

U.S. Large Company Portfolio

As of September 30, 2017 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
1	APPLE INC COMMON STOCK USD.00001		286,954,178.56	3.689%	3.689%
2	MICROSOFT CORP COMMON STOCK USD.00000625		206,794,370.64	2.659%	6.348%
3	FACEBOOK INC A COMMON STOCK USD.000006		145,951,002.68	1.876%	8.224%
4	AMAZON.COM INC COMMON STOCK USD.01		138,120,999.90	1.776%	10.000%
5	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		127,099,422.40	1.634%	11.634%
6	JOHNSON + JOHNSON COMMON STOCK USD1.0		125,732,801.01	1.616%	13.250%
7	EXXON MOBIL CORP COMMON STOCK		125,199,036.20	1.610%	14.860%
8	JPMORGAN CHASE + CO COMMON STOCK USD1.0		121,199,038.17	1.558%	16.418%
9	ALPHABET INC CL A COMMON STOCK USD.001		104,652,504.44	1.345%	17.763%
10	ALPHABET INC CL C COMMON STOCK USD.001		104,402,959.94	1.342%	19.105%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		89,660,522.00	1.153%	20.258%
12	WELLS FARGO + CO COMMON STOCK USD1.666		88,848,580.25	1.142%	21.400%
13	AT+T INC COMMON STOCK USD1.0		86,727,589.61	1.115%	22.515%
14	PROCTER + GAMBLE CO/THE COMMON STOCK		83,661,113.90	1.076%	23.591%
15	CHEVRON CORP COMMON STOCK USD.75		80,297,502.50	1.032%	24.623%
16	PFIZER INC COMMON STOCK USD.05		76,749,002.40	0.987%	25.610%
17	GENERAL ELECTRIC CO COMMON STOCK USD.06		75,492,982.50	0.971%	26.580%
18	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		72,822,753.36	0.936%	27.516%
19	CITIGROUP INC COMMON STOCK USD.01		71,466,831.78	0.919%	28.435%
20	HOME DEPOT INC COMMON STOCK USD.05		69,527,883.96	0.894%	29.329%
21	VISA INC CLASS A SHARES COMMON STOCK USD.0001		69,425,249.40	0.893%	30.221%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
22	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		68,284,473.45	0.878%	31.099%
23	COMCAST CORP CLASS A COMMON STOCK USD.01		65,272,623.52	0.839%	31.938%
24	INTEL CORP COMMON STOCK USD.001		64,526,445.76	0.830%	32.768%
25	MERCK + CO. INC. COMMON STOCK USD.5		63,171,869.94	0.812%	33.580%
26	COCA COLA CO/THE COMMON STOCK USD.25		62,307,027.93	0.801%	34.381%
27	PHILIP MORRIS INTERNATIONAL COMMON STOCK		62,191,354.32	0.800%	35.181%
28	CISCO SYSTEMS INC COMMON STOCK USD.001		60,653,823.69	0.780%	35.960%
29	DOWDUPONT INC COMMON STOCK USD.01		58,249,014.32	0.749%	36.709%
30	PEPSICO INC COMMON STOCK USD.017		57,416,870.39	0.738%	37.447%
31	WALT DISNEY CO/THE COMMON STOCK USD.01		54,863,273.44	0.705%	38.153%
32	ORACLE CORP COMMON STOCK USD.01		52,651,022.60	0.677%	38.830%
33	ABBVIE INC COMMON STOCK USD.01		51,109,783.92	0.657%	39.487%
34	BOEING CO/THE COMMON STOCK USD5.0		50,933,515.60	0.655%	40.142%
35	AMGEN INC COMMON STOCK USD.0001		49,060,029.15	0.631%	40.772%
36	MASTERCARD INC A COMMON STOCK USD.0001		47,545,570.00	0.611%	41.383%
37	MCDONALD S CORP COMMON STOCK USD.01		45,764,817.88	0.588%	41.972%
38	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		45,343,303.20	0.583%	42.555%
39	3M CO COMMON STOCK USD.01		45,134,167.30	0.580%	43.135%
40	ALTRIA GROUP INC COMMON STOCK USD.333		43,877,190.42	0.564%	43.699%
41	WAL MART STORES INC COMMON STOCK USD.1		41,244,792.48	0.530%	44.229%
42	CELGENE CORP COMMON STOCK USD.01		41,152,882.94	0.529%	44.758%
43	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		38,955,821.60	0.501%	45.259%
44	NVIDIA CORP COMMON STOCK USD.001		38,679,571.05	0.497%	45.756%
45	GILEAD SCIENCES INC COMMON STOCK USD.001		38,167,063.64	0.491%	46.247%
46	MEDTRONIC PLC COMMON STOCK USD.1		37,988,778.52	0.488%	46.735%
47	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		37,693,923.80	0.485%	47.220%
48	BROADCOM LTD COMMON STOCK		35,561,457.34	0.457%	47.677%
49	SCHLUMBERGER LTD COMMON STOCK USD.01		34,934,761.60	0.449%	48.126%
50	UNION PACIFIC CORP COMMON STOCK USD2.5		33,471,841.25	0.430%	48.557%
51	ABBOTT LABORATORIES COMMON STOCK		33,467,765.52	0.430%	48.987%
52	PRICELINE GROUP INC/THE COMMON STOCK USD.008		32,343,266.12	0.416%	49.403%
53	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		32,002,914.24	0.411%	49.814%
54	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		31,068,812.00	0.399%	50.214%
55	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		30,774,216.55	0.396%	50.609%
56	US BANCORP COMMON STOCK USD.01		30,709,963.86	0.395%	51.004%
57	ACCENTURE PLC CL A COMMON STOCK USD.0000225		30,074,280.99	0.387%	51.391%
58	ELI LILLY + CO COMMON STOCK		29,923,602.80	0.385%	51.775%
59	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		29,795,409.81	0.383%	52.158%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
60	CVS HEALTH CORP COMMON STOCK USD.01		29,749,539.56	0.382%	52.541%
61	TIME WARNER INC COMMON STOCK USD.01		28,735,278.45	0.369%	52.910%
62	NETFLIX INC COMMON STOCK USD.001		28,250,158.95	0.363%	53.273%
63	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		28,035,011.79	0.360%	53.634%
