

U.S. Large Company Portfolio

As of March 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
1	APPLE INC COMMON STOCK USD.00001		308,659,832.60	3.784%	3.784%
2	MICROSOFT CORP COMMON STOCK USD.00000625		254,797,637.57	3.124%	6.908%
3	AMAZON.COM INC COMMON STOCK USD.01		210,852,833.22	2.585%	9.493%
4	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		139,183,379.88	1.706%	11.200%
5	FACEBOOK INC A COMMON STOCK USD.000006		138,791,836.31	1.702%	12.901%
6	JPMORGAN CHASE + CO COMMON STOCK USD1.0		136,821,594.84	1.677%	14.579%
7	JOHNSON + JOHNSON COMMON STOCK USD1.0		124,655,605.80	1.528%	16.107%
8	EXXON MOBIL CORP COMMON STOCK		114,571,936.71	1.405%	17.512%
9	ALPHABET INC CL C COMMON STOCK USD.001		113,813,659.53	1.395%	18.907%
10	ALPHABET INC CL A COMMON STOCK USD.001		112,193,656.64	1.376%	20.283%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		104,072,407.63	1.276%	21.559%
12	INTEL CORP COMMON STOCK USD.001		88,386,634.56	1.084%	22.642%
13	WELLS FARGO + CO COMMON STOCK USD1.666		83,434,466.37	1.023%	23.665%
14	AT+T INC COMMON STOCK USD1.0		79,370,161.80	0.973%	24.638%
15	CHEVRON CORP COMMON STOCK USD.75		78,988,893.68	0.968%	25.607%
16	VISA INC CLASS A SHARES COMMON STOCK USD.0001		78,188,536.42	0.959%	26.565%
17	PFIZER INC COMMON STOCK USD.05		76,571,520.48	0.939%	27.504%
18	HOME DEPOT INC COMMON STOCK USD.05		75,462,894.72	0.925%	28.429%
19	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		75,064,352.00	0.920%	29.350%
20	CISCO SYSTEMS INC COMMON STOCK USD.001		74,917,807.27	0.919%	30.268%
21	PROCTER + GAMBLE CO/THE COMMON STOCK		72,460,334.40	0.888%	31.157%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
22	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		71,566,025.22	0.877%	32.034%
23	BOEING CO/THE COMMON STOCK USD5.0		65,746,169.72	0.806%	32.840%
24	CITIGROUP INC COMMON STOCK USD.01		62,882,730.00	0.771%	33.611%
25	COCA COLA CO/THE COMMON STOCK USD.25		60,435,146.79	0.741%	34.352%
26	MASTERCARD INC A COMMON STOCK USD.0001		58,601,704.76	0.718%	35.070%
27	COMCAST CORP CLASS A COMMON STOCK USD.01		57,397,160.01	0.704%	35.774%
28	PEPSICO INC COMMON STOCK USD.017		56,255,036.80	0.690%	36.464%
29	PHILIP MORRIS INTERNATIONAL COMMON STOCK		55,948,781.00	0.686%	37.150%
30	WALT DISNEY CO/THE COMMON STOCK USD.01		54,729,052.92	0.671%	37.821%
31	ABBVIE INC COMMON STOCK USD.01		54,676,844.10	0.670%	38.491%
32	DOWDUPONT INC COMMON STOCK USD.01		54,021,556.59	0.662%	39.154%
33	MERCK + CO. INC. COMMON STOCK USD.5		53,219,096.45	0.652%	39.806%
34	NVIDIA CORP COMMON STOCK USD.001		50,839,099.98	0.623%	40.429%
35	ORACLE CORP COMMON STOCK USD.01		50,090,714.25	0.614%	41.043%
36	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		47,619,148.52	0.584%	41.627%
37	3M CO COMMON STOCK USD.01		47,342,122.24	0.580%	42.208%
38	WALMART INC COMMON STOCK USD.1		46,784,963.47	0.574%	42.781%
39	NETFLIX INC COMMON STOCK USD.001		46,427,543.25	0.569%	43.350%
40	MCDONALD S CORP COMMON STOCK USD.01		45,225,408.76	0.554%	43.905%
41	ALTRIA GROUP INC COMMON STOCK USD.333		42,898,283.60	0.526%	44.431%
42	GENERAL ELECTRIC CO COMMON STOCK USD.06		42,407,716.04	0.520%	44.951%
43	AMGEN INC COMMON STOCK USD.0001		41,272,867.04	0.506%	45.457%
44	MEDTRONIC PLC COMMON STOCK USD.1		39,377,912.28	0.483%	45.940%
45	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		39,352,240.65	0.482%	46.422%
46	ADOBE SYSTEMS INC COMMON STOCK USD.0001		38,529,440.88	0.472%	46.895%
47	UNION PACIFIC CORP COMMON STOCK USD2.5		38,374,656.66	0.470%	47.365%
48	ABBOTT LABORATORIES COMMON STOCK		37,825,398.80	0.464%	47.829%
49	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		37,448,301.00	0.459%	48.288%
50	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		37,038,239.46	0.454%	48.742%
51	BOOKING HOLDINGS INC COMMON STOCK USD.008		36,806,259.88	0.451%	49.193%
52	GILEAD SCIENCES INC COMMON STOCK USD.001		35,753,330.55	0.438%	49.632%
53	BROADCOM LTD COMMON STOCK		35,018,532.60	0.429%	50.061%
54	ACCENTURE PLC CL A COMMON STOCK USD.0000225		34,299,575.00	0.421%	50.481%
55	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		33,975,677.88	0.417%	50.898%
56	SCHLUMBERGER LTD COMMON STOCK USD.01		32,544,046.84	0.399%	51.297%
57	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		32,304,571.04	0.396%	51.693%
58	CATERPILLAR INC COMMON STOCK USD1.0		31,976,743.84	0.392%	52.085%
59	NIKE INC CL B COMMON STOCK USD1.0		31,306,062.92	0.384%	52.469%

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Equity			8,156,301,979.48		99.999%
60	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		30,996,309.15	0.380%	52.849%
61	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		30,478,582.56	0.374%	53.223%
62	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		30,041,168.76	0.368%	53.591%
