	ALTRIA GROUP INC COMMON STOCK USD.333	0.683%	38.965%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	ORACLE CORP COMMON STOCK USD.01	0.660%	39.625%
34	AMGEN INC COMMON STOCK USD.0001	0.596%	40.221%
35	3M CO COMMON STOCK USD.01	0.563%	40.784%
36	MEDTRONIC PLC COMMON STOCK USD.1	0.544%	41.328%
37	SCHLUMBERGER LTD COMMON STOCK USD.01	0.537%	41.865%
38	WAL MART STORES INC COMMON STOCK USD.1	0.535%	42.401%
39	MCDONALD S CORP COMMON STOCK USD.01	0.524%	42.924%
40	MASTERCARD INC A COMMON STOCK USD.0001	0.523%	43.447%
41	ABBVIE INC COMMON STOCK USD.01	0.512%	43.959%
42	BOEING CO/THE COMMON STOCK USD5.0	0.497%	44.456%
43	CELGENE CORP COMMON STOCK USD.01	0.477%	44.933%
44	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.469%	45.402%
45	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.449%	45.851%
46	GILEAD SCIENCES INC COMMON STOCK USD.001	0.438%	46.288%
47	BROADCOM LTD COMMON STOCK	0.433%	46.721%
48	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.432%	47.153%
49	UNION PACIFIC CORP COMMON STOCK USD2.5	0.425%	47.578%
50	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.420%	47.997%
51	STARBUCKS CORP COMMON STOCK USD.001	0.419%	48.417%
52	QUALCOMM INC COMMON STOCK USD.0001	0.417%	48.834%
53	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.415%	49.249%
54	US BANCORP COMMON STOCK USD.01	0.405%	49.654%
55	ELI LILLY + CO COMMON STOCK	0.403%	50.056%
56	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.397%	50.453%
57	CVS HEALTH CORP COMMON STOCK USD.01	0.397%	50.850%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.395%	51.245%
59	ABBOTT LABORATORIES COMMON STOCK	0.378%	51.623%
60	TIME WARNER INC COMMON STOCK USD.01	0.373%	51.996%
61	ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.368%	52.363%
62	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	0.364%	52.728%
63	NIKE INC CL B COMMON STOCK USD1.0	0.364%	53.091%
64	COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.363%	53.454%
65	LOWE S COS INC COMMON STOCK USD.5	0.350%	53.805%
66	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.350%	54.155%
67	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.350%	54.505%
68	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.347%	54.852%
69	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.342%	55.194%
70	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	0.329%	55.523%
71	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.324%	55.847%
72	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.319%	56.166%
73	ADOBE SYSTEMS INC COMMON STOCK USD.0001	0.319%	56.485%
74	NVIDIA CORP COMMON STOCK USD.001	0.316%	56.801%
75	NETFLIX INC COMMON STOCK USD.001	0.313%	57.114%
76	CHUBB LTD COMMON STOCK	0.312%	57.426%
77	CONOCOPHILLIPS COMMON STOCK USD.01	0.304%	57.730%
78	MORGAN STANLEY COMMON STOCK USD.01	0.304%	58.034%
79	NEXTERA ENERGY INC COMMON STOCK USD.01	0.296%	58.330%
80	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.295%	58.625%
81	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.295%	58.920%
82	BIOGEN INC COMMON STOCK USD.0005	0.291%	59.211%

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83	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.288%	59.499%
84	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.286%	59.785%
85	METLIFE INC COMMON STOCK USD.01	0.283%	60.068%
86	DUKE ENERGY CORP COMMON STOCK USD.001	0.282%	60.350%
87	EOG RESOURCES INC COMMON STOCK USD.01	0.277%	60.627%
88	SIMON PROPERTY GROUP INC REIT USD.0001	0.271%	60.898%
89	CATERPILLAR INC COMMON STOCK USD1.0	0.268%	61.165%
90	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.267%	61.432%
