

# U.S. Large Company Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC COMMON STOCK USD.00001	4.044%	4.044%
2	MICROSOFT CORP COMMON STOCK USD.00000625	2.730%	6.774%
3	FACEBOOK INC A COMMON STOCK USD.000006	1.922%	8.696%
4	AMAZON.COM INC COMMON STOCK USD.01	1.840%	10.536%
5	JOHNSON + JOHNSON COMMON STOCK USD1.0	1.686%	12.223%
6	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1.627%	13.850%
7	EXXON MOBIL CORP COMMON STOCK	1.530%	15.380%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1.527%	16.907%
9	ALPHABET INC CL A COMMON STOCK USD.001	1.345%	18.251%
10	ALPHABET INC CL C COMMON STOCK USD.001	1.326%	19.577%
11	BANK OF AMERICA CORP COMMON STOCK USD.01	1.124%	20.701%
12	PROCTER + GAMBLE CO/THE COMMON STOCK	1.116%	21.818%
13	AT+T INC COMMON STOCK USD1.0	1.089%	22.907%
14	WELLS FARGO + CO COMMON STOCK USD1.666	1.086%	23.993%
15	GENERAL ELECTRIC CO COMMON STOCK USD.06	1.011%	25.004%
16	CHEVRON CORP COMMON STOCK USD.75	0.964%	25.968%
17	PFIZER INC COMMON STOCK USD.05	0.957%	26.926%
18	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.925%	27.851%
19	COMCAST CORP CLASS A COMMON STOCK USD.01	0.909%	28.760%
20	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.906%	29.667%
21	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.904%	30.571%
22	CITIGROUP INC COMMON STOCK USD.01	0.886%	31.456%
23	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.859%	32.315%
24	HOME DEPOT INC COMMON STOCK USD.05	0.847%	33.163%
25	COCA COLA CO/THE COMMON STOCK USD.25	0.828%	33.991%
26	MERCK + CO. INC. COMMON STOCK USD.5	0.826%	34.817%
27	PEPSICO INC COMMON STOCK USD.017	0.782%	35.599%
28	INTEL CORP COMMON STOCK USD.001	0.781%	36.380%
29	CISCO SYSTEMS INC COMMON STOCK USD.001	0.762%	37.142%
30	ORACLE CORP COMMON STOCK USD.01	0.715%	37.857%
31	WALT DISNEY CO/THE COMMON STOCK USD.01	0.696%	38.553%
32	BOEING CO/THE COMMON STOCK USD5.0	0.636%	39.189%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	AMGEN INC COMMON STOCK USD.0001	0.619%	39.808%
34	MCDONALD S CORP COMMON STOCK USD.01	0.617%	40.424%
35	MASTERCARD INC A COMMON STOCK USD.0001	0.591%	41.016%
36	ALTRIA GROUP INC COMMON STOCK USD.333	0.579%	41.595%
37	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.578%	42.173%
38	3M CO COMMON STOCK USD.01	0.577%	42.751%
39	ABBVIE INC COMMON STOCK USD.01	0.567%	43.318%
40	WAL MART STORES INC COMMON STOCK USD.1	0.545%	43.863%
41	MEDTRONIC PLC COMMON STOCK USD.1	0.522%	44.385%
42	GILEAD SCIENCES INC COMMON STOCK USD.001	0.517%	44.902%
43	CELGENE CORP COMMON STOCK USD.01	0.513%	45.415%
44	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.499%	45.914%
45	BROADCOM LTD COMMON STOCK	0.478%	46.392%
46	NVIDIA CORP COMMON STOCK USD.001	0.477%	46.869%
47	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.471%	47.340%
48	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.431%	47.771%
49	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.422%	48.192%
50	ABBOTT LABORATORIES COMMON STOCK	0.418%	48.610%
51	SCHLUMBERGER LTD COMMON STOCK USD.01	0.417%	49.027%
52	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.406%	49.434%
53	UNION PACIFIC CORP COMMON STOCK USD2.5	0.402%	49.836%
54	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.390%	50.226%
55	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.387%	50.613%
56	US BANCORP COMMON STOCK USD.01	0.384%	50.996%
57	ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.383%	51.380%
58	STARBUCKS CORP COMMON STOCK USD.001	0.375%	51.755%
59	ELI LILLY + CO COMMON STOCK	0.373%	52.128%
60	CVS HEALTH CORP COMMON STOCK USD.01	0.372%	52.500%
61	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	0.372%	52.873%
62	TIME WARNER INC COMMON STOCK USD.01	0.371%	53.243%
63	QUALCOMM INC COMMON STOCK USD.0001	0.365%	53.608%
64	ALLERGAN PLC COMMON STOCK USD.0033	0.364%	53.972%
