

U.S. Large Company Portfolio

As of January 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			8,678,955,619.17		100.000%
1	APPLE INC COMMON STOCK USD.00001		309,581,920.89	3.567%	3.567%
2	MICROSOFT CORP COMMON STOCK USD.00000625		263,962,482.60	3.041%	6.608%
3	AMAZON.COM INC COMMON STOCK USD.01		208,980,392.04	2.408%	9.016%
4	FACEBOOK INC A COMMON STOCK USD.000006		160,508,420.71	1.849%	10.866%
5	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		148,573,272.06	1.712%	12.578%
6	JPMORGAN CHASE + CO COMMON STOCK USD1.0		144,536,026.85	1.665%	14.243%
7	JOHNSON + JOHNSON COMMON STOCK USD1.0		133,698,548.62	1.540%	15.783%
8	EXXON MOBIL CORP COMMON STOCK		133,217,093.70	1.535%	17.318%
9	ALPHABET INC CL C COMMON STOCK USD.001		127,183,007.46	1.465%	18.784%
10	ALPHABET INC CL A COMMON STOCK USD.001		126,893,583.70	1.462%	20.246%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		111,789,920.00	1.288%	21.534%
12	WELLS FARGO + CO COMMON STOCK USD1.666		104,987,511.20	1.210%	22.744%
13	CHEVRON CORP COMMON STOCK USD.75		85,730,876.20	0.988%	23.731%
14	HOME DEPOT INC COMMON STOCK USD.05		84,474,833.80	0.973%	24.705%
15	AT+T INC COMMON STOCK USD1.0		82,795,246.45	0.954%	25.659%
16	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		82,619,408.62	0.952%	26.611%
17	INTEL CORP COMMON STOCK USD.001		81,121,050.98	0.935%	27.545%
18	VISA INC CLASS A SHARES COMMON STOCK USD.0001		81,115,978.50	0.935%	28.480%
19	PFIZER INC COMMON STOCK USD.05		79,495,655.44	0.916%	29.396%
20	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		79,416,447.97	0.915%	30.311%
21	PROCTER + GAMBLE CO/THE COMMON STOCK		79,212,805.68	0.913%	31.224%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
22	CITIGROUP INC COMMON STOCK USD.01		74,705,112.00	0.861%	32.085%
23	CISCO SYSTEMS INC COMMON STOCK USD.001		73,934,013.58	0.852%	32.936%
24	BOEING CO/THE COMMON STOCK USD5.0		71,415,831.73	0.823%	33.759%
25	COMCAST CORP CLASS A COMMON STOCK USD.01		71,414,036.85	0.823%	34.582%
26	COCA COLA CO/THE COMMON STOCK USD.25		65,687,382.43	0.757%	35.339%
27	ABBVIE INC COMMON STOCK USD.01		64,393,407.08	0.742%	36.081%
28	DOWDUPONT INC COMMON STOCK USD.01		63,656,725.94	0.733%	36.814%
29	PEPSICO INC COMMON STOCK USD.017		61,575,915.90	0.709%	37.524%
30	PHILIP MORRIS INTERNATIONAL COMMON STOCK		59,940,176.01	0.691%	38.215%
31	WALT DISNEY CO/THE COMMON STOCK USD.01		59,069,099.88	0.681%	38.895%
32	MERCK + CO. INC. COMMON STOCK USD.5		58,324,989.00	0.672%	39.567%
33	ORACLE CORP COMMON STOCK USD.01		56,561,418.76	0.652%	40.219%
34	MASTERCARD INC A COMMON STOCK USD.0001		56,486,391.00	0.651%	40.870%
35	WALMART INC COMMON STOCK USD.1		56,151,656.60	0.647%	41.517%
36	3M CO COMMON STOCK USD.01		53,792,119.50	0.620%	42.136%
37	NVIDIA CORP COMMON STOCK USD.001		53,597,427.40	0.618%	42.754%
38	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		50,710,331.20	0.584%	43.338%
39	GENERAL ELECTRIC CO COMMON STOCK USD.06		50,451,176.16	0.581%	43.920%
40	MCDONALD S CORP COMMON STOCK USD.01		49,084,321.12	0.566%	44.485%
41	AMGEN INC COMMON STOCK USD.0001		48,590,864.55	0.560%	45.045%
42	ALTRIA GROUP INC COMMON STOCK USD.333		48,286,721.84	0.556%	45.601%
43	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		43,851,768.80	0.505%	46.107%
44	NETFLIX INC COMMON STOCK USD.001		42,167,070.30	0.486%	46.593%
45	MEDTRONIC PLC COMMON STOCK USD.1		41,912,172.75	0.483%	47.075%
46	GILEAD SCIENCES INC COMMON STOCK USD.001		39,462,677.00	0.455%	47.530%
47	ABBOTT LABORATORIES COMMON STOCK		39,004,964.88	0.449%	47.980%
48	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		38,965,531.66	0.449%	48.429%
