

U.S. Large Company Portfolio

As of May 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			8,456,278,116.81		100.002%
1	APPLE INC COMMON STOCK USD.00001		347,822,999.70	4.113%	4.113%
2	MICROSOFT CORP COMMON STOCK USD.00000625		279,178,620.84	3.301%	7.415%
3	AMAZON.COM INC COMMON STOCK USD.01		240,205,988.00	2.841%	10.255%
4	FACEBOOK INC A COMMON STOCK USD.000006		168,564,839.22	1.993%	12.249%
5	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		135,233,778.63	1.599%	13.848%
6	JPMORGAN CHASE + CO COMMON STOCK USD1.0		134,732,224.62	1.593%	15.441%
7	EXXON MOBIL CORP COMMON STOCK		126,291,479.52	1.493%	16.935%
8	ALPHABET INC CL C COMMON STOCK USD.001		121,152,153.38	1.433%	18.368%
9	ALPHABET INC CL A COMMON STOCK USD.001		120,458,800.00	1.425%	19.792%
10	JOHNSON + JOHNSON COMMON STOCK USD1.0		117,739,693.22	1.392%	21.184%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		101,930,574.24	1.205%	22.390%
12	INTEL CORP COMMON STOCK USD.001		94,777,351.20	1.121%	23.511%
13	CHEVRON CORP COMMON STOCK USD.75		87,120,254.10	1.030%	24.541%
14	WELLS FARGO + CO COMMON STOCK USD1.666		86,956,240.01	1.028%	25.569%
15	VISA INC CLASS A SHARES COMMON STOCK USD.0001		86,451,933.44	1.022%	26.592%
16	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		85,741,121.71	1.014%	27.605%
17	HOME DEPOT INC COMMON STOCK USD.05		79,924,735.80	0.945%	28.551%
18	PFIZER INC COMMON STOCK USD.05		78,473,814.75	0.928%	29.479%
19	CISCO SYSTEMS INC COMMON STOCK USD.001		75,491,505.27	0.893%	30.371%
20	AT+T INC COMMON STOCK USD1.0		72,807,781.12	0.861%	31.232%
21	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		72,197,359.08	0.854%	32.086%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
22	BOEING CO/THE COMMON STOCK USD5.0		71,471,576.32	0.845%	32.931%
23	PROCTER + GAMBLE CO/THE COMMON STOCK		67,679,615.88	0.800%	33.732%
24	MASTERCARD INC A COMMON STOCK USD.0001		64,396,495.80	0.762%	34.493%
25	CITIGROUP INC COMMON STOCK USD.01		62,891,270.91	0.744%	35.237%
26	COCA COLA CO/THE COMMON STOCK USD.25		60,574,659.00	0.716%	35.953%
27	MERCK + CO. INC. COMMON STOCK USD.5		58,892,374.17	0.696%	36.650%
28	ABBVIE INC COMMON STOCK USD.01		57,873,864.66	0.684%	37.334%
29	NVIDIA CORP COMMON STOCK USD.001		55,983,658.10	0.662%	37.996%
30	NETFLIX INC COMMON STOCK USD.001		55,977,532.80	0.662%	38.658%
31	DOWDUPONT INC COMMON STOCK USD.01		55,047,795.06	0.651%	39.309%
32	WALT DISNEY CO/THE COMMON STOCK USD.01		54,882,870.91	0.649%	39.958%
33	COMCAST CORP CLASS A COMMON STOCK USD.01		53,030,819.28	0.627%	40.585%
34	PEPSICO INC COMMON STOCK USD.017		52,311,653.00	0.619%	41.204%
35	ORACLE CORP COMMON STOCK USD.01		51,804,257.28	0.613%	41.817%
36	MCDONALD S CORP COMMON STOCK USD.01		46,805,805.18	0.554%	42.370%
37	PHILIP MORRIS INTERNATIONAL COMMON STOCK		45,332,709.44	0.536%	42.906%
38	ADOBE SYSTEMS INC COMMON STOCK USD.0001		44,964,877.12	0.532%	43.438%
39	GENERAL ELECTRIC CO COMMON STOCK USD.06		44,861,780.48	0.531%	43.969%
40	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		44,423,342.08	0.525%	44.494%
41	AMGEN INC COMMON STOCK USD.0001		44,058,630.56	0.521%	45.015%
42	WALMART INC COMMON STOCK USD.1		43,967,902.44	0.520%	45.535%
43	3M CO COMMON STOCK USD.01		43,100,080.21	0.510%	46.045%
44	MEDTRONIC PLC COMMON STOCK USD.1		42,928,058.16	0.508%	46.552%
45	UNION PACIFIC CORP COMMON STOCK USD2.5		41,236,654.28	0.488%	47.040%
46	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		40,815,024.95	0.483%	47.523%
47	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		40,400,852.92	0.478%	48.000%
48	ABBOTT LABORATORIES COMMON STOCK		39,300,564.66	0.465%	48.465%
49	ALTRIA GROUP INC COMMON STOCK USD.333		38,873,521.92	0.460%	48.925%
50	BROADCOM INC COMMON STOCK		37,968,295.82	0.449%	49.374%
51	BOOKING HOLDINGS INC COMMON STOCK USD.008		37,745,450.16	0.446%	49.820%
52	ACCENTURE PLC CL A COMMON STOCK USD.0000225		35,248,945.68	0.417%	50.237%
53	SCHLUMBERGER LTD COMMON STOCK USD.01		34,892,463.06	0.413%	50.650%
54	NIKE INC CL B COMMON STOCK USD1.0		34,208,033.00	0.405%	51.054%
55	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		34,012,576.26	0.402%	51.456%
56	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		33,993,476.07	0.402%	51.858%
57	CATERPILLAR INC COMMON STOCK USD1.0		33,265,555.62	0.393%	52.252%
58	SALESFORCE.COM INC COMMON STOCK USD.001		32,872,711.41	0.389%	52.640%
59	GILEAD SCIENCES INC COMMON STOCK USD.001		32,420,680.60	0.383%	53.024%

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Equity			8,456,278,116.81		100.002%
60	COSTCO WHOLESALE CORP COMMON STOCK USD.005		31,966,596.48	0.378%	53.402%
61	QUALCOMM INC COMMON STOCK USD.0001		31,597,577.32	0.374%	53.776%
62	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		31,549,899.60	0.373%	54.149%
