

U.S. Large Company Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC COMMON STOCK USD.00001	3.681%	3.681%
2	MICROSOFT CORP COMMON STOCK USD.00000625	2.584%	6.265%
3	AMAZON.COM INC COMMON STOCK USD.01	1.789%	8.055%
4	FACEBOOK INC A COMMON STOCK USD.000006	1.728%	9.783%
5	EXXON MOBIL CORP COMMON STOCK	1.654%	11.437%
6	JOHNSON + JOHNSON COMMON STOCK USD1.0	1.636%	13.073%
7	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033	1.533%	14.606%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0	1.518%	16.124%
9	ALPHABET INC CL A COMMON STOCK USD.001	1.342%	17.466%
10	ALPHABET INC CL C COMMON STOCK USD.001	1.308%	18.773%
11	GENERAL ELECTRIC CO COMMON STOCK USD.06	1.235%	20.009%
12	AT+T INC COMMON STOCK USD1.0	1.189%	21.198%
13	WELLS FARGO + CO COMMON STOCK USD1.666	1.184%	22.382%
14	BANK OF AMERICA CORP COMMON STOCK USD.01	1.143%	23.525%
15	PROCTER + GAMBLE CO/THE COMMON STOCK	1.091%	24.615%
16	CHEVRON CORP COMMON STOCK USD.75	0.987%	25.602%
17	PFIZER INC COMMON STOCK USD.05	0.986%	26.588%
18	HOME DEPOT INC COMMON STOCK USD.05	0.929%	27.517%
19	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	0.914%	28.431%
20	COMCAST CORP CLASS A COMMON STOCK USD.01	0.906%	29.337%
21	PHILIP MORRIS INTERNATIONAL COMMON STOCK	0.840%	30.177%
22	MERCK + CO. INC. COMMON STOCK USD.5	0.836%	31.013%
23	INTEL CORP COMMON STOCK USD.001	0.835%	31.848%
24	CISCO SYSTEMS INC COMMON STOCK USD.001	0.833%	32.681%
25	VISA INC CLASS A SHARES COMMON STOCK USD.0001	0.828%	33.509%
26	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	0.822%	34.331%
27	WALT DISNEY CO/THE COMMON STOCK USD.01	0.821%	35.152%
28	COCA COLA CO/THE COMMON STOCK USD.25	0.814%	35.966%
29	CITIGROUP INC COMMON STOCK USD.01	0.800%	36.767%
30	PEPSICO INC COMMON STOCK USD.017	0.790%	37.556%
31	ALTRIA GROUP INC COMMON STOCK USD.333	0.680%	38.236%
32	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	0.672%	38.908%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	ORACLE CORP COMMON STOCK USD.01	0.658%	39.566%
34	AMGEN INC COMMON STOCK USD.0001	0.587%	40.154%
35	3M CO COMMON STOCK USD.01	0.570%	40.724%
36	MCDONALD S CORP COMMON STOCK USD.01	0.560%	41.284%
37	MEDTRONIC PLC COMMON STOCK USD.1	0.556%	41.840%
38	WAL MART STORES INC COMMON STOCK USD.1	0.553%	42.393%
39	MASTERCARD INC A COMMON STOCK USD.0001	0.535%	42.928%
40	BOEING CO/THE COMMON STOCK USD5.0	0.514%	43.442%
41	ABBVIE INC COMMON STOCK USD.01	0.513%	43.956%
42	SCHLUMBERGER LTD COMMON STOCK USD.01	0.494%	44.450%
43	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.488%	44.937%
44	CELGENE CORP COMMON STOCK USD.01	0.471%	45.409%
45	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.458%	45.867%
46	UNION PACIFIC CORP COMMON STOCK USD2.5	0.445%	46.312%
47	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.444%	46.755%
48	GILEAD SCIENCES INC COMMON STOCK USD.001	0.438%	47.193%
49	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.436%	47.629%
50	BROADCOM LTD COMMON STOCK	0.433%	48.061%
51	STARBUCKS CORP COMMON STOCK USD.001	0.428%	48.489%
52	CVS HEALTH CORP COMMON STOCK USD.01	0.413%	48.902%
53	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.405%	49.307%
54	ALLERGAN PLC COMMON STOCK USD.0033	0.399%	49.706%
55	US BANCORP COMMON STOCK USD.01	0.399%	50.105%
56	ELI LILLY + CO COMMON STOCK	0.389%	50.494%
57	QUALCOMM INC COMMON STOCK USD.0001	0.388%	50.882%
58	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	0.387%	51.268%
59	COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.381%	51.649%
60	TIME WARNER INC COMMON STOCK USD.01	0.375%	52.024%
61	ACCENTURE PLC CL A COMMON STOCK USD.0000225	0.369%	52.393%
62	ABBOTT LABORATORIES COMMON STOCK	0.368%	52.762%
63	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	0.363%	53.124%
64	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	0.362%	53.486%