49	UNION PACIFIC CORP COMMON STOCK USD2.5		37,884,229.50	0.437%	48.865%
50	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		36,950,107.35	0.426%	49.291%
51	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		36,936,253.60	0.426%	49.716%
52	SCHLUMBERGER LTD COMMON STOCK USD.01		36,745,263.36	0.423%	50.140%
53	BROADCOM LTD COMMON STOCK		36,355,741.34	0.419%	50.559%
54	QUALCOMM INC COMMON STOCK USD.0001		36,270,916.50	0.418%	50.977%
55	ACCENTURE PLC CL A COMMON STOCK USD.0000225		35,801,710.20	0.413%	51.389%
56	ADOBE SYSTEMS INC COMMON STOCK USD.0001		35,498,950.08	0.409%	51.798%
57	CATERPILLAR INC COMMON STOCK USD1.0		34,912,403.28	0.402%	52.200%
58	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		34,750,409.40	0.400%	52.601%
59	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		33,878,440.96	0.390%	52.991%

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Equity			8,678,955,619.17		100.000%
60	PRICELINE GROUP INC/THE COMMON STOCK USD.008		33,617,663.10	0.387%	53.378%
61	US BANCORP COMMON STOCK USD.01		32,474,947.60	0.374%	53.753%
62	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		32,397,341.60	0.373%	54.126%
63	NIKE INC CL B COMMON STOCK USD1.0		32,314,654.26	0.372%	54.498%
64	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		31,912,015.35	0.368%	54.866%
65	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		31,535,508.84	0.363%	55.229%
66	LOWE S COS INC COMMON STOCK USD.5		31,443,297.36	0.362%	55.592%
67	COSTCO WHOLESALE CORP COMMON STOCK USD.005		30,699,040.32	0.354%	55.945%
68	STARBUCKS CORP COMMON STOCK USD.001		29,139,269.25	0.336%	56.281%
69	CVS HEALTH CORP COMMON STOCK USD.01		28,736,565.03	0.331%	56.612%
70	CELGENE CORP COMMON STOCK USD.01		28,711,635.84	0.331%	56.943%
71	ELI LILLY + CO COMMON STOCK		28,448,937.45	0.328%	57.271%
72	MORGAN STANLEY COMMON STOCK USD.01		28,379,674.05	0.327%	57.598%
73	SALESFORCE.COM INC COMMON STOCK USD.001		28,178,144.52	0.325%	57.922%
74	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		27,104,854.56	0.312%	58.235%
75	NEXTERA ENERGY INC COMMON STOCK USD.01		26,854,407.88	0.309%	58.544%
76	TIME WARNER INC COMMON STOCK USD.01		26,755,972.80	0.308%	58.852%
77	BIOGEN INC COMMON STOCK USD.0005		26,505,208.86	0.305%	59.158%
78	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		26,363,739.00	0.304%	59.462%
79	CHUBB LTD COMMON STOCK		26,122,489.65	0.301%	59.763%
80	AMERICAN EXPRESS CO COMMON STOCK USD.2		25,803,444.80	0.297%	60.060%
81	CONOCOPHILLIPS COMMON STOCK USD.01		25,340,523.28	0.292%	60.352%
82	BLACKROCK INC COMMON STOCK USD.01		24,992,796.60	0.288%	60.640%
83	EOG RESOURCES INC COMMON STOCK USD.01		23,957,260.00	0.276%	60.916%
84	MONDELEZ INTERNATIONAL INC A COMMON STOCK		23,903,184.00	0.275%	61.191%
85	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		23,510,772.44	0.271%	61.462%
86	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		23,487,234.56	0.271%	61.733%
87	FEDEX CORP COMMON STOCK USD.1		23,297,724.80	0.268%	62.001%
88	BECTON DICKINSON AND CO COMMON STOCK USD1.0		23,140,277.94	0.267%	62.268%
89	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		22,924,145.16	0.264%	62.532%
90	ANTHEM INC COMMON STOCK USD.01		22,923,150.80	0.264%	62.796%
91	AMERICAN TOWER CORP REIT USD.01		22,787,156.00	0.263%	63.059%
92	DANAHER CORP COMMON STOCK USD.01		22,328,999.04	0.257%	63.316%
93	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		22,250,669.76	0.256%	63.572%
94	AETNA INC COMMON STOCK USD.01		21,941,635.36	0.253%	63.825%
95	RAYTHEON COMPANY COMMON STOCK USD.01		21,747,937.78	0.251%	64.076%