63	COSTCO WHOLESALE CORP COMMON STOCK USD.005		30,038,945.31	0.368%	53.959%
64	QUALCOMM INC COMMON STOCK USD.0001		29,779,827.45	0.365%	54.324%
65	STARBUCKS CORP COMMON STOCK USD.001		29,535,420.11	0.362%	54.686%
66	SALESFORCE.COM INC COMMON STOCK USD.001		28,921,135.10	0.355%	55.041%
67	US BANCORP COMMON STOCK USD.01		28,771,668.00	0.353%	55.394%
68	NEXTERA ENERGY INC COMMON STOCK USD.01		27,831,432.00	0.341%	55.735%
69	ELI LILLY + CO COMMON STOCK		27,057,140.07	0.332%	56.067%
70	MORGAN STANLEY COMMON STOCK USD.01		27,028,941.72	0.331%	56.398%
71	TIME WARNER INC COMMON STOCK USD.01		26,777,962.50	0.328%	56.726%
72	LOWE S COS INC COMMON STOCK USD.5		26,422,490.25	0.324%	57.050%
73	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		26,151,394.20	0.321%	57.371%
74	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		25,893,951.64	0.317%	57.688%
75	CONOCOPHILLIPS COMMON STOCK USD.01		25,283,034.70	0.310%	57.998%
76	CELGENE CORP COMMON STOCK USD.01		24,361,199.17	0.299%	58.297%
77	BLACKROCK INC COMMON STOCK USD.01		24,338,937.88	0.298%	58.595%
78	AMERICAN EXPRESS CO COMMON STOCK USD.2		24,334,886.40	0.298%	58.894%
79	AMERICAN TOWER CORP REIT USD.01		23,261,812.34	0.285%	59.179%
80	CHUBB LTD COMMON STOCK		22,986,797.13	0.282%	59.461%
81	CVS HEALTH CORP COMMON STOCK USD.01		22,913,498.25	0.281%	59.742%
82	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		22,781,839.36	0.279%	60.021%
83	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		22,719,042.08	0.279%	60.300%
84	RAYTHEON COMPANY COMMON STOCK USD.01		22,579,735.86	0.277%	60.576%
85	MONDELEZ INTERNATIONAL INC A COMMON STOCK		22,479,074.67	0.276%	60.852%
86	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		22,102,370.40	0.271%	61.123%
87	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		22,066,827.84	0.271%	61.394%
88	EOG RESOURCES INC COMMON STOCK USD.01		22,034,590.05	0.270%	61.664%
89	MICRON TECHNOLOGY INC COMMON STOCK USD.1		21,888,372.00	0.268%	61.932%
90	DANAHER CORP COMMON STOCK USD.01		21,820,418.42	0.268%	62.200%
91	FEDEX CORP COMMON STOCK USD.1		21,405,326.28	0.262%	62.462%
92	APPLIED MATERIALS INC COMMON STOCK USD.01		21,212,545.72	0.260%	62.722%
93	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		21,019,798.80	0.258%	62.980%
94	BECTON DICKINSON AND CO COMMON STOCK USD1.0		20,950,989.40	0.257%	63.237%
95	BIOGEN INC COMMON STOCK USD.0005		20,948,051.46	0.257%	63.494%
96	ANTHEM INC COMMON STOCK USD.01		20,413,425.50	0.250%	63.744%
97	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		20,250,460.23	0.248%	63.992%

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Equity			8,156,301,979.48		99.999%
98	ALLERGAN PLC COMMON STOCK USD.0033		20,132,700.99	0.247%	64.239%
99	AETNA INC COMMON STOCK USD.01		20,059,624.00	0.246%	64.485%
100	CME GROUP INC COMMON STOCK USD.01		19,993,004.88	0.245%	64.730%
101	DUKE ENERGY CORP COMMON STOCK USD.001		19,619,354.97	0.241%	64.971%
102	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		18,890,331.17	0.232%	65.202%
103	STRYKER CORP COMMON STOCK USD.1		18,773,249.04	0.230%	65.432%
104	TJX COMPANIES INC COMMON STOCK USD1.0		18,722,668.92	0.230%	65.662%
105	MONSANTO CO COMMON STOCK USD.01		18,674,250.77	0.229%	65.891%
106	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		18,579,900.66	0.228%	66.119%
107	DEERE + CO COMMON STOCK USD1.0		18,258,021.32	0.224%	66.342%
108	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		18,200,376.32	0.223%	66.566%
109	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		17,990,282.24	0.221%	66.786%
110	CSX CORP COMMON STOCK USD1.0		17,905,806.81	0.220%	67.006%
111	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		17,727,695.94	0.217%	67.223%
112	S+P GLOBAL INC COMMON STOCK USD1.0		17,564,718.98	0.215%	67.438%
113	ILLINOIS TOOL WORKS COMMON STOCK USD.01		17,481,532.74	0.214%	67.653%
114	SIMON PROPERTY GROUP INC REIT USD.0001		17,410,680.00	0.213%	67.866%
115	METLIFE INC COMMON STOCK USD.01		17,270,839.17	0.212%	68.078%
116	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		17,144,246.00	0.210%	68.288%
117	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		16,916,637.72	0.207%	68.496%
118	INTUITIVE SURGICAL INC COMMON STOCK USD.001		16,838,922.87	0.206%	68.702%
119	GENERAL MOTORS CO COMMON STOCK USD.01		16,659,600.58	0.204%	68.906%
120	CROWN CASTLE INTL CORP REIT USD.01		16,501,347.06	0.202%	69.109%
121	SOUTHERN CO/THE COMMON STOCK USD5.0		16,346,095.92	0.200%	69.309%
122	DOMINION ENERGY INC COMMON STOCK		15,949,622.48	0.196%	69.504%
123	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		15,873,283.05	0.195%	69.699%
124	EMERSON ELECTRIC CO COMMON STOCK USD.5		15,741,647.40	0.193%	69.892%
125	FORD MOTOR CO COMMON STOCK USD.01		15,645,968.28	0.192%	70.084%