63	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		30,733,987.36	0.363%	54.512%
64	ELI LILLY + CO COMMON STOCK		30,058,833.68	0.355%	54.868%
65	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		29,265,143.00	0.346%	55.214%
66	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		29,250,782.36	0.346%	55.560%
67	STARBUCKS CORP COMMON STOCK USD.001		29,162,268.66	0.345%	55.904%
68	CONOCOPHILLIPS COMMON STOCK USD.01		28,981,810.79	0.343%	56.247%
69	LOWE S COS INC COMMON STOCK USD.5		28,942,231.23	0.342%	56.589%
70	US BANCORP COMMON STOCK USD.01		28,726,803.49	0.340%	56.929%
71	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		28,662,457.50	0.339%	57.268%
72	NEXTERA ENERGY INC COMMON STOCK USD.01		28,569,892.05	0.338%	57.606%
73	TIME WARNER INC COMMON STOCK USD.01		26,898,875.52	0.318%	57.924%
74	AMERICAN EXPRESS CO COMMON STOCK USD.2		25,947,759.50	0.307%	58.231%
75	MORGAN STANLEY COMMON STOCK USD.01		25,337,346.48	0.300%	58.531%
76	EOG RESOURCES INC COMMON STOCK USD.01		24,977,840.58	0.295%	58.826%
77	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		24,776,085.24	0.293%	59.119%
78	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		24,417,736.20	0.289%	59.408%
79	MICRON TECHNOLOGY INC COMMON STOCK USD.1		24,407,160.31	0.289%	59.696%
80	BLACKROCK INC COMMON STOCK USD.01		24,226,796.27	0.286%	59.983%
81	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		23,643,444.20	0.280%	60.262%
82	CVS HEALTH CORP COMMON STOCK USD.01		23,565,866.40	0.279%	60.541%
83	BIOGEN INC COMMON STOCK USD.0005		22,822,172.52	0.270%	60.811%
84	FEDEX CORP COMMON STOCK USD.1		22,525,679.52	0.266%	61.077%
85	AMERICAN TOWER CORP REIT USD.01		22,362,390.81	0.264%	61.342%
86	DANAHER CORP COMMON STOCK USD.01		22,339,191.36	0.264%	61.606%
87	CHUBB LTD COMMON STOCK		22,257,683.21	0.263%	61.869%
88	RAYTHEON COMPANY COMMON STOCK USD.01		22,212,237.50	0.263%	62.132%
89	CELGENE CORP COMMON STOCK USD.01		21,695,773.96	0.257%	62.388%
90	BECTON DICKINSON AND CO COMMON STOCK USD1.0		21,628,735.13	0.256%	62.644%
91	MONDELEZ INTERNATIONAL INC A COMMON STOCK		21,450,295.02	0.254%	62.898%
92	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		21,172,196.76	0.250%	63.148%
93	AETNA INC COMMON STOCK USD.01		21,114,112.14	0.250%	63.398%
94	CSX CORP COMMON STOCK USD1.0		20,996,315.85	0.248%	63.646%
95	TJX COMPANIES INC COMMON STOCK USD1.0		20,946,562.80	0.248%	63.894%
96	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		20,892,294.50	0.247%	64.141%
97	ANTHEM INC COMMON STOCK USD.01		20,765,653.28	0.246%	64.387%

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Equity			8,456,278,116.81		100.002%
98	STRYKER CORP COMMON STOCK USD.1		20,613,191.06	0.244%	64.630%
99	MONSANTO CO COMMON STOCK USD.01		20,605,311.06	0.244%	64.874%
100	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		20,475,178.68	0.242%	65.116%
101	CME GROUP INC COMMON STOCK USD.01		20,342,137.50	0.241%	65.357%
102	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		20,270,585.25	0.240%	65.596%
103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		20,254,665.96	0.240%	65.836%
104	DUKE ENERGY CORP COMMON STOCK USD.001		19,840,613.76	0.235%	66.071%
105	GENERAL MOTORS CO COMMON STOCK USD.01		19,804,729.70	0.234%	66.305%
106	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		19,732,834.80	0.233%	66.538%
107	APPLIED MATERIALS INC COMMON STOCK USD.01		19,564,873.86	0.231%	66.770%
108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		19,492,632.48	0.231%	67.000%
109	VALERO ENERGY CORP COMMON STOCK USD.01		19,269,709.20	0.228%	67.228%
110	INTUITIVE SURGICAL INC COMMON STOCK USD.001		18,953,113.44	0.224%	67.452%
111	S+P GLOBAL INC COMMON STOCK USD1.0		18,359,600.00	0.217%	67.669%
112	SIMON PROPERTY GROUP INC REIT USD.0001		18,284,146.18	0.216%	67.885%
113	ALLERGAN PLC COMMON STOCK USD.0033		18,225,386.40	0.216%	68.101%
114	INTUIT INC COMMON STOCK USD.01		17,963,769.60	0.212%	68.313%
115	PHILLIPS 66 COMMON STOCK		17,936,897.22	0.212%	68.525%
116	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		17,823,028.08	0.211%	68.736%
117	DEERE + CO COMMON STOCK USD1.0		17,780,177.73	0.210%	68.947%
118	METLIFE INC COMMON STOCK USD.01		17,507,059.29	0.207%	69.154%
119	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		17,391,823.87	0.206%	69.359%
120	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		16,799,962.00	0.199%	69.558%
121	SOUTHERN CO/THE COMMON STOCK USD5.0		16,631,947.80	0.197%	69.755%
122	EMERSON ELECTRIC CO COMMON STOCK USD.5		16,529,663.92	0.195%	69.950%
123	FORD MOTOR CO COMMON STOCK USD.01		16,512,573.00	0.195%	70.145%
124	PRAXAIR INC COMMON STOCK USD.01		16,492,305.44	0.195%	70.340%
125	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		16,239,356.65	0.192%	70.532%