96	ALLERGAN PLC COMMON STOCK USD.0033		21,555,671.06	0.248%	64.324%
97	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		21,300,832.56	0.245%	64.570%

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Equity			8,678,955,619.17		100.000%
98	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		20,900,697.30	0.241%	64.810%
99	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		20,715,065.76	0.239%	65.049%
100	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		20,654,759.79	0.238%	65.287%
101	APPLIED MATERIALS INC COMMON STOCK USD.01		20,646,799.18	0.238%	65.525%
102	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		20,171,736.69	0.232%	65.757%
103	DUKE ENERGY CORP COMMON STOCK USD.001		19,775,877.00	0.228%	65.985%
104	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		19,720,839.45	0.227%	66.212%
105	GENERAL MOTORS CO COMMON STOCK USD.01		19,507,963.85	0.225%	66.437%
106	ILLINOIS TOOL WORKS COMMON STOCK USD.01		19,272,507.24	0.222%	66.659%
107	MONSANTO CO COMMON STOCK USD.01		19,224,546.60	0.222%	66.881%
108	DEERE + CO COMMON STOCK USD1.0		19,121,325.16	0.220%	67.101%
109	STRYKER CORP COMMON STOCK USD.1		19,072,353.88	0.220%	67.321%
110	CME GROUP INC COMMON STOCK USD.01		18,782,421.96	0.216%	67.537%
111	CIGNA CORP COMMON STOCK USD.25		18,476,478.00	0.213%	67.750%
112	TJX COMPANIES INC COMMON STOCK USD1.0		18,448,781.12	0.213%	67.963%
113	SIMON PROPERTY GROUP INC REIT USD.0001		18,323,742.57	0.211%	68.174%
114	CSX CORP COMMON STOCK USD1.0		18,240,995.78	0.210%	68.384%
115	METLIFE INC COMMON STOCK USD.01		18,203,676.37	0.210%	68.594%
116	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		18,130,727.96	0.209%	68.803%
117	MICRON TECHNOLOGY INC COMMON STOCK USD.1		18,113,458.32	0.209%	69.011%
118	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		18,106,029.24	0.209%	69.220%
119	DOMINION ENERGY INC COMMON STOCK		17,695,783.56	0.204%	69.424%
120	INTUITIVE SURGICAL INC COMMON STOCK USD.001		17,401,049.37	0.200%	69.624%
121	HALLIBURTON CO COMMON STOCK USD2.5		16,832,372.40	0.194%	69.818%
122	KRAFT HEINZ CO/THE COMMON STOCK USD.01		16,814,655.00	0.194%	70.012%
123	EMERSON ELECTRIC CO COMMON STOCK USD.5		16,671,261.84	0.192%	70.204%
124	S+P GLOBAL INC COMMON STOCK USD1.0		16,648,160.80	0.192%	70.396%
125	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		16,604,983.22	0.191%	70.587%
126	PRAXAIR INC COMMON STOCK USD.01		16,599,880.08	0.191%	70.779%
127	CROWN CASTLE INTL CORP REIT USD.01		16,516,181.43	0.190%	70.969%
128	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		16,297,866.76	0.188%	71.157%
129	SOUTHERN CO/THE COMMON STOCK USD5.0		16,262,606.10	0.187%	71.344%
130	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		16,101,490.54	0.186%	71.530%
131	PHILLIPS 66 COMMON STOCK		15,878,041.60	0.183%	71.713%
132	BB+T CORP COMMON STOCK USD5.0		15,724,458.85	0.181%	71.894%
133	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		15,587,714.56	0.180%	72.073%
134	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		15,573,151.36	0.179%	72.253%
135	FORD MOTOR CO COMMON STOCK USD.01		15,388,079.74	0.177%	72.430%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
136	MARSH + MCLENNAN COS COMMON STOCK USD1.0		15,319,990.08	0.177%	72.607%
137	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		15,184,001.91	0.175%	72.782%
138	VALERO ENERGY CORP COMMON STOCK USD.01		15,166,043.13	0.175%	72.956%
139	TRAVELERS COS INC/THE COMMON STOCK		14,815,094.40	0.171%	73.127%
140	KIMBERLY CLARK CORP COMMON STOCK USD1.25		14,793,480.00	0.170%	73.297%
141	STATE STREET CORP COMMON STOCK USD1.0		14,751,652.83	0.170%	73.467%