64	STARBUCKS CORP COMMON STOCK USD.001		27,919,961.88	0.359%	53.993%
65	QUALCOMM INC COMMON STOCK USD.0001		27,590,647.68	0.355%	54.347%
66	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		27,304,965.60	0.351%	54.699%
67	ADOBE SYSTEMS INC COMMON STOCK USD.0001		26,577,461.26	0.342%	55.040%
68	CATERPILLAR INC COMMON STOCK USD1.0		26,576,948.10	0.342%	55.382%
69	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		26,361,033.12	0.339%	55.721%
70	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		26,097,219.34	0.336%	56.056%
71	COSTCO WHOLESALE CORP COMMON STOCK USD.005		25,945,662.54	0.334%	56.390%
72	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		25,626,306.42	0.329%	56.719%
73	ALLERGAN PLC COMMON STOCK USD.0033		24,706,107.65	0.318%	57.037%
74	NEXTERA ENERGY INC COMMON STOCK USD.01		24,705,105.90	0.318%	57.355%
75	NIKE INC CL B COMMON STOCK USD1.0		24,567,618.85	0.316%	57.670%
76	MORGAN STANLEY COMMON STOCK USD.01		24,564,773.20	0.316%	57.986%
77	LOWE S COS INC COMMON STOCK USD.5		24,336,533.90	0.313%	58.299%
78	AMERICAN EXPRESS CO COMMON STOCK USD.2		23,933,816.34	0.308%	58.607%
79	BIOGEN INC COMMON STOCK USD.0005		23,873,521.28	0.307%	58.914%
80	CHUBB LTD COMMON STOCK		23,866,718.85	0.307%	59.220%
81	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		23,289,064.62	0.299%	59.520%
82	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		23,161,856.15	0.298%	59.818%
83	SALESFORCE.COM INC COMMON STOCK USD.001		23,001,031.62	0.296%	60.113%
84	MONDELEZ INTERNATIONAL INC A COMMON STOCK		22,105,500.22	0.284%	60.398%
85	CONOCOPHILLIPS COMMON STOCK USD.01		21,964,042.10	0.282%	60.680%
86	AMERICAN TOWER CORP REIT USD.01		21,153,280.20	0.272%	60.952%
87	DUKE ENERGY CORP COMMON STOCK USD.001		21,136,091.20	0.272%	61.224%
88	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		20,646,193.82	0.265%	61.489%
89	EOG RESOURCES INC COMMON STOCK USD.01		20,091,640.38	0.258%	61.747%
90	FEDEX CORP COMMON STOCK USD.1		20,061,054.98	0.258%	62.005%
91	APPLIED MATERIALS INC COMMON STOCK USD.01		20,032,980.56	0.258%	62.263%
92	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		19,999,327.25	0.257%	62.520%
93	BLACKROCK INC COMMON STOCK USD.01		19,984,028.82	0.257%	62.777%
94	METLIFE INC COMMON STOCK USD.01		19,911,344.05	0.256%	63.033%
95	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		19,753,343.28	0.254%	63.287%
96	RAYTHEON COMPANY COMMON STOCK USD.01		19,528,395.70	0.251%	63.538%
97	GENERAL MOTORS CO COMMON STOCK USD.01		19,097,034.54	0.246%	63.783%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
98	AETNA INC COMMON STOCK USD.01		19,062,118.80	0.245%	64.028%
99	MONSANTO CO COMMON STOCK USD.01		19,008,244.80	0.244%	64.273%
100	DANAHER CORP COMMON STOCK USD.01		18,942,968.96	0.244%	64.516%
101	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		18,798,489.72	0.242%	64.758%
102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		18,050,401.92	0.232%	64.990%
103	SIMON PROPERTY GROUP INC REIT USD.0001		18,047,610.90	0.232%	65.222%
104	ANTHEM INC COMMON STOCK USD.01		17,979,737.20	0.231%	65.453%
105	CSX CORP COMMON STOCK USD1.0		17,870,422.48	0.230%	65.683%
106	DOMINION ENERGY INC COMMON STOCK		17,826,373.46	0.229%	65.912%
107	SOUTHERN CO/THE COMMON STOCK USD5.0		17,669,662.92	0.227%	66.139%
108	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		17,650,365.85	0.227%	66.366%
109	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		17,561,621.81	0.226%	66.592%
110	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		17,517,983.40	0.225%	66.817%
111	CIGNA CORP COMMON STOCK USD.25		16,972,843.42	0.218%	67.035%
112	TJX COMPANIES INC COMMON STOCK USD1.0		16,917,053.58	0.217%	67.253%
113	FORD MOTOR CO COMMON STOCK USD.01		16,826,384.61	0.216%	67.469%
114	KRAFT HEINZ CO/THE COMMON STOCK USD.01		16,731,412.50	0.215%	67.684%
115	CME GROUP INC COMMON STOCK USD.01		16,661,232.64	0.214%	67.898%
116	ILLINOIS TOOL WORKS COMMON STOCK USD.01		16,526,096.28	0.212%	68.111%
117	STRYKER CORP COMMON STOCK USD.1		16,475,030.10	0.212%	68.323%
118	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		16,371,153.60	0.210%	68.533%
119	BECTON DICKINSON AND CO COMMON STOCK USD1.0		16,106,110.25	0.207%	68.740%
120	MICRON TECHNOLOGY INC COMMON STOCK USD.1		15,800,473.53	0.203%	68.943%
121	MARSH + MCLENNAN COS COMMON STOCK USD1.0		15,489,848.01	0.199%	69.142%
122	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		15,441,009.48	0.199%	69.341%
123	KIMBERLY CLARK CORP COMMON STOCK USD1.25		14,992,902.72	0.193%	69.534%
124	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		14,776,895.04	0.190%	69.724%
125	CROWN CASTLE INTL CORP REIT USD.01		14,647,369.94	0.188%	69.912%