126	ILLINOIS TOOL WORKS COMMON STOCK USD.01		16,233,357.90	0.192%	70.724%
127	HALLIBURTON CO COMMON STOCK USD2.5		15,884,270.04	0.188%	70.912%
128	CROWN CASTLE INTL CORP REIT USD.01		15,884,124.80	0.188%	71.100%
129	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		15,850,458.00	0.187%	71.288%
130	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		15,716,095.29	0.186%	71.473%
131	DOMINION ENERGY INC COMMON STOCK		15,380,309.14	0.182%	71.655%
132	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		15,356,431.68	0.182%	71.837%
133	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		15,149,193.00	0.179%	72.016%
134	CIGNA CORP COMMON STOCK USD.25		15,129,144.62	0.179%	72.195%
135	BB+T CORP COMMON STOCK USD5.0		15,011,745.00	0.178%	72.372%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
136	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		14,954,031.36	0.177%	72.549%
137	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		14,949,227.40	0.177%	72.726%
138	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		14,940,378.36	0.177%	72.903%
139	MARSH + MCLENNAN COS COMMON STOCK USD1.0		14,939,416.71	0.177%	73.079%
140	ZOETIS INC COMMON STOCK USD.01		14,933,000.70	0.177%	73.256%
141	ELECTRONIC ARTS INC COMMON STOCK USD.01		14,767,433.46	0.175%	73.431%
142	ILLUMINA INC COMMON STOCK USD.01		14,652,912.96	0.173%	73.604%
143	EXELON CORP COMMON STOCK		14,647,548.49	0.173%	73.777%
144	HUMANA INC COMMON STOCK USD.166		14,646,187.32	0.173%	73.950%
145	TARGET CORP COMMON STOCK USD.0833		14,575,230.18	0.172%	74.123%
146	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		14,306,446.00	0.169%	74.292%
147	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		14,006,523.96	0.166%	74.458%
148	MARATHON PETROLEUM CORP COMMON STOCK		13,715,340.38	0.162%	74.620%
149	ECOLAB INC COMMON STOCK USD1.0		13,646,493.51	0.161%	74.781%
150	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		13,333,310.40	0.158%	74.939%
151	PROGRESSIVE CORP COMMON STOCK USD1.0		13,244,231.63	0.157%	75.095%
152	ANALOG DEVICES INC COMMON STOCK USD.167		13,210,260.48	0.156%	75.252%
153	HP INC COMMON STOCK USD.01		13,198,657.66	0.156%	75.408%
154	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		13,147,946.80	0.155%	75.563%
155	EBAY INC COMMON STOCK USD.001		12,990,956.60	0.154%	75.717%
156	KIMBERLY CLARK CORP COMMON STOCK USD1.25		12,940,971.15	0.153%	75.870%
157	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		12,929,748.05	0.153%	76.023%
158	STATE STREET CORP COMMON STOCK USD1.0		12,926,795.00	0.153%	76.176%
159	AFLAC INC COMMON STOCK USD.1		12,920,774.76	0.153%	76.328%
160	DELTA AIR LINES INC COMMON STOCK USD.0001		12,906,545.45	0.153%	76.481%
161	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		12,880,766.36	0.152%	76.633%
162	TRAVELERS COS INC/THE COMMON STOCK		12,764,863.44	0.151%	76.784%
163	AON PLC COMMON STOCK USD.01		12,601,168.04	0.149%	76.933%
164	KRAFT HEINZ CO/THE COMMON STOCK USD.01		12,596,224.68	0.149%	77.082%
165	PROLOGIS INC REIT USD.01		12,533,642.55	0.148%	77.231%
166	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		12,418,503.36	0.147%	77.377%
167	EATON CORP PLC COMMON STOCK USD.01		12,362,768.88	0.146%	77.524%
168	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		12,298,762.56	0.145%	77.669%
169	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		12,260,694.15	0.145%	77.814%
170	ALLSTATE CORP COMMON STOCK USD.01		12,129,030.00	0.143%	77.957%
171	WASTE MANAGEMENT INC COMMON STOCK USD.01		12,113,293.05	0.143%	78.101%
172	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		12,054,074.40	0.143%	78.243%
173	TE CONNECTIVITY LTD COMMON STOCK CHF.57		12,029,845.36	0.142%	78.386%

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Equity			8,456,278,116.81		100.002%
174	LAM RESEARCH CORP COMMON STOCK USD.001		11,846,209.50	0.140%	78.526%
175	PUBLIC STORAGE REIT USD.1		11,654,377.60	0.138%	78.663%
176	SUNTRUST BANKS INC COMMON STOCK USD1.0		11,579,180.18	0.137%	78.800%
177	KINDER MORGAN INC COMMON STOCK USD.01		11,576,470.44	0.137%	78.937%
178	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		11,539,439.75	0.136%	79.074%
179	EQUINIX INC REIT USD.001		11,508,650.00	0.136%	79.210%
180	SYSCO CORP COMMON STOCK USD1.0		11,499,970.23	0.136%	79.346%
181	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		11,375,296.24	0.135%	79.480%
182	ROSS STORES INC COMMON STOCK USD.01		11,008,729.44	0.130%	79.611%
183	FISERV INC COMMON STOCK USD.01		10,996,504.20	0.130%	79.741%
184	T ROWE PRICE GROUP INC COMMON STOCK USD.2		10,905,337.30	0.129%	79.870%
185	MCKESSON CORP COMMON STOCK USD.01		10,724,702.52	0.127%	79.996%
186	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		10,619,555.40	0.126%	80.122%
187	HCA HEALTHCARE INC COMMON STOCK USD.01		10,587,321.00	0.125%	80.247%
