

U.S. Large Company 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
Equity			7,962,677,722.97		99.999%
1	APPLE INC COMMON STOCK USD.00001		315,151,752.48	3.958%	3.958%
2	MICROSOFT CORP COMMON STOCK USD.00000625		231,247,470.30	2.904%	6.862%
3	AMAZON.COM INC COMMON STOCK USD.01		159,065,265.92	1.998%	8.860%
4	FACEBOOK INC A COMMON STOCK USD.000006		154,051,953.54	1.935%	10.794%
5	JOHNSON + JOHNSON COMMON STOCK USD1.0		135,057,062.16	1.696%	12.490%
6	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		129,832,447.16	1.630%	14.121%
7	JPMORGAN CHASE + CO COMMON STOCK USD1.0		127,789,992.72	1.605%	15.726%
8	EXXON MOBIL CORP COMMON STOCK		127,477,073.65	1.601%	17.327%
9	ALPHABET INC CL A COMMON STOCK USD.001		111,132,377.12	1.396%	18.722%
10	ALPHABET INC CL C COMMON STOCK USD.001		110,768,011.20	1.391%	20.113%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		97,004,560.95	1.218%	21.332%
12	WELLS FARGO + CO COMMON STOCK USD1.666		90,527,939.46	1.137%	22.468%
13	PROCTER + GAMBLE CO/THE COMMON STOCK		79,468,544.76	0.998%	23.466%
14	CHEVRON CORP COMMON STOCK USD.75		79,267,716.99	0.995%	24.462%
15	INTEL CORP COMMON STOCK USD.001		77,140,941.22	0.969%	25.431%
16	PFIZER INC COMMON STOCK USD.05		75,520,747.58	0.948%	26.379%
17	AT+T INC COMMON STOCK USD1.0		74,574,154.15	0.937%	27.316%
18	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		73,354,377.02	0.921%	28.237%
19	VISA INC CLASS A SHARES COMMON STOCK USD.0001		72,609,675.84	0.912%	29.149%
20	CITIGROUP INC COMMON STOCK USD.01		72,272,550.00	0.908%	30.056%
21	HOME DEPOT INC COMMON STOCK USD.05		70,525,961.82	0.886%	30.942%

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Equity		7,962,677,722.97			99.999%
22	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		70,476,607.50	0.885%	31.827%
23	COCA COLA CO/THE COMMON STOCK USD.25		63,690,622.38	0.800%	32.627%
24	GENERAL ELECTRIC CO COMMON STOCK USD.06		62,990,282.88	0.791%	33.418%
25	CISCO SYSTEMS INC COMMON STOCK USD.001		61,610,595.55	0.774%	34.192%
26	COMCAST CORP CLASS A COMMON STOCK USD.01		61,152,746.19	0.768%	34.960%
27	DOWDUPONT INC COMMON STOCK USD.01		60,873,378.09	0.764%	35.724%
28	PHILIP MORRIS INTERNATIONAL COMMON STOCK		58,639,628.16	0.736%	36.461%
29	PEPSICO INC COMMON STOCK USD.017		56,808,904.41	0.713%	37.174%
30	ORACLE CORP COMMON STOCK USD.01		55,446,693.40	0.696%	37.870%
31	WALT DISNEY CO/THE COMMON STOCK USD.01		54,460,901.43	0.684%	38.554%
32	MERCK + CO. INC. COMMON STOCK USD.5		54,369,202.44	0.683%	39.237%
33	ABBVIE INC COMMON STOCK USD.01		51,898,262.50	0.652%	39.889%
34	BOEING CO/THE COMMON STOCK USD5.0		51,704,093.62	0.649%	40.538%
35	MASTERCARD INC A COMMON STOCK USD.0001		50,102,463.06	0.629%	41.167%
36	3M CO COMMON STOCK USD.01		49,541,721.99	0.622%	41.790%
37	MCDONALD S CORP COMMON STOCK USD.01		48,758,083.02	0.612%	42.402%
38	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		48,159,464.12	0.605%	43.007%
39	AMGEN INC COMMON STOCK USD.0001		46,109,493.44	0.579%	43.586%
40	WAL MART STORES INC COMMON STOCK USD.1		46,087,980.46	0.579%	44.165%
41	NVIDIA CORP COMMON STOCK USD.001		44,745,825.22	0.562%	44.727%
42	ALTRIA GROUP INC COMMON STOCK USD.333		44,430,863.88	0.558%	45.285%
43	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		39,721,413.92	0.499%	45.783%
44	MEDTRONIC PLC COMMON STOCK USD.1		39,332,812.20	0.494%	46.277%
45	BROADCOM LTD COMMON STOCK		38,694,748.11	0.486%	46.763%
46	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		36,462,517.68	0.458%	47.221%
47	GILEAD SCIENCES INC COMMON STOCK USD.001		35,378,421.44	0.444%	47.665%
48	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		34,522,874.43	0.434%	48.099%
49	ABBOTT LABORATORIES COMMON STOCK		34,051,830.45	0.428%	48.527%
50	PRICELINE GROUP INC/THE COMMON STOCK USD.008		33,899,050.80	0.426%	48.952%
51	UNION PACIFIC CORP COMMON STOCK USD2.5		33,420,930.86	0.420%	49.372%
52	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		32,154,003.12	0.404%	49.776%
53	SCHLUMBERGER LTD COMMON STOCK USD.01		32,149,504.00	0.404%	50.180%
54	ACCENTURE PLC CL A COMMON STOCK USD.0000225		31,800,234.44	0.399%	50.579%
55	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		31,461,295.04	0.395%	50.974%
56	ADOBE SYSTEMS INC COMMON STOCK USD.0001		31,234,180.88	0.392%	51.366%
57	US BANCORP COMMON STOCK USD.01		31,163,709.74	0.391%	51.758%
58	NETFLIX INC COMMON STOCK USD.001		30,597,901.10	0.384%	52.142%
59	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		29,577,777.92	0.371%	52.513%

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Equity		7,962,677,722.97		99.999%	
60	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		29,258,740.91	0.367%	52.881%
61	CATERPILLAR INC COMMON STOCK USD1.0		28,940,473.80	0.363%	53.244%
62	ELI LILLY + CO COMMON STOCK		28,691,454.88	0.360%	53.605%