142	TARGET CORP COMMON STOCK USD.0833		14,725,443.30	0.170%	73.637%
143	INTUIT INC COMMON STOCK USD.01		14,669,926.70	0.169%	73.806%
144	HUMANA INC COMMON STOCK USD.166		14,493,107.75	0.167%	73.973%
145	EBAY INC COMMON STOCK USD.001		14,226,171.18	0.164%	74.137%
146	ELECTRONIC ARTS INC COMMON STOCK USD.01		14,118,078.96	0.163%	74.300%
147	HP INC COMMON STOCK USD.01		14,037,357.40	0.162%	74.461%
148	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		14,017,239.90	0.162%	74.623%
149	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		13,922,052.48	0.160%	74.783%
150	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		13,837,907.28	0.159%	74.943%
151	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		13,577,731.02	0.156%	75.099%
152	ZOETIS INC COMMON STOCK USD.01		13,504,633.46	0.156%	75.255%
153	DELTA AIR LINES INC COMMON STOCK USD.0001		13,442,625.07	0.155%	75.410%
154	EATON CORP PLC COMMON STOCK USD.01		13,345,436.07	0.154%	75.564%
155	EXELON CORP COMMON STOCK		13,325,923.38	0.154%	75.717%
156	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		13,250,719.00	0.153%	75.870%
157	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		13,051,615.85	0.150%	76.020%
158	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		13,022,447.76	0.150%	76.170%
159	TE CONNECTIVITY LTD COMMON STOCK CHF.57		12,935,184.80	0.149%	76.319%
160	ECOLAB INC COMMON STOCK USD1.0		12,878,036.48	0.148%	76.468%
161	EQUINIX INC REIT USD.001		12,841,820.28	0.148%	76.616%
162	AON PLC COMMON STOCK USD.01		12,809,374.83	0.148%	76.763%
163	ALLSTATE CORP COMMON STOCK USD.01		12,778,467.52	0.147%	76.910%
164	WASTE MANAGEMENT INC COMMON STOCK USD.01		12,738,783.65	0.147%	77.057%
165	MCKESSON CORP COMMON STOCK USD.01		12,669,039.84	0.146%	77.203%
166	KINDER MORGAN INC COMMON STOCK USD.01		12,476,232.10	0.144%	77.347%
167	PROLOGIS INC REIT USD.01		12,474,750.45	0.144%	77.491%
168	AFLAC INC COMMON STOCK USD.1		12,444,667.20	0.143%	77.634%
169	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		12,371,899.71	0.143%	77.777%
170	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		12,337,246.08	0.142%	77.919%
171	ILLUMINA INC COMMON STOCK USD.01		12,263,617.60	0.141%	78.060%
172	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		12,202,810.04	0.141%	78.201%
173	MARATHON PETROLEUM CORP COMMON STOCK		12,200,732.91	0.141%	78.341%

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Equity			8,678,955,619.17		100.000%
174	ANALOG DEVICES INC COMMON STOCK USD.167		12,186,595.68	0.140%	78.482%
175	SUNTRUST BANKS INC COMMON STOCK USD1.0		12,135,725.70	0.140%	78.621%
176	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		11,997,785.60	0.138%	78.760%
177	GENERAL MILLS INC COMMON STOCK USD.1		11,974,423.74	0.138%	78.898%
178	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		11,842,760.75	0.136%	79.034%
179	ROSS STORES INC COMMON STOCK USD.01		11,393,877.88	0.131%	79.165%
180	PROGRESSIVE CORP COMMON STOCK USD1.0		11,356,780.20	0.131%	79.296%
181	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		11,229,942.36	0.129%	79.426%
182	LAM RESEARCH CORP COMMON STOCK USD.001		11,168,680.32	0.129%	79.554%
183	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		10,919,883.52	0.126%	79.680%
184	PPG INDUSTRIES INC COMMON STOCK USD1.67		10,889,321.95	0.125%	79.806%
185	SYSCO CORP COMMON STOCK USD1.0		10,809,176.23	0.125%	79.930%
186	FISERV INC COMMON STOCK USD.01		10,584,407.68	0.122%	80.052%
187	CUMMINS INC COMMON STOCK USD2.5		10,578,196.00	0.122%	80.174%
188	PUBLIC STORAGE REIT USD.1		10,575,738.24	0.122%	80.296%
189	CARNIVAL CORP COMMON STOCK USD.01		10,532,685.24	0.121%	80.417%