65	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.360%	53.847%
66	LOWE S COS INC COMMON STOCK USD.5	0.359%	54.206%
67	NIKE INC CL B COMMON STOCK USD1.0	0.359%	54.564%
68	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.342%	54.907%
69	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.337%	55.244%
70	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.336%	55.579%
71	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	0.329%	55.908%
72	ADOBE SYSTEMS INC COMMON STOCK USD.0001	0.324%	56.232%
73	NETFLIX INC COMMON STOCK USD.001	0.320%	56.552%
74	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.315%	56.867%
75	CHUBB LTD COMMON STOCK	0.312%	57.179%
76	COLGATE PALMOLIVE CO COMMON STOCK USD1.0	0.311%	57.490%
77	NEXTERA ENERGY INC COMMON STOCK USD.01	0.305%	57.795%
78	MORGAN STANLEY COMMON STOCK USD.01	0.304%	58.099%
79	NVIDIA CORP COMMON STOCK USD.001	0.300%	58.399%
80	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.293%	58.692%
81	CATERPILLAR INC COMMON STOCK USD1.0	0.293%	58.985%
82	CONOCOPHILLIPS COMMON STOCK USD.01	0.289%	59.275%

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83	BIOGEN INC COMMON STOCK USD.0005	0.286%	59.561%
84	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.284%	59.845%
85	DUKE ENERGY CORP COMMON STOCK USD.001	0.282%	60.127%
86	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.277%	60.404%
87	SALESFORCE.COM INC COMMON STOCK USD.001	0.275%	60.679%
88	METLIFE INC COMMON STOCK USD.01	0.275%	60.954%
89	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	0.269%	61.224%
90	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.263%	61.487%
91	AMERICAN TOWER CORP REIT USD.01	0.263%	61.750%
92	PAYPAL HOLDINGS INC COMMON STOCK	0.262%	62.012%
93	EOG RESOURCES INC COMMON STOCK USD.01	0.261%	62.272%
94	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.260%	62.533%
95	SIMON PROPERTY GROUP INC REIT USD.0001	0.258%	62.791%
96	TJX COMPANIES INC COMMON STOCK USD1.0	0.250%	63.041%
97	MONSANTO CO COMMON STOCK USD.01	0.250%	63.291%
98	DANAHER CORP COMMON STOCK USD.01	0.248%	63.539%
99	SOUTHERN CO/THE COMMON STOCK USD5.0	0.241%	63.780%
100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.238%	64.018%
101	DOMINION RESOURCES INC/VA COMMON STOCK	0.238%	64.256%
102	GENERAL MOTORS CO COMMON STOCK USD.01	0.231%	64.487%
103	SCHWAB (CHARLES) CORP COMMON STOCK USD.01	0.231%	64.717%
104	CSX CORP COMMON STOCK USD1.0	0.230%	64.947%
105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.230%	65.177%
106	ANTHEM INC COMMON STOCK USD.01	0.230%	65.407%
107	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.229%	65.636%
108	BLACKROCK INC COMMON STOCK USD.01	0.229%	65.864%
109	FEDEX CORP COMMON STOCK USD.1	0.227%	66.092%
110	KIMBERLY CLARK CORP COMMON STOCK USD1.25	0.225%	66.317%
111	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.225%	66.542%
112	RAYTHEON COMPANY COMMON STOCK USD.01	0.222%	66.764%
113	AETNA INC COMMON STOCK USD.01	0.219%	66.983%
114	FORD MOTOR CO COMMON STOCK USD.01	0.219%	67.201%
115	APPLIED MATERIALS INC COMMON STOCK USD.01	0.214%	67.415%
116	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.210%	67.626%
117	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.210%	67.835%
118	YAHOO INC COMMON STOCK USD.001	0.207%	68.042%
119	STRYKER CORP COMMON STOCK USD.1	0.206%	68.248%
120	CIGNA CORP COMMON STOCK USD.25	0.196%	68.444%
121	BECTON DICKINSON AND CO COMMON STOCK USD1.0	0.194%	68.638%
122	HALLIBURTON CO COMMON STOCK USD2.5	0.194%	68.833%
123	KINDER MORGAN INC COMMON STOCK USD.01	0.193%	69.026%
124	CME GROUP INC COMMON STOCK USD.01	0.193%	69.219%
125	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.191%	69.409%
126	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.190%	69.599%
127	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.189%	69.788%