188	RED HAT INC COMMON STOCK USD.0001		10,496,879.76	0.124%	80.371%
189	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		10,430,929.38	0.123%	80.495%
190	MOODY S CORP COMMON STOCK USD.01		10,407,499.12	0.123%	80.618%
191	AUTODESK INC COMMON STOCK USD.01		10,399,392.30	0.123%	80.741%
192	WEYERHAEUSER CO REIT USD1.25		10,330,592.21	0.122%	80.863%
193	ONEOK INC COMMON STOCK USD.01		10,304,156.16	0.122%	80.985%
194	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		10,087,584.88	0.119%	81.104%
195	SEMPRA ENERGY COMMON STOCK		9,970,675.35	0.118%	81.222%
196	YUM BRANDS INC COMMON STOCK		9,919,494.78	0.117%	81.339%
197	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,788,266.92	0.116%	81.455%
198	VF CORP COMMON STOCK		9,784,730.76	0.116%	81.571%
199	AMPHENOL CORP CL A COMMON STOCK USD.001		9,741,549.66	0.115%	81.686%
200	DXC TECHNOLOGY CO COMMON STOCK USD.01		9,616,099.78	0.114%	81.800%
201	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		9,607,634.94	0.114%	81.913%
202	APTIV PLC COMMON STOCK USD.01		9,539,400.00	0.113%	82.026%
203	M + T BANK CORP COMMON STOCK USD.5		9,521,874.72	0.113%	82.139%
204	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		9,482,362.89	0.112%	82.251%
205	PPG INDUSTRIES INC COMMON STOCK USD1.67		9,439,552.20	0.112%	82.362%
206	CARNIVAL CORP COMMON STOCK USD.01		9,258,856.20	0.109%	82.472%
207	SYNCHRONY FINANCIAL COMMON STOCK USD.001		9,083,449.00	0.107%	82.579%
208	WESTERN DIGITAL CORP COMMON STOCK USD.01		9,078,455.61	0.107%	82.687%
209	ARCHER DANIELS MIDLAND CO COMMON STOCK		8,959,933.08	0.106%	82.793%
210	GENERAL MILLS INC COMMON STOCK USD.1		8,836,495.50	0.104%	82.897%
211	CONSOLIDATED EDISON INC COMMON STOCK USD.1		8,766,709.42	0.104%	83.001%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
212	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		8,759,052.84	0.104%	83.104%
213	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		8,755,181.25	0.104%	83.208%
214	CORNING INC COMMON STOCK USD.5		8,696,736.62	0.103%	83.311%
215	EQUITY RESIDENTIAL REIT USD.01		8,675,572.23	0.103%	83.413%
216	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		8,529,388.32	0.101%	83.514%
217	XCEL ENERGY INC COMMON STOCK USD2.5		8,518,021.04	0.101%	83.615%
218	CENTENE CORP COMMON STOCK USD.001		8,451,805.24	0.100%	83.715%
219	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		8,407,479.99	0.099%	83.814%
220	AVALONBAY COMMUNITIES INC REIT USD.01		8,406,121.20	0.099%	83.914%
221	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		8,396,006.22	0.099%	84.013%
222	PARKER HANNIFIN CORP COMMON STOCK USD.5		8,361,453.40	0.099%	84.112%
223	FREEMONT MCMORAN INC COMMON STOCK USD.1		8,354,058.70	0.099%	84.211%
224	DOLLAR GENERAL CORP COMMON STOCK USD.875		8,310,600.00	0.098%	84.309%
225	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		8,288,984.34	0.098%	84.407%
226	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		8,282,741.04	0.098%	84.505%
227	ROCKWELL COLLINS INC COMMON STOCK USD.01		8,265,451.08	0.098%	84.603%
228	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		8,197,786.35	0.097%	84.700%
229	P G + E CORP COMMON STOCK		8,178,450.84	0.097%	84.796%
230	DIGITAL REALTY TRUST INC REIT USD.01		8,133,334.04	0.096%	84.893%
231	FORTIVE CORP COMMON STOCK USD.01		8,121,362.94	0.096%	84.989%
232	WILLIAMS COS INC COMMON STOCK USD1.0		8,104,575.24	0.096%	85.084%
233	CUMMINS INC COMMON STOCK USD2.5		8,098,431.25	0.096%	85.180%
234	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		8,084,973.50	0.096%	85.276%
235	INGERSOLL RAND PLC COMMON STOCK USD1.0		8,048,865.30	0.095%	85.371%
236	NORTHERN TRUST CORP COMMON STOCK USD1.667		8,012,758.16	0.095%	85.466%
237	PACCAR INC COMMON STOCK USD1.0		7,991,389.91	0.095%	85.560%
238	DEVON ENERGY CORP COMMON STOCK USD.1		7,988,008.06	0.094%	85.655%
239	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01		7,857,455.90	0.093%	85.748%
240	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		7,840,465.16	0.093%	85.840%
241	WELLTOWER INC REIT USD1.0		7,816,302.30	0.092%	85.933%
242	FIFTH THIRD BANCORP COMMON STOCK		7,791,814.58	0.092%	86.025%
243	MONSTER BEVERAGE CORP COMMON STOCK		7,758,260.52	0.092%	86.117%
244	PAYCHEX INC COMMON STOCK USD.01		7,703,157.96	0.091%	86.208%
245	KEYCORP COMMON STOCK USD1.0		7,583,019.12	0.090%	86.297%
246	NEWMONT MINING CORP COMMON STOCK USD1.6		7,569,860.64	0.090%	86.387%
247	REGIONS FINANCIAL CORP COMMON STOCK USD.01		7,529,617.92	0.089%	86.476%
248	CONCHO RESOURCES INC COMMON STOCK USD.001		7,515,113.61	0.089%	86.565%
249	NUCOR CORP COMMON STOCK USD.4		7,483,912.10	0.089%	86.653%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
250	ANDEAVOR COMMON STOCK USD.167		7,473,819.21	0.088%	86.742%