65	ADOBE SYSTEMS INC COMMON STOCK USD.0001	0.363%	54.335%
66	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	0.359%	54.694%
67	NETFLIX INC COMMON STOCK USD.001	0.356%	55.050%
68	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.354%	55.404%
69	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.346%	55.750%
70	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.344%	56.093%
71	NEXTERA ENERGY INC COMMON STOCK USD.01	0.333%	56.426%
72	NIKE INC CL B COMMON STOCK USD1.0	0.331%	56.757%
73	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.329%	57.086%
74	CATERPILLAR INC COMMON STOCK USD1.0	0.327%	57.413%
75	PAYPAL HOLDINGS INC COMMON STOCK USD.0001	0.325%	57.738%
76	COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.325%	58.063%
77	BIOGEN INC COMMON STOCK USD.0005	0.319%	58.382%
78	CHUBB LTD COMMON STOCK	0.312%	58.694%
79	MORGAN STANLEY COMMON STOCK USD.01	0.306%	59.000%
80	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.305%	59.305%
81	SALESFORCE.COM INC COMMON STOCK USD.001	0.301%	59.607%
82	LOWE S COS INC COMMON STOCK USD.5	0.299%	59.906%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.299%	60.205%
84	AMERICAN TOWER CORP REIT USD.01	0.297%	60.502%
85	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.291%	60.793%
86	DUKE ENERGY CORP COMMON STOCK USD.001	0.288%	61.082%
87	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.287%	61.368%
88	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	0.269%	61.638%
89	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.257%	61.894%
90	CONOCOPHILLIPS COMMON STOCK USD.01	0.255%	62.149%
91	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.251%	62.400%
92	FEDEX CORP COMMON STOCK USD.1	0.250%	62.650%
93	RAYTHEON COMPANY COMMON STOCK USD.01	0.250%	62.900%
94	AETNA INC COMMON STOCK USD.01	0.247%	63.147%
95	ANTHEM INC COMMON STOCK USD.01	0.246%	63.393%
96	MONSANTO CO COMMON STOCK USD.01	0.243%	63.636%
97	DANAHER CORP COMMON STOCK USD.01	0.242%	63.877%
98	BLACKROCK INC COMMON STOCK USD.01	0.240%	64.117%
99	METLIFE INC COMMON STOCK USD.01	0.239%	64.356%
100	GENERAL MOTORS CO COMMON STOCK USD.01	0.238%	64.594%
101	DOMINION ENERGY INC COMMON STOCK	0.235%	64.829%
102	SIMON PROPERTY GROUP INC REIT USD.0001	0.232%	65.061%
103	EOG RESOURCES INC COMMON STOCK USD.01	0.231%	65.292%
104	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	0.230%	65.522%
105	APPLIED MATERIALS INC COMMON STOCK USD.01	0.230%	65.752%
106	SOUTHERN CO/THE COMMON STOCK USD5.0	0.228%	65.980%
107	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.227%	66.207%
108	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.226%	66.433%
109	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.225%	66.659%
110	CIGNA CORP COMMON STOCK USD.25	0.221%	66.880%
111	TJX COMPANIES INC COMMON STOCK USD1.0	0.221%	67.100%
112	CSX CORP COMMON STOCK USD1.0	0.220%	67.320%
113	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.216%	67.536%
114	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.216%	67.752%
115	BECTON DICKINSON AND CO COMMON STOCK USD1.0	0.215%	67.967%
116	STRYKER CORP COMMON STOCK USD.1	0.208%	68.175%
117	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.208%	68.383%
118	KIMBERLY CLARK CORP COMMON STOCK USD1.25	0.208%	68.590%
119	CROWN CASTLE INTL CORP REIT USD.01	0.206%	68.796%
120	FORD MOTOR CO COMMON STOCK USD.01	0.205%	69.001%
121	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.203%	69.204%
122	CME GROUP INC COMMON STOCK USD.01	0.203%	69.406%
123	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.198%	69.604%
124	MARSH + MCLENNAN COS COMMON STOCK USD1.0	0.191%	69.795%
125	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.190%	69.984%
126	S+P GLOBAL INC COMMON STOCK USD1.0	0.188%	70.173%
127	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.182%	70.355%