128	MARSH + MCLENNAN COS COMMON STOCK USD1.0	0.186%	69.974%
129	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.181%	70.156%
130	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01	0.178%	70.334%
131	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.177%	70.511%
132	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.176%	70.686%

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133	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01	0.175%	70.861%
134	PRAXAIR INC COMMON STOCK USD.01	0.174%	71.035%
135	PHILLIPS 66 COMMON STOCK	0.171%	71.207%
136	BB+T CORP COMMON STOCK USD5.0	0.171%	71.377%
137	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.169%	71.546%
138	S+P GLOBAL INC COMMON STOCK USD1.0	0.169%	71.715%
139	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.167%	71.883%
140	CROWN CASTLE INTL CORP REIT USD.01	0.167%	72.049%
141	TRAVELERS COS INC/THE COMMON STOCK	0.166%	72.215%
142	P G + E CORP COMMON STOCK	0.166%	72.381%
143	EATON CORP PLC COMMON STOCK USD.01	0.166%	72.547%
144	ECOLAB INC COMMON STOCK USD1.0	0.166%	72.713%
145	EBAY INC COMMON STOCK USD.001	0.165%	72.878%
146	GENERAL MILLS INC COMMON STOCK USD.1	0.163%	73.041%
147	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5	0.163%	73.203%
148	HUMANA INC COMMON STOCK USD.166	0.162%	73.365%
149	DELTA AIR LINES INC COMMON STOCK USD.0001	0.162%	73.527%
150	DEERE + CO COMMON STOCK USD1.0	0.160%	73.687%
151	EQUINIX INC REIT USD.001	0.158%	73.845%
152	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.157%	74.002%
153	EXELON CORP COMMON STOCK	0.156%	74.158%
154	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.156%	74.314%
155	HP INC COMMON STOCK USD.01	0.156%	74.469%
156	AON PLC COMMON STOCK USD.01	0.154%	74.624%
157	PUBLIC STORAGE REIT USD.1	0.153%	74.776%
158	TARGET CORP COMMON STOCK USD.0833	0.152%	74.929%
159	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.151%	75.080%
160	INTUITIVE SURGICAL INC COMMON STOCK USD.001	0.150%	75.230%
161	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0	0.149%	75.379%
162	INTUIT INC COMMON STOCK USD.01	0.148%	75.527%
163	AFLAC INC COMMON STOCK USD.1	0.147%	75.674%
164	STATE STREET CORP COMMON STOCK USD1.0	0.147%	75.820%
165	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.146%	75.966%
166	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.145%	76.111%
167	ALLSTATE CORP COMMON STOCK USD.01	0.144%	76.255%
168	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.144%	76.400%
169	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.144%	76.544%
170	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.143%	76.687%
171	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01	0.143%	76.830%
172	VALERO ENERGY CORP COMMON STOCK USD.01	0.143%	76.973%
173	ELECTRONIC ARTS INC COMMON STOCK USD.01	0.143%	77.116%
174	MCKESSON CORP COMMON STOCK USD.01	0.143%	77.259%
175	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001	0.141%	77.399%
176	PROLOGIS INC REIT USD.01	0.140%	77.540%
177	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.140%	77.680%
178	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.138%	77.818%
179	SEMPRA ENERGY COMMON STOCK	0.138%	77.955%
180	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.137%	78.092%
181	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	0.136%	78.228%
182	ANALOG DEVICES INC COMMON STOCK USD.167	0.136%	78.364%

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183	ZOETIS INC COMMON STOCK USD.01	0.135%	78.500%
184	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.135%	78.634%
185	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.134%	78.769%
186	KROGER CO COMMON STOCK USD1.0	0.134%	78.902%
187	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	0.133%	79.035%
188	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.132%	79.167%