251	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		7,462,452.90	0.088%	86.830%
252	EDISON INTERNATIONAL COMMON STOCK		7,416,869.04	0.088%	86.918%
253	TYSON FOODS INC CL A COMMON STOCK USD.1		7,400,986.71	0.088%	87.005%
254	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		7,322,764.05	0.087%	87.092%
255	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		7,316,316.70	0.087%	87.178%
256	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		7,304,578.56	0.086%	87.265%
257	WEC ENERGY GROUP INC COMMON STOCK USD.01		7,287,762.60	0.086%	87.351%
258	MYLAN NV COMMON STOCK EUR.01		7,285,516.26	0.086%	87.437%
259	DOLLAR TREE INC COMMON STOCK USD.01		7,201,930.59	0.085%	87.522%
260	KROGER CO COMMON STOCK USD1.0		7,175,208.96	0.085%	87.607%
261	VENTAS INC REIT USD.25		7,090,057.92	0.084%	87.691%
262	PPL CORP COMMON STOCK USD.01		6,983,456.44	0.083%	87.774%
263	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		6,892,907.60	0.082%	87.855%
264	CERNER CORP COMMON STOCK USD.01		6,868,332.48	0.081%	87.936%
265	BOSTON PROPERTIES INC REIT USD.01		6,844,326.39	0.081%	88.017%
266	SBA COMMUNICATIONS CORP REIT USD.01		6,768,557.40	0.080%	88.097%
267	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		6,767,610.25	0.080%	88.177%
268	AMERICAN AIRLINES GROUP INC COMMON STOCK		6,740,732.18	0.080%	88.257%
269	DTE ENERGY COMPANY COMMON STOCK		6,738,357.55	0.080%	88.337%
270	NETAPP INC COMMON STOCK USD.001		6,722,414.72	0.079%	88.416%
271	IDEXX LABORATORIES INC COMMON STOCK USD.1		6,671,048.40	0.079%	88.495%
272	MARATHON OIL CORP COMMON STOCK USD1.0		6,659,308.21	0.079%	88.574%
273	EVERSOURCE ENERGY COMMON STOCK USD5.0		6,632,581.84	0.078%	88.652%
274	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		6,629,846.13	0.078%	88.731%
275	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		6,606,706.34	0.078%	88.809%
276	HARRIS CORP COMMON STOCK USD1.0		6,556,278.84	0.078%	88.886%
277	IHS MARKIT LTD COMMON STOCK USD.01		6,555,767.68	0.078%	88.964%
278	GLOBAL PAYMENTS INC COMMON STOCK		6,535,429.88	0.077%	89.041%
279	AUTOZONE INC COMMON STOCK USD.01		6,491,252.04	0.077%	89.118%
280	CENTURYLINK INC COMMON STOCK USD1.0		6,489,235.20	0.077%	89.195%
281	NOBLE ENERGY INC COMMON STOCK USD.01		6,486,404.40	0.077%	89.271%
282	KLA TENCOR CORP COMMON STOCK USD.001		6,470,415.12	0.077%	89.348%
283	TEXTRON INC COMMON STOCK USD.125		6,432,893.02	0.076%	89.424%
284	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		6,410,438.79	0.076%	89.500%
285	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		6,408,842.04	0.076%	89.576%
286	XILINX INC COMMON STOCK USD.01		6,398,730.17	0.076%	89.651%
287	BEST BUY CO INC COMMON STOCK USD.1		6,317,083.50	0.075%	89.726%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
288	AMETEK INC COMMON STOCK USD.01		6,217,189.96	0.074%	89.799%
289	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		6,211,046.68	0.073%	89.873%
290	E TRADE FINANCIAL CORP COMMON STOCK USD.01		6,197,213.75	0.073%	89.946%
291	VULCAN MATERIALS CO COMMON STOCK USD1.0		6,172,907.76	0.073%	90.019%
292	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		6,150,980.99	0.073%	90.092%
293	WYNN RESORTS LTD COMMON STOCK USD.01		6,129,232.70	0.072%	90.164%
294	SVB FINANCIAL GROUP COMMON STOCK USD.001		6,089,656.30	0.072%	90.236%
295	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		6,049,502.62	0.072%	90.308%
296	OMNICOM GROUP COMMON STOCK USD.15		6,042,466.40	0.071%	90.379%
297	VERISK ANALYTICS INC COMMON STOCK USD.001		6,013,608.96	0.071%	90.451%
298	CARDINAL HEALTH INC COMMON STOCK		6,010,769.28	0.071%	90.522%
299	TRANSDIGM GROUP INC COMMON STOCK USD.01		5,993,599.29	0.071%	90.592%
300	HESS CORP COMMON STOCK USD1.0		5,944,844.64	0.070%	90.663%
301	COMERICA INC COMMON STOCK USD5.0		5,937,724.17	0.070%	90.733%
302	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		5,874,765.65	0.069%	90.802%
303	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		5,861,132.55	0.069%	90.872%
304	KELLOGG CO COMMON STOCK USD.25		5,852,857.83	0.069%	90.941%
305	WW GRAINGER INC COMMON STOCK USD.5		5,827,242.41	0.069%	91.010%
306	ESSEX PROPERTY TRUST INC REIT USD.0001		5,807,950.94	0.069%	91.079%
307	HOST HOTELS + RESORTS INC REIT USD.01		5,784,554.16	0.068%	91.147%
308	CINTAS CORP COMMON STOCK		5,782,245.75	0.068%	91.215%
309	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		5,749,800.14	0.068%	91.283%
310	CLOROX COMPANY COMMON STOCK USD1.0		5,702,451.02	0.067%	91.351%
311	FIRSTENERGY CORP COMMON STOCK USD.1		5,654,965.06	0.067%	91.418%
312	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,650,818.36	0.067%	91.485%
313	FASTENAL CO COMMON STOCK USD.01		5,633,809.97	0.067%	91.551%
314	APACHE CORP COMMON STOCK USD.625		5,595,520.00	0.066%	91.617%