91	SALESFORCE.COM INC COMMON STOCK USD.001	0.266%	61.698%
92	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	0.263%	61.961%
93	DANAHER CORP COMMON STOCK USD.01	0.257%	62.218%
94	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.256%	62.474%
95	AMERICAN TOWER CORP REIT USD.01	0.255%	62.730%
96	TJX COMPANIES INC COMMON STOCK USD1.0	0.254%	62.983%
97	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	0.245%	63.228%
98	MONSANTO CO COMMON STOCK USD.01	0.244%	63.472%
99	SOUTHERN CO/THE COMMON STOCK USD5.0	0.244%	63.716%
100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.242%	63.959%
101	DOMINION RESOURCES INC/VA COMMON STOCK	0.241%	64.200%
102	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.239%	64.439%
103	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.239%	64.677%
104	GENERAL MOTORS CO COMMON STOCK USD.01	0.238%	64.916%
105	FEDEX CORP COMMON STOCK USD.1	0.237%	65.152%
106	KIMBERLY CLARK CORP COMMON STOCK USD1.25	0.232%	65.384%
107	BLACKROCK INC COMMON STOCK USD.01	0.231%	65.615%
108	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.227%	65.841%
109	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.227%	66.068%
110	FORD MOTOR CO COMMON STOCK USD.01	0.225%	66.293%
111	AETNA INC COMMON STOCK USD.01	0.222%	66.515%
112	RAYTHEON COMPANY COMMON STOCK USD.01	0.220%	66.735%
113	ANTHEM INC COMMON STOCK USD.01	0.216%	66.951%
114	CSX CORP COMMON STOCK USD1.0	0.213%	67.164%
115	HALLIBURTON CO COMMON STOCK USD2.5	0.211%	67.375%
116	APPLIED MATERIALS INC COMMON STOCK USD.01	0.207%	67.582%
117	KINDER MORGAN INC COMMON STOCK USD.01	0.206%	67.788%
118	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.205%	67.994%
119	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.205%	68.198%
120	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.204%	68.402%
121	YAHOO INC COMMON STOCK USD.001	0.201%	68.603%
122	STRYKER CORP COMMON STOCK USD.1	0.200%	68.803%
123	CME GROUP INC COMMON STOCK USD.01	0.200%	69.003%
124	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.197%	69.200%
125	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.196%	69.396%
126	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.194%	69.590%
127	BECTON DICKINSON AND CO COMMON STOCK USD1.0	0.193%	69.783%
128	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.191%	69.974%
129	MARSH + MCLENNAN COS COMMON STOCK USD1.0	0.188%	70.162%
130	CIGNA CORP COMMON STOCK USD.25	0.186%	70.348%
131	BB+T CORP COMMON STOCK USD5.0	0.178%	70.527%
132	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.178%	70.705%

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133	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.176%	70.880%
134	PHILLIPS 66 COMMON STOCK	0.173%	71.053%
135	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.172%	71.225%
136	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.171%	71.395%
137	GENERAL MILLS INC COMMON STOCK USD.1	0.169%	71.564%
138	CROWN CASTLE INTL CORP REIT USD.01	0.168%	71.733%
139	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.168%	71.901%
140	EBAY INC COMMON STOCK USD.001	0.168%	72.069%
141	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.167%	72.236%
142	PRAXAIR INC COMMON STOCK USD.01	0.167%	72.403%
143	TRAVELERS COS INC/THE COMMON STOCK	0.167%	72.570%
144	P G + E CORP COMMON STOCK	0.166%	72.736%
145	S+P GLOBAL INC COMMON STOCK USD1.0	0.166%	72.902%
146	DELTA AIR LINES INC COMMON STOCK USD.0001	0.165%	73.067%
147	EATON CORP PLC COMMON STOCK USD.01	0.164%	73.231%
148	EXELON CORP COMMON STOCK	0.164%	73.395%