126	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		15,297,151.24	0.188%	70.271%
127	INTUIT INC COMMON STOCK USD.01		15,255,320.05	0.187%	70.458%
128	MARSH + MCLENNAN COS COMMON STOCK USD1.0		15,149,318.52	0.186%	70.644%
129	PRAXAIR INC COMMON STOCK USD.01		15,042,553.50	0.184%	70.829%
130	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		15,031,482.42	0.184%	71.013%
131	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		14,822,499.90	0.182%	71.195%
132	HALLIBURTON CO COMMON STOCK USD2.5		14,810,227.16	0.182%	71.376%
133	ZOETIS INC COMMON STOCK USD.01		14,798,389.55	0.181%	71.558%
134	CIGNA CORP COMMON STOCK USD.25		14,790,642.24	0.181%	71.739%
135	BB+T CORP COMMON STOCK USD5.0		14,686,780.84	0.180%	71.919%

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Equity			8,156,301,979.48		99.999%
136	PHILLIPS 66 COMMON STOCK		14,597,297.44	0.179%	72.098%
137	VALERO ENERGY CORP COMMON STOCK USD.01		14,589,381.28	0.179%	72.277%
138	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		14,207,621.12	0.174%	72.451%
139	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		14,137,912.80	0.173%	72.624%
140	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		14,033,998.38	0.172%	72.797%
141	KIMBERLY CLARK CORP COMMON STOCK USD1.25		14,022,742.77	0.172%	72.968%
142	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		14,007,472.14	0.172%	73.140%
143	EBAY INC COMMON STOCK USD.001		13,750,611.60	0.169%	73.309%
144	TARGET CORP COMMON STOCK USD.0833		13,688,610.51	0.168%	73.477%
145	TRAVELERS COS INC/THE COMMON STOCK		13,683,542.12	0.168%	73.644%
146	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		13,621,615.40	0.167%	73.811%
147	EXELON CORP COMMON STOCK		13,602,787.00	0.167%	73.978%
148	ELECTRONIC ARTS INC COMMON STOCK USD.01		13,482,615.44	0.165%	74.143%
149	KRAFT HEINZ CO/THE COMMON STOCK USD.01		13,440,749.33	0.165%	74.308%
150	HUMANA INC COMMON STOCK USD.166		13,437,736.38	0.165%	74.473%
151	STATE STREET CORP COMMON STOCK USD1.0		13,311,561.48	0.163%	74.636%
152	HP INC COMMON STOCK USD.01		13,031,023.52	0.160%	74.796%
153	ECOLAB INC COMMON STOCK USD1.0		12,926,386.35	0.158%	74.954%
154	PROGRESSIVE CORP COMMON STOCK USD1.0		12,895,834.50	0.158%	75.113%
155	DELTA AIR LINES INC COMMON STOCK USD.0001		12,886,433.91	0.158%	75.271%
156	EATON CORP PLC COMMON STOCK USD.01		12,797,426.68	0.157%	75.427%
157	TE CONNECTIVITY LTD COMMON STOCK CHF.57		12,704,183.10	0.156%	75.583%
158	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		12,640,658.58	0.155%	75.738%
159	ILLUMINA INC COMMON STOCK USD.01		12,617,262.56	0.155%	75.893%
160	MARATHON PETROLEUM CORP COMMON STOCK		12,591,515.97	0.154%	76.047%
161	AON PLC COMMON STOCK USD.01		12,542,134.08	0.154%	76.201%
162	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		12,372,486.00	0.152%	76.353%
163	AFLAC INC COMMON STOCK USD.1		12,353,448.00	0.151%	76.504%
164	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		12,270,956.77	0.150%	76.655%
165	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		12,218,349.76	0.150%	76.804%
166	ALLSTATE CORP COMMON STOCK USD.01		12,199,432.80	0.150%	76.954%
167	ANALOG DEVICES INC COMMON STOCK USD.167		12,194,287.56	0.150%	77.103%
168	PROLOGIS INC REIT USD.01		12,171,431.72	0.149%	77.253%
169	WASTE MANAGEMENT INC COMMON STOCK USD.01		12,115,130.64	0.149%	77.401%
170	LAM RESEARCH CORP COMMON STOCK USD.001		12,043,934.28	0.148%	77.549%
171	EQUINIX INC REIT USD.001		12,027,378.96	0.147%	77.696%
172	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		12,013,132.60	0.147%	77.844%
173	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		11,844,904.04	0.145%	77.989%

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Equity			8,156,301,979.48		99.999%
174	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		11,733,801.36	0.144%	78.133%
175	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		11,729,485.56	0.144%	78.277%
176	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		11,606,461.20	0.142%	78.419%
177	SUNTRUST BANKS INC COMMON STOCK USD1.0		11,567,888.64	0.142%	78.561%
178	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		11,207,691.20	0.137%	78.698%
179	PUBLIC STORAGE REIT USD.1		10,926,064.36	0.134%	78.832%
180	ROSS STORES INC COMMON STOCK USD.01		10,783,308.34	0.132%	78.964%
181	FISERV INC COMMON STOCK USD.01		10,697,783.58	0.131%	79.095%
182	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		10,642,114.56	0.130%	79.226%
183	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		10,587,614.72	0.130%	79.356%
184	MCKESSON CORP COMMON STOCK USD.01		10,552,712.57	0.129%	79.485%
185	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		10,413,037.62	0.128%	79.613%
186	SYSCO CORP COMMON STOCK USD1.0		10,412,054.00	0.128%	79.740%