315	REALTY INCOME CORP REIT USD1.0		5,572,408.40	0.066%	91.683%
316	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,560,952.10	0.066%	91.749%
317	WESTROCK CO COMMON STOCK		5,537,192.96	0.065%	91.814%
318	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		5,529,668.40	0.065%	91.880%
319	WATERS CORP COMMON STOCK USD.01		5,515,866.32	0.065%	91.945%
320	EASTMAN CHEMICAL CO COMMON STOCK USD.01		5,468,868.99	0.065%	92.010%
321	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		5,459,623.68	0.065%	92.074%
322	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,453,601.36	0.064%	92.139%
323	EXPEDIA GROUP INC COMMON STOCK USD.001		5,445,260.73	0.064%	92.203%
324	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,427,628.62	0.064%	92.267%
325	ENTERGY CORP COMMON STOCK USD.01		5,412,555.36	0.064%	92.331%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
326	BAKER HUGHES A GE CO COMMON STOCK USD.0001		5,398,115.40	0.064%	92.395%
327	RESMED INC COMMON STOCK USD.004		5,356,915.05	0.063%	92.459%
328	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		5,340,988.08	0.063%	92.522%
329	LINCOLN NATIONAL CORP COMMON STOCK		5,338,996.60	0.063%	92.585%
330	DR HORTON INC COMMON STOCK USD.01		5,324,200.56	0.063%	92.648%
331	MSCI INC COMMON STOCK USD.01		5,316,039.00	0.063%	92.711%
332	ULTA BEAUTY INC COMMON STOCK USD.01		5,281,651.81	0.062%	92.773%
333	AMEREN CORPORATION COMMON STOCK USD.01		5,274,776.04	0.062%	92.836%
334	IQVIA HOLDINGS INC COMMON STOCK USD.01		5,241,113.54	0.062%	92.898%
335	XL GROUP LTD COMMON STOCK		5,240,638.20	0.062%	92.959%
336	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		5,186,869.32	0.061%	93.021%
337	LENNAR CORP A COMMON STOCK USD.1		5,172,758.24	0.061%	93.082%
338	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		5,167,284.64	0.061%	93.143%
339	CBRE GROUP INC A COMMON STOCK USD.01		5,145,150.29	0.061%	93.204%
340	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		5,083,218.96	0.060%	93.264%
341	EQUIFAX INC COMMON STOCK USD1.25		5,064,268.44	0.060%	93.324%
342	TECHNIPFMC PLC COMMON STOCK USD1.0		5,027,454.25	0.059%	93.383%
343	UNITED RENTALS INC COMMON STOCK USD.01		4,984,966.80	0.059%	93.442%
344	CITRIX SYSTEMS INC COMMON STOCK USD.001		4,966,886.12	0.059%	93.501%
345	ANSYS INC COMMON STOCK USD.01		4,959,376.40	0.059%	93.560%
346	TIFFANY + CO COMMON STOCK USD.01		4,916,281.76	0.058%	93.618%
347	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		4,878,048.18	0.058%	93.676%
348	LOEWS CORP COMMON STOCK USD.01		4,869,406.80	0.058%	93.733%
349	GENUINE PARTS CO COMMON STOCK USD1.0		4,854,268.93	0.057%	93.791%
350	SYNOPSIS INC COMMON STOCK USD.01		4,829,054.24	0.057%	93.848%
351	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		4,811,110.08	0.057%	93.905%
352	CMS ENERGY CORP COMMON STOCK USD.01		4,754,526.84	0.056%	93.961%
353	SYMANTEC CORP COMMON STOCK USD.01		4,730,047.50	0.056%	94.017%
354	BALL CORP COMMON STOCK		4,724,205.30	0.056%	94.073%
355	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		4,724,138.12	0.056%	94.128%
356	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		4,713,586.78	0.056%	94.184%
357	NEKTAR THERAPEUTICS COMMON STOCK USD.0001		4,689,614.21	0.055%	94.240%
358	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,680,627.48	0.055%	94.295%
359	GGP INC REIT USD.01		4,673,424.60	0.055%	94.350%
360	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		4,654,906.56	0.055%	94.405%
361	XYLEM INC COMMON STOCK		4,619,436.80	0.055%	94.460%
362	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		4,611,898.72	0.055%	94.514%
363	HERSHEY CO/THE COMMON STOCK USD1.0		4,602,304.56	0.054%	94.569%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
364	VERISIGN INC COMMON STOCK USD.001		4,593,575.04	0.054%	94.623%
365	EQT CORP COMMON STOCK		4,586,905.38	0.054%	94.677%
366	CARMAX INC COMMON STOCK USD.5		4,553,613.32	0.054%	94.731%
367	PVH CORP COMMON STOCK USD1.0		4,550,080.00	0.054%	94.785%
368	TAPESTRY INC COMMON STOCK USD.01		4,538,310.88	0.054%	94.839%
369	JM SMUCKER CO/THE COMMON STOCK		4,497,692.50	0.053%	94.892%
370	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		4,484,154.00	0.053%	94.945%
371	MCCORMICK + CO NON VGT SHRS COMMON STOCK		4,440,465.00	0.053%	94.998%
372	VORNADO REALTY TRUST REIT USD.04		4,440,248.16	0.053%	95.050%
373	EXTRA SPACE STORAGE INC REIT USD.01		4,436,740.00	0.052%	95.103%
374	GARTNER INC COMMON STOCK USD.0005		4,435,507.10	0.052%	95.155%
375	CADENCE DESIGN SYS INC COMMON STOCK USD.01		4,396,588.95	0.052%	95.207%
376	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		4,388,796.48	0.052%	95.259%
377	INCYTE CORP COMMON STOCK USD.001		4,351,051.91	0.051%	95.310%
378	DOVER CORP COMMON STOCK USD1.0		4,336,576.86	0.051%	95.362%
379	MASCO CORP COMMON STOCK USD1.0		4,255,153.17	0.050%	95.412%