128	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.182%	70.537%
129	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.180%	70.717%
130	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.179%	70.896%
131	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.179%	71.075%
132	ELECTRONIC ARTS INC COMMON STOCK USD.01	0.179%	71.254%

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133	PRAXAIR INC COMMON STOCK USD.01	0.178%	71.432%
134	BB+T CORP COMMON STOCK USD5.0	0.177%	71.609%
135	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.177%	71.786%
136	HUMANA INC COMMON STOCK USD.166	0.176%	71.962%
137	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.176%	72.139%
138	KINDER MORGAN INC COMMON STOCK USD.01	0.176%	72.314%
139	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.175%	72.490%
140	PHILLIPS 66 COMMON STOCK	0.174%	72.664%
141	EQUINIX INC REIT USD.001	0.173%	72.837%
142	AON PLC COMMON STOCK USD.01	0.173%	73.010%
143	EBAY INC COMMON STOCK USD.001	0.172%	73.182%
144	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	0.171%	73.354%
145	P G + E CORP COMMON STOCK	0.170%	73.524%
146	EXELON CORP COMMON STOCK	0.166%	73.690%
147	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.166%	73.856%
148	ECOLAB INC COMMON STOCK USD1.0	0.165%	74.021%
149	DELTA AIR LINES INC COMMON STOCK USD.0001	0.165%	74.186%
150	INTUIT INC COMMON STOCK USD.01	0.163%	74.349%
151	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.163%	74.511%
152	DEERE + CO COMMON STOCK USD1.0	0.162%	74.673%
153	TRAVELERS COS INC/THE COMMON STOCK	0.161%	74.834%
154	HALLIBURTON CO COMMON STOCK USD2.5	0.160%	74.994%
155	PROLOGIS INC REIT USD.01	0.159%	75.153%
156	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.157%	75.311%
157	ALLSTATE CORP COMMON STOCK USD.01	0.156%	75.467%
158	AFLAC INC COMMON STOCK USD.1	0.155%	75.622%
159	STATE STREET CORP COMMON STOCK USD1.0	0.155%	75.777%
160	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.153%	75.930%
161	EATON CORP PLC COMMON STOCK USD.01	0.152%	76.082%
162	HP INC COMMON STOCK USD.01	0.152%	76.234%
163	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.151%	76.384%
164	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	0.150%	76.534%
165	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.149%	76.684%
166	MCKESSON CORP COMMON STOCK USD.01	0.149%	76.833%
167	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.149%	76.982%
168	ZOETIS INC COMMON STOCK USD.01	0.146%	77.128%
169	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.146%	77.273%
170	ANALOG DEVICES INC COMMON STOCK USD.167	0.146%	77.419%
171	PUBLIC STORAGE REIT USD.1	0.146%	77.564%
172	GENERAL MILLS INC COMMON STOCK USD.1	0.145%	77.710%
173	VALERO ENERGY CORP COMMON STOCK USD.01	0.144%	77.854%
174	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.143%	77.997%
175	TARGET CORP COMMON STOCK USD.0833	0.143%	78.140%
176	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.143%	78.282%
177	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	0.142%	78.424%
178	ILLUMINA INC COMMON STOCK USD.01	0.141%	78.566%
179	SEMPRA ENERGY COMMON STOCK	0.140%	78.706%
180	CARNIVAL CORP COMMON STOCK USD.01	0.138%	78.844%
181	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.137%	78.981%
182	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.134%	79.115%

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183	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	0.130%	79.245%
184	MARATHON PETROLEUM CORP COMMON STOCK	0.129%	79.374%
185	PROGRESSIVE CORP COMMON STOCK USD1.0	0.128%	79.502%
186	WELLTOWER INC REIT USD1.0	0.127%	79.629%
187	PPL CORP COMMON STOCK USD.01	0.127%	79.756%
188	LAM RESEARCH CORP COMMON STOCK USD.001	0.127%	79.883%
189	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.127%	80.010%