149	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.164%	73.559%
150	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	0.163%	73.722%
151	ECOLAB INC COMMON STOCK USD1.0	0.163%	73.885%
152	PUBLIC STORAGE REIT USD.1	0.161%	74.046%
153	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.160%	74.206%
154	DEERE + CO COMMON STOCK USD1.0	0.158%	74.364%
155	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.156%	74.520%
156	MCKESSON CORP COMMON STOCK USD.01	0.155%	74.675%
157	EQUINIX INC REIT USD.001	0.154%	74.828%
158	AON PLC COMMON STOCK USD.01	0.153%	74.981%
159	HUMANA INC COMMON STOCK USD.166	0.152%	75.134%
160	TARGET CORP COMMON STOCK USD.0833	0.151%	75.284%
161	HP INC COMMON STOCK USD.01	0.150%	75.434%
162	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	0.148%	75.582%
163	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.148%	75.730%
164	VALERO ENERGY CORP COMMON STOCK USD.01	0.147%	75.878%
165	ANALOG DEVICES INC COMMON STOCK USD.167	0.147%	76.024%
166	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.146%	76.171%
167	ALLSTATE CORP COMMON STOCK USD.01	0.146%	76.317%
168	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.146%	76.463%
169	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.146%	76.609%
170	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	0.146%	76.754%
171	AFLAC INC COMMON STOCK USD.1	0.144%	76.898%
172	STATE STREET CORP COMMON STOCK USD1.0	0.141%	77.039%
173	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.139%	77.178%
174	INTUIT INC COMMON STOCK USD.01	0.139%	77.317%
175	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.138%	77.456%
176	ELECTRONIC ARTS INC COMMON STOCK USD.01	0.136%	77.592%
177	SEMPRA ENERGY COMMON STOCK	0.136%	77.728%
178	PROLOGIS INC REIT USD.01	0.135%	77.864%
179	KROGER CO COMMON STOCK USD1.0	0.135%	77.998%
180	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.134%	78.132%
181	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.134%	78.266%
182	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.134%	78.400%

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183	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.134%	78.533%
184	MARATHON PETROLEUM CORP COMMON STOCK	0.132%	78.665%
185	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.131%	78.796%
186	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.131%	78.927%
187	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	0.130%	79.058%
188	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.129%	79.187%
189	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.129%	79.316%
190	ZOETIS INC COMMON STOCK USD.01	0.129%	79.445%
191	ROSS STORES INC COMMON STOCK USD.01	0.127%	79.572%
192	EDISON INTERNATIONAL COMMON STOCK	0.127%	79.700%
193	CARDINAL HEALTH INC COMMON STOCK	0.127%	79.827%
194	SYSCO CORP COMMON STOCK USD1.0	0.127%	79.954%
195	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.127%	80.081%
196	WELLTOWER INC REIT USD1.0	0.127%	80.207%
197	HCA HOLDINGS INC COMMON STOCK USD.01	0.126%	80.333%
198	PPL CORP COMMON STOCK USD.01	0.126%	80.459%
199	WEYERHAEUSER CO REIT USD1.25	0.125%	80.584%
200	BAKER HUGHES INC COMMON STOCK USD1.0	0.125%	80.709%
201	AVALONBAY COMMUNITIES INC REIT USD.01	0.125%	80.834%
202	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.125%	80.959%
203	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	0.125%	81.083%
204	CORNING INC COMMON STOCK USD.5	0.124%	81.207%
205	ILLUMINA INC COMMON STOCK USD.01	0.123%	81.330%
206	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.122%	81.453%
207	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.122%	81.574%