187	DXC TECHNOLOGY CO COMMON STOCK USD.01		10,396,209.42	0.127%	79.868%
188	KINDER MORGAN INC COMMON STOCK USD.01		10,358,930.64	0.127%	79.995%
189	PPG INDUSTRIES INC COMMON STOCK USD1.67		10,330,477.20	0.127%	80.121%
190	SEMPRA ENERGY COMMON STOCK		10,309,537.90	0.126%	80.248%
191	YUM BRANDS INC COMMON STOCK		10,276,808.47	0.126%	80.374%
192	AUTODESK INC COMMON STOCK USD.01		10,015,507.32	0.123%	80.497%
193	M + T BANK CORP COMMON STOCK USD.5		9,999,686.40	0.123%	80.619%
194	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		9,978,488.46	0.122%	80.742%
195	WESTERN DIGITAL CORP COMMON STOCK USD.01		9,928,805.62	0.122%	80.863%
196	HCA HEALTHCARE INC COMMON STOCK USD.01		9,857,722.00	0.121%	80.984%
197	MOODY S CORP COMMON STOCK USD.01		9,747,842.90	0.120%	81.104%
198	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		9,662,741.60	0.118%	81.222%
199	CARNIVAL CORP COMMON STOCK USD.01		9,645,047.34	0.118%	81.340%
200	T ROWE PRICE GROUP INC COMMON STOCK USD.2		9,607,818.42	0.118%	81.458%
201	WEYERHAEUSER CO REIT USD1.25		9,590,000.00	0.118%	81.576%
202	RED HAT INC COMMON STOCK USD.0001		9,568,490.49	0.117%	81.693%
203	AMPHENOL CORP CL A COMMON STOCK USD.001		9,549,233.10	0.117%	81.810%
204	GENERAL MILLS INC COMMON STOCK USD.1		9,310,026.84	0.114%	81.924%
205	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		9,264,152.42	0.114%	82.038%
206	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,184,374.40	0.113%	82.151%
207	CUMMINS INC COMMON STOCK USD2.5		9,118,535.04	0.112%	82.262%
208	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		8,906,099.84	0.109%	82.371%
209	VF CORP COMMON STOCK		8,842,886.60	0.108%	82.480%
210	CORNING INC COMMON STOCK USD.5		8,820,953.20	0.108%	82.588%
211	CONSOLIDATED EDISON INC COMMON STOCK USD.1		8,802,231.84	0.108%	82.696%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		8,156,301,979.48			99.999%
212	ARCHER DANIELS MIDLAND CO COMMON STOCK		8,790,578.56	0.108%	82.804%
213	DOLLAR GENERAL CORP COMMON STOCK USD.875		8,790,425.75	0.108%	82.912%
214	SYNCHRONY FINANCIAL COMMON STOCK USD.001		8,698,922.61	0.107%	83.018%
215	FREEMONT MCMORAN INC COMMON STOCK USD.1		8,580,537.91	0.105%	83.123%
216	MONSTER BEVERAGE CORP COMMON STOCK		8,567,197.50	0.105%	83.228%
217	FORTIVE CORP COMMON STOCK USD.01		8,557,277.76	0.105%	83.333%
218	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		8,516,847.60	0.104%	83.438%
219	ONEOK INC COMMON STOCK USD.01		8,420,915.56	0.103%	83.541%
220	XCEL ENERGY INC COMMON STOCK USD2.5		8,409,888.72	0.103%	83.644%
221	PACCAR INC COMMON STOCK USD1.0		8,400,281.50	0.103%	83.747%
222	PARKER HANNIFIN CORP COMMON STOCK USD.5		8,271,181.83	0.101%	83.848%
223	EQUITY RESIDENTIAL REIT USD.01		8,254,430.34	0.101%	83.950%
224	AVALONBAY COMMUNITIES INC REIT USD.01		8,249,478.06	0.101%	84.051%
225	APTIV PLC COMMON STOCK USD.01		8,226,370.55	0.101%	84.152%
226	P G + E CORP COMMON STOCK		8,195,888.31	0.100%	84.252%
227	DOLLAR TREE INC COMMON STOCK USD.01		8,175,635.00	0.100%	84.352%
228	CONCHO RESOURCES INC COMMON STOCK USD.001		8,130,598.05	0.100%	84.452%
229	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		8,041,072.00	0.099%	84.551%
230	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		8,012,477.28	0.098%	84.649%
231	ROCKWELL COLLINS INC COMMON STOCK USD.01		8,003,077.80	0.098%	84.747%
232	FIFTH THIRD BANCORP COMMON STOCK		7,997,380.50	0.098%	84.845%
233	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		7,972,771.17	0.098%	84.943%
234	NORTHERN TRUST CORP COMMON STOCK USD1.667		7,965,451.81	0.098%	85.040%
235	TYSON FOODS INC CL A COMMON STOCK USD.1		7,923,256.64	0.097%	85.138%
236	AMERICAN AIRLINES GROUP INC COMMON STOCK		7,921,250.04	0.097%	85.235%
237	DIGITAL REALTY TRUST INC REIT USD.01		7,875,468.92	0.097%	85.331%
238	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		7,859,460.44	0.096%	85.428%
239	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		7,792,445.10	0.096%	85.523%
240	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		7,781,588.00	0.095%	85.619%
241	INGERSOLL RAND PLC COMMON STOCK USD1.0		7,766,958.81	0.095%	85.714%
242	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01		7,697,659.50	0.094%	85.808%
243	MYLAN NV COMMON STOCK EUR.01		7,694,302.47	0.094%	85.903%
244	KROGER CO COMMON STOCK USD1.0		7,654,048.92	0.094%	85.996%
245	NEWMONT MINING CORP COMMON STOCK USD1.6		7,597,083.36	0.093%	86.090%
246	REGIONS FINANCIAL CORP COMMON STOCK USD.01		7,572,223.26	0.093%	86.182%
247	KEYCORP COMMON STOCK USD1.0		7,528,353.10	0.092%	86.275%
248	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		7,514,662.26	0.092%	86.367%
249	EDISON INTERNATIONAL COMMON STOCK		7,495,774.02	0.092%	86.459%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