190	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.126%	80.136%
191	CORNING INC COMMON STOCK USD.5	0.125%	80.261%
192	FISERV INC COMMON STOCK USD.01	0.125%	80.386%
193	EDISON INTERNATIONAL COMMON STOCK	0.124%	80.509%
194	SYSCO CORP COMMON STOCK USD1.0	0.123%	80.632%
195	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	0.122%	80.755%
196	AVALONBAY COMMUNITIES INC REIT USD.01	0.122%	80.877%
197	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.122%	80.999%
198	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.122%	81.121%
199	YUM BRANDS INC COMMON STOCK	0.120%	81.241%
200	XCEL ENERGY INC COMMON STOCK USD2.5	0.119%	81.360%
201	EQUITY RESIDENTIAL REIT USD.01	0.117%	81.476%
202	CUMMINS INC COMMON STOCK USD2.5	0.117%	81.593%
203	AMPHENOL CORP CL A COMMON STOCK USD.001	0.116%	81.709%
204	WILLIAMS COS INC COMMON STOCK USD1.0	0.116%	81.826%
205	WEYERHAEUSER CO REIT USD1.25	0.116%	81.941%
206	VENTAS INC REIT USD.25	0.115%	82.056%
207	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.114%	82.170%
208	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.114%	82.284%
209	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.113%	82.397%
210	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	0.112%	82.509%
211	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.112%	82.622%
212	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.112%	82.733%
213	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.111%	82.844%
214	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.111%	82.955%
215	NEWELL BRANDS INC COMMON STOCK USD1.0	0.111%	83.066%
216	PACCAR INC COMMON STOCK USD1.0	0.110%	83.176%
217	INCYTE CORP COMMON STOCK USD.001	0.110%	83.287%
218	CR BARD INC COMMON STOCK USD.25	0.110%	83.397%
219	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.109%	83.506%
220	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.108%	83.614%
221	ROSS STORES INC COMMON STOCK USD.01	0.108%	83.722%
222	M + T BANK CORP COMMON STOCK USD.5	0.108%	83.829%
223	HCA HEALTHCARE INC COMMON STOCK USD.01	0.107%	83.936%
224	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	0.106%	84.042%
225	MONSTER BEVERAGE CORP COMMON STOCK	0.106%	84.148%
226	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.105%	84.253%
227	AUTODESK INC COMMON STOCK USD.01	0.105%	84.359%
228	MOODY S CORP COMMON STOCK USD.01	0.105%	84.464%
229	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.104%	84.568%
230	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.104%	84.673%
231	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.104%	84.776%
232	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.103%	84.879%

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233	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.101%	84.980%
234	CARDINAL HEALTH INC COMMON STOCK	0.101%	85.081%
235	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.101%	85.182%
236	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.099%	85.281%
237	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.099%	85.380%
238	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.099%	85.479%
239	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.098%	85.578%
240	WEC ENERGY GROUP INC COMMON STOCK USD.01	0.097%	85.675%
241	ONEOK INC COMMON STOCK USD.01	0.097%	85.772%
242	NEWMONT MINING CORP COMMON STOCK USD1.6	0.096%	85.868%
243	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.096%	85.965%
244	DTE ENERGY COMPANY COMMON STOCK	0.096%	86.060%
245	VF CORP COMMON STOCK	0.095%	86.155%
246	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.095%	86.250%
247	KROGER CO COMMON STOCK USD1.0	0.094%	86.344%
248	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	0.094%	86.438%
249	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.094%	86.532%