208	FISERV INC COMMON STOCK USD.01	0.121%	81.696%
209	WILLIAMS COS INC COMMON STOCK USD1.0	0.121%	81.817%
210	CARNIVAL CORP COMMON STOCK USD.01	0.121%	81.938%
211	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.118%	82.055%
212	M + T BANK CORP COMMON STOCK USD.5	0.118%	82.173%
213	INCYTE CORP COMMON STOCK USD.001	0.116%	82.290%
214	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.116%	82.406%
215	PACCAR INC COMMON STOCK USD1.0	0.116%	82.522%
216	CUMMINS INC COMMON STOCK USD2.5	0.116%	82.638%
217	VENTAS INC REIT USD.25	0.114%	82.752%
218	EQUITY RESIDENTIAL REIT USD.01	0.113%	82.865%
219	PROGRESSIVE CORP COMMON STOCK USD1.0	0.113%	82.977%
220	NEWELL BRANDS INC COMMON STOCK USD1.0	0.112%	83.089%
221	XCEL ENERGY INC COMMON STOCK USD2.5	0.112%	83.201%
222	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	0.110%	83.311%
223	AMPHENOL CORP CL A COMMON STOCK USD.001	0.109%	83.419%
224	DEVON ENERGY CORP COMMON STOCK USD.1	0.108%	83.528%
225	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	0.107%	83.635%
226	YUM BRANDS INC COMMON STOCK	0.106%	83.741%
227	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.105%	83.847%
228	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.105%	83.952%
229	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.104%	84.056%
230	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.104%	84.160%
231	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.103%	84.263%
232	LAM RESEARCH CORP COMMON STOCK USD.001	0.103%	84.366%

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233	AUTOZONE INC COMMON STOCK USD.01	0.101%	84.467%
234	BOSTON PROPERTIES INC REIT USD.01	0.101%	84.568%
235	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.100%	84.668%
236	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.100%	84.768%
237	OMNICOM GROUP COMMON STOCK USD.15	0.099%	84.867%
238	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.099%	84.966%
239	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.099%	85.065%
240	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.099%	85.164%
241	APACHE CORP COMMON STOCK USD.625	0.096%	85.259%
242	WEC ENERGY GROUP INC COMMON STOCK USD.01	0.095%	85.354%
243	NUCOR CORP COMMON STOCK USD.4	0.094%	85.449%
244	KEYCORP COMMON STOCK USD1.0	0.094%	85.543%
245	CONCHO RESOURCES INC COMMON STOCK USD.001	0.094%	85.637%
246	FIFTH THIRD BANCORP COMMON STOCK	0.094%	85.731%
247	SYMANTEC CORP COMMON STOCK USD.01	0.093%	85.824%
248	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.093%	85.918%
249	PAYCHEX INC COMMON STOCK USD.01	0.093%	86.010%
250	MOODY S CORP COMMON STOCK USD.01	0.092%	86.102%
251	NORTHERN TRUST CORP COMMON STOCK USD1.667	0.092%	86.194%
252	DOLLAR TREE INC COMMON STOCK USD.01	0.092%	86.286%
253	MONSTER BEVERAGE CORP COMMON STOCK	0.092%	86.378%
254	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.091%	86.469%
255	KELLOGG CO COMMON STOCK USD.25	0.091%	86.560%
256	DTE ENERGY COMPANY COMMON STOCK	0.090%	86.650%
257	VF CORP COMMON STOCK	0.089%	86.740%
258	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.089%	86.829%
259	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.089%	86.918%
260	FORTIVE CORP COMMON STOCK USD.01	0.089%	87.007%
261	CR BARD INC COMMON STOCK USD.25	0.088%	87.096%
262	MYLAN NV COMMON STOCK EUR.01	0.088%	87.184%
263	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.088%	87.272%
264	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.088%	87.359%
265	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.087%	87.447%