250	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		7,419,923.02	0.091%	86.550%
251	WILLIAMS COS INC COMMON STOCK USD1.0		7,401,965.56	0.091%	86.640%
252	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		7,302,470.28	0.090%	86.730%
253	WELLTOWER INC REIT USD1.0		7,276,093.54	0.089%	86.819%
254	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		7,269,203.16	0.089%	86.908%
255	SBA COMMUNICATIONS CORP REIT USD.01		7,209,063.76	0.088%	86.997%
256	CARDINAL HEALTH INC COMMON STOCK		7,135,804.60	0.087%	87.084%
257	WEC ENERGY GROUP INC COMMON STOCK USD.01		7,133,943.30	0.087%	87.172%
258	PAYCHEX INC COMMON STOCK USD.01		7,133,169.03	0.087%	87.259%
259	PPL CORP COMMON STOCK USD.01		7,128,344.46	0.087%	87.346%
260	NUCOR CORP COMMON STOCK USD.4		7,022,295.50	0.086%	87.433%
261	BOSTON PROPERTIES INC REIT USD.01		6,925,826.54	0.085%	87.517%
262	HARRIS CORP COMMON STOCK USD1.0		6,917,299.20	0.085%	87.602%
263	DTE ENERGY COMPANY COMMON STOCK		6,768,252.00	0.083%	87.685%
264	EVERSOURCE ENERGY COMMON STOCK USD5.0		6,747,636.24	0.083%	87.768%
265	CENTENE CORP COMMON STOCK USD.001		6,746,809.97	0.083%	87.851%
266	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		6,688,841.60	0.082%	87.933%
267	XILINX INC COMMON STOCK USD.01		6,682,922.40	0.082%	88.015%
268	CERNER CORP COMMON STOCK USD.01		6,674,988.00	0.082%	88.096%
269	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		6,640,821.36	0.081%	88.178%
270	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		6,528,124.35	0.080%	88.258%
271	BEST BUY CO INC COMMON STOCK USD.1		6,478,134.42	0.079%	88.337%
272	GLOBAL PAYMENTS INC COMMON STOCK		6,456,673.44	0.079%	88.417%
273	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		6,439,423.95	0.079%	88.495%
274	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		6,432,368.54	0.079%	88.574%
275	VENTAS INC REIT USD.25		6,424,635.36	0.079%	88.653%
276	AUTOZONE INC COMMON STOCK USD.01		6,379,217.46	0.078%	88.731%
277	AMETEK INC COMMON STOCK USD.01		6,366,286.00	0.078%	88.809%
278	IHS MARKIT LTD COMMON STOCK USD.01		6,319,440.00	0.077%	88.887%
279	CLOROX COMPANY COMMON STOCK USD1.0		6,281,993.34	0.077%	88.964%
280	KLA TENCOR CORP COMMON STOCK USD.001		6,229,267.44	0.076%	89.040%
281	NEKTAR THERAPEUTICS COMMON STOCK USD.0001		6,208,027.98	0.076%	89.116%
282	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		6,191,745.30	0.076%	89.192%
283	DEVON ENERGY CORP COMMON STOCK USD.1		6,108,702.82	0.075%	89.267%
284	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		6,103,356.32	0.075%	89.342%
285	OMNICOM GROUP COMMON STOCK USD.15		6,091,926.10	0.075%	89.417%
286	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		6,086,840.76	0.075%	89.491%
287	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		6,043,065.30	0.074%	89.565%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
288	COMERICA INC COMMON STOCK USD5.0		6,040,999.89	0.074%	89.639%
289	IDEXX LABORATORIES INC COMMON STOCK USD.1		6,038,163.11	0.074%	89.713%
290	NETAPP INC COMMON STOCK USD.001		5,978,501.28	0.073%	89.787%
291	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		5,972,618.75	0.073%	89.860%
292	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		5,928,796.67	0.073%	89.933%
293	WESTROCK CO COMMON STOCK		5,927,639.58	0.073%	90.005%
294	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,926,336.00	0.073%	90.078%
295	KELLOGG CO COMMON STOCK USD.25		5,909,213.97	0.072%	90.150%
296	VERISK ANALYTICS INC COMMON STOCK USD.001		5,886,816.00	0.072%	90.223%
297	SYMANTEC CORP COMMON STOCK USD.01		5,791,511.55	0.071%	90.294%
298	LENNAR CORP A COMMON STOCK USD.1		5,788,674.22	0.071%	90.365%
299	LINCOLN NATIONAL CORP COMMON STOCK		5,778,169.28	0.071%	90.435%
300	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		5,772,084.12	0.071%	90.506%
301	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		5,760,062.38	0.071%	90.577%
302	CENTURYLINK INC COMMON STOCK USD1.0		5,756,447.66	0.071%	90.647%
303	ESSEX PROPERTY TRUST INC REIT USD.0001		5,747,679.08	0.070%	90.718%
304	WATERS CORP COMMON STOCK USD.01		5,688,541.40	0.070%	90.788%
305	FASTENAL CO COMMON STOCK USD.01		5,666,660.36	0.069%	90.857%
306	TEXTRON INC COMMON STOCK USD.125		5,608,990.52	0.069%	90.926%
307	VULCAN MATERIALS CO COMMON STOCK USD1.0		5,517,151.08	0.068%	90.994%
308	DOVER CORP COMMON STOCK USD1.0		5,516,624.52	0.068%	91.061%
309	FIRSTENERGY CORP COMMON STOCK USD.1		5,487,581.52	0.067%	91.128%
310	TAPESTRY INC COMMON STOCK USD.01		5,461,128.44	0.067%	91.195%
311	EASTMAN CHEMICAL CO COMMON STOCK USD.01		5,435,997.46	0.067%	91.262%
312	DR HORTON INC COMMON STOCK USD.01		5,426,997.44	0.067%	91.329%
313	NOBLE ENERGY INC COMMON STOCK USD.01		5,419,518.60	0.066%	91.395%
314	TRANSDIGM GROUP INC COMMON STOCK USD.01		5,414,114.66	0.066%	91.461%