250	CERNER CORP COMMON STOCK USD.01	0.094%	86.625%
251	FIFTH THIRD BANCORP COMMON STOCK	0.093%	86.719%
252	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.093%	86.812%
253	FORTIVE CORP COMMON STOCK USD.01	0.093%	86.905%
254	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.092%	86.996%
255	NORTHERN TRUST CORP COMMON STOCK USD1.667	0.091%	87.087%
256	RED HAT INC COMMON STOCK USD.0001	0.090%	87.177%
257	KEYCORP COMMON STOCK USD1.0	0.089%	87.267%
258	DIGITAL REALTY TRUST INC REIT USD.01	0.089%	87.356%
259	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	0.089%	87.445%
260	DOLLAR TREE INC COMMON STOCK USD.01	0.089%	87.534%
261	BOSTON PROPERTIES INC REIT USD.01	0.088%	87.621%
262	PAYCHEX INC COMMON STOCK USD.01	0.087%	87.708%
263	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.086%	87.794%
264	TYSON FOODS INC CL A COMMON STOCK USD.1	0.086%	87.880%
265	SYMANTEC CORP COMMON STOCK USD.01	0.086%	87.966%
266	EXPEDIA INC COMMON STOCK USD.001	0.086%	88.051%
267	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.085%	88.136%
268	CLOROX COMPANY COMMON STOCK USD1.0	0.084%	88.220%
269	NUCOR CORP COMMON STOCK USD.4	0.083%	88.303%
270	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.083%	88.386%
271	ESSEX PROPERTY TRUST INC REIT USD.0001	0.082%	88.468%
272	EQUIFAX INC COMMON STOCK USD1.25	0.081%	88.549%
273	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.080%	88.629%
274	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.080%	88.709%
275	OMNICOM GROUP COMMON STOCK USD.15	0.080%	88.789%
276	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.079%	88.868%
277	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.079%	88.947%
278	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.078%	89.025%
279	KELLOGG CO COMMON STOCK USD.25	0.078%	89.103%
280	DEVON ENERGY CORP COMMON STOCK USD.1	0.078%	89.181%
281	CONCHO RESOURCES INC COMMON STOCK USD.001	0.078%	89.258%
282	XILINX INC COMMON STOCK USD.01	0.077%	89.336%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.076%	89.412%
284	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.075%	89.487%
285	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.075%	89.563%
286	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.075%	89.638%
287	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.075%	89.713%
288	REALTY INCOME CORP REIT USD1.0	0.075%	89.788%
289	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.075%	89.863%
290	CENTENE CORP COMMON STOCK USD.001	0.072%	89.935%
291	LINCOLN NATIONAL CORP COMMON STOCK	0.072%	90.007%
292	ANDEAVOR COMMON STOCK USD.167	0.071%	90.078%
293	IHS MARKIT LTD COMMON STOCK USD.01	0.071%	90.148%
294	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.071%	90.219%
295	HARRIS CORP COMMON STOCK USD1.	0.070%	90.289%
296	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.070%	90.360%
297	AUTOZONE INC COMMON STOCK USD.01	0.070%	90.430%
298	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.070%	90.500%
299	APACHE CORP COMMON STOCK USD.625	0.070%	90.570%
300	HERSHEY CO/THE COMMON STOCK USD1.0	0.069%	90.639%
301	KLA TENCOR CORP COMMON STOCK USD.001	0.069%	90.708%
302	FIRSTENERGY CORP COMMON STOCK USD.1	0.069%	90.777%
303	WATERS CORP COMMON STOCK USD.01	0.069%	90.846%
304	AMEREN CORPORATION COMMON STOCK USD.01	0.069%	90.914%
305	MYLAN NV COMMON STOCK EUR.01	0.069%	90.983%
306	GLOBAL PAYMENTS INC COMMON STOCK	0.068%	91.051%
307	AMETEK INC COMMON STOCK USD.01	0.068%	91.120%
308	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.068%	91.188%
309	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.068%	91.256%
310	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.068%	91.324%
311	WESTROCK CO COMMON STOCK	0.068%	91.391%
312	BEST BUY CO INC COMMON STOCK USD.1	0.068%	91.459%
313	ENTERGY CORP COMMON STOCK USD.01	0.067%	91.526%