190	SYNCHRONY FINANCIAL COMMON STOCK USD.001		10,487,265.28	0.121%	80.538%
191	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		10,441,431.00	0.120%	80.658%
192	M + T BANK CORP COMMON STOCK USD.5		10,350,387.34	0.119%	80.778%
193	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		10,307,473.65	0.119%	80.896%
194	HCA HEALTHCARE INC COMMON STOCK USD.01		10,306,383.12	0.119%	81.015%
195	YUM BRANDS INC COMMON STOCK		10,263,389.29	0.118%	81.133%
196	DXC TECHNOLOGY CO COMMON STOCK USD.01		10,193,123.60	0.117%	81.251%
197	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		10,180,770.55	0.117%	81.368%
198	AMPHENOL CORP CL A COMMON STOCK USD.001		10,177,982.24	0.117%	81.485%
199	WEYERHAEUSER CO REIT USD1.25		10,176,681.06	0.117%	81.603%
200	MONSTER BEVERAGE CORP COMMON STOCK		10,113,869.36	0.117%	81.719%
201	DOLLAR TREE INC COMMON STOCK USD.01		9,797,425.00	0.113%	81.832%
202	CORNING INC COMMON STOCK USD.5		9,771,141.94	0.113%	81.945%
203	T ROWE PRICE GROUP INC COMMON STOCK USD.2		9,737,261.64	0.112%	82.057%
204	KROGER CO COMMON STOCK USD1.0		9,724,399.08	0.112%	82.169%
205	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		9,695,268.52	0.112%	82.281%
206	SEMPRA ENERGY COMMON STOCK		9,691,410.14	0.112%	82.392%
207	DOLLAR GENERAL CORP COMMON STOCK USD.875		9,687,402.16	0.112%	82.504%
208	MOODY S CORP COMMON STOCK USD.01		9,681,837.18	0.112%	82.615%
209	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		9,641,056.00	0.111%	82.727%
210	PARKER HANNIFIN CORP COMMON STOCK USD.5		9,629,487.36	0.111%	82.837%
211	VF CORP COMMON STOCK		9,573,221.76	0.110%	82.948%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
212	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,481,109.82	0.109%	83.057%
213	WESTERN DIGITAL CORP COMMON STOCK USD.01		9,474,946.32	0.109%	83.166%
214	PACCAR INC COMMON STOCK USD1.0		9,468,448.96	0.109%	83.275%
215	FREEMONT MCMORAN INC COMMON STOCK USD.1		9,412,084.50	0.108%	83.384%
216	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		9,409,090.00	0.108%	83.492%
217	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		9,379,906.34	0.108%	83.600%
218	WILLIAMS COS INC COMMON STOCK USD1.0		9,354,753.63	0.108%	83.708%
219	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		9,231,835.76	0.106%	83.814%
220	AUTODESK INC COMMON STOCK USD.01		9,138,142.32	0.105%	83.920%
221	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		9,136,000.80	0.105%	84.025%
222	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		9,109,668.46	0.105%	84.130%
223	APTIV PLC COMMON STOCK USD.01		9,083,811.20	0.105%	84.235%
224	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		8,973,996.50	0.103%	84.338%
225	CONSOLIDATED EDISON INC COMMON STOCK USD.1		8,971,952.92	0.103%	84.441%
226	ONEOK INC COMMON STOCK USD.01		8,710,102.80	0.100%	84.542%
227	ARCHER DANIELS MIDLAND CO COMMON STOCK		8,601,338.80	0.099%	84.641%
228	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		8,553,052.97	0.099%	84.739%
229	INGERSOLL RAND PLC COMMON STOCK USD1.0		8,491,244.53	0.098%	84.837%
230	AVALONBAY COMMUNITIES INC REIT USD.01		8,440,082.40	0.097%	84.934%
231	RED HAT INC COMMON STOCK USD.0001		8,408,320.00	0.097%	85.031%
232	CONCHO RESOURCES INC COMMON STOCK USD.001		8,405,406.72	0.097%	85.128%
233	FORTIVE CORP COMMON STOCK USD.01		8,395,648.80	0.097%	85.225%
234	FIFTH THIRD BANCORP COMMON STOCK		8,388,764.70	0.097%	85.322%
235	AMERICAN AIRLINES GROUP INC COMMON STOCK		8,379,511.84	0.097%	85.418%
236	XCEL ENERGY INC COMMON STOCK USD2.5		8,337,515.20	0.096%	85.514%
237	MYLAN NV COMMON STOCK EUR.01		8,292,503.40	0.096%	85.610%