126	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		14,579,170.50	0.187%	70.099%
127	EMERSON ELECTRIC CO COMMON STOCK USD.5		14,503,220.64	0.186%	70.286%
128	DEERE + CO COMMON STOCK USD1.0		14,486,178.55	0.186%	70.472%
129	S+P GLOBAL INC COMMON STOCK USD1.0		14,451,484.74	0.186%	70.658%
130	HALLIBURTON CO COMMON STOCK USD2.5		14,437,079.35	0.186%	70.843%
131	PRAXAIR INC COMMON STOCK USD.01		14,436,399.66	0.186%	71.029%
132	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		14,436,174.66	0.186%	71.215%
133	PHILLIPS 66 COMMON STOCK		14,194,236.62	0.182%	71.397%
134	INTUITIVE SURGICAL INC COMMON STOCK USD.001		14,061,856.60	0.181%	71.578%
135	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		13,822,868.64	0.178%	71.756%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
136	EBAY INC COMMON STOCK USD.001		13,805,101.62	0.177%	71.933%
137	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		13,742,513.04	0.177%	72.110%
138	BB+T CORP COMMON STOCK USD5.0		13,657,521.58	0.176%	72.285%
139	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		13,546,746.99	0.174%	72.459%
140	AON PLC COMMON STOCK USD.01		13,399,707.60	0.172%	72.632%
141	KINDER MORGAN INC COMMON STOCK USD.01		13,307,966.28	0.171%	72.803%
142	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		13,187,593.08	0.170%	72.972%
143	ELECTRONIC ARTS INC COMMON STOCK USD.01		13,128,744.24	0.169%	73.141%
144	EXELON CORP COMMON STOCK		13,041,919.05	0.168%	73.309%
145	STATE STREET CORP COMMON STOCK USD1.0		12,883,664.54	0.166%	73.474%
146	HUMANA INC COMMON STOCK USD.166		12,706,522.65	0.163%	73.638%
147	EQUINIX INC REIT USD.001		12,566,469.10	0.162%	73.799%
148	P G + E CORP COMMON STOCK		12,564,851.97	0.162%	73.961%
149	INTUIT INC COMMON STOCK USD.01		12,503,487.24	0.161%	74.122%
150	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		12,468,021.44	0.160%	74.282%
151	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		12,413,839.68	0.160%	74.441%
152	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		12,382,198.00	0.159%	74.601%
153	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		12,352,736.30	0.159%	74.759%
154	EATON CORP PLC COMMON STOCK USD.01		12,311,740.70	0.158%	74.918%
155	VALERO ENERGY CORP COMMON STOCK USD.01		12,252,487.24	0.158%	75.075%
156	TRAVELERS COS INC/THE COMMON STOCK		12,191,842.68	0.157%	75.232%
157	PROLOGIS INC REIT USD.01		12,162,362.84	0.156%	75.388%
158	ECOLAB INC COMMON STOCK USD1.0		12,024,906.39	0.155%	75.543%
159	HP INC COMMON STOCK USD.01		12,006,578.72	0.154%	75.697%
160	ALLSTATE CORP COMMON STOCK USD.01		11,976,700.19	0.154%	75.851%
161	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		11,898,292.04	0.153%	76.004%
162	TARGET CORP COMMON STOCK USD.0833		11,622,491.58	0.149%	76.154%
163	MCKESSON CORP COMMON STOCK USD.01		11,606,617.99	0.149%	76.303%
164	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		11,592,712.95	0.149%	76.452%
165	DELTA AIR LINES INC COMMON STOCK USD.0001		11,582,636.88	0.149%	76.601%
166	AFLAC INC COMMON STOCK USD.1		11,573,739.39	0.149%	76.750%
167	PUBLIC STORAGE REIT USD.1		11,562,307.68	0.149%	76.898%
168	ANALOG DEVICES INC COMMON STOCK USD.167		11,429,330.29	0.147%	77.045%
169	WASTE MANAGEMENT INC COMMON STOCK USD.01		11,396,659.89	0.147%	77.192%
170	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		11,343,066.50	0.146%	77.338%
171	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		11,328,698.08	0.146%	77.483%
172	ZOETIS INC COMMON STOCK USD.01		11,309,302.48	0.145%	77.629%
173	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		11,157,396.69	0.143%	77.772%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
174	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		11,116,508.40	0.143%	77.915%
175	LAM RESEARCH CORP COMMON STOCK USD.001		10,791,532.80	0.139%	78.054%
176	GENERAL MILLS INC COMMON STOCK USD.1		10,767,477.52	0.138%	78.192%
177	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		10,613,021.68	0.136%	78.328%
178	TE CONNECTIVITY LTD COMMON STOCK CHF.57		10,554,849.50	0.136%	78.464%
179	ILLUMINA INC COMMON STOCK USD.01		10,500,031.20	0.135%	78.599%
180	SEMPRA ENERGY COMMON STOCK		10,345,884.50	0.133%	78.732%
181	SUNTRUST BANKS INC COMMON STOCK USD1.0		10,334,233.00	0.133%	78.865%
182	MARATHON PETROLEUM CORP COMMON STOCK		10,237,908.72	0.132%	78.997%
183	PROGRESSIVE CORP COMMON STOCK USD1.0		10,151,204.58	0.131%	79.127%
184	PPG INDUSTRIES INC COMMON STOCK USD1.67		10,060,720.74	0.129%	79.256%
185	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		9,996,199.78	0.129%	79.385%
186	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		9,850,114.00	0.127%	79.512%
187	FISERV INC COMMON STOCK USD.01		9,787,548.16	0.126%	79.637%
188	CORNING INC COMMON STOCK USD.5		9,744,794.40	0.125%	79.763%