314	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.066%	91.592%
315	BALL CORP COMMON STOCK	0.066%	91.658%
316	HCP INC REIT USD1.0	0.066%	91.724%
317	HENRY SCHEIN INC COMMON STOCK USD.01	0.065%	91.788%
318	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.064%	91.853%
319	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.064%	91.917%
320	CMS ENERGY CORP COMMON STOCK USD.01	0.064%	91.981%
321	HOST HOTELS + RESORTS INC REIT USD.01	0.064%	92.045%
322	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.063%	92.108%
323	INVESCO LTD COMMON STOCK USD.2	0.063%	92.172%
324	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.063%	92.235%
325	DOVER CORP COMMON STOCK USD1.0	0.063%	92.297%
326	TEXTRON INC COMMON STOCK USD.125	0.062%	92.360%
327	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001	0.062%	92.422%
328	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.062%	92.484%
329	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.062%	92.546%
330	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.062%	92.608%
331	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	0.061%	92.669%
332	DISH NETWORK CORP A COMMON STOCK USD.01	0.061%	92.730%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	ALBEMARLE CORP COMMON STOCK USD.01	0.061%	92.791%
334	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.061%	92.852%
335	LOEWS CORP COMMON STOCK USD.01	0.061%	92.913%
336	VORNADO REALTY TRUST REIT USD.04	0.061%	92.973%
337	CENTERPOINT ENERGY INC COMMON STOCK USD.01	0.061%	93.034%
338	ULTA BEAUTY INC COMMON STOCK USD.01	0.061%	93.095%
339	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.060%	93.155%
340	WHIRLPOOL CORP COMMON STOCK USD1.0	0.060%	93.215%
341	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.059%	93.275%
342	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.059%	93.334%
343	VERISK ANALYTICS INC COMMON STOCK USD.001	0.059%	93.393%
344	DR HORTON INC COMMON STOCK USD.01	0.059%	93.451%
345	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	0.059%	93.510%
346	JM SMUCKER CO/THE COMMON STOCK	0.058%	93.568%
347	CARMAX INC COMMON STOCK USD.5	0.058%	93.627%
348	FASTENAL CO COMMON STOCK USD.01	0.058%	93.685%
349	GENUINE PARTS CO COMMON STOCK USD1.0	0.058%	93.743%
350	TECHNIPFMC PLC COMMON STOCK USD1.0	0.058%	93.800%
351	COOPER COS INC/THE COMMON STOCK USD.1	0.058%	93.858%
352	COMERICA INC COMMON STOCK USD5.0	0.057%	93.915%
353	MID AMERICA APARTMENT COMM REIT USD.01	0.057%	93.972%
354	GGP INC REIT USD.01	0.057%	94.029%
355	CABOT OIL + GAS CORP COMMON STOCK USD.1	0.057%	94.086%
356	SYNOPSIS INC COMMON STOCK USD.01	0.056%	94.142%
357	COACH INC COMMON STOCK USD.01	0.056%	94.198%
358	CITRIX SYSTEMS INC COMMON STOCK USD.001	0.055%	94.253%
359	CINTAS CORP COMMON STOCK	0.055%	94.308%
360	MASCO CORP COMMON STOCK USD1.0	0.055%	94.363%
361	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.055%	94.418%
362	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.055%	94.473%
363	FMC CORP COMMON STOCK USD.1	0.054%	94.527%
364	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.054%	94.581%
365	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.054%	94.634%
366	PERRIGO CO PLC COMMON STOCK EUR.001	0.054%	94.688%
367	ANSYS INC COMMON STOCK USD.01	0.053%	94.741%
368	UNUM GROUP COMMON STOCK USD.1	0.053%	94.793%
369	ARCONIC INC COMMON STOCK	0.052%	94.846%
370	XYLEM INC COMMON STOCK	0.052%	94.898%
371	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.052%	94.950%
372	WYNN RESORTS LTD COMMON STOCK USD.01	0.052%	95.002%
373	RESMED INC COMMON STOCK USD.004	0.052%	95.054%
374	HASBRO INC COMMON STOCK USD.5	0.052%	95.106%
375	CBRE GROUP INC A COMMON STOCK USD.01	0.052%	95.157%
376	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.052%	95.209%
377	GARTNER INC COMMON STOCK USD.0005	0.051%	95.260%