63	STARBUCKS CORP COMMON STOCK USD.001		28,617,047.52	0.359%	53.964%
64	CELGENE CORP COMMON STOCK USD.01		28,548,560.71	0.359%	54.323%
65	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		27,974,127.09	0.351%	54.674%
66	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		27,843,796.80	0.350%	55.024%
67	TIME WARNER INC COMMON STOCK USD.01		27,567,691.17	0.346%	55.370%
68	QUALCOMM INC COMMON STOCK USD.0001		27,246,481.40	0.342%	55.712%
69	NEXTERA ENERGY INC COMMON STOCK USD.01		26,242,185.96	0.330%	56.042%
70	NIKE INC CL B COMMON STOCK USD1.0		26,057,286.45	0.327%	56.369%
71	COSTCO WHOLESALE CORP COMMON STOCK USD.005		25,540,522.64	0.321%	56.690%
72	MORGAN STANLEY COMMON STOCK USD.01		25,499,650.00	0.320%	57.010%
73	CHUBB LTD COMMON STOCK		25,368,225.64	0.319%	57.328%
74	AMERICAN EXPRESS CO COMMON STOCK USD.2		25,273,159.20	0.317%	57.646%
75	SALESFORCE.COM INC COMMON STOCK USD.001		25,198,564.16	0.316%	57.962%
76	CVS HEALTH CORP COMMON STOCK USD.01		25,177,168.17	0.316%	58.278%
77	LOWE S COS INC COMMON STOCK USD.5		24,338,538.90	0.306%	58.584%
78	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		24,237,684.27	0.304%	58.888%
79	BIOGEN INC COMMON STOCK USD.0005		23,758,465.12	0.298%	59.187%
80	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		23,639,227.06	0.297%	59.484%
81	MONDELEZ INTERNATIONAL INC A COMMON STOCK		22,524,910.98	0.283%	59.767%
82	CONOCOPHILLIPS COMMON STOCK USD.01		22,447,893.60	0.282%	60.048%
83	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		22,398,802.55	0.281%	60.330%
84	DUKE ENERGY CORP COMMON STOCK USD.001		22,342,341.69	0.281%	60.610%
85	AMERICAN TOWER CORP REIT USD.01		22,235,374.89	0.279%	60.890%
86	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		21,992,892.36	0.276%	61.166%
87	APPLIED MATERIALS INC COMMON STOCK USD.01		21,703,993.74	0.273%	61.438%
88	ALLERGAN PLC COMMON STOCK USD.0033		21,363,835.89	0.268%	61.707%
89	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		21,048,128.92	0.264%	61.971%
90	BLACKROCK INC COMMON STOCK USD.01		21,044,688.51	0.264%	62.235%
91	EOG RESOURCES INC COMMON STOCK USD.01		20,846,064.84	0.262%	62.497%
92	METLIFE INC COMMON STOCK USD.01		20,536,088.82	0.258%	62.755%
93	DANAHER CORP COMMON STOCK USD.01		20,385,672.45	0.256%	63.011%
94	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		20,385,484.38	0.256%	63.267%
95	AETNA INC COMMON STOCK USD.01		20,385,066.73	0.256%	63.523%
96	GENERAL MOTORS CO COMMON STOCK USD.01		20,326,273.52	0.255%	63.778%
97	FEDEX CORP COMMON STOCK USD.1		20,082,186.54	0.252%	64.030%

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Equity			7,962,677,722.97		99.999%
98	ANTHEM INC COMMON STOCK USD.01		19,810,094.90	0.249%	64.279%
99	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		19,271,245.52	0.242%	64.521%
100	MONSANTO CO COMMON STOCK USD.01		19,211,304.00	0.241%	64.763%
101	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		19,168,417.80	0.241%	65.003%
102	SOUTHERN CO/THE COMMON STOCK USD5.0		18,870,404.40	0.237%	65.240%
103	RAYTHEON COMPANY COMMON STOCK USD.01		18,860,633.00	0.237%	65.477%
104	DOMINION ENERGY INC COMMON STOCK		18,801,923.08	0.236%	65.713%
105	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		18,630,083.70	0.234%	65.947%
106	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		18,540,665.61	0.233%	66.180%
107	STRYKER CORP COMMON STOCK USD.1		17,965,694.35	0.226%	66.406%
108	CIGNA CORP COMMON STOCK USD.25		17,906,195.46	0.225%	66.630%
109	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		17,848,955.96	0.224%	66.855%
110	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		17,828,408.19	0.224%	67.079%
111	MICRON TECHNOLOGY INC COMMON STOCK USD.1		17,801,143.71	0.224%	67.302%
112	ILLINOIS TOOL WORKS COMMON STOCK USD.01		17,482,188.36	0.220%	67.522%
113	SIMON PROPERTY GROUP INC REIT USD.0001		17,410,939.70	0.219%	67.740%
114	FORD MOTOR CO COMMON STOCK USD.01		17,348,430.30	0.218%	67.958%
115	BECTON DICKINSON AND CO COMMON STOCK USD1.0		17,151,630.65	0.215%	68.174%
116	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		17,008,630.80	0.214%	68.387%
117	CME GROUP INC COMMON STOCK USD.01		16,844,201.66	0.212%	68.599%
118	KRAFT HEINZ CO/THE COMMON STOCK USD.01		16,685,726.09	0.210%	68.808%
119	CSX CORP COMMON STOCK USD1.0		16,609,019.64	0.209%	69.017%
120	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		16,107,267.54	0.202%	69.219%
121	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		16,089,465.92	0.202%	69.421%
122	TJX COMPANIES INC COMMON STOCK USD1.0		16,015,330.80	0.201%	69.622%
123	CROWN CASTLE INTL CORP REIT USD.01		15,687,541.24	0.197%	69.819%
124	DEERE + CO COMMON STOCK USD1.0		15,327,043.60	0.192%	70.012%
125	INTUITIVE SURGICAL INC COMMON STOCK USD.001		15,140,145.60	0.190%	70.202%