315	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,361,692.79	0.066%	91.527%
316	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,361,053.58	0.066%	91.593%
317	WYNN RESORTS LTD COMMON STOCK USD.01		5,348,254.08	0.066%	91.658%
318	E TRADE FINANCIAL CORP COMMON STOCK USD.01		5,329,444.62	0.065%	91.724%
319	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,326,836.56	0.065%	91.789%
320	CINTAS CORP COMMON STOCK		5,312,031.78	0.065%	91.854%
321	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		5,311,552.11	0.065%	91.919%
322	INCYTE CORP COMMON STOCK USD.001		5,310,870.89	0.065%	91.984%
323	REALTY INCOME CORP REIT USD1.0		5,306,411.67	0.065%	92.050%
324	UNITED RENTALS INC COMMON STOCK USD.01		5,289,338.06	0.065%	92.114%
325	APACHE CORP COMMON STOCK USD.625		5,285,151.04	0.065%	92.179%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
326	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		5,279,521.70	0.065%	92.244%
327	WW GRAINGER INC COMMON STOCK USD.5		5,232,156.72	0.064%	92.308%
328	IQVIA HOLDINGS INC COMMON STOCK USD.01		5,197,671.58	0.064%	92.372%
329	ENTERGY CORP COMMON STOCK USD.01		5,171,197.98	0.063%	92.435%
330	CBRE GROUP INC A COMMON STOCK USD.01		5,160,579.36	0.063%	92.498%
331	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		5,155,324.80	0.063%	92.562%
332	EQUIFAX INC COMMON STOCK USD1.25		5,133,099.51	0.063%	92.625%
333	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		5,131,176.10	0.063%	92.687%
334	ANDEAVOR COMMON STOCK USD.167		5,131,074.00	0.063%	92.750%
335	RESMED INC COMMON STOCK USD.004		5,130,779.35	0.063%	92.813%
336	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		5,119,753.27	0.063%	92.876%
337	XL GROUP LTD COMMON STOCK		5,110,665.84	0.063%	92.939%
338	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		5,109,853.77	0.063%	93.001%
339	MOLSON COORS BREWING CO B COMMON STOCK USD.01		5,094,492.57	0.062%	93.064%
340	JM SMUCKER CO/THE COMMON STOCK		5,079,449.60	0.062%	93.126%
341	BALL CORP COMMON STOCK		5,077,082.34	0.062%	93.188%
342	HERSHEY CO/THE COMMON STOCK USD1.0		5,058,241.44	0.062%	93.250%
343	XYLEM INC COMMON STOCK		5,047,259.64	0.062%	93.312%
344	HOST HOTELS + RESORTS INC REIT USD.01		4,984,932.48	0.061%	93.373%
345	AMEREN CORPORATION COMMON STOCK USD.01		4,944,252.04	0.061%	93.434%
346	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		4,933,757.00	0.060%	93.494%
347	MARATHON OIL CORP COMMON STOCK USD1.0		4,920,843.62	0.060%	93.555%
348	HESS CORP COMMON STOCK USD1.0		4,902,901.34	0.060%	93.615%
349	EXPEDIA GROUP INC COMMON STOCK USD.001		4,864,443.78	0.060%	93.675%
350	LOEWS CORP COMMON STOCK USD.01		4,855,090.17	0.060%	93.734%
351	GENUINE PARTS CO COMMON STOCK USD1.0		4,803,475.28	0.059%	93.793%
352	ANSYS INC COMMON STOCK USD.01		4,773,247.47	0.059%	93.852%
353	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		4,728,098.40	0.058%	93.909%
354	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		4,723,733.68	0.058%	93.967%
355	INVESCO LTD COMMON STOCK USD.2		4,715,809.23	0.058%	94.025%
356	GGP INC REIT USD.01		4,714,904.70	0.058%	94.083%
357	MCCORMICK + CO NON VTG SHRS COMMON STOCK		4,677,436.35	0.057%	94.140%
358	CMS ENERGY CORP COMMON STOCK USD.01		4,667,949.72	0.057%	94.198%
359	TECHNIPFMC PLC COMMON STOCK USD1.0		4,664,143.75	0.057%	94.255%
360	CBOE GLOBAL MARKETS INC COMMON STOCK		4,641,473.90	0.057%	94.312%
361	MASCO CORP COMMON STOCK USD1.0		4,617,075.24	0.057%	94.368%
362	SVB FINANCIAL GROUP COMMON STOCK USD.001		4,607,231.96	0.056%	94.425%
363	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,578,342.51	0.056%	94.481%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
364	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		4,551,025.68	0.056%	94.537%
365	NEWELL BRANDS INC COMMON STOCK USD1.0		4,506,239.92	0.055%	94.592%
366	SYNOPSIS INC COMMON STOCK USD.01		4,469,904.76	0.055%	94.647%
367	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		4,460,032.68	0.055%	94.701%
368	CITRIX SYSTEMS INC COMMON STOCK USD.001		4,364,012.80	0.054%	94.755%
369	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		4,339,717.20	0.053%	94.808%
370	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,288,428.80	0.053%	94.861%
371	ULTA BEAUTY INC COMMON STOCK USD.01		4,288,035.84	0.053%	94.913%
372	LKQ CORP COMMON STOCK USD.01		4,256,509.95	0.052%	94.965%
373	BAKER HUGHES A GE CO COMMON STOCK USD.0001		4,253,753.06	0.052%	95.018%
374	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		4,243,502.88	0.052%	95.070%
375	EQT CORP COMMON STOCK		4,228,247.47	0.052%	95.121%
376	DENTSPLY SIRONA INC COMMON STOCK USD.01		4,218,895.98	0.052%	95.173%
377	PVH CORP COMMON STOCK USD1.0		4,210,359.72	0.052%	95.225%
378	VORNADO REALTY TRUST REIT USD.04		4,189,626.90	0.051%	95.276%