378	NOBLE ENERGY INC COMMON STOCK USD.01	0.051%	95.312%
379	EQT CORP COMMON STOCK	0.051%	95.363%
380	XL GROUP LTD COMMON STOCK	0.051%	95.414%
381	LKQ CORP COMMON STOCK USD.01	0.051%	95.465%
382	HOLOGIC INC COMMON STOCK USD.01	0.051%	95.516%



	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	0.051%	95.567%
384	MCCORMICK + CO NON VTG SHRS COMMON STOCK	0.051%	95.617%
385	CENTURYLINK INC COMMON STOCK USD1.0	0.051%	95.668%
386	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.051%	95.719%
387	LENNAR CORP A COMMON STOCK USD.1	0.050%	95.769%
388	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.050%	95.819%
389	DUKE REALTY CORP REIT USD.01	0.050%	95.869%
390	UDR INC REIT USD.01	0.050%	95.919%
391	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.050%	95.969%
392	PENTAIR PLC COMMON STOCK USD.01	0.050%	96.018%
393	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.049%	96.067%
394	HESS CORP COMMON STOCK USD1.0	0.049%	96.117%
395	NETAPP INC COMMON STOCK USD.001	0.049%	96.166%
396	CA INC COMMON STOCK USD.1	0.049%	96.214%
397	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.048%	96.263%
398	DARDEN RESTAURANTS INC COMMON STOCK	0.048%	96.311%
399	ADVANCED MICRO DEVICES COMMON STOCK USD.01	0.048%	96.359%
400	VIACOM INC CLASS B COMMON STOCK USD.001	0.048%	96.407%
401	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.048%	96.455%
402	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	0.048%	96.503%
403	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.047%	96.550%
404	UNITED RENTALS INC COMMON STOCK USD.01	0.047%	96.598%
405	PINNACLE WEST CAPITAL COMMON STOCK	0.047%	96.645%
406	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.047%	96.691%
407	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0	0.047%	96.738%
408	TIFFANY + CO COMMON STOCK USD.01	0.046%	96.784%
409	SL GREEN REALTY CORP REIT USD.01	0.046%	96.830%
410	PVH CORP COMMON STOCK USD1.0	0.046%	96.876%
411	EXTRA SPACE STORAGE INC REIT USD.01	0.046%	96.921%
412	ALLIANT ENERGY CORP COMMON STOCK USD.01	0.046%	96.967%
413	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.045%	97.012%
414	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.045%	97.057%
415	IRON MOUNTAIN INC REIT USD.01	0.045%	97.102%
416	REGENCY CENTERS CORP REIT USD.01	0.045%	97.147%
417	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	0.045%	97.192%
418	CIMAREX ENERGY CO COMMON STOCK USD.01	0.045%	97.236%
419	MARATHON OIL CORP COMMON STOCK USD1.0	0.044%	97.281%
420	QORVO INC COMMON STOCK USD.0001	0.044%	97.325%
421	CBOE HOLDINGS INC COMMON STOCK	0.044%	97.369%
422	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	0.044%	97.412%
423	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.044%	97.456%
424	BORGWARNER INC COMMON STOCK USD.01	0.044%	97.500%
425	VERISIGN INC COMMON STOCK USD.001	0.044%	97.544%
426	FEDERAL REALTY INVS TRUST REIT USD.01	0.043%	97.587%
427	WESTERN UNION CO COMMON STOCK USD.01	0.043%	97.629%
428	DAVITA INC COMMON STOCK USD.001	0.043%	97.672%
429	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	0.043%	97.714%
430	HANESBRANDS INC COMMON STOCK USD.01	0.042%	97.757%
431	ZIONS BANCORPORATION COMMON STOCK	0.042%	97.799%
432	WW GRAINGER INC COMMON STOCK USD.5	0.042%	97.840%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	L BRANDS INC COMMON STOCK USD.5	0.042%	97.882%
434	CAMPBELL SOUP CO COMMON STOCK USD.0375	0.041%	97.923%
435	SCANA CORP COMMON STOCK	0.041%	97.965%
436	SNAP ON INC COMMON STOCK USD1.0	0.041%	98.006%
437	SEALED AIR CORP COMMON STOCK USD.1	0.041%	98.046%
438	NISOURCE INC COMMON STOCK USD.01	0.041%	98.087%
439	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.041%	98.128%
440	NASDAQ INC COMMON STOCK USD.01	0.040%	98.168%
441	TORCHMARK CORP COMMON STOCK USD1.0	0.040%	98.208%