380	FMC CORP COMMON STOCK USD.1		4,252,865.97	0.050%	95.462%
381	NEWELL BRANDS INC COMMON STOCK USD1.0		4,170,217.32	0.049%	95.512%
382	MOLSON COORS BREWING CO B COMMON STOCK USD.01		4,169,327.85	0.049%	95.561%
383	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		4,158,032.85	0.049%	95.610%
384	ADVANCED MICRO DEVICES COMMON STOCK USD.01		4,126,949.67	0.049%	95.659%
385	HCP INC REIT USD1.0		4,121,737.38	0.049%	95.708%
386	KOHL'S CORP COMMON STOCK USD.01		4,121,679.00	0.049%	95.756%
387	INVESCO LTD COMMON STOCK USD.2		4,121,577.16	0.049%	95.805%
388	CA INC COMMON STOCK USD.1		4,096,232.88	0.048%	95.853%
389	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		4,092,172.50	0.048%	95.902%
390	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,089,658.56	0.048%	95.950%
391	CBOE GLOBAL MARKETS INC COMMON STOCK		4,063,374.00	0.048%	95.998%
392	COOPER COS INC/THE COMMON STOCK USD.1		4,062,264.50	0.048%	96.046%
393	KANSAS CITY SOUTHERN COMMON STOCK USD.01		4,014,374.75	0.047%	96.094%
394	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		4,009,145.70	0.047%	96.141%
395	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		4,002,178.10	0.047%	96.189%
396	FRANKLIN RESOURCES INC COMMON STOCK USD.1		3,983,281.92	0.047%	96.236%
397	NASDAQ INC COMMON STOCK USD.01		3,968,903.16	0.047%	96.283%
398	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		3,932,968.29	0.047%	96.329%
399	WYNDHAM DESTINATIONS INC COMMON STOCK USD.01		3,924,335.16	0.046%	96.375%
400	DARDEN RESTAURANTS INC COMMON STOCK		3,922,785.98	0.046%	96.422%
401	F5 NETWORKS INC COMMON STOCK		3,919,556.62	0.046%	96.468%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
402	MACY S INC COMMON STOCK USD.01		3,917,635.11	0.046%	96.515%
403	MID AMERICA APARTMENT COMM REIT USD.01		3,907,159.16	0.046%	96.561%
404	ZIONS BANCORPORATION COMMON STOCK		3,901,430.61	0.046%	96.607%
405	HENRY SCHEIN INC COMMON STOCK USD.01		3,898,589.60	0.046%	96.653%
406	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		3,892,268.64	0.046%	96.699%
407	CABOT OIL + GAS CORP COMMON STOCK USD.1		3,878,284.80	0.046%	96.745%
408	ALBEMARLE CORP COMMON STOCK USD.01		3,836,756.56	0.045%	96.790%
409	HOLOGIC INC COMMON STOCK USD.01		3,824,275.59	0.045%	96.836%
410	NRG ENERGY INC COMMON STOCK USD.01		3,823,251.39	0.045%	96.881%
411	WHIRLPOOL CORP COMMON STOCK USD1.0		3,773,198.25	0.045%	96.925%
412	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		3,770,814.46	0.045%	96.970%
413	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		3,768,829.14	0.045%	97.014%
414	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		3,708,526.57	0.044%	97.058%
415	DUKE REALTY CORP REIT USD.01		3,703,263.40	0.044%	97.102%
416	QORVO INC COMMON STOCK USD.0001		3,680,425.50	0.044%	97.146%
417	DENTSPLY SIRONA INC COMMON STOCK USD.01		3,673,818.98	0.043%	97.189%
418	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,669,931.64	0.043%	97.233%
419	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		3,639,475.41	0.043%	97.276%
420	HASBRO INC COMMON STOCK USD.5		3,581,994.25	0.042%	97.318%
421	UDR INC REIT USD.01		3,570,303.59	0.042%	97.360%
422	LKQ CORP COMMON STOCK USD.01		3,563,354.97	0.042%	97.402%
423	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,562,575.62	0.042%	97.444%
424	HORMEL FOODS CORP COMMON STOCK USD.01465		3,557,165.57	0.042%	97.486%
425	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		3,553,250.22	0.042%	97.528%
426	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		3,547,749.04	0.042%	97.570%
427	DAVITA INC COMMON STOCK USD.001		3,533,162.40	0.042%	97.612%
428	BORGWARNER INC COMMON STOCK USD.01		3,507,477.12	0.041%	97.654%
429	MOSAIC CO/THE COMMON STOCK USD.01		3,505,799.70	0.041%	97.695%
430	PERRIGO CO PLC COMMON STOCK EUR.001		3,504,583.48	0.041%	97.737%
431	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		3,497,692.28	0.041%	97.778%
432	VIACOM INC CLASS B COMMON STOCK USD.001		3,464,762.10	0.041%	97.819%
433	IRON MOUNTAIN INC REIT USD.01		3,396,845.02	0.040%	97.859%
434	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,390,839.79	0.040%	97.899%
435	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		3,390,839.61	0.040%	97.939%
436	AVERY DENNISON CORP COMMON STOCK USD1.0		3,366,001.44	0.040%	97.979%
437	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,345,863.50	0.040%	98.019%
438	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,324,698.64	0.039%	98.058%
439	IPG PHOTONICS CORP COMMON STOCK USD.0001		3,314,567.26	0.039%	98.097%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
440	WESTERN UNION CO COMMON STOCK USD.01		3,313,534.77	0.039%	98.136%
441	SL GREEN REALTY CORP REIT USD.01		3,274,038.96	0.039%	98.175%
442	TORCHMARK CORP COMMON STOCK USD1.0		3,267,057.79	0.039%	98.214%