189	CUMMINS INC COMMON STOCK USD2.5		9,547,296.57	0.123%	79.885%
190	CARNIVAL CORP COMMON STOCK USD.01		9,496,051.62	0.122%	80.008%
191	SYSCO CORP COMMON STOCK USD1.0		9,448,263.50	0.121%	80.129%
192	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01		9,426,031.20	0.121%	80.250%
193	WELLTOWER INC REIT USD1.0		9,394,749.28	0.121%	80.371%
194	PPL CORP COMMON STOCK USD.01		9,369,741.15	0.120%	80.491%
195	AMPHENOL CORP CL A COMMON STOCK USD.001		9,280,522.08	0.119%	80.611%
196	WEYERHAEUSER CO REIT USD1.25		9,221,891.79	0.119%	80.729%
197	WESTERN DIGITAL CORP COMMON STOCK USD.01		9,194,688.00	0.118%	80.848%
198	PACCAR INC COMMON STOCK USD1.0		9,183,707.68	0.118%	80.966%
199	YUM BRANDS INC COMMON STOCK		9,151,784.08	0.118%	81.083%
200	ROSS STORES INC COMMON STOCK USD.01		9,090,616.59	0.117%	81.200%
201	EDISON INTERNATIONAL COMMON STOCK		9,086,535.99	0.117%	81.317%
202	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		9,047,595.42	0.116%	81.433%
203	CONSOLIDATED EDISON INC COMMON STOCK USD.1		9,013,892.32	0.116%	81.549%
204	WILLIAMS COS INC COMMON STOCK USD1.0		8,942,889.97	0.115%	81.664%
205	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		8,932,049.80	0.115%	81.779%
206	AUTODESK INC COMMON STOCK USD.01		8,873,254.92	0.114%	81.893%
207	AVALONBAY COMMUNITIES INC REIT USD.01		8,843,387.30	0.114%	82.007%
208	M + T BANK CORP COMMON STOCK USD.5		8,823,059.52	0.113%	82.120%
209	DXC TECHNOLOGY CO COMMON STOCK USD.01		8,788,529.80	0.113%	82.233%
210	DIGITAL REALTY TRUST INC REIT USD.01		8,731,097.38	0.112%	82.345%
211	EQUITY RESIDENTIAL REIT USD.01		8,727,483.75	0.112%	82.458%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
212	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		8,724,903.04	0.112%	82.570%
213	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01		8,713,409.66	0.112%	82.682%
214	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		8,657,923.04	0.111%	82.793%
215	XCEL ENERGY INC COMMON STOCK USD2.5		8,652,603.96	0.111%	82.904%
216	ARCHER DANIELS MIDLAND CO COMMON STOCK		8,619,030.03	0.111%	83.015%
217	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		8,501,202.36	0.109%	83.124%
218	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		8,478,623.58	0.109%	83.233%
219	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		8,455,563.75	0.109%	83.342%
220	CR BARD INC COMMON STOCK USD.25		8,385,241.50	0.108%	83.450%
221	SYNCHRONY FINANCIAL COMMON STOCK USD.001		8,370,955.80	0.108%	83.557%
222	PARKER HANNIFIN CORP COMMON STOCK USD.5		8,355,454.80	0.107%	83.665%
223	VENTAS INC REIT USD.25		8,334,620.97	0.107%	83.772%
224	HCA HEALTHCARE INC COMMON STOCK USD.01		8,324,477.28	0.107%	83.879%
225	MOODY S CORP COMMON STOCK USD.01		8,320,164.07	0.107%	83.986%
226	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		8,292,027.25	0.107%	84.093%
227	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		8,274,876.31	0.106%	84.199%
228	MONSTER BEVERAGE CORP COMMON STOCK		8,263,576.75	0.106%	84.305%
229	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		8,225,817.18	0.106%	84.411%
230	INGERSOLL RAND PLC COMMON STOCK USD1.0		8,203,729.17	0.105%	84.516%
231	CERNER CORP COMMON STOCK USD.01		8,101,452.76	0.104%	84.621%
232	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		8,006,916.65	0.103%	84.724%
233	T ROWE PRICE GROUP INC COMMON STOCK USD.2		7,882,470.75	0.101%	84.825%
234	FORTIVE CORP COMMON STOCK USD.01		7,816,419.43	0.100%	84.925%
235	ROCKWELL COLLINS INC COMMON STOCK USD.01		7,660,782.39	0.098%	85.024%
236	CARDINAL HEALTH INC COMMON STOCK		7,619,243.52	0.098%	85.122%
237	DOLLAR GENERAL CORP COMMON STOCK USD.875		7,614,080.15	0.098%	85.220%
238	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		7,613,834.00	0.098%	85.318%
239	ONEOK INC COMMON STOCK USD.01		7,575,267.33	0.097%	85.415%
240	NEWELL BRANDS INC COMMON STOCK USD1.0		7,546,360.18	0.097%	85.512%
241	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		7,534,696.72	0.097%	85.609%
242	VF CORP COMMON STOCK		7,489,372.41	0.096%	85.705%
243	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		7,477,951.80	0.096%	85.801%
244	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		7,468,741.98	0.096%	85.897%
245	FIFTH THIRD BANCORP COMMON STOCK		7,433,418.62	0.096%	85.993%
246	AMERICAN AIRLINES GROUP INC COMMON STOCK		7,422,734.49	0.095%	86.088%
247	DOLLAR TREE INC COMMON STOCK USD.01		7,377,182.22	0.095%	86.183%
248	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		7,354,932.84	0.095%	86.278%
249	KEYCORP COMMON STOCK USD1.0		7,332,629.58	0.094%	86.372%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
250	TYSON FOODS INC CL A COMMON STOCK USD.1		7,309,751.10	0.094%	86.466%
251	SYMANTEC CORP COMMON STOCK USD.01		7,238,148.48	0.093%	86.559%