238	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		8,283,038.10	0.095%	85.705%
239	DIGITAL REALTY TRUST INC REIT USD.01		8,259,894.90	0.095%	85.800%
240	KEYCORP COMMON STOCK USD1.0		8,245,612.60	0.095%	85.895%
241	CARDINAL HEALTH INC COMMON STOCK		8,172,932.55	0.094%	85.990%
242	NORTHERN TRUST CORP COMMON STOCK USD1.667		8,149,281.75	0.094%	86.083%
243	EQUITY RESIDENTIAL REIT USD.01		8,144,965.22	0.094%	86.177%
244	TYSON FOODS INC CL A COMMON STOCK USD.1		8,137,985.64	0.094%	86.271%
245	ROCKWELL COLLINS INC COMMON STOCK USD.01		8,118,006.82	0.094%	86.365%
246	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		8,110,484.10	0.093%	86.458%
247	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		8,083,897.29	0.093%	86.551%
248	WELLTOWER INC REIT USD1.0		8,014,270.86	0.092%	86.644%
249	REGIONS FINANCIAL CORP COMMON STOCK USD.01		8,007,987.36	0.092%	86.736%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
250	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		7,998,480.00	0.092%	86.828%
251	PAYCHEX INC COMMON STOCK USD.01		7,904,510.25	0.091%	86.919%
252	PPL CORP COMMON STOCK USD.01		7,868,607.39	0.091%	87.010%
253	CERNER CORP COMMON STOCK USD.01		7,848,743.68	0.090%	87.100%
254	DEVON ENERGY CORP COMMON STOCK USD.1		7,819,467.81	0.090%	87.190%
255	P G + E CORP COMMON STOCK		7,808,180.75	0.090%	87.280%
256	NEWMONT MINING CORP COMMON STOCK USD1.6		7,772,370.13	0.090%	87.370%
257	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01		7,760,853.10	0.089%	87.459%
258	NUCOR CORP COMMON STOCK USD.4		7,697,052.00	0.089%	87.548%
259	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		7,664,689.08	0.088%	87.636%
260	AUTOZONE INC COMMON STOCK USD.01		7,541,114.88	0.087%	87.723%
261	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		7,518,929.60	0.087%	87.810%
262	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		7,507,677.59	0.087%	87.896%
263	EDISON INTERNATIONAL COMMON STOCK		7,362,719.91	0.085%	87.981%
264	SBA COMMUNICATIONS CORP REIT USD.01		7,353,430.00	0.085%	88.066%
265	WEC ENERGY GROUP INC COMMON STOCK USD.01		7,315,411.00	0.084%	88.150%
266	EVERSOURCE ENERGY COMMON STOCK USD5.0		7,225,192.98	0.083%	88.233%
267	VENTAS INC REIT USD.25		7,149,048.10	0.082%	88.316%
268	BOSTON PROPERTIES INC REIT USD.01		6,851,059.80	0.079%	88.395%
269	DTE ENERGY COMPANY COMMON STOCK		6,848,641.20	0.079%	88.474%
270	HARRIS CORP COMMON STOCK USD1.0		6,835,808.20	0.079%	88.552%
271	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		6,810,166.00	0.078%	88.631%
272	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		6,695,063.10	0.077%	88.708%
273	CENTENE CORP COMMON STOCK USD.001		6,670,649.72	0.077%	88.785%
274	BEST BUY CO INC COMMON STOCK USD.1		6,658,396.16	0.077%	88.861%
275	XILINX INC COMMON STOCK USD.01		6,622,475.88	0.076%	88.938%
276	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		6,579,981.20	0.076%	89.014%
277	CLOROX COMPANY COMMON STOCK USD1.0		6,576,399.66	0.076%	89.089%
278	LINCOLN NATIONAL CORP COMMON STOCK		6,548,486.40	0.075%	89.165%
279	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		6,443,412.50	0.074%	89.239%
280	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		6,437,635.04	0.074%	89.313%
281	VULCAN MATERIALS CO COMMON STOCK USD1.0		6,431,770.80	0.074%	89.387%
282	AMETEK INC COMMON STOCK USD.01		6,393,940.00	0.074%	89.461%
283	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		6,388,493.80	0.074%	89.535%
284	GLOBAL PAYMENTS INC COMMON STOCK		6,366,653.46	0.073%	89.608%
285	OMNICOM GROUP COMMON STOCK USD.15		6,328,224.00	0.073%	89.681%