189	ILLUMINA INC COMMON STOCK USD.01	0.132%	79.299%
190	MARATHON PETROLEUM CORP COMMON STOCK	0.131%	79.431%
191	CORNING INC COMMON STOCK USD.5	0.131%	79.561%
192	SYSCO CORP COMMON STOCK USD1.0	0.129%	79.690%
193	EDISON INTERNATIONAL COMMON STOCK	0.128%	79.818%
194	AVALONBAY COMMUNITIES INC REIT USD.01	0.127%	79.945%
195	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.127%	80.072%
196	PPL CORP COMMON STOCK USD.01	0.127%	80.198%
197	CARNIVAL CORP COMMON STOCK USD.01	0.126%	80.325%
198	WELLTOWER INC REIT USD1.0	0.126%	80.451%
199	ROSS STORES INC COMMON STOCK USD.01	0.126%	80.577%
200	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.125%	80.702%
201	FISERV INC COMMON STOCK USD.01	0.125%	80.827%
202	WEYERHAEUSER CO REIT USD1.25	0.124%	80.952%
203	BAKER HUGHES INC COMMON STOCK USD1.0	0.124%	81.075%
204	WILLIAMS COS INC COMMON STOCK USD1.0	0.123%	81.199%
205	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.121%	81.320%
206	HCA HOLDINGS INC COMMON STOCK USD.01	0.119%	81.439%
207	CONSOLIDATED EDISON INC COMMON STOCK USD.1	0.118%	81.558%
208	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01	0.118%	81.675%
209	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.118%	81.793%
210	M + T BANK CORP COMMON STOCK USD.5	0.117%	81.910%
211	LAM RESEARCH CORP COMMON STOCK USD.001	0.116%	82.025%
212	EQUITY RESIDENTIAL REIT USD.01	0.116%	82.141%
213	PACCAR INC COMMON STOCK USD1.0	0.115%	82.256%
214	CUMMINS INC COMMON STOCK USD2.5	0.114%	82.370%
215	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.114%	82.483%
216	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.113%	82.597%
217	NEWELL BRANDS INC COMMON STOCK USD1.0	0.113%	82.709%
218	PROGRESSIVE CORP COMMON STOCK USD1.0	0.112%	82.822%
219	CARDINAL HEALTH INC COMMON STOCK	0.112%	82.934%
220	XCEL ENERGY INC COMMON STOCK USD2.5	0.111%	83.045%
221	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.111%	83.156%
222	VENTAS INC REIT USD.25	0.111%	83.267%
223	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK	0.109%	83.376%
224	AMPHENOL CORP CL A COMMON STOCK USD.001	0.109%	83.485%
225	ROPER TECHNOLOGIES INC COMMON STOCK USD.01	0.109%	83.593%
226	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.108%	83.701%
227	YUM BRANDS INC COMMON STOCK	0.108%	83.809%
228	CR BARD INC COMMON STOCK USD.25	0.107%	83.916%
229	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	0.105%	84.022%
230	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.105%	84.127%
231	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.105%	84.232%
232	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.105%	84.336%

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233	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.104%	84.441%
234	INCYTE CORP COMMON STOCK USD.001	0.103%	84.543%
235	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.101%	84.644%
236	DEVON ENERGY CORP COMMON STOCK USD.1	0.101%	84.745%
237	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.100%	84.845%
238	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.098%	84.943%
239	AUTOZONE INC COMMON STOCK USD.01	0.097%	85.039%
240	SYMANTEC CORP COMMON STOCK USD.01	0.096%	85.135%
241	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01	0.096%	85.231%
242	MOODY S CORP COMMON STOCK USD.01	0.096%	85.327%
243	DOLLAR TREE INC COMMON STOCK USD.01	0.095%	85.422%
244	NUCOR CORP COMMON STOCK USD.4	0.095%	85.518%
245	KEYCORP COMMON STOCK USD1.0	0.095%	85.612%
246	BOSTON PROPERTIES INC REIT USD.01	0.095%	85.707%
247	OMNICOM GROUP COMMON STOCK USD.15	0.095%	85.802%
248	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.094%	85.896%
249	NORTHERN TRUST CORP COMMON STOCK USD1.667	0.094%	85.990%
250	FORTIVE CORP COMMON STOCK USD.01	0.093%	86.084%
251	WEC ENERGY GROUP INC COMMON STOCK USD.01	0.093%	86.177%