266	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.087%	87.534%
267	NEWMONT MINING CORP COMMON STOCK USD1.6	0.087%	87.620%
268	TYSON FOODS INC CL A COMMON STOCK USD.1	0.087%	87.707%
269	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.087%	87.794%
270	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.087%	87.881%
271	CERNER CORP COMMON STOCK USD.01	0.085%	87.966%
272	CLOROX COMPANY COMMON STOCK USD1.0	0.085%	88.051%
273	VORNADO REALTY TRUST REIT USD.04	0.085%	88.136%
274	DIGITAL REALTY TRUST INC REIT USD.01	0.084%	88.220%
275	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.084%	88.303%
276	AUTODESK INC COMMON STOCK USD.01	0.084%	88.387%
277	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.083%	88.470%
278	ULTA BEAUTY INC COMMON STOCK USD.01	0.083%	88.553%
279	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.082%	88.635%
280	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	0.082%	88.718%
281	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.082%	88.800%
282	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.082%	88.881%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.082%	88.963%
284	EQUIFAX INC COMMON STOCK USD1.25	0.081%	89.044%
285	VIACOM INC CLASS B COMMON STOCK USD.001	0.080%	89.124%
286	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.080%	89.205%
287	REALTY INCOME CORP REIT USD1.0	0.080%	89.284%
288	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.079%	89.363%
289	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	0.079%	89.442%
290	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.077%	89.519%
291	RED HAT INC COMMON STOCK USD.0001	0.076%	89.595%
292	HERSHEY CO/THE COMMON STOCK USD1.0	0.076%	89.671%
293	JM SMUCKER CO/THE COMMON STOCK	0.075%	89.746%
294	EXPEDIA INC COMMON STOCK USD.001	0.075%	89.822%
295	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.075%	89.897%
296	ESSEX PROPERTY TRUST INC REIT USD.0001	0.075%	89.972%
297	TECHNIPFMC PLC COMMON STOCK USD1.0	0.075%	90.047%
298	NOBLE ENERGY INC COMMON STOCK USD.01	0.074%	90.121%
299	FASTENAL CO COMMON STOCK USD.01	0.074%	90.195%
300	KLA TENCOR CORP COMMON STOCK USD.001	0.074%	90.269%
301	LINCOLN NATIONAL CORP COMMON STOCK	0.073%	90.341%
302	HCP INC REIT USD1.0	0.073%	90.414%
303	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.072%	90.486%
304	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.072%	90.558%
305	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.072%	90.630%
306	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.072%	90.701%
307	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.072%	90.773%
308	XILINX INC COMMON STOCK USD.01	0.071%	90.844%
309	DISH NETWORK CORP A COMMON STOCK USD.01	0.071%	90.916%
310	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.071%	90.987%
311	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.071%	91.057%
312	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.070%	91.127%
313	FIRSTENERGY CORP COMMON STOCK USD.1	0.070%	91.197%
314	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.069%	91.266%
315	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.069%	91.335%
316	HARRIS CORP COMMON STOCK USD1.	0.069%	91.404%
317	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	0.069%	91.472%
318	GENUINE PARTS CO COMMON STOCK USD1.0	0.068%	91.541%
319	ENTERGY CORP COMMON STOCK USD.01	0.068%	91.608%
320	HOST HOTELS + RESORTS INC REIT USD.01	0.068%	91.676%
321	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.068%	91.744%
322	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.067%	91.811%
323	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	0.067%	91.878%