126	PRAXAIR INC COMMON STOCK USD.01		15,095,511.08	0.190%	70.392%
127	MARSH + MCLENNAN COS COMMON STOCK USD1.0		14,957,563.53	0.188%	70.579%
128	EMERSON ELECTRIC CO COMMON STOCK USD.5		14,877,110.16	0.187%	70.766%
129	S+P GLOBAL INC COMMON STOCK USD1.0		14,564,540.54	0.183%	70.949%
130	KIMBERLY CLARK CORP COMMON STOCK USD1.25		14,334,224.04	0.180%	71.129%
131	BB+T CORP COMMON STOCK USD5.0		14,328,199.88	0.180%	71.309%
132	PHILLIPS 66 COMMON STOCK		14,112,117.36	0.177%	71.486%
133	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		14,027,411.50	0.176%	71.662%
134	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		13,926,429.72	0.175%	71.837%
135	EXELON CORP COMMON STOCK		13,921,305.15	0.175%	72.012%

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Equity		7,962,677,722.97			99.999%
136	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		13,916,601.09	0.175%	72.187%
137	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		13,657,297.82	0.172%	72.358%
138	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		13,569,120.06	0.170%	72.529%
139	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		13,521,432.12	0.170%	72.699%
140	EBAY INC COMMON STOCK USD.001		13,510,765.08	0.170%	72.868%
141	HALLIBURTON CO COMMON STOCK USD2.5		13,405,187.30	0.168%	73.037%
142	HUMANA INC COMMON STOCK USD.166		13,317,779.25	0.167%	73.204%
143	ELECTRONIC ARTS INC COMMON STOCK USD.01		13,299,998.40	0.167%	73.371%
144	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		13,294,646.68	0.167%	73.538%
145	INTUIT INC COMMON STOCK USD.01		13,284,625.32	0.167%	73.705%
146	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		13,208,221.46	0.166%	73.871%
147	TRAVELERS COS INC/THE COMMON STOCK		13,179,967.05	0.166%	74.036%
148	AON PLC COMMON STOCK USD.01		13,154,825.88	0.165%	74.201%
149	EQUINIX INC REIT USD.001		13,050,769.50	0.164%	74.365%
150	HP INC COMMON STOCK USD.01		12,963,725.75	0.163%	74.528%
151	EATON CORP PLC COMMON STOCK USD.01		12,829,606.60	0.161%	74.689%
152	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		12,764,807.01	0.160%	74.850%
153	KINDER MORGAN INC COMMON STOCK USD.01		12,565,551.06	0.158%	75.007%
154	VALERO ENERGY CORP COMMON STOCK USD.01		12,564,652.52	0.158%	75.165%
155	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		12,544,271.26	0.158%	75.323%
156	STATE STREET CORP COMMON STOCK USD1.0		12,406,292.00	0.156%	75.478%
157	PROLOGIS INC REIT USD.01		12,377,015.32	0.155%	75.634%
158	ECOLAB INC COMMON STOCK USD1.0		12,315,880.94	0.155%	75.789%
159	LAM RESEARCH CORP COMMON STOCK USD.001		12,267,670.26	0.154%	75.943%
160	ALLSTATE CORP COMMON STOCK USD.01		12,230,802.74	0.154%	76.096%
161	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		12,117,047.67	0.152%	76.248%
162	ANALOG DEVICES INC COMMON STOCK USD.167		12,109,758.10	0.152%	76.400%
163	DELTA AIR LINES INC COMMON STOCK USD.0001		12,017,406.12	0.151%	76.551%
164	WASTE MANAGEMENT INC COMMON STOCK USD.01		11,965,020.21	0.150%	76.702%
165	AFLAC INC COMMON STOCK USD.1		11,929,158.00	0.150%	76.851%
166	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		11,713,036.30	0.147%	76.999%
167	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		11,653,984.02	0.146%	77.145%
168	TARGET CORP COMMON STOCK USD.0833		11,628,400.32	0.146%	77.291%
169	TE CONNECTIVITY LTD COMMON STOCK CHF.57		11,560,740.51	0.145%	77.436%
170	ZOETIS INC COMMON STOCK USD.01		11,319,944.86	0.142%	77.578%
171	PUBLIC STORAGE REIT USD.1		11,198,132.00	0.141%	77.719%
172	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		11,179,620.72	0.140%	77.859%
173	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		11,178,341.68	0.140%	78.000%

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Equity			7,962,677,722.97		99.999%
174	MARATHON PETROLEUM CORP COMMON STOCK		10,906,074.66	0.137%	78.137%
175	ILLUMINA INC COMMON STOCK USD.01		10,815,770.09	0.136%	78.272%
176	GENERAL MILLS INC COMMON STOCK USD.1		10,800,761.84	0.136%	78.408%
177	PPG INDUSTRIES INC COMMON STOCK USD1.67		10,762,545.36	0.135%	78.543%
178	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		10,695,518.80	0.134%	78.678%
179	P G + E CORP COMMON STOCK		10,660,471.41	0.134%	78.811%
180	SEMPRA ENERGY COMMON STOCK		10,651,375.00	0.134%	78.945%
181	MCKESSON CORP COMMON STOCK USD.01		10,510,040.88	0.132%	79.077%
182	SUNTRUST BANKS INC COMMON STOCK USD1.0		10,410,309.00	0.131%	79.208%
183	PROGRESSIVE CORP COMMON STOCK USD1.0		10,199,423.85	0.128%	79.336%
184	CORNING INC COMMON STOCK USD.5		10,197,510.45	0.128%	79.464%
185	CUMMINS INC COMMON STOCK USD2.5		10,050,144.72	0.126%	79.590%
186	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		9,954,966.80	0.125%	79.715%
187	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		9,909,045.65	0.124%	79.840%