252	PAYCHEX INC COMMON STOCK USD.01	0.093%	86.270%
253	CERNER CORP COMMON STOCK USD.01	0.092%	86.362%
254	EVERSOURCE ENERGY COMMON STOCK USD5.0	0.092%	86.455%
255	DTE ENERGY COMPANY COMMON STOCK	0.092%	86.546%
256	CONCHO RESOURCES INC COMMON STOCK USD.001	0.091%	86.638%
257	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.091%	86.728%
258	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.091%	86.819%
259	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.091%	86.910%
260	APACHE CORP COMMON STOCK USD.625	0.090%	87.000%
261	TYSON FOODS INC CL A COMMON STOCK USD.1	0.090%	87.090%
262	FIFTH THIRD BANCORP COMMON STOCK	0.090%	87.180%
263	DIGITAL REALTY TRUST INC REIT USD.01	0.089%	87.269%
264	VF CORP COMMON STOCK	0.089%	87.358%
265	MONSTER BEVERAGE CORP COMMON STOCK	0.089%	87.447%
266	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.088%	87.535%
267	NEWMONT MINING CORP COMMON STOCK USD1.6	0.088%	87.623%
268	KELLOGG CO COMMON STOCK USD.25	0.087%	87.710%
269	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.087%	87.797%
270	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.087%	87.884%
271	AUTODESK INC COMMON STOCK USD.01	0.087%	87.971%
272	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01	0.087%	88.058%
273	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.086%	88.144%
274	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.085%	88.229%
275	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.084%	88.313%
276	MYLAN NV COMMON STOCK EUR.01	0.084%	88.397%
277	CLOROX COMPANY COMMON STOCK USD1.0	0.084%	88.481%
278	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635	0.083%	88.564%
279	FREEMONT MCMORAN INC COMMON STOCK USD.1	0.083%	88.647%
280	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.083%	88.730%
281	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.082%	88.812%
282	VORNADO REALTY TRUST REIT USD.04	0.081%	88.893%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
283	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001	0.081%	88.973%
284	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.080%	89.054%
285	ULTA BEAUTY INC COMMON STOCK USD.01	0.080%	89.134%
286	EQUIFAX INC COMMON STOCK USD1.25	0.080%	89.214%
287	MEAD JOHNSON NUTRITION CO COMMON STOCK USD.01	0.080%	89.293%
288	ESSEX PROPERTY TRUST INC REIT USD.0001	0.079%	89.372%
289	EXPEDIA INC COMMON STOCK USD.001	0.078%	89.451%
290	CONAGRA BRANDS INC COMMON STOCK USD5.0	0.078%	89.528%
291	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.078%	89.606%
292	REALTY INCOME CORP REIT USD1.0	0.077%	89.683%
293	XILINX INC COMMON STOCK USD.01	0.076%	89.759%
294	RED HAT INC COMMON STOCK USD.0001	0.076%	89.835%
295	KLA TENCOR CORP COMMON STOCK USD.001	0.075%	89.910%
296	HERSHEY CO/THE COMMON STOCK USD1.0	0.074%	89.984%
297	LINCOLN NATIONAL CORP COMMON STOCK	0.073%	90.057%
298	JM SMUCKER CO/THE COMMON STOCK	0.073%	90.129%
299	FRANKLIN RESOURCES INC COMMON STOCK USD.1	0.072%	90.202%
300	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.072%	90.274%
301	VIACOM INC CLASS B COMMON STOCK USD.001	0.072%	90.346%
302	NOBLE ENERGY INC COMMON STOCK USD.01	0.072%	90.418%
303	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.072%	90.489%
304	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.072%	90.561%
305	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.072%	90.633%
306	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.072%	90.704%
307	HCP INC REIT USD1.0	0.071%	90.775%
308	DISH NETWORK CORP A COMMON STOCK USD.01	0.071%	90.846%
309	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01	0.071%	90.917%
310	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.070%	90.987%
311	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01	0.070%	91.056%
312	TECHNIPFMC PLC COMMON STOCK USD1.0	0.069%	91.126%