324	GGP INC REIT USD.01	0.067%	91.945%
325	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.067%	92.012%
326	MARATHON OIL CORP COMMON STOCK USD1.0	0.067%	92.079%
327	HENRY SCHEIN INC COMMON STOCK USD.01	0.067%	92.145%
328	BEST BUY CO INC COMMON STOCK USD.1	0.065%	92.210%
329	AMEREN CORPORATION COMMON STOCK USD.01	0.065%	92.275%
330	CITRIX SYSTEMS INC COMMON STOCK USD.001	0.065%	92.340%
331	HESS CORP COMMON STOCK USD1.0	0.064%	92.404%
332	BALL CORP COMMON STOCK	0.064%	92.468%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	CENTURYLINK INC COMMON STOCK USD1.0	0.064%	92.532%
334	WESTROCK CO COMMON STOCK	0.064%	92.596%
335	TEXTRON INC COMMON STOCK USD.125	0.064%	92.660%
336	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.064%	92.724%
337	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	0.064%	92.788%
338	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.063%	92.851%
339	LOEWS CORP COMMON STOCK USD.01	0.063%	92.914%
340	WHIRLPOOL CORP COMMON STOCK USD1.0	0.063%	92.977%
341	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	0.063%	93.041%
342	VERISK ANALYTICS INC COMMON STOCK USD.001	0.062%	93.103%
343	WATERS CORP COMMON STOCK USD.01	0.062%	93.165%
344	WW GRAINGER INC COMMON STOCK USD.5	0.062%	93.226%
345	AMETEK INC COMMON STOCK USD.01	0.062%	93.288%
346	INVESCO LTD COMMON STOCK USD.2	0.061%	93.349%
347	CMS ENERGY CORP COMMON STOCK USD.01	0.061%	93.411%
348	DOVER CORP COMMON STOCK USD1.0	0.061%	93.472%
349	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.061%	93.533%
350	GLOBAL PAYMENTS INC COMMON STOCK	0.061%	93.594%
351	CENTENE CORP COMMON STOCK USD.001	0.060%	93.654%
352	COMERICA INC COMMON STOCK USD5.0	0.060%	93.714%
353	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.059%	93.772%
354	ALBEMARLE CORP COMMON STOCK USD.01	0.059%	93.831%
355	CENTERPOINT ENERGY INC COMMON STOCK USD.01	0.059%	93.889%
356	HOLOGIC INC COMMON STOCK USD.01	0.058%	93.948%
357	MID AMERICA APARTMENT COMM REIT USD.01	0.058%	94.005%
358	ARCONIC INC COMMON STOCK	0.058%	94.063%
359	ONEOK INC COMMON STOCK USD.01	0.057%	94.120%
360	COACH INC COMMON STOCK USD.01	0.057%	94.177%
361	CABOT OIL + GAS CORP COMMON STOCK USD.1	0.056%	94.233%
362	NETAPP INC COMMON STOCK USD.001	0.056%	94.289%
363	DR HORTON INC COMMON STOCK USD.01	0.056%	94.345%
364	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.056%	94.401%
365	L BRANDS INC COMMON STOCK USD.5	0.056%	94.457%
366	ADVANCED MICRO DEVICES COMMON STOCK USD.01	0.056%	94.512%
367	CIMAREX ENERGY CO COMMON STOCK USD.01	0.055%	94.568%
368	MCCORMICK + CO NON VTG SHRS COMMON STOCK	0.055%	94.623%
369	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.055%	94.678%
370	CAMPBELL SOUP CO COMMON STOCK USD.0375	0.055%	94.733%
371	HASBRO INC COMMON STOCK USD.5	0.054%	94.787%
372	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.054%	94.842%
373	CARMAX INC COMMON STOCK USD.5	0.054%	94.896%
374	MASCO CORP COMMON STOCK USD1.0	0.054%	94.950%
375	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.054%	95.004%
376	SYNOPSIS INC COMMON STOCK USD.01	0.054%	95.057%
377	CINTAS CORP COMMON STOCK	0.053%	95.111%
378	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.053%	95.164%
379	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.053%	95.218%
380	HARLEY DAVIDSON INC COMMON STOCK USD.01	0.053%	95.271%
381	UNUM GROUP COMMON STOCK USD.1	0.053%	95.324%
382	XL GROUP LTD COMMON STOCK	0.053%	95.376%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	SL GREEN REALTY CORP REIT USD.01	0.053%	95.429%
384	DAVITA INC COMMON STOCK USD.001	0.053%	95.482%