188	AUTODESK INC COMMON STOCK USD.01		9,877,088.32	0.124%	79.964%
189	FISERV INC COMMON STOCK USD.01		9,823,219.28	0.123%	80.087%
190	CARNIVAL CORP COMMON STOCK USD.01		9,763,711.74	0.123%	80.210%
191	SYSCO CORP COMMON STOCK USD1.0		9,740,730.60	0.122%	80.332%
192	WEYERHAEUSER CO REIT USD1.25		9,731,358.63	0.122%	80.454%
193	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		9,663,023.64	0.121%	80.576%
194	AMPHENOL CORP CL A COMMON STOCK USD.001		9,640,383.00	0.121%	80.697%
195	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01		9,621,772.84	0.121%	80.818%
196	CONSOLIDATED EDISON INC COMMON STOCK USD.1		9,613,850.20	0.121%	80.938%
197	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		9,576,557.98	0.120%	81.059%
198	WESTERN DIGITAL CORP COMMON STOCK USD.01		9,500,113.40	0.119%	81.178%
199	EDISON INTERNATIONAL COMMON STOCK		9,413,872.65	0.118%	81.296%
200	DXC TECHNOLOGY CO COMMON STOCK USD.01		9,366,156.80	0.118%	81.414%
201	PPL CORP COMMON STOCK USD.01		9,273,451.32	0.116%	81.530%
202	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		9,269,449.56	0.116%	81.647%
203	YUM BRANDS INC COMMON STOCK		9,256,219.60	0.116%	81.763%
204	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		9,178,213.41	0.115%	81.878%
205	M + T BANK CORP COMMON STOCK USD.5		9,136,994.76	0.115%	81.993%
206	PACCAR INC COMMON STOCK USD1.0		9,106,266.96	0.114%	82.107%
207	AVALONBAY COMMUNITIES INC REIT USD.01		9,088,078.27	0.114%	82.221%
208	XCEL ENERGY INC COMMON STOCK USD2.5		9,054,880.56	0.114%	82.335%
209	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		9,046,099.86	0.114%	82.449%
210	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		8,994,891.60	0.113%	82.562%
211	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		8,976,041.10	0.113%	82.674%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		7,962,677,722.97			99.999%
212	WELLTOWER INC REIT USD1.0		8,952,886.80	0.112%	82.787%
213	ROSS STORES INC COMMON STOCK USD.01		8,938,566.63	0.112%	82.899%
214	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		8,933,182.69	0.112%	83.011%
215	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		8,929,948.50	0.112%	83.123%
216	EQUITY RESIDENTIAL REIT USD.01		8,903,542.50	0.112%	83.235%
217	PARKER HANNIFIN CORP COMMON STOCK USD.5		8,818,236.90	0.111%	83.346%
218	SYNCHRONY FINANCIAL COMMON STOCK USD.001		8,794,221.52	0.110%	83.456%
219	DIGITAL REALTY TRUST INC REIT USD.01		8,739,213.84	0.110%	83.566%
220	MONSTER BEVERAGE CORP COMMON STOCK		8,664,416.31	0.109%	83.675%
221	CR BARD INC COMMON STOCK USD.25		8,557,132.41	0.107%	83.782%
222	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		8,545,772.13	0.107%	83.890%
223	MOODY S CORP COMMON STOCK USD.01		8,511,418.47	0.107%	83.997%
224	WILLIAMS COS INC COMMON STOCK USD1.0		8,492,914.50	0.107%	84.103%
225	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		8,439,854.10	0.106%	84.209%
226	ARCHER DANIELS MIDLAND CO COMMON STOCK		8,286,515.11	0.104%	84.313%
227	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		8,245,456.32	0.104%	84.417%
228	VF CORP COMMON STOCK		8,205,675.45	0.103%	84.520%
229	INGERSOLL RAND PLC COMMON STOCK USD1.0		8,150,048.20	0.102%	84.622%
230	T ROWE PRICE GROUP INC COMMON STOCK USD.2		8,078,119.50	0.101%	84.724%
231	VENTAS INC REIT USD.25		8,029,239.00	0.101%	84.825%
232	FORTIVE CORP COMMON STOCK USD.01		7,978,732.42	0.100%	84.925%
233	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		7,955,995.20	0.100%	85.025%
234	ROCKWELL COLLINS INC COMMON STOCK USD.01		7,947,380.40	0.100%	85.125%
235	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		7,924,066.37	0.100%	85.224%
236	HCA HEALTHCARE INC COMMON STOCK USD.01		7,912,384.80	0.099%	85.323%
237	DOLLAR TREE INC COMMON STOCK USD.01		7,853,431.25	0.099%	85.422%
238	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		7,830,204.62	0.098%	85.520%
239	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		7,800,460.08	0.098%	85.618%
240	RED HAT INC COMMON STOCK USD.0001		7,733,240.83	0.097%	85.715%
241	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		7,679,433.42	0.096%	85.812%
242	FIFTH THIRD BANCORP COMMON STOCK		7,677,834.10	0.096%	85.908%
243	WEC ENERGY GROUP INC COMMON STOCK USD.01		7,672,284.11	0.096%	86.005%
244	CERNER CORP COMMON STOCK USD.01		7,669,799.36	0.096%	86.101%
245	TYSON FOODS INC CL A COMMON STOCK USD.1		7,667,142.69	0.096%	86.197%
246	DOLLAR GENERAL CORP COMMON STOCK USD.875		7,594,352.12	0.095%	86.293%
247	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		7,538,898.32	0.095%	86.387%
248	ONEOK INC COMMON STOCK USD.01		7,419,414.51	0.093%	86.481%
249	PAYCHEX INC COMMON STOCK USD.01		7,387,966.43	0.093%	86.573%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