313	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01	0.069%	91.195%
314	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.069%	91.264%
315	CENTURYLINK INC COMMON STOCK USD1.0	0.068%	91.332%
316	BEST BUY CO INC COMMON STOCK USD.1	0.068%	91.400%
317	WHIRLPOOL CORP COMMON STOCK USD1.0	0.068%	91.469%
318	HENRY SCHEIN INC COMMON STOCK USD.01	0.068%	91.537%
319	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.068%	91.604%
320	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.068%	91.672%
321	HARRIS CORP COMMON STOCK USD1.	0.068%	91.740%
322	WATERS CORP COMMON STOCK USD.01	0.067%	91.807%
323	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	0.067%	91.874%
324	ENTERGY CORP COMMON STOCK USD.01	0.067%	91.941%
325	BALL CORP COMMON STOCK	0.067%	92.007%
326	GENUINE PARTS CO COMMON STOCK USD1.0	0.066%	92.073%
327	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.066%	92.140%
328	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01	0.066%	92.206%
329	WESTROCK CO COMMON STOCK	0.066%	92.272%
330	FIRSTENERGY CORP COMMON STOCK USD.1	0.065%	92.337%
331	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.065%	92.402%
332	HOST HOTELS + RESORTS INC REIT USD.01	0.065%	92.467%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
333	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.065%	92.532%
334	AMEREN CORPORATION COMMON STOCK USD.01	0.065%	92.597%
335	INVESCO LTD COMMON STOCK USD.2	0.064%	92.661%
336	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.064%	92.725%
337	HESS CORP COMMON STOCK USD1.0	0.064%	92.789%
338	AMETEK INC COMMON STOCK USD.01	0.064%	92.853%
339	LOEWS CORP COMMON STOCK USD.01	0.063%	92.915%
340	FASTENAL CO COMMON STOCK USD.01	0.063%	92.978%
341	CENTENE CORP COMMON STOCK USD.001	0.063%	93.041%
342	L BRANDS INC COMMON STOCK USD.5	0.062%	93.103%
343	GGP INC REIT USD.01	0.062%	93.166%
344	CMS ENERGY CORP COMMON STOCK USD.01	0.062%	93.228%
345	VERISK ANALYTICS INC COMMON STOCK USD.001	0.062%	93.290%
346	GLOBAL PAYMENTS INC COMMON STOCK	0.062%	93.351%
347	HOLOGIC INC COMMON STOCK USD.01	0.061%	93.413%
348	MARATHON OIL CORP COMMON STOCK USD1.0	0.061%	93.474%
349	CITRIX SYSTEMS INC COMMON STOCK USD.001	0.061%	93.535%
350	TEXTRON INC COMMON STOCK USD.125	0.061%	93.596%
351	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	0.061%	93.658%
352	CENTERPOINT ENERGY INC COMMON STOCK USD.01	0.060%	93.718%
353	ALBEMARLE CORP COMMON STOCK USD.01	0.060%	93.778%
354	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	0.060%	93.839%
355	TRANSDIGM GROUP INC COMMON STOCK USD.01	0.060%	93.899%
356	COMERICA INC COMMON STOCK USD5.0	0.060%	93.959%
357	DOVER CORP COMMON STOCK USD1.0	0.060%	94.019%
358	ARCONIC INC COMMON STOCK	0.060%	94.078%
359	MASCO CORP COMMON STOCK USD1.0	0.059%	94.137%
360	WHOLE FOODS MARKET INC COMMON STOCK	0.057%	94.194%
361	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.057%	94.251%
362	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.056%	94.307%
363	MCCORMICK + CO NON VTG SHRS COMMON STOCK	0.055%	94.362%
364	DR HORTON INC COMMON STOCK USD.01	0.055%	94.417%
365	CAMPBELL SOUP CO COMMON STOCK USD.0375	0.055%	94.472%
366	MID AMERICA APARTMENT COMM REIT USD.01	0.055%	94.527%
367	SYNOPSIS INC COMMON STOCK USD.01	0.055%	94.582%
368	CABOT OIL + GAS CORP COMMON STOCK USD.1	0.055%	94.636%
369	ONEOK INC COMMON STOCK USD.01	0.054%	94.691%
370	COACH INC COMMON STOCK USD.01	0.054%	94.745%
371	CIMAREX ENERGY CO COMMON STOCK USD.01	0.054%	94.799%
372	HASBRO INC COMMON STOCK USD.5	0.054%	94.853%
373	XL GROUP LTD COMMON STOCK	0.054%	94.906%
374	CARMAX INC COMMON STOCK USD.5	0.054%	94.960%
375	NETAPP INC COMMON STOCK USD.001	0.053%	95.013%
376	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	0.053%	95.066%
377	PENTAIR PLC COMMON STOCK USD.01	0.053%	95.120%