252	INCYTE CORP COMMON STOCK USD.001		7,233,093.66	0.093%	86.652%
253	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		7,232,783.55	0.093%	86.745%
254	NEWMONT MINING CORP COMMON STOCK USD1.6		7,183,690.14	0.092%	86.837%
255	WEC ENERGY GROUP INC COMMON STOCK USD.01		7,147,440.22	0.092%	86.929%
256	NORTHERN TRUST CORP COMMON STOCK USD1.667		7,098,191.09	0.091%	87.020%
257	RED HAT INC COMMON STOCK USD.0001		7,095,150.86	0.091%	87.112%
258	CONCHO RESOURCES INC COMMON STOCK USD.001		7,015,012.04	0.090%	87.202%
259	DTE ENERGY COMPANY COMMON STOCK		6,960,148.80	0.089%	87.291%
260	PAYCHEX INC COMMON STOCK USD.01		6,944,387.32	0.089%	87.381%
261	DEVON ENERGY CORP COMMON STOCK USD.1		6,931,251.81	0.089%	87.470%
262	EVERSOURCE ENERGY COMMON STOCK USD5.0		6,921,709.68	0.089%	87.559%
263	FREEMPORT MCMORAN INC COMMON STOCK USD.1		6,850,101.96	0.088%	87.647%
264	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		6,835,843.80	0.088%	87.735%
265	BOSTON PROPERTIES INC REIT USD.01		6,807,429.12	0.088%	87.822%
266	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		6,796,945.47	0.087%	87.910%
267	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		6,747,002.80	0.087%	87.996%
268	REGIONS FINANCIAL CORP COMMON STOCK USD.01		6,591,315.55	0.085%	88.081%
269	KROGER CO COMMON STOCK USD1.0		6,491,215.40	0.083%	88.164%
270	NUCOR CORP COMMON STOCK USD.4		6,435,241.32	0.083%	88.247%
271	XILINX INC COMMON STOCK USD.01		6,327,598.05	0.081%	88.329%
272	EXPEDIA INC COMMON STOCK USD.001		6,324,003.90	0.081%	88.410%
273	SBA COMMUNICATIONS CORP REIT USD.01		6,299,450.55	0.081%	88.491%
274	APACHE CORP COMMON STOCK USD.625		6,280,004.40	0.081%	88.572%
275	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		6,262,662.58	0.081%	88.652%
276	OMNICOM GROUP COMMON STOCK USD.15		6,208,399.26	0.080%	88.732%
277	CLOROX COMPANY COMMON STOCK USD1.0		6,109,939.29	0.079%	88.810%
278	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		6,083,803.43	0.078%	88.889%
279	MYLAN NV COMMON STOCK EUR.01		6,066,550.19	0.078%	88.967%
280	ESSEX PROPERTY TRUST INC REIT USD.0001		6,066,490.43	0.078%	89.045%
281	AUTOZONE INC COMMON STOCK USD.01		6,024,298.53	0.077%	89.122%
282	CENTENE CORP COMMON STOCK USD.001		6,019,384.31	0.077%	89.199%
283	KLA TENCOR CORP COMMON STOCK USD.001		5,956,882.00	0.077%	89.276%
284	LINCOLN NATIONAL CORP COMMON STOCK		5,908,526.80	0.076%	89.352%
285	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		5,783,213.76	0.074%	89.426%
286	IHS MARKIT LTD COMMON STOCK USD.01		5,774,391.84	0.074%	89.501%
287	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01		5,745,684.15	0.074%	89.574%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
288	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		5,677,060.00	0.073%	89.647%
289	VULCAN MATERIALS CO COMMON STOCK USD1.0		5,669,996.80	0.073%	89.720%
290	REALTY INCOME CORP REIT USD1.0		5,657,463.56	0.073%	89.793%
291	HARRIS CORP COMMON STOCK USD1.		5,643,278.08	0.073%	89.866%
292	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01		5,628,436.51	0.072%	89.938%
293	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		5,625,407.28	0.072%	90.010%
294	BAKER HUGHES A GE CO COMMON STOCK USD.0001		5,604,141.70	0.072%	90.082%
295	HERSHEY CO/THE COMMON STOCK USD1.0		5,580,115.38	0.072%	90.154%
296	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		5,574,567.25	0.072%	90.226%
297	KELLOGG CO COMMON STOCK USD.25		5,570,576.55	0.072%	90.297%
298	AMETEK INC COMMON STOCK USD.01		5,534,152.00	0.071%	90.368%
299	ALBEMARLE CORP COMMON STOCK USD.01		5,451,445.83	0.070%	90.439%
300	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,443,674.30	0.070%	90.509%
301	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		5,439,611.72	0.070%	90.578%
302	MOLSON COORS BREWING CO B COMMON STOCK USD.01		5,419,508.12	0.070%	90.648%
303	BEST BUY CO INC COMMON STOCK USD.1		5,412,510.08	0.070%	90.718%
304	ANDEAVOR COMMON STOCK USD.167		5,369,370.10	0.069%	90.787%
305	BALL CORP COMMON STOCK		5,281,774.40	0.068%	90.855%
306	FRANKLIN RESOURCES INC COMMON STOCK USD.1		5,281,378.56	0.068%	90.923%
307	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,266,053.21	0.068%	90.990%
308	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01		5,196,240.99	0.067%	91.057%
309	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,186,169.18	0.067%	91.124%
310	GLOBAL PAYMENTS INC COMMON STOCK		5,179,230.03	0.067%	91.190%
311	INVESCO LTD COMMON STOCK USD.2		5,162,197.92	0.066%	91.257%
312	WESTROCK CO COMMON STOCK		5,145,184.08	0.066%	91.323%
313	WATERS CORP COMMON STOCK USD.01		5,141,632.32	0.066%	91.389%
314	DOVER CORP COMMON STOCK USD1.0		5,133,010.74	0.066%	91.455%
315	TEXTRON INC COMMON STOCK USD.125		5,124,850.08	0.066%	91.521%