250	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		7,367,040.76	0.093%	86.666%
251	AMERICAN AIRLINES GROUP INC COMMON STOCK		7,318,012.82	0.092%	86.758%
252	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		7,280,692.80	0.091%	86.849%
253	CONCHO RESOURCES INC COMMON STOCK USD.001		7,249,218.94	0.091%	86.940%
254	NORTHERN TRUST CORP COMMON STOCK USD1.667		7,220,959.76	0.091%	87.031%
255	NEWELL BRANDS INC COMMON STOCK USD1.0		7,212,106.12	0.091%	87.121%
256	KEYCORP COMMON STOCK USD1.0		7,210,556.75	0.091%	87.212%
257	EVERSOURCE ENERGY COMMON STOCK USD5.0		7,173,658.08	0.090%	87.302%
258	SYMANTEC CORP COMMON STOCK USD.01		7,169,435.00	0.090%	87.392%
259	DTE ENERGY COMPANY COMMON STOCK		7,161,121.80	0.090%	87.482%
260	CARDINAL HEALTH INC COMMON STOCK		7,047,686.40	0.089%	87.571%
261	INCYTE CORP COMMON STOCK USD.001		7,017,649.50	0.088%	87.659%
262	DEVON ENERGY CORP COMMON STOCK USD.1		6,967,125.90	0.087%	87.746%
263	NEWMONT MINING CORP COMMON STOCK USD1.6		6,925,146.24	0.087%	87.833%
264	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		6,923,635.53	0.087%	87.920%
265	MYLAN NV COMMON STOCK EUR.01		6,905,849.77	0.087%	88.007%
266	SBA COMMUNICATIONS CORP REIT USD.01		6,869,866.26	0.086%	88.093%
267	FREEMONT MCMORAN INC COMMON STOCK USD.1		6,820,828.02	0.086%	88.179%
268	BOSTON PROPERTIES INC REIT USD.01		6,712,644.92	0.084%	88.263%
269	REGIONS FINANCIAL CORP COMMON STOCK USD.01		6,699,511.80	0.084%	88.347%
270	KROGER CO COMMON STOCK USD1.0		6,698,313.00	0.084%	88.431%
271	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		6,695,553.00	0.084%	88.515%
272	CENTURYLINK INC COMMON STOCK USD1.0		6,646,993.74	0.083%	88.599%
273	NUCOR CORP COMMON STOCK USD.4		6,640,792.39	0.083%	88.682%
274	XILINX INC COMMON STOCK USD.01		6,583,096.15	0.083%	88.765%
275	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		6,409,641.45	0.080%	88.845%
276	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		6,304,770.68	0.079%	88.925%
277	ESSEX PROPERTY TRUST INC REIT USD.0001		6,267,090.83	0.079%	89.003%
278	KLA TENCOR CORP COMMON STOCK USD.001		6,220,123.47	0.078%	89.081%
279	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		6,216,586.74	0.078%	89.160%
280	LINCOLN NATIONAL CORP COMMON STOCK		6,093,469.80	0.077%	89.236%
281	HARRIS CORP COMMON STOCK USD1.0		6,073,516.08	0.076%	89.312%
282	AUTOZONE INC COMMON STOCK USD.01		5,967,508.50	0.075%	89.387%
283	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		5,949,281.28	0.075%	89.462%
284	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01		5,908,421.70	0.074%	89.536%
285	CLOROX COMPANY COMMON STOCK USD1.0		5,860,743.07	0.074%	89.610%
286	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		5,852,323.95	0.073%	89.683%
287	CENTENE CORP COMMON STOCK USD.001		5,826,555.01	0.073%	89.756%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
288	VULCAN MATERIALS CO COMMON STOCK USD1.0		5,772,898.00	0.072%	89.829%
289	GLOBAL PAYMENTS INC COMMON STOCK		5,772,759.30	0.072%	89.901%
290	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		5,675,741.75	0.071%	89.973%
291	APACHE CORP COMMON STOCK USD.625		5,672,571.66	0.071%	90.044%
292	WESTROCK CO COMMON STOCK		5,665,297.42	0.071%	90.115%
293	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01		5,659,127.90	0.071%	90.186%
294	AMETEK INC COMMON STOCK USD.01		5,655,662.00	0.071%	90.257%
295	OMNICOM GROUP COMMON STOCK USD.15		5,634,889.35	0.071%	90.328%
296	ALBEMARLE CORP COMMON STOCK USD.01		5,634,613.77	0.071%	90.399%
297	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,625,240.48	0.071%	90.469%
298	WATERS CORP COMMON STOCK USD.01		5,615,068.05	0.071%	90.540%
299	KELLOGG CO COMMON STOCK USD.25		5,584,866.95	0.070%	90.610%
300	IHS MARKIT LTD COMMON STOCK USD.01		5,581,824.78	0.070%	90.680%
301	ENTERGY CORP COMMON STOCK USD.01		5,557,300.50	0.070%	90.750%
302	ANDEAVOR COMMON STOCK USD.167		5,530,216.96	0.069%	90.819%
303	BALL CORP COMMON STOCK		5,490,231.84	0.069%	90.888%
304	EXPEDIA INC COMMON STOCK USD.001		5,476,937.10	0.069%	90.957%
305	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		5,475,991.80	0.069%	91.026%
306	DR HORTON INC COMMON STOCK USD.01		5,472,800.11	0.069%	91.095%
307	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		5,453,260.00	0.068%	91.163%
308	HERSHEY CO/THE COMMON STOCK USD1.0		5,427,284.52	0.068%	91.231%
309	AMEREN CORPORATION COMMON STOCK USD.01		5,416,686.20	0.068%	91.299%
310	MOLSON COORS BREWING CO B COMMON STOCK USD.01		5,368,393.21	0.067%	91.367%
311	DOVER CORP COMMON STOCK USD1.0		5,363,291.34	0.067%	91.434%
312	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,362,093.35	0.067%	91.501%
313	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,331,073.58	0.067%	91.568%
314	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		5,323,842.54	0.067%	91.635%