379	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		4,169,367.12	0.051%	95.327%
380	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01		4,141,107.27	0.051%	95.378%
381	KANSAS CITY SOUTHERN COMMON STOCK USD.01		4,115,530.25	0.050%	95.429%
382	FRANKLIN RESOURCES INC COMMON STOCK USD.1		4,114,990.08	0.050%	95.479%
383	COOPER COS INC/THE COMMON STOCK USD.1		4,107,139.50	0.050%	95.529%
384	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		4,092,462.55	0.050%	95.580%
385	CARMAX INC COMMON STOCK USD.5		4,092,437.74	0.050%	95.630%
386	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		4,088,926.80	0.050%	95.680%
387	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		4,060,998.96	0.050%	95.730%
388	PENTAIR PLC COMMON STOCK USD.01		4,049,306.55	0.050%	95.779%
389	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		4,036,625.08	0.049%	95.829%
390	EXTRA SPACE STORAGE INC REIT USD.01		4,026,946.56	0.049%	95.878%
391	HCP INC REIT USD1.0		3,994,491.42	0.049%	95.927%
392	PERRIGO CO PLC COMMON STOCK EUR.001		3,992,236.02	0.049%	95.976%
393	VIACOM INC CLASS B COMMON STOCK USD.001		3,971,052.06	0.049%	96.025%
394	CABOT OIL + GAS CORP COMMON STOCK USD.1		3,968,282.34	0.049%	96.073%
395	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		3,952,462.49	0.048%	96.122%
396	KOHL'S CORP COMMON STOCK USD.01		3,941,212.62	0.048%	96.170%
397	WHIRLPOOL CORP COMMON STOCK USD1.0		3,888,228.45	0.048%	96.218%
398	CA INC COMMON STOCK USD.1		3,885,346.80	0.048%	96.265%
399	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		3,883,452.15	0.048%	96.313%
400	UNUM GROUP COMMON STOCK USD.1		3,862,361.25	0.047%	96.360%
401	GARTNER INC COMMON STOCK USD.0005		3,829,354.34	0.047%	96.407%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
402	DARDEN RESTAURANTS INC COMMON STOCK		3,825,849.50	0.047%	96.454%
403	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,824,361.80	0.047%	96.501%
404	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		3,809,808.97	0.047%	96.548%
405	CADENCE DESIGN SYS INC COMMON STOCK USD.01		3,808,305.67	0.047%	96.595%
406	HENRY SCHEIN INC COMMON STOCK USD.01		3,786,476.98	0.046%	96.641%
407	HOLOGIC INC COMMON STOCK USD.01		3,770,782.16	0.046%	96.687%
408	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,762,926.64	0.046%	96.733%
409	ZIONS BANCORPORATION COMMON STOCK		3,753,374.13	0.046%	96.779%
410	FMC CORP COMMON STOCK USD.1		3,739,142.81	0.046%	96.825%
411	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		3,712,165.98	0.046%	96.871%
412	MID AMERICA APARTMENT COMM REIT USD.01		3,709,362.20	0.045%	96.916%
413	ALBEMARLE CORP COMMON STOCK USD.01		3,708,950.82	0.045%	96.962%
414	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		3,705,254.02	0.045%	97.007%
415	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,680,774.85	0.045%	97.052%
416	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,666,443.55	0.045%	97.097%
417	NASDAQ INC COMMON STOCK USD.01		3,632,276.16	0.045%	97.142%
418	BORGWARNER INC COMMON STOCK USD.01		3,611,737.92	0.044%	97.186%
419	TIFFANY + CO COMMON STOCK USD.01		3,595,645.88	0.044%	97.230%
420	VERISIGN INC COMMON STOCK USD.001		3,580,274.88	0.044%	97.274%
421	ARCONIC INC COMMON STOCK		3,507,540.48	0.043%	97.317%
422	UDR INC REIT USD.01		3,487,091.14	0.043%	97.360%
423	DAVITA INC COMMON STOCK USD.001		3,485,588.40	0.043%	97.402%
424	HASBRO INC COMMON STOCK USD.5		3,480,831.30	0.043%	97.445%
425	L BRANDS INC COMMON STOCK USD.5		3,442,071.43	0.042%	97.487%
426	MICHAEL KORS HOLDINGS LTD COMMON STOCK		3,423,277.44	0.042%	97.529%
427	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,414,220.74	0.042%	97.571%
428	AVERY DENNISON CORP COMMON STOCK USD1.0		3,405,100.00	0.042%	97.613%
429	HORMEL FOODS CORP COMMON STOCK USD.01465		3,401,558.16	0.042%	97.655%
430	DUKE REALTY CORP REIT USD.01		3,391,770.24	0.042%	97.696%
431	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,373,449.50	0.041%	97.738%
432	IRON MOUNTAIN INC REIT USD.01		3,352,968.68	0.041%	97.779%
433	NRG ENERGY INC COMMON STOCK USD.01		3,309,818.36	0.041%	97.819%
434	CIMAREX ENERGY CO COMMON STOCK USD.01		3,275,024.50	0.040%	97.859%
435	F5 NETWORKS INC COMMON STOCK		3,274,259.62	0.040%	97.900%
436	PINNACLE WEST CAPITAL COMMON STOCK		3,264,378.60	0.040%	97.940%
437	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		3,243,720.09	0.040%	97.979%
438	TORCHMARK CORP COMMON STOCK USD1.0		3,241,639.21	0.040%	98.019%
439	MACY S INC COMMON STOCK USD.01		3,234,522.40	0.040%	98.059%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
440	QORVO INC COMMON STOCK USD.0001		3,230,977.90	0.040%	98.098%
441	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		3,223,848.70	0.040%	98.138%
442	IPG PHOTONICS CORP COMMON STOCK USD.0001		3,206,174.44	0.039%	98.177%