378	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0	0.053%	95.173%
379	CBRE GROUP INC A COMMON STOCK USD.01	0.053%	95.226%
380	UNUM GROUP COMMON STOCK USD.1	0.052%	95.278%
381	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.052%	95.330%
382	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.052%	95.382%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
383	DAVITA INC COMMON STOCK USD.001	0.052%	95.434%
384	PERRIGO CO PLC COMMON STOCK EUR.001	0.052%	95.486%
385	SL GREEN REALTY CORP REIT USD.01	0.052%	95.537%
386	DARDEN RESTAURANTS INC COMMON STOCK	0.052%	95.589%
387	CINTAS CORP COMMON STOCK	0.052%	95.641%
388	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.051%	95.692%
389	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001	0.051%	95.743%
390	WW GRAINGER INC COMMON STOCK USD.5	0.051%	95.794%
391	CA INC COMMON STOCK USD.1	0.051%	95.845%
392	LENNAR CORP A COMMON STOCK USD.1	0.051%	95.896%
393	ADVANCED MICRO DEVICES COMMON STOCK USD.01	0.051%	95.946%
394	FOOT LOCKER INC COMMON STOCK USD.01	0.050%	95.997%
395	GARTNER INC COMMON STOCK USD.0005	0.050%	96.047%
396	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.050%	96.097%
397	UDR INC REIT USD.01	0.049%	96.146%
398	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01	0.049%	96.195%
399	EQT CORP COMMON STOCK	0.049%	96.244%
400	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0	0.049%	96.293%
401	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.049%	96.342%
402	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.049%	96.391%
403	HARLEY DAVIDSON INC COMMON STOCK USD.01	0.049%	96.440%
404	COOPER COS INC/THE COMMON STOCK USD.1	0.049%	96.488%
405	SNAP ON INC COMMON STOCK USD1.0	0.048%	96.537%
406	TIFFANY + CO COMMON STOCK USD.01	0.048%	96.584%
407	WYNN RESORTS LTD COMMON STOCK USD.01	0.047%	96.632%
408	LKQ CORP COMMON STOCK USD.01	0.047%	96.679%
409	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01	0.047%	96.726%
410	FMC CORP COMMON STOCK USD.1	0.047%	96.774%
411	EXTRA SPACE STORAGE INC REIT USD.01	0.047%	96.821%
412	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01	0.047%	96.868%
413	HORMEL FOODS CORP COMMON STOCK USD.01465	0.047%	96.915%
414	E TRADE FINANCIAL CORP COMMON STOCK USD.01	0.047%	96.962%
415	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.047%	97.008%
416	SCANA CORP COMMON STOCK	0.047%	97.055%
417	MOSAIC CO/THE COMMON STOCK USD.01	0.046%	97.101%
418	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01	0.046%	97.148%
419	WESTERN UNION CO COMMON STOCK USD.01	0.046%	97.194%
420	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.046%	97.240%
421	XYLEM INC COMMON STOCK	0.046%	97.286%
422	FEDERAL REALTY INVS TRUST REIT USD.01	0.046%	97.331%
423	PINNACLE WEST CAPITAL COMMON STOCK	0.046%	97.377%
424	TESORO CORP COMMON STOCK USD.167	0.046%	97.423%
425	UNITED RENTALS INC COMMON STOCK USD.01	0.045%	97.468%
426	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.045%	97.514%
427	REGENCY CENTERS CORP REIT USD.01	0.045%	97.559%
428	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.045%	97.603%
429	ALLIANT ENERGY CORP COMMON STOCK USD.01	0.043%	97.647%
430	MACY S INC COMMON STOCK USD.01	0.043%	97.689%
431	QORVO INC COMMON STOCK USD.0001	0.042%	97.732%
432	KIMCO REALTY CORP REIT USD.01	0.042%	97.774%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
433	SEALED AIR CORP COMMON STOCK USD.1	0.042%	97.815%
434	TORCHMARK CORP COMMON STOCK USD1.0	0.041%	97.856%
435	BORGWARNER INC COMMON STOCK USD.01	0.041%	97.897%
436	F5 NETWORKS INC COMMON STOCK	0.041%	97.939%
437	IRON MOUNTAIN INC REIT USD.01	0.041%	97.980%
438	HANESBRANDS INC COMMON STOCK USD.01	0.041%	98.021%
439	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0	0.041%	98.062%
440	COTY INC CL A COMMON STOCK USD.01	0.041%	98.102%