316	GENUINE PARTS CO COMMON STOCK USD1.0		5,106,179.60	0.066%	91.586%
317	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		5,085,892.95	0.065%	91.652%
318	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,057,254.86	0.065%	91.717%
319	AMEREN CORPORATION COMMON STOCK USD.01		5,054,059.20	0.065%	91.782%
320	CARMAX INC COMMON STOCK USD.5		5,008,842.51	0.064%	91.846%
321	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		4,990,440.87	0.064%	91.910%
322	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		4,978,974.00	0.064%	91.974%
323	NOBLE ENERGY INC COMMON STOCK USD.01		4,975,818.72	0.064%	92.038%
324	FIRSTENERGY CORP COMMON STOCK USD.1		4,974,482.16	0.064%	92.102%
325	DR HORTON INC COMMON STOCK USD.01		4,948,964.13	0.064%	92.166%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
326	HOST HOTELS + RESORTS INC REIT USD.01		4,944,817.68	0.064%	92.229%
327	ENTERGY CORP COMMON STOCK USD.01		4,919,493.00	0.063%	92.293%
328	DENTSPLY SIRONA INC COMMON STOCK USD.01		4,911,956.06	0.063%	92.356%
329	IDEXX LABORATORIES INC COMMON STOCK USD.1		4,905,554.01	0.063%	92.419%
330	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		4,851,026.37	0.062%	92.481%
331	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		4,845,441.51	0.062%	92.544%
332	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		4,829,207.25	0.062%	92.606%
333	WHIRLPOOL CORP COMMON STOCK USD1.0		4,807,981.92	0.062%	92.668%
334	COMERICA INC COMMON STOCK USD5.0		4,795,000.02	0.062%	92.729%
335	VORNADO REALTY TRUST REIT USD.04		4,786,010.64	0.062%	92.791%
336	LOEWS CORP COMMON STOCK USD.01		4,766,520.98	0.061%	92.852%
337	ULTA BEAUTY INC COMMON STOCK USD.01		4,741,156.38	0.061%	92.913%
338	EASTMAN CHEMICAL CO COMMON STOCK USD.01		4,741,133.06	0.061%	92.974%
339	HENRY SCHEIN INC COMMON STOCK USD.01		4,737,874.14	0.061%	93.035%
340	FASTENAL CO COMMON STOCK USD.01		4,731,386.32	0.061%	93.096%
341	VERISK ANALYTICS INC COMMON STOCK USD.001		4,704,560.88	0.060%	93.156%
342	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		4,703,693.84	0.060%	93.217%
343	GGP INC REIT USD.01		4,690,302.17	0.060%	93.277%
344	CMS ENERGY CORP COMMON STOCK USD.01		4,674,660.72	0.060%	93.337%
345	HCP INC REIT USD1.0		4,672,016.91	0.060%	93.397%
346	EQUIFAX INC COMMON STOCK USD1.25		4,618,090.29	0.059%	93.456%
347	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		4,606,151.60	0.059%	93.516%
348	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,571,715.52	0.059%	93.574%
349	HESS CORP COMMON STOCK USD1.0		4,523,150.07	0.058%	93.633%
350	MASCO CORP COMMON STOCK USD1.0		4,454,473.88	0.057%	93.690%
351	CABOT OIL + GAS CORP COMMON STOCK USD.1		4,427,446.00	0.057%	93.747%
352	TECHNIPFMC PLC COMMON STOCK USD1.0		4,421,830.00	0.057%	93.804%
353	TRANSDIGM GROUP INC COMMON STOCK USD.01		4,409,962.50	0.057%	93.860%
354	DISH NETWORK CORP A COMMON STOCK USD.01		4,403,204.85	0.057%	93.917%
355	MCCORMICK + CO NON VTG SHRS COMMON STOCK		4,401,305.84	0.057%	93.973%
356	CINTAS CORP COMMON STOCK		4,397,365.84	0.057%	94.030%
357	CBOE HOLDINGS INC COMMON STOCK		4,377,096.84	0.056%	94.086%
358	FMC CORP COMMON STOCK USD.1		4,366,901.76	0.056%	94.142%
359	E TRADE FINANCIAL CORP COMMON STOCK USD.01		4,361,436.10	0.056%	94.198%
360	MID AMERICA APARTMENT COMM REIT USD.01		4,352,260.48	0.056%	94.254%
361	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		4,319,365.95	0.056%	94.310%
362	SYNOPSIS INC COMMON STOCK USD.01		4,312,784.15	0.055%	94.365%
363	JM SMUCKER CO/THE COMMON STOCK		4,297,932.80	0.055%	94.421%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
364	WYNN RESORTS LTD COMMON STOCK USD.01		4,250,474.64	0.055%	94.475%
365	UNITED RENTALS INC COMMON STOCK USD.01		4,248,496.28	0.055%	94.530%
366	NETAPP INC COMMON STOCK USD.001		4,225,378.08	0.054%	94.584%
367	KANSAS CITY SOUTHERN COMMON STOCK USD.01		4,170,703.68	0.054%	94.638%
368	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		4,162,192.06	0.054%	94.691%
369	UNUM GROUP COMMON STOCK USD.1		4,147,921.25	0.053%	94.745%
370	COOPER COS INC/THE COMMON STOCK USD.1		4,147,053.90	0.053%	94.798%
371	CBRE GROUP INC A COMMON STOCK USD.01		4,139,829.44	0.053%	94.851%
372	MARATHON OIL CORP COMMON STOCK USD1.0		4,123,446.84	0.053%	94.904%
373	COACH INC COMMON STOCK USD.01		4,092,528.56	0.053%	94.957%
374	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		4,084,465.46	0.053%	95.009%
375	EQT CORP COMMON STOCK		4,075,281.84	0.052%	95.062%
376	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		4,053,213.42	0.052%	95.114%
377	PERRIGO CO PLC COMMON STOCK EUR.001		4,048,555.55	0.052%	95.166%
378	GARTNER INC COMMON STOCK USD.0005		4,045,937.61	0.052%	95.218%
379	PENTAIR PLC COMMON STOCK USD.01		4,039,610.36	0.052%	95.270%
380	LKQ CORP COMMON STOCK USD.01		4,036,674.39	0.052%	95.322%