315	BEST BUY CO INC COMMON STOCK USD.1		5,320,395.18	0.067%	91.702%
316	FIRSTENERGY CORP COMMON STOCK USD.1		5,316,548.40	0.067%	91.769%
317	REALTY INCOME CORP REIT USD1.0		5,309,251.08	0.067%	91.835%
318	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		5,293,136.68	0.066%	91.902%
319	INVESCO LTD COMMON STOCK USD.2		5,272,690.17	0.066%	91.968%
320	IDEXX LABORATORIES INC COMMON STOCK USD.1		5,242,497.33	0.066%	92.034%
321	HOST HOTELS + RESORTS INC REIT USD.01		5,230,969.92	0.066%	92.100%
322	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,120,208.24	0.064%	92.164%
323	COMERICA INC COMMON STOCK USD5.0		5,041,679.76	0.063%	92.227%
324	DENTSPLY SIRONA INC COMMON STOCK USD.01		5,017,327.99	0.063%	92.290%
325	TEXTRON INC COMMON STOCK USD.125		5,016,417.84	0.063%	92.353%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
326	FRANKLIN RESOURCES INC COMMON STOCK USD.1		4,998,977.28	0.063%	92.416%
327	CARMAX INC COMMON STOCK USD.5		4,961,932.10	0.062%	92.478%
328	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		4,945,914.80	0.062%	92.541%
329	LOEWS CORP COMMON STOCK USD.01		4,930,849.43	0.062%	92.602%
330	BAKER HUGHES A GE CO COMMON STOCK USD.0001		4,904,714.36	0.062%	92.664%
331	TRANSDIGM GROUP INC COMMON STOCK USD.01		4,892,047.50	0.061%	92.725%
332	NOBLE ENERGY INC COMMON STOCK USD.01		4,889,847.24	0.061%	92.787%
333	CMS ENERGY CORP COMMON STOCK USD.01		4,881,597.14	0.061%	92.848%
334	FASTENAL CO COMMON STOCK USD.01		4,875,673.88	0.061%	92.909%
335	VERISK ANALYTICS INC COMMON STOCK USD.001		4,809,747.60	0.060%	92.970%
336	EASTMAN CHEMICAL CO COMMON STOCK USD.01		4,757,899.14	0.060%	93.030%
337	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		4,742,289.76	0.060%	93.089%
338	SYNOPSIS INC COMMON STOCK USD.01		4,737,402.60	0.059%	93.149%
339	EQUIFAX INC COMMON STOCK USD1.25		4,728,760.63	0.059%	93.208%
340	GENUINE PARTS CO COMMON STOCK USD1.0		4,710,070.32	0.059%	93.267%
341	VORNADO REALTY TRUST REIT USD.04		4,660,259.58	0.059%	93.326%
342	CINTAS CORP COMMON STOCK		4,641,254.64	0.058%	93.384%
343	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,629,624.96	0.058%	93.442%
344	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		4,613,038.20	0.058%	93.500%
345	CBOE GLOBAL MARKETS INC COMMON STOCK		4,597,924.08	0.058%	93.558%
346	CABOT OIL + GAS CORP COMMON STOCK USD.1		4,584,682.40	0.058%	93.615%
347	MASCO CORP COMMON STOCK USD1.0		4,546,966.16	0.057%	93.672%
348	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		4,542,594.87	0.057%	93.730%
349	HENRY SCHEIN INC COMMON STOCK USD.01		4,539,543.00	0.057%	93.787%
350	FMC CORP COMMON STOCK USD.1		4,534,632.38	0.057%	93.843%
351	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		4,490,725.05	0.056%	93.900%
352	GGP INC REIT USD.01		4,394,476.66	0.055%	93.955%
353	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		4,366,230.00	0.055%	94.010%
354	WHIRLPOOL CORP COMMON STOCK USD1.0		4,365,455.90	0.055%	94.065%
355	XYLEM INC COMMON STOCK		4,363,835.76	0.055%	94.120%
356	CADENCE DESIGN SYS INC COMMON STOCK USD.01		4,361,015.88	0.055%	94.174%
357	E TRADE FINANCIAL CORP COMMON STOCK USD.01		4,359,435.90	0.055%	94.229%
358	HESS CORP COMMON STOCK USD1.0		4,357,841.28	0.055%	94.284%
359	JM SMUCKER CO/THE COMMON STOCK		4,343,808.00	0.055%	94.338%
360	HCP INC REIT USD1.0		4,337,941.68	0.054%	94.393%
361	TECHNIPFMC PLC COMMON STOCK USD1.0		4,337,891.25	0.054%	94.447%
362	UNITED RENTALS INC COMMON STOCK USD.01		4,332,400.56	0.054%	94.502%
363	MARATHON OIL CORP COMMON STOCK USD1.0		4,324,145.58	0.054%	94.556%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
364	WYNN RESORTS LTD COMMON STOCK USD.01		4,311,132.70	0.054%	94.610%
365	RESMED INC COMMON STOCK USD.004		4,300,335.30	0.054%	94.664%
366	CBRE GROUP INC A COMMON STOCK USD.01		4,297,204.16	0.054%	94.718%
367	NETAPP INC COMMON STOCK USD.001		4,289,106.36	0.054%	94.772%
368	CITRIX SYSTEMS INC COMMON STOCK USD.001		4,287,789.44	0.054%	94.826%
369	MCCORMICK + CO NON VTG SHRS COMMON STOCK		4,267,945.93	0.054%	94.879%
370	ULTA BEAUTY INC COMMON STOCK USD.01		4,232,141.67	0.053%	94.933%
371	LKQ CORP COMMON STOCK USD.01		4,227,348.09	0.053%	94.986%
372	UNUM GROUP COMMON STOCK USD.1		4,221,745.00	0.053%	95.039%
373	COOPER COS INC/THE COMMON STOCK USD.1		4,202,147.40	0.053%	95.091%
374	PENTAIR PLC COMMON STOCK USD.01		4,188,212.86	0.053%	95.144%
375	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,185,137.52	0.053%	95.197%
376	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		4,181,126.04	0.053%	95.249%
377	MID AMERICA APARTMENT COMM REIT USD.01		4,167,794.35	0.052%	95.301%
378	ANSYS INC COMMON STOCK USD.01		4,165,416.99	0.052%	95.354%
379	LENNAR CORP A COMMON STOCK USD.1		4,124,812.98	0.052%	95.406%
380	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		4,122,530.39	0.052%	95.457%