443	WESTERN UNION CO COMMON STOCK USD.01		3,203,583.39	0.039%	98.216%
444	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		3,179,913.31	0.039%	98.255%
445	COTY INC CL A COMMON STOCK USD.01		3,175,306.20	0.039%	98.294%
446	DISH NETWORK CORP A COMMON STOCK USD.01		3,159,268.20	0.039%	98.333%
447	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		3,157,095.48	0.039%	98.372%
448	SL GREEN REALTY CORP REIT USD.01		3,149,783.07	0.039%	98.410%
449	REGENCY CENTERS CORP REIT USD.01		3,125,173.26	0.038%	98.449%
450	FEDERAL REALTY INVS TRUST REIT USD.01		3,099,672.56	0.038%	98.487%
451	MOSAIC CO/THE COMMON STOCK USD.01		3,096,428.40	0.038%	98.525%
452	CAMPBELL SOUP CO COMMON STOCK USD.0375		3,063,272.99	0.038%	98.562%
453	SNAP ON INC COMMON STOCK USD1.0		3,036,520.74	0.037%	98.600%
454	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,036,408.33	0.037%	98.637%
455	ADVANCED MICRO DEVICES COMMON STOCK USD.01		3,020,818.95	0.037%	98.674%
456	PERKINELMER INC COMMON STOCK USD1.0		2,997,679.08	0.037%	98.711%
457	ALLEGION PLC COMMON STOCK USD.01		2,948,219.43	0.036%	98.747%
458	NISOURCE INC COMMON STOCK USD.01		2,938,586.82	0.036%	98.783%
459	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		2,923,499.28	0.036%	98.819%
460	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		2,875,665.62	0.035%	98.854%
461	FLUOR CORP COMMON STOCK USD.01		2,850,643.18	0.035%	98.889%
462	PULTEGROUP INC COMMON STOCK USD.01		2,797,362.42	0.034%	98.923%
463	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,769,426.12	0.034%	98.957%
464	AES CORP COMMON STOCK USD.01		2,671,063.14	0.033%	98.990%
465	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,627,986.56	0.032%	99.022%
466	ROBERT HALF INTL INC COMMON STOCK USD.001		2,602,618.62	0.032%	99.054%
467	SEALED AIR CORP COMMON STOCK USD.1		2,595,983.72	0.032%	99.086%
468	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		2,578,940.00	0.032%	99.117%
469	HELMERICH + PAYNE COMMON STOCK USD.1		2,578,734.08	0.032%	99.149%
470	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		2,549,033.12	0.031%	99.180%
471	FLIR SYSTEMS INC COMMON STOCK USD.01		2,500,199.94	0.031%	99.211%
472	GAP INC/THE COMMON STOCK USD.05		2,489,385.60	0.031%	99.241%
473	HANESBRANDS INC COMMON STOCK USD.01		2,450,320.50	0.030%	99.271%
474	CSRA INC COMMON STOCK USD.001		2,430,508.50	0.030%	99.301%
475	GARMIN LTD COMMON STOCK CHF10.0		2,343,174.66	0.029%	99.330%
476	GOODYEAR TIRE + RUBBER CO COMMON STOCK		2,333,936.64	0.029%	99.359%
477	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,331,007.20	0.029%	99.387%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,156,301,979.48		99.999%
478	APARTMENT INVT + MGMT CO A REIT USD.01		2,287,582.75	0.028%	99.415%
479	RALPH LAUREN CORP COMMON STOCK USD.01		2,271,440.60	0.028%	99.443%
480	NEWS CORP CLASS A COMMON STOCK USD.01		2,203,784.00	0.027%	99.470%
481	MACERICH CO/THE REIT USD.01		2,199,681.32	0.027%	99.497%
482	KIMCO REALTY CORP REIT USD.01		2,191,478.40	0.027%	99.524%
483	XEROX CORP COMMON STOCK USD1.0		2,191,165.30	0.027%	99.551%
484	LEGGETT + PLATT INC COMMON STOCK USD.01		2,134,248.32	0.026%	99.577%
485	ACUITY BRANDS INC COMMON STOCK USD.01		2,112,765.01	0.026%	99.603%
486	DISCOVERY INC C COMMON STOCK USD.01		2,111,146.56	0.026%	99.629%
487	FLOWSERVE CORP COMMON STOCK USD1.25		2,039,109.80	0.025%	99.654%
488	NORDSTROM INC COMMON STOCK		2,037,383.26	0.025%	99.679%
489	FOOT LOCKER INC COMMON STOCK USD.01		2,034,226.26	0.025%	99.704%
490	SCANA CORP COMMON STOCK		1,954,252.20	0.024%	99.728%
491	H+R BLOCK INC COMMON STOCK		1,917,921.39	0.024%	99.751%
492	QUANTA SERVICES INC COMMON STOCK USD.00001		1,882,792.20	0.023%	99.774%
493	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		1,824,905.60	0.022%	99.797%
494	STERICYCLE INC COMMON STOCK USD.01		1,790,315.64	0.022%	99.819%
495	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		1,725,956.76	0.021%	99.840%
496	ENVISION HEALTHCARE CORP COMMON STOCK		1,712,940.39	0.021%	99.861%
497	ASSURANT INC COMMON STOCK USD.01		1,692,181.92	0.021%	99.881%
498	MATTEL INC COMMON STOCK USD1.0		1,627,904.25	0.020%	99.901%
499	TRIPADVISOR INC COMMON STOCK USD.001		1,588,167.60	0.019%	99.921%
500	NAVIENT CORP COMMON STOCK USD.01		1,255,124.80	0.015%	99.936%
501	DISCOVERY INC A COMMON STOCK USD.01		1,192,943.81	0.015%	99.951%
502	RANGE RESOURCES CORP COMMON STOCK USD.01		1,183,919.50	0.015%	99.965%
503	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		1,088,811.90	0.013%	99.979%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		964,664.40	0.012%	99.991%
505	NEWS CORP CLASS B COMMON STOCK		664,350.40	0.008%	99.999%
Index Future			105,682.39		0.001%
506	S+P500 EMINI FUT JUN18 XCME 20180615	10,968,450.00	105,682.39	0.001%	100.000%
Total			8,156,407,661.87		100.00%