441	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	0.040%	98.142%
442	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.040%	98.182%
443	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.040%	98.222%
444	ZIONS BANCORPORATION COMMON STOCK	0.040%	98.261%
445	NASDAQ INC COMMON STOCK USD.01	0.039%	98.301%
446	PVH CORP COMMON STOCK USD1.0	0.039%	98.340%
447	VERISIGN INC COMMON STOCK USD.001	0.039%	98.379%
448	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.038%	98.417%
449	ACUITY BRANDS INC COMMON STOCK USD.01	0.038%	98.455%
450	NISOURCE INC COMMON STOCK USD.01	0.038%	98.493%
451	MATTEL INC COMMON STOCK USD1.0	0.038%	98.530%
452	CBOE HOLDINGS INC COMMON STOCK	0.037%	98.567%
453	ALLEGION PLC COMMON STOCK USD.01	0.037%	98.604%
454	MACERICH CO/THE REIT USD.01	0.036%	98.640%
455	AVERY DENNISON CORP COMMON STOCK USD1.0	0.036%	98.676%
456	AES CORP COMMON STOCK USD.01	0.036%	98.712%
457	STERICYCLE INC COMMON STOCK USD.01	0.035%	98.748%
458	FLUOR CORP COMMON STOCK USD.01	0.035%	98.782%
459	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.035%	98.817%
460	LEGGETT + PLATT INC COMMON STOCK USD.01	0.034%	98.851%
461	KOHL'S CORP COMMON STOCK USD.01	0.034%	98.885%
462	APARTMENT INVT + MGMT CO A REIT USD.01	0.033%	98.918%
463	NEWFIELD EXPLORATION CO COMMON STOCK USD.01	0.033%	98.951%
464	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.032%	98.984%
465	FLOWSERVE CORP COMMON STOCK USD1.25	0.032%	99.016%
466	ENVISION HEALTHCARE CORP COMMON STOCK	0.032%	99.048%
467	PERKINELMER INC COMMON STOCK USD1.0	0.032%	99.080%
468	HELMERICH + PAYNE COMMON STOCK USD.1	0.032%	99.112%
469	PULTEGROUP INC COMMON STOCK USD.01	0.031%	99.143%
470	STAPLES INC COMMON STOCK USD.0006	0.031%	99.174%
471	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.030%	99.204%
472	XEROX CORP COMMON STOCK USD1.0	0.030%	99.234%
473	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01	0.030%	99.264%
474	MICHAEL KORS HOLDINGS LTD COMMON STOCK	0.029%	99.293%
475	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.029%	99.322%
476	ROBERT HALF INTL INC COMMON STOCK USD.001	0.029%	99.352%
477	GARMIN LTD COMMON STOCK CHF10.0	0.029%	99.380%
478	GAP INC/THE COMMON STOCK USD.05	0.028%	99.409%
479	BED BATH + BEYOND INC COMMON STOCK USD.01	0.028%	99.436%
480	NORDSTROM INC COMMON STOCK	0.027%	99.464%
481	TEGNA INC COMMON STOCK USD1.0	0.027%	99.491%
482	ASSURANT INC COMMON STOCK USD.01	0.027%	99.518%

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483	NRG ENERGY INC COMMON STOCK USD.01	0.027%	99.544%
484	QUANTA SERVICES INC COMMON STOCK USD.00001	0.026%	99.571%
485	H+R BLOCK INC COMMON STOCK	0.025%	99.596%
486	TRIPADVISOR INC COMMON STOCK USD.001	0.025%	99.621%
487	FLIR SYSTEMS INC COMMON STOCK USD.01	0.025%	99.646%
488	RANGE RESOURCES CORP COMMON STOCK USD.01	0.024%	99.670%
489	NEWS CORP CLASS A COMMON STOCK USD.01	0.024%	99.694%
490	MALLINCKRODT PLC COMMON STOCK USD.2	0.023%	99.718%
491	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.023%	99.740%
492	RALPH LAUREN CORP COMMON STOCK USD.01	0.022%	99.763%
493	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.022%	99.784%
494	TRANSOCEAN LTD COMMON STOCK CHF.1	0.021%	99.806%
495	NAVIENT CORP COMMON STOCK USD.01	0.021%	99.827%
496	CSRA INC COMMON STOCK USD.001	0.021%	99.848%
497	MURPHY OIL CORP COMMON STOCK USD1.0	0.021%	99.869%
498	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333	0.019%	99.888%
499	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01	0.019%	99.907%
500	TERADATA CORP COMMON STOCK USD.01	0.019%	99.926%
501	RYDER SYSTEM INC COMMON STOCK USD.5	0.018%	99.945%
502	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333	0.018%	99.962%
503	PATTERSON COS INC COMMON STOCK USD.01	0.017%	99.980%
504	AUTONATION INC COMMON STOCK USD.01	0.013%	99.993%
505	NEWS CORP CLASS B COMMON STOCK	0.007%	100.000%