381	HASBRO INC COMMON STOCK USD.5		4,032,891.97	0.052%	95.374%
382	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,016,665.14	0.052%	95.425%
383	XYLEM INC COMMON STOCK		4,009,948.38	0.052%	95.477%
384	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		3,992,009.90	0.051%	95.528%
385	CADENCE DESIGN SYS INC COMMON STOCK USD.01		3,988,167.21	0.051%	95.579%
386	CITRIX SYSTEMS INC COMMON STOCK USD.001		3,987,265.28	0.051%	95.631%
387	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		3,969,300.00	0.051%	95.682%
388	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		3,932,476.56	0.051%	95.732%
389	RESMED INC COMMON STOCK USD.004		3,931,501.60	0.051%	95.783%
390	LENNAR CORP A COMMON STOCK USD.1		3,912,163.20	0.050%	95.833%
391	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01		3,899,115.90	0.050%	95.883%
392	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,891,551.12	0.050%	95.933%
393	CIMAREX ENERGY CO COMMON STOCK USD.01		3,874,782.96	0.050%	95.983%
394	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		3,863,244.68	0.050%	96.033%
395	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		3,856,520.85	0.050%	96.082%
396	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		3,836,048.80	0.049%	96.132%
397	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		3,834,394.50	0.049%	96.181%
398	CA INC COMMON STOCK USD.1		3,821,509.30	0.049%	96.230%
399	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		3,816,911.81	0.049%	96.279%
400	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,778,924.38	0.049%	96.328%
401	L BRANDS INC COMMON STOCK USD.5		3,744,525.51	0.048%	96.376%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
402	ANSYS INC COMMON STOCK USD.01		3,739,460.37	0.048%	96.424%
403	IRON MOUNTAIN INC REIT USD.01		3,708,803.80	0.048%	96.472%
404	CENTURYLINK INC COMMON STOCK USD1.0		3,705,930.90	0.048%	96.519%
405	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		3,701,280.42	0.048%	96.567%
406	ADVANCED MICRO DEVICES COMMON STOCK USD.01		3,700,101.00	0.048%	96.614%
407	HOLOGIC INC COMMON STOCK USD.01		3,692,518.29	0.047%	96.662%
408	DUKE REALTY CORP REIT USD.01		3,691,496.16	0.047%	96.709%
409	BORGWARNER INC COMMON STOCK USD.01		3,683,641.92	0.047%	96.757%
410	XL GROUP LTD COMMON STOCK		3,648,493.80	0.047%	96.804%
411	UDR INC REIT USD.01		3,617,489.66	0.047%	96.850%
412	EXTRA SPACE STORAGE INC REIT USD.01		3,581,295.12	0.046%	96.896%
413	SL GREEN REALTY CORP REIT USD.01		3,578,622.40	0.046%	96.942%
414	VIACOM INC CLASS B COMMON STOCK USD.001		3,559,371.84	0.046%	96.988%
415	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,539,984.46	0.046%	97.033%
416	DARDEN RESTAURANTS INC COMMON STOCK		3,534,385.92	0.045%	97.079%
417	PVH CORP COMMON STOCK USD1.0		3,504,972.24	0.045%	97.124%
418	ARCONIC INC COMMON STOCK		3,482,080.40	0.045%	97.169%
419	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,473,547.63	0.045%	97.213%
420	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		3,442,846.98	0.044%	97.258%
421	ZIONS BANCORPORATION COMMON STOCK		3,441,403.56	0.044%	97.302%
422	ALASKA AIR GROUP INC COMMON STOCK USD.01		3,409,040.19	0.044%	97.346%
423	WW GRAINGER INC COMMON STOCK USD.5		3,402,847.25	0.044%	97.389%
424	TIFFANY + CO COMMON STOCK USD.01		3,379,156.04	0.043%	97.433%
425	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,366,612.64	0.043%	97.476%
426	PINNACLE WEST CAPITAL COMMON STOCK		3,359,907.04	0.043%	97.519%
427	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,341,802.48	0.043%	97.562%
428	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		3,338,702.02	0.043%	97.605%
429	CAMPBELL SOUP CO COMMON STOCK USD.0375		3,304,087.40	0.042%	97.648%
430	VERISIGN INC COMMON STOCK USD.001		3,296,813.32	0.042%	97.690%
431	DAVITA INC COMMON STOCK USD.001		3,295,372.93	0.042%	97.732%
432	REGENCY CENTERS CORP REIT USD.01		3,285,142.08	0.042%	97.775%
433	HANESBRANDS INC COMMON STOCK USD.01		3,277,736.00	0.042%	97.817%
434	NASDAQ INC COMMON STOCK USD.01		3,267,868.96	0.042%	97.859%
435	QORVO INC COMMON STOCK USD.0001		3,241,526.16	0.042%	97.900%
436	FEDERAL REALTY INVS TRUST REIT USD.01		3,212,070.60	0.041%	97.942%
437	WESTERN UNION CO COMMON STOCK USD.01		3,198,585.60	0.041%	97.983%
438	HORMEL FOODS CORP COMMON STOCK USD.01465		3,172,250.14	0.041%	98.024%
439	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,152,761.50	0.041%	98.064%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
440	AVERY DENNISON CORP COMMON STOCK USD1.0		3,151,600.32	0.041%	98.105%
441	TORCHMARK CORP COMMON STOCK USD1.0		3,077,618.43	0.040%	98.144%
442	SNAP ON INC COMMON STOCK USD1.0		3,056,046.09	0.039%	98.184%
443	NISOURCE INC COMMON STOCK USD.01		3,048,408.75	0.039%	98.223%