286	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		6,308,339.30	0.073%	89.754%
287	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		6,277,031.55	0.072%	89.826%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
288	IHS MARKIT LTD COMMON STOCK USD.01		6,252,534.54	0.072%	89.898%
289	CENTURYLINK INC COMMON STOCK USD1.0		6,239,501.97	0.072%	89.970%
290	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		6,237,376.62	0.072%	90.042%
291	KLA TENCOR CORP COMMON STOCK USD.001		6,174,932.40	0.071%	90.113%
292	WATERS CORP COMMON STOCK USD.01		6,173,992.35	0.071%	90.184%
293	APACHE CORP COMMON STOCK USD.625		6,162,804.76	0.071%	90.255%
294	WESTROCK CO COMMON STOCK		6,154,879.62	0.071%	90.326%
295	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		6,106,716.26	0.070%	90.396%
296	SYMANTEC CORP COMMON STOCK USD.01		6,100,690.89	0.070%	90.467%
297	KELLOGG CO COMMON STOCK USD.25		6,091,077.30	0.070%	90.537%
298	DR HORTON INC COMMON STOCK USD.01		6,071,948.55	0.070%	90.607%
299	COMERICA INC COMMON STOCK USD5.0		5,996,289.06	0.069%	90.676%
300	DOVER CORP COMMON STOCK USD1.0		5,965,390.86	0.069%	90.745%
301	NETAPP INC COMMON STOCK USD.001		5,962,425.00	0.069%	90.813%
302	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,949,304.92	0.069%	90.882%
303	IDEX LABORATORIES INC COMMON STOCK USD.1		5,900,924.96	0.068%	90.950%
304	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		5,848,347.46	0.067%	91.017%
305	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		5,816,641.53	0.067%	91.084%
306	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		5,779,067.26	0.067%	91.151%
307	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		5,730,036.00	0.066%	91.217%
308	FASTENAL CO COMMON STOCK USD.01		5,705,067.84	0.066%	91.283%
309	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,669,464.00	0.065%	91.348%
310	INCYTE CORP COMMON STOCK USD.001		5,651,251.10	0.065%	91.413%
311	HERSHEY CO/THE COMMON STOCK USD1.0		5,639,407.62	0.065%	91.478%
312	EXPEDIA INC COMMON STOCK USD.001		5,633,336.07	0.065%	91.543%
313	ANDEAVOR COMMON STOCK USD.167		5,630,160.64	0.065%	91.608%
314	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,593,106.00	0.064%	91.672%
315	TEXTRON INC COMMON STOCK USD.125		5,580,455.72	0.064%	91.736%
316	MOLSON COORS BREWING CO B COMMON STOCK USD.01		5,578,928.00	0.064%	91.801%
317	ESSEX PROPERTY TRUST INC REIT USD.0001		5,563,795.38	0.064%	91.865%
318	VERISK ANALYTICS INC COMMON STOCK USD.001		5,557,077.15	0.064%	91.929%
319	HOST HOTELS + RESORTS INC REIT USD.01		5,551,888.32	0.064%	91.993%
320	MARATHON OIL CORP COMMON STOCK USD1.0		5,547,531.63	0.064%	92.057%
321	UNITED RENTALS INC COMMON STOCK USD.01		5,545,950.42	0.064%	92.121%
322	TRANSDIGM GROUP INC COMMON STOCK USD.01		5,483,493.73	0.063%	92.184%
323	CBOE GLOBAL MARKETS INC COMMON STOCK		5,472,360.80	0.063%	92.247%
324	GENUINE PARTS CO COMMON STOCK USD1.0		5,457,743.01	0.063%	92.310%
325	EQUIFAX INC COMMON STOCK USD1.25		5,443,325.03	0.063%	92.373%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
326	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		5,384,916.00	0.062%	92.435%
327	NOBLE ENERGY INC COMMON STOCK USD.01		5,354,795.04	0.062%	92.496%
328	REALTY INCOME CORP REIT USD1.0		5,346,871.56	0.062%	92.558%
329	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,327,620.69	0.061%	92.619%
330	INVESCO LTD COMMON STOCK USD.2		5,322,779.99	0.061%	92.681%
331	IQVIA HOLDINGS INC COMMON STOCK USD.01		5,310,201.16	0.061%	92.742%
332	FIRSTENERGY CORP COMMON STOCK USD.1		5,308,480.80	0.061%	92.803%
333	CINTAS CORP COMMON STOCK		5,245,701.45	0.060%	92.863%