443	PINNACLE WEST CAPITAL COMMON STOCK		3,256,606.27	0.039%	98.252%
444	CIMAREX ENERGY CO COMMON STOCK USD.01		3,254,708.84	0.038%	98.291%
445	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		3,219,121.40	0.038%	98.329%
446	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		3,216,096.44	0.038%	98.367%
447	REGENCY CENTERS CORP REIT USD.01		3,177,324.48	0.038%	98.404%
448	FEDERAL REALTY INVS TRUST REIT USD.01		3,173,887.44	0.038%	98.442%
449	MICHAEL KORS HOLDINGS LTD COMMON STOCK		3,164,656.77	0.037%	98.479%
450	UNUM GROUP COMMON STOCK USD.1		3,148,461.25	0.037%	98.517%
451	NISOURCE INC COMMON STOCK USD.01		3,109,420.60	0.037%	98.553%
452	AES CORP COMMON STOCK USD.01		3,108,195.00	0.037%	98.590%
453	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		3,093,899.77	0.037%	98.627%
454	L BRANDS INC COMMON STOCK USD.5		3,054,714.53	0.036%	98.663%
455	PERKINELMER INC COMMON STOCK USD1.0		3,045,671.75	0.036%	98.699%
456	SNAP ON INC COMMON STOCK USD1.0		3,042,283.42	0.036%	98.735%
457	PULTEGROUP INC COMMON STOCK USD.01		2,968,735.00	0.035%	98.770%
458	ROBERT HALF INTL INC COMMON STOCK USD.001		2,862,925.44	0.034%	98.804%
459	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		2,825,280.00	0.033%	98.837%
460	FLIR SYSTEMS INC COMMON STOCK USD.01		2,794,822.80	0.033%	98.870%
461	ARCONIC INC COMMON STOCK		2,762,154.40	0.033%	98.903%
462	RALPH LAUREN CORP COMMON STOCK USD.01		2,734,261.86	0.032%	98.935%
463	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,718,024.57	0.032%	98.967%
464	HELMERICH + PAYNE COMMON STOCK USD.1		2,663,364.74	0.031%	98.999%
465	PENTAIR PLC COMMON STOCK USD.01		2,656,017.68	0.031%	99.030%
466	SEALED AIR CORP COMMON STOCK USD.1		2,642,698.08	0.031%	99.062%
467	ALLEGION PLC COMMON STOCK USD.01		2,641,955.81	0.031%	99.093%
468	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		2,543,834.44	0.030%	99.123%
469	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,517,669.96	0.030%	99.153%
470	FLUOR CORP COMMON STOCK USD.01		2,511,328.50	0.030%	99.182%
471	DISH NETWORK CORP A COMMON STOCK USD.01		2,463,879.00	0.029%	99.212%
472	KIMCO REALTY CORP REIT USD.01		2,455,944.68	0.029%	99.241%
473	DISCOVERY INC C COMMON STOCK USD.01		2,453,931.48	0.029%	99.270%
474	HANESBRANDS INC COMMON STOCK USD.01		2,425,045.75	0.029%	99.298%
475	FOOT LOCKER INC COMMON STOCK USD.01		2,410,785.93	0.029%	99.327%
476	APARTMENT INVT + MGMT CO A REIT USD.01		2,392,433.85	0.028%	99.355%
477	GARMIN LTD COMMON STOCK CHF.1		2,389,298.58	0.028%	99.383%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,456,278,116.81		100.002%
478	CAMPBELL SOUP CO COMMON STOCK USD.0375		2,379,323.56	0.028%	99.411%
479	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,299,777.20	0.027%	99.439%
480	COTY INC CL A COMMON STOCK USD.01		2,299,060.50	0.027%	99.466%
481	GAP INC/THE COMMON STOCK USD.05		2,232,468.24	0.026%	99.492%
482	MACERICH CO/THE REIT USD.01		2,184,367.58	0.026%	99.518%
483	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		2,179,052.52	0.026%	99.544%
484	XEROX CORP COMMON STOCK USD1.0		2,165,648.04	0.026%	99.569%
485	GOODYEAR TIRE + RUBBER CO COMMON STOCK		2,145,149.44	0.025%	99.595%
486	NEWS CORP CLASS A COMMON STOCK USD.01		2,096,384.40	0.025%	99.620%
487	QUANTA SERVICES INC COMMON STOCK USD.00001		2,074,968.22	0.025%	99.644%
488	H+R BLOCK INC COMMON STOCK		2,071,898.55	0.025%	99.669%
489	NORDSTROM INC COMMON STOCK		2,063,476.58	0.024%	99.693%
490	TRIPADVISOR INC COMMON STOCK USD.001		2,025,117.60	0.024%	99.717%
491	LEGGETT + PLATT INC COMMON STOCK USD.01		1,987,025.60	0.023%	99.740%
492	FLOWERVE CORP COMMON STOCK USD1.25		1,945,460.40	0.023%	99.763%
493	STERICYCLE INC COMMON STOCK USD.01		1,942,338.00	0.023%	99.786%
494	MATTEL INC COMMON STOCK USD1.0		1,921,298.40	0.023%	99.809%
495	ENVISION HEALTHCARE CORP COMMON STOCK		1,911,290.24	0.023%	99.832%
496	SCANA CORP COMMON STOCK		1,889,197.20	0.022%	99.854%
497	ASSURANT INC COMMON STOCK USD.01		1,829,846.70	0.022%	99.876%
498	ACUITY BRANDS INC COMMON STOCK USD.01		1,794,916.75	0.021%	99.897%
499	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		1,672,593.44	0.020%	99.917%
500	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		1,391,814.60	0.016%	99.933%
501	NAVIENT CORP COMMON STOCK USD.01		1,321,133.65	0.016%	99.949%
502	RANGE RESOURCES CORP COMMON STOCK USD.01		1,289,772.00	0.015%	99.964%
503	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		1,271,878.08	0.015%	99.979%
504	DISCOVERY INC A COMMON STOCK USD.01		1,174,017.03	0.014%	99.993%
505	NEWS CORP CLASS B COMMON STOCK		733,504.20	0.009%	100.002%
Index Future			-143,634.70		-0.002%
506	S+P500 EMINI FUT JUN18 XCME 20180615	21,644,000.00	-143,634.70	-0.002%	100.000%
Total			8,456,134,482.11		100.00%