385	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.053%	95.534%
386	UNITED RENTALS INC COMMON STOCK USD.01	0.052%	95.586%
387	PENTAIR PLC COMMON STOCK USD.01	0.052%	95.638%
388	EQT CORP COMMON STOCK	0.052%	95.690%
389	CBRE GROUP INC A COMMON STOCK USD.01	0.052%	95.741%
390	LENNAR CORP A COMMON STOCK USD.1	0.051%	95.793%
391	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.051%	95.844%
392	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	0.051%	95.895%
393	DARDEN RESTAURANTS INC COMMON STOCK	0.051%	95.946%
394	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.051%	95.997%
395	MOSAIC CO/THE COMMON STOCK USD.01	0.050%	96.047%
396	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.050%	96.097%
397	TIFFANY + CO COMMON STOCK USD.01	0.050%	96.146%
398	CA INC COMMON STOCK USD.1	0.049%	96.196%
399	WESTERN UNION CO COMMON STOCK USD.01	0.049%	96.245%
400	FOOT LOCKER INC COMMON STOCK USD.01	0.049%	96.293%
401	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.049%	96.342%
402	COOPER COS INC/THE COMMON STOCK USD.1	0.049%	96.390%
403	SNAP ON INC COMMON STOCK USD1.0	0.048%	96.439%
404	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.048%	96.487%
405	FEDERAL REALTY INVS TRUST REIT USD.01	0.048%	96.535%
406	UDR INC REIT USD.01	0.048%	96.583%
407	REGENCY CENTERS CORP REIT USD.01	0.048%	96.631%
408	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.047%	96.678%
409	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.047%	96.726%
410	KIMCO REALTY CORP REIT USD.01	0.047%	96.773%
411	WHOLE FOODS MARKET INC COMMON STOCK	0.047%	96.820%
412	PERRIGO CO PLC COMMON STOCK EUR.001	0.047%	96.866%
413	EXTRA SPACE STORAGE INC REIT USD.01	0.046%	96.913%
414	TESORO CORP COMMON STOCK USD.167	0.046%	96.959%
415	HORMEL FOODS CORP COMMON STOCK USD.01465	0.046%	97.005%
416	PINNACLE WEST CAPITAL COMMON STOCK	0.046%	97.052%
417	SCANA CORP COMMON STOCK	0.046%	97.098%
418	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	0.046%	97.144%
419	F5 NETWORKS INC COMMON STOCK	0.045%	97.189%
420	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.045%	97.235%
421	FMC CORP COMMON STOCK USD.1	0.045%	97.280%
422	MACY S INC COMMON STOCK USD.01	0.045%	97.325%
423	ALLIANT ENERGY CORP COMMON STOCK USD.01	0.045%	97.370%
424	XYLEM INC COMMON STOCK	0.045%	97.414%
425	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.045%	97.459%
426	LKQ CORP COMMON STOCK USD.01	0.045%	97.504%
427	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.044%	97.548%
428	WYNN RESORTS LTD COMMON STOCK USD.01	0.044%	97.592%
429	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.044%	97.637%
430	ACUIITY BRANDS INC COMMON STOCK USD.01	0.044%	97.681%
431	IRON MOUNTAIN INC REIT USD.01	0.044%	97.724%
432	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.043%	97.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	MATTEL INC COMMON STOCK USD1.0	0.043%	97.811%
434	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.043%	97.854%
435	QORVO INC COMMON STOCK USD.0001	0.043%	97.896%
436	COTY INC CL A COMMON STOCK USD.01	0.043%	97.939%
437	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0	0.043%	97.981%
438	ZIONS BANCORPORATION COMMON STOCK	0.042%	98.023%
439	TORCHMARK CORP COMMON STOCK USD1.0	0.041%	98.064%
440	SEALED AIR CORP COMMON STOCK USD.1	0.041%	98.106%
441	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.041%	98.147%
442	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	0.041%	98.187%
443	BORGWARNER INC COMMON STOCK USD.01	0.041%	98.228%
444	PVH CORP COMMON STOCK USD1.0	0.040%	98.268%