381	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		4,107,457.14	0.052%	95.509%
382	GARTNER INC COMMON STOCK USD.0005		4,075,206.51	0.051%	95.560%
383	DISH NETWORK CORP A COMMON STOCK USD.01		4,039,644.42	0.051%	95.611%
384	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		4,030,618.30	0.051%	95.661%
385	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		4,026,467.30	0.051%	95.712%
386	KANSAS CITY SOUTHERN COMMON STOCK USD.01		3,999,546.72	0.050%	95.762%
387	CIMAREX ENERGY CO COMMON STOCK USD.01		3,985,909.84	0.050%	95.812%
388	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		3,958,540.24	0.050%	95.862%
389	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		3,953,460.96	0.050%	95.912%
390	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01		3,952,381.50	0.050%	95.961%
391	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,945,506.18	0.050%	96.011%
392	TAPESTRY INC COMMON STOCK USD.01		3,939,109.54	0.049%	96.060%
393	EQT CORP COMMON STOCK		3,906,623.64	0.049%	96.109%
394	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		3,894,468.11	0.049%	96.158%
395	PERRIGO CO PLC COMMON STOCK EUR.001		3,873,508.73	0.049%	96.207%
396	L BRANDS INC COMMON STOCK USD.5		3,873,212.64	0.049%	96.256%
397	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		3,837,264.18	0.048%	96.304%
398	ARCONIC INC COMMON STOCK		3,824,193.44	0.048%	96.352%
399	HASBRO INC COMMON STOCK USD.5		3,823,133.69	0.048%	96.400%
400	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		3,814,300.86	0.048%	96.448%
401	IRON MOUNTAIN INC REIT USD.01		3,813,680.00	0.048%	96.496%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
402	HOLOGIC INC COMMON STOCK USD.01		3,809,261.85	0.048%	96.543%
403	BORGLWARNER INC COMMON STOCK USD.01		3,790,778.88	0.048%	96.591%
404	UDR INC REIT USD.01		3,790,520.01	0.048%	96.639%
405	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		3,768,195.48	0.047%	96.686%
406	EXTRA SPACE STORAGE INC REIT USD.01		3,755,995.65	0.047%	96.733%
407	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		3,749,955.50	0.047%	96.780%
408	XL GROUP LTD COMMON STOCK		3,742,827.48	0.047%	96.827%
409	WW GRAINGER INC COMMON STOCK USD.5		3,742,658.70	0.047%	96.874%
410	CA INC COMMON STOCK USD.1		3,707,024.30	0.047%	96.921%
411	DARDEN RESTAURANTS INC COMMON STOCK		3,690,961.28	0.046%	96.967%
412	DUKE REALTY CORP REIT USD.01		3,647,946.24	0.046%	97.013%
413	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		3,636,867.24	0.046%	97.059%
414	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,614,762.34	0.045%	97.104%
415	PINNACLE WEST CAPITAL COMMON STOCK		3,584,181.44	0.045%	97.149%
416	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,574,572.30	0.045%	97.194%
417	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		3,574,132.50	0.045%	97.239%
418	PVH CORP COMMON STOCK USD1.0		3,525,825.24	0.044%	97.283%
419	QORVO INC COMMON STOCK USD.0001		3,476,798.22	0.044%	97.327%
420	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		3,476,507.73	0.044%	97.370%
421	TIFFANY + CO COMMON STOCK USD.01		3,446,901.16	0.043%	97.414%
422	AVERY DENNISON CORP COMMON STOCK USD1.0		3,402,536.16	0.043%	97.456%
423	ZIONS BANCORPORATION COMMON STOCK		3,388,885.32	0.043%	97.499%
424	SL GREEN REALTY CORP REIT USD.01		3,379,417.60	0.042%	97.541%
425	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,371,566.38	0.042%	97.584%
426	DAVITA INC COMMON STOCK USD.001		3,370,280.38	0.042%	97.626%
427	CAMPBELL SOUP CO COMMON STOCK USD.0375		3,342,900.90	0.042%	97.668%
428	TORCHMARK CORP COMMON STOCK USD1.0		3,334,829.07	0.042%	97.710%
429	VERISIGN INC COMMON STOCK USD.001		3,331,829.76	0.042%	97.752%
430	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,326,070.57	0.042%	97.794%
431	WESTERN UNION CO COMMON STOCK USD.01		3,308,536.98	0.042%	97.835%
432	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,286,629.50	0.041%	97.876%
433	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,277,054.30	0.041%	97.918%
434	REGENCY CENTERS CORP REIT USD.01		3,259,195.60	0.041%	97.958%
435	SNAP ON INC COMMON STOCK USD1.0		3,239,696.74	0.041%	97.999%
436	ADVANCED MICRO DEVICES COMMON STOCK USD.01		3,187,890.94	0.040%	98.039%
437	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		3,174,064.56	0.040%	98.079%
438	NISOURCE INC COMMON STOCK USD.01		3,141,326.25	0.039%	98.119%
439	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,140,560.00	0.039%	98.158%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
440	FEDERAL REALTY INVS TRUST REIT USD.01		3,116,647.20	0.039%	98.197%
441	PULTEGROUP INC COMMON STOCK USD.01		3,087,934.04	0.039%	98.236%
442	HORMEL FOODS CORP COMMON STOCK USD.01465		3,079,667.44	0.039%	98.275%
443	VIACOM INC CLASS B COMMON STOCK USD.001		3,072,259.53	0.039%	98.313%