444	GOODYEAR TIRE + RUBBER CO COMMON STOCK		3,021,061.75	0.039%	98.262%
445	ALLEGION PLC COMMON STOCK USD.01		2,989,008.49	0.038%	98.300%
446	KIMCO REALTY CORP REIT USD.01		2,975,236.30	0.038%	98.338%
447	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		2,970,214.80	0.038%	98.376%
448	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		2,959,789.14	0.038%	98.414%
449	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,954,646.27	0.038%	98.452%
450	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		2,938,391.52	0.038%	98.490%
451	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01		2,933,916.51	0.038%	98.528%
452	SEALED AIR CORP COMMON STOCK USD.1		2,889,794.40	0.037%	98.565%
453	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		2,887,985.99	0.037%	98.602%
454	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		2,832,898.50	0.036%	98.639%
455	KOHL'S CORP COMMON STOCK USD.01		2,817,244.10	0.036%	98.675%
456	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		2,785,245.84	0.036%	98.711%
457	NRG ENERGY INC COMMON STOCK USD.01		2,774,263.08	0.036%	98.746%
458	COTY INC CL A COMMON STOCK USD.01		2,766,692.22	0.036%	98.782%
459	MOSAIC CO/THE COMMON STOCK USD.01		2,753,372.70	0.035%	98.817%
460	F5 NETWORKS INC COMMON STOCK		2,731,166.24	0.035%	98.852%
461	PERKINELMER INC COMMON STOCK USD1.0		2,730,453.33	0.035%	98.887%
462	PULTEGROUP INC COMMON STOCK USD.01		2,693,316.84	0.035%	98.922%
463	MICHAEL KORS HOLDINGS LTD COMMON STOCK		2,638,592.55	0.034%	98.956%
464	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		2,610,745.60	0.034%	98.990%
465	ACUITY BRANDS INC COMMON STOCK USD.01		2,599,859.12	0.033%	99.023%
466	AES CORP COMMON STOCK USD.01		2,587,297.64	0.033%	99.056%
467	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		2,540,572.00	0.033%	99.089%
468	XEROX CORP COMMON STOCK USD1.0		2,534,534.15	0.033%	99.122%
469	SCANA CORP COMMON STOCK		2,523,613.56	0.032%	99.154%
470	APARTMENT INVT + MGMT CO A REIT USD.01		2,462,168.82	0.032%	99.186%
471	MACY'S INC COMMON STOCK USD.01		2,364,066.08	0.030%	99.216%
472	GAP INC/THE COMMON STOCK USD.05		2,356,139.64	0.030%	99.246%
473	LEGGETT + PLATT INC COMMON STOCK USD.01		2,296,385.76	0.030%	99.276%
474	PEOPLE'S UNITED FINANCIAL COMMON STOCK USD.01		2,266,048.80	0.029%	99.305%
475	ROBERT HALF INTL INC COMMON STOCK USD.001		2,263,185.72	0.029%	99.334%
476	STERICYCLE INC COMMON STOCK USD.01		2,190,712.56	0.028%	99.362%
477	MACERICH CO/THE REIT USD.01		2,158,452.02	0.028%	99.390%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			7,778,482,349.91		99.999%
478	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		2,148,064.00	0.028%	99.418%
479	GARMIN LTD COMMON STOCK CHF10.0		2,145,955.14	0.028%	99.445%
480	FLUOR CORP COMMON STOCK USD.01		2,096,243.20	0.027%	99.472%
481	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		2,088,026.25	0.027%	99.499%
482	QUANTA SERVICES INC COMMON STOCK USD.00001		2,043,204.75	0.026%	99.525%
483	HELMERICH + PAYNE COMMON STOCK USD.1		2,007,329.31	0.026%	99.551%
484	FLOWSERVE CORP COMMON STOCK USD1.25		2,004,285.40	0.026%	99.577%
485	ENVISION HEALTHCARE CORP COMMON STOCK		2,003,556.35	0.026%	99.603%
486	H+R BLOCK INC COMMON STOCK		1,998,683.92	0.026%	99.628%
487	NORDSTROM INC COMMON STOCK		1,984,354.90	0.026%	99.654%
488	FLIR SYSTEMS INC COMMON STOCK USD.01		1,945,266.54	0.025%	99.679%
489	MATTEL INC COMMON STOCK USD1.0		1,916,346.60	0.025%	99.703%
490	CSRA INC COMMON STOCK USD.001		1,902,316.50	0.024%	99.728%
491	ASSURANT INC COMMON STOCK USD.01		1,875,821.76	0.024%	99.752%
492	NEWS CORP CLASS A COMMON STOCK USD.01		1,849,504.80	0.024%	99.776%
493	RALPH LAUREN CORP COMMON STOCK USD.01		1,793,787.93	0.023%	99.799%
494	FOOT LOCKER INC COMMON STOCK USD.01		1,693,377.60	0.022%	99.821%
495	RANGE RESOURCES CORP COMMON STOCK USD.01		1,593,487.25	0.020%	99.841%
496	TRIPADVISOR INC COMMON STOCK USD.001		1,574,185.20	0.020%	99.861%
497	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		1,468,242.20	0.019%	99.880%
498	SIGNET JEWELERS LTD COMMON STOCK USD.18		1,450,989.65	0.019%	99.899%
499	NAVIENT CORP COMMON STOCK USD.01		1,436,888.30	0.018%	99.917%
500	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		1,408,060.80	0.018%	99.935%
501	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		1,185,150.43	0.015%	99.951%
502	PATTERSON COS INC COMMON STOCK USD.01		1,122,975.75	0.014%	99.965%
503	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		1,097,469.12	0.014%	99.979%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		1,009,704.48	0.013%	99.992%
505	NEWS CORP CLASS B COMMON STOCK		563,253.60	0.007%	99.999%
Index Future			44,020.39		0.001%
506	S+P500 EMINI FUT DEC17 XCME 20171215	8,554,740.00	44,020.39	0.001%	100.000%
Total			7,778,526,370.30		100.00%