445	NASDAQ INC COMMON STOCK USD.01	0.040%	98.308%
446	HANESBRANDS INC COMMON STOCK USD.01	0.039%	98.347%
447	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.039%	98.386%
448	MACERICH CO/THE REIT USD.01	0.039%	98.425%
449	VERISIGN INC COMMON STOCK USD.001	0.038%	98.463%
450	NISOURCE INC COMMON STOCK USD.01	0.037%	98.500%
451	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.037%	98.537%
452	CBOE HOLDINGS INC COMMON STOCK	0.036%	98.574%
453	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.036%	98.610%
454	HELMERICH + PAYNE COMMON STOCK USD.1	0.036%	98.646%
455	AES CORP COMMON STOCK USD.01	0.036%	98.682%
456	FLUOR CORP COMMON STOCK USD.01	0.036%	98.717%
457	ALLEGION PLC COMMON STOCK USD.01	0.035%	98.753%
458	ENVISION HEALTHCARE CORP COMMON STOCK	0.035%	98.788%
459	AVERY DENNISON CORP COMMON STOCK USD1.0	0.035%	98.823%
460	KOHL'S CORP COMMON STOCK USD.01	0.035%	98.858%
461	STERICYCLE INC COMMON STOCK USD.01	0.034%	98.892%
462	APARTMENT INVT + MGMT CO A REIT USD.01	0.034%	98.926%
463	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.033%	98.959%
464	LEGGETT + PLATT INC COMMON STOCK USD.01	0.033%	98.992%
465	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.033%	99.025%
466	PULTEGROUP INC COMMON STOCK USD.01	0.033%	99.057%
467	PERKINELMER INC COMMON STOCK USD1.0	0.031%	99.089%
468	ROBERT HALF INTL INC COMMON STOCK USD.001	0.031%	99.120%
469	FLOWSERVE CORP COMMON STOCK USD1.25	0.031%	99.151%
470	XEROX CORP COMMON STOCK USD1.0	0.030%	99.181%
471	MICHAEL KORS HOLDINGS LTD COMMON STOCK	0.030%	99.211%
472	BED BATH + BEYOND INC COMMON STOCK USD.01	0.030%	99.241%
473	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.030%	99.271%
474	NRG ENERGY INC COMMON STOCK USD.01	0.029%	99.300%
475	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.029%	99.329%
476	GARMIN LTD COMMON STOCK CHF10.0	0.029%	99.358%
477	STAPLES INC COMMON STOCK USD.0006	0.028%	99.386%
478	QUANTA SERVICES INC COMMON STOCK USD.00001	0.028%	99.413%
479	TEGNA INC COMMON STOCK USD1.0	0.027%	99.441%
480	ASSURANT INC COMMON STOCK USD.01	0.027%	99.467%
481	RANGE RESOURCES CORP COMMON STOCK USD.01	0.027%	99.494%
482	NORDSTROM INC COMMON STOCK	0.027%	99.521%

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483	GAP INC/THE COMMON STOCK USD.05	0.026%	99.547%
484	FLIR SYSTEMS INC COMMON STOCK USD.01	0.025%	99.572%
485	NEWS CORP CLASS A COMMON STOCK USD.01	0.025%	99.596%
486	TRIPADVISOR INC COMMON STOCK USD.001	0.024%	99.620%
487	TRANSOCEAN LTD COMMON STOCK CHF.1	0.024%	99.644%
488	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.024%	99.668%
489	H+R BLOCK INC COMMON STOCK	0.024%	99.692%
490	MALLINCKRODT PLC COMMON STOCK USD.2	0.024%	99.716%
491	MURPHY OIL CORP COMMON STOCK USD1.0	0.023%	99.739%
492	RALPH LAUREN CORP COMMON STOCK USD.01	0.023%	99.761%
493	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.022%	99.783%
494	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.022%	99.805%
495	CSRA INC COMMON STOCK USD.001	0.021%	99.826%
496	NAVIENT CORP COMMON STOCK USD.01	0.020%	99.847%
497	TERADATA CORP COMMON STOCK USD.01	0.020%	99.867%
498	RYDER SYSTEM INC COMMON STOCK USD.5	0.020%	99.888%
499	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.020%	99.907%
500	DUN + BRADSTREET CORP COMMON STOCK USD.01	0.020%	99.927%
501	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	0.018%	99.945%
502	PATTERSON COS INC COMMON STOCK USD.01	0.018%	99.963%
503	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.017%	99.979%
504	AUTONATION INC COMMON STOCK USD.01	0.013%	99.992%
505	NEWS CORP CLASS B COMMON STOCK	0.008%	100.000%