444	NASDAQ INC COMMON STOCK USD.01		3,060,599.20	0.038%	98.352%
445	HANESBRANDS INC COMMON STOCK USD.01		2,993,062.50	0.038%	98.389%
446	SEALED AIR CORP COMMON STOCK USD.1		2,991,938.35	0.038%	98.427%
447	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,951,342.91	0.037%	98.464%
448	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		2,936,621.60	0.037%	98.501%
449	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,901,326.58	0.036%	98.537%
450	ALLEGION PLC COMMON STOCK USD.01		2,882,542.13	0.036%	98.573%
451	PERKINELMER INC COMMON STOCK USD1.0		2,863,076.48	0.036%	98.609%
452	MOSAIC CO/THE COMMON STOCK USD.01		2,849,020.20	0.036%	98.645%
453	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01		2,844,761.52	0.036%	98.681%
454	GOODYEAR TIRE + RUBBER CO COMMON STOCK		2,779,376.81	0.035%	98.716%
455	KIMCO REALTY CORP REIT USD.01		2,763,697.76	0.035%	98.750%
456	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		2,749,724.06	0.035%	98.785%
457	F5 NETWORKS INC COMMON STOCK		2,747,250.58	0.035%	98.819%
458	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		2,740,545.50	0.034%	98.854%
459	NRG ENERGY INC COMMON STOCK USD.01		2,710,300.00	0.034%	98.888%
460	MICHAEL KORS HOLDINGS LTD COMMON STOCK		2,691,529.83	0.034%	98.922%
461	COTY INC CL A COMMON STOCK USD.01		2,674,856.80	0.034%	98.955%
462	KOHL'S CORP COMMON STOCK USD.01		2,577,176.64	0.032%	98.988%
463	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		2,537,956.00	0.032%	99.020%
464	ACUITY BRANDS INC COMMON STOCK USD.01		2,537,928.80	0.032%	99.051%
465	AES CORP COMMON STOCK USD.01		2,495,732.66	0.031%	99.083%
466	APARTMENT INVT + MGMT CO A REIT USD.01		2,468,905.26	0.031%	99.114%
467	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		2,460,151.20	0.031%	99.145%
468	FLIR SYSTEMS INC COMMON STOCK USD.01		2,340,719.08	0.029%	99.174%
469	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,331,007.20	0.029%	99.203%
470	ROBERT HALF INTL INC COMMON STOCK USD.001		2,327,475.66	0.029%	99.233%
471	XEROX CORP COMMON STOCK USD1.0		2,307,651.85	0.029%	99.262%
472	LEGGETT + PLATT INC COMMON STOCK USD.01		2,273,773.12	0.029%	99.290%
473	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		2,272,055.68	0.029%	99.319%
474	GARMIN LTD COMMON STOCK CHF10.0		2,250,926.82	0.028%	99.347%
475	SCANA CORP COMMON STOCK		2,245,178.16	0.028%	99.375%
476	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		2,196,446.32	0.028%	99.403%
477	STERICYCLE INC COMMON STOCK USD.01		2,167,159.80	0.027%	99.430%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,962,677,722.97		99.999%
478	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		2,151,233.32	0.027%	99.457%
479	FLUOR CORP COMMON STOCK USD.01		2,145,537.28	0.027%	99.484%
480	MACERICH CO/THE REIT USD.01		2,143,923.60	0.027%	99.511%
481	HELMERICH + PAYNE COMMON STOCK USD.1		2,092,075.51	0.026%	99.537%
482	FLOWERVE CORP COMMON STOCK USD1.25		2,073,934.20	0.026%	99.563%
483	GAP INC/THE COMMON STOCK USD.05		2,073,690.12	0.026%	99.589%
484	QUANTA SERVICES INC COMMON STOCK USD.00001		2,062,887.75	0.026%	99.615%
485	MACY S INC COMMON STOCK USD.01		2,032,533.44	0.026%	99.641%
486	ASSURANT INC COMMON STOCK USD.01		1,976,564.70	0.025%	99.665%
487	NEWS CORP CLASS A COMMON STOCK USD.01		1,905,296.80	0.024%	99.689%
488	ENVISION HEALTHCARE CORP COMMON STOCK		1,898,809.80	0.024%	99.713%
489	CSRA INC COMMON STOCK USD.001		1,885,810.50	0.024%	99.737%
490	H+R BLOCK INC COMMON STOCK		1,867,350.46	0.023%	99.760%
491	RALPH LAUREN CORP COMMON STOCK USD.01		1,816,949.31	0.023%	99.783%
492	MATTEL INC COMMON STOCK USD1.0		1,747,985.40	0.022%	99.805%
493	NORDSTROM INC COMMON STOCK		1,668,709.90	0.021%	99.826%
494	RANGE RESOURCES CORP COMMON STOCK USD.01		1,474,606.75	0.019%	99.845%
495	TRIPADVISOR INC COMMON STOCK USD.001		1,456,500.00	0.018%	99.863%
496	SIGNET JEWELERS LTD COMMON STOCK USD.18		1,429,622.71	0.018%	99.881%
497	FOOT LOCKER INC COMMON STOCK USD.01		1,343,643.52	0.017%	99.898%
498	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		1,290,690.70	0.016%	99.914%
499	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		1,277,078.40	0.016%	99.930%
500	NAVIENT CORP COMMON STOCK USD.01		1,191,985.90	0.015%	99.945%
501	PATTERSON COS INC COMMON STOCK USD.01		1,075,035.00	0.014%	99.958%
502	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		1,050,992.96	0.013%	99.972%
503	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		833,756.88	0.010%	99.982%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		775,092.72	0.010%	99.992%
505	NEWS CORP CLASS B COMMON STOCK		573,569.60	0.007%	99.999%
Index Future			82,716.58		0.001%
506	S+P500 EMINI FUT DEC17 XCME 20171215	33,702,370.00	82,716.58	0.001%	100.000%
Total			7,962,760,439.55		100.00%