442	HORMEL FOODS CORP COMMON STOCK USD.01465	0.040%	98.248%
443	AVERY DENNISON CORP COMMON STOCK USD1.0	0.040%	98.287%
444	KIMCO REALTY CORP REIT USD.01	0.039%	98.327%
445	HARLEY DAVIDSON INC COMMON STOCK USD.01	0.039%	98.366%
446	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.039%	98.405%
447	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.039%	98.443%
448	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.038%	98.482%
449	NRG ENERGY INC COMMON STOCK USD.01	0.038%	98.520%
450	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.038%	98.557%
451	ACUITY BRANDS INC COMMON STOCK USD.01	0.037%	98.594%
452	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.037%	98.631%
453	F5 NETWORKS INC COMMON STOCK	0.037%	98.668%
454	COTY INC CL A COMMON STOCK USD.01	0.036%	98.705%
455	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.036%	98.741%
456	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.036%	98.777%
457	ALLEGION PLC COMMON STOCK USD.01	0.036%	98.812%
458	PERKINELMER INC COMMON STOCK USD1.0	0.035%	98.847%
459	PULTEGROUP INC COMMON STOCK USD.01	0.035%	98.882%
460	AES CORP COMMON STOCK USD.01	0.034%	98.916%
461	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.034%	98.950%
462	MOSAIC CO/THE COMMON STOCK USD.01	0.033%	98.983%
463	APARTMENT INVT + MGMT CO A REIT USD.01	0.033%	99.016%
464	XEROX CORP COMMON STOCK USD1.0	0.032%	99.049%
465	KOHL'S CORP COMMON STOCK USD.01	0.032%	99.081%
466	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.032%	99.113%
467	STAPLES INC COMMON STOCK USD.0006	0.031%	99.144%
468	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.031%	99.175%
469	MICHAEL KORS HOLDINGS LTD COMMON STOCK	0.031%	99.206%
470	MACERICH CO/THE REIT USD.01	0.030%	99.235%
471	MACY'S INC COMMON STOCK USD.01	0.030%	99.265%
472	ENVISION HEALTHCARE CORP COMMON STOCK	0.029%	99.294%
473	LEGGETT + PLATT INC COMMON STOCK USD.01	0.029%	99.323%
474	STERICYCLE INC COMMON STOCK USD.01	0.029%	99.352%
475	GARMIN LTD COMMON STOCK CHF10.0	0.028%	99.380%
476	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01	0.027%	99.408%
477	ROBERT HALF INTL INC COMMON STOCK USD.001	0.027%	99.434%
478	H+R BLOCK INC COMMON STOCK	0.026%	99.461%
479	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.026%	99.487%
480	MATTEL INC COMMON STOCK USD1.0	0.026%	99.514%
481	QUANTA SERVICES INC COMMON STOCK USD.00001	0.026%	99.539%
482	FLUOR CORP COMMON STOCK USD.01	0.025%	99.565%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
483	FLIR SYSTEMS INC COMMON STOCK USD.01	0.025%	99.589%
484	GAP INC/THE COMMON STOCK USD.05	0.025%	99.614%
485	NEWS CORP CLASS A COMMON STOCK USD.01	0.024%	99.639%
486	ASSURANT INC COMMON STOCK USD.01	0.024%	99.663%
487	FLOWSERVE CORP COMMON STOCK USD1.25	0.024%	99.687%
488	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.024%	99.711%
489	RALPH LAUREN CORP COMMON STOCK USD.01	0.023%	99.735%
490	NORDSTROM INC COMMON STOCK	0.023%	99.758%
491	FOOT LOCKER INC COMMON STOCK USD.01	0.022%	99.780%
492	CSRA INC COMMON STOCK USD.001	0.022%	99.802%
493	TRIPADVISOR INC COMMON STOCK USD.001	0.022%	99.824%
494	HELMERICH + PAYNE COMMON STOCK USD.1	0.021%	99.846%
495	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.021%	99.867%
496	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.021%	99.888%
497	NAVIENT CORP COMMON STOCK USD.01	0.018%	99.906%
498	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.016%	99.922%
499	RANGE RESOURCES CORP COMMON STOCK USD.01	0.015%	99.938%
500	PATTERSON COS INC COMMON STOCK USD.01	0.015%	99.952%
501	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	0.014%	99.966%
502	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.013%	99.980%
503	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.013%	99.993%
504	NEWS CORP CLASS B COMMON STOCK	0.007%	100.000%