334	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		5,205,285.80	0.060%	92.923%
335	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		5,204,101.36	0.060%	92.983%
336	GGP INC REIT USD.01		5,200,657.63	0.060%	93.043%
337	JM SMUCKER CO/THE COMMON STOCK		5,197,414.40	0.060%	93.103%
338	E TRADE FINANCIAL CORP COMMON STOCK USD.01		5,161,701.50	0.059%	93.163%
339	RESMED INC COMMON STOCK USD.004		5,148,857.15	0.059%	93.222%
340	LOEWS CORP COMMON STOCK USD.01		5,143,978.45	0.059%	93.281%
341	TECHNIPFMC PLC COMMON STOCK USD1.0		5,140,852.50	0.059%	93.340%
342	MASCO CORP COMMON STOCK USD1.0		5,098,876.86	0.059%	93.399%
343	EASTMAN CHEMICAL CO COMMON STOCK USD.01		5,097,455.28	0.059%	93.458%
344	ENTERGY CORP COMMON STOCK USD.01		5,059,845.69	0.058%	93.516%
345	FRANKLIN RESOURCES INC COMMON STOCK USD.1		5,032,200.96	0.058%	93.574%
346	WW GRAINGER INC COMMON STOCK USD.5		5,010,552.46	0.058%	93.632%
347	DENTSPLY SIRONA INC COMMON STOCK USD.01		4,993,413.15	0.058%	93.689%
348	CBRE GROUP INC A COMMON STOCK USD.01		4,993,368.72	0.058%	93.747%
349	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		4,990,093.92	0.057%	93.804%
350	SYNOPSIS INC COMMON STOCK USD.01		4,970,008.26	0.057%	93.862%
351	AMEREN CORPORATION COMMON STOCK USD.01		4,944,252.04	0.057%	93.919%
352	ANSYS INC COMMON STOCK USD.01		4,926,607.05	0.057%	93.975%
353	BAKER HUGHES A GE CO COMMON STOCK USD.0001		4,917,535.40	0.057%	94.032%
354	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		4,893,619.50	0.056%	94.089%
355	HESS CORP COMMON STOCK USD1.0		4,890,731.77	0.056%	94.145%
356	EQT CORP COMMON STOCK		4,831,647.13	0.056%	94.201%
357	CITRIX SYSTEMS INC COMMON STOCK USD.001		4,814,615.04	0.055%	94.256%
358	BALL CORP COMMON STOCK		4,797,900.36	0.055%	94.311%
359	TAPESTRY INC COMMON STOCK USD.01		4,790,036.16	0.055%	94.366%
360	WYNN RESORTS LTD COMMON STOCK USD.01		4,757,566.29	0.055%	94.421%
361	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,754,672.30	0.055%	94.476%
362	WHIRLPOOL CORP COMMON STOCK USD1.0		4,720,366.98	0.054%	94.530%
363	CARMAX INC COMMON STOCK USD.5		4,715,487.27	0.054%	94.585%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		8,678,955,619.17			100.000%
364	LKQ CORP COMMON STOCK USD.01		4,714,126.83	0.054%	94.639%
365	NEWELL BRANDS INC COMMON STOCK USD1.0		4,676,019.76	0.054%	94.693%
366	MCCORMICK + CO NON VGT SHRS COMMON STOCK		4,666,015.46	0.054%	94.747%
367	ULTA BEAUTY INC COMMON STOCK USD.01		4,662,323.20	0.054%	94.800%
368	LENNAR CORP A COMMON STOCK USD.1		4,642,730.04	0.053%	94.854%
369	XYLEM INC COMMON STOCK		4,640,970.76	0.053%	94.907%
370	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		4,610,315.68	0.053%	94.961%
371	ARCONIC INC COMMON STOCK		4,576,244.22	0.053%	95.013%
372	CADENCE DESIGN SYS INC COMMON STOCK USD.01		4,533,865.62	0.052%	95.066%
373	GARTNER INC COMMON STOCK USD.0005		4,514,738.34	0.052%	95.118%
374	CMS ENERGY CORP COMMON STOCK USD.01		4,507,891.25	0.052%	95.170%
375	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		4,494,858.48	0.052%	95.221%
376	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01		4,492,264.70	0.052%	95.273%
377	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		4,485,795.69	0.052%	95.325%
378	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		4,467,680.62	0.051%	95.376%
379	ALBEMARLE CORP COMMON STOCK USD.01		4,462,818.87	0.051%	95.428%
380	VORNADO REALTY TRUST REIT USD.04		4,462,295.04	0.051%	95.479%
381	FMC CORP COMMON STOCK USD.1		4,459,917.89	0.051%	95.530%
382	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		4,429,800.48	0.051%	95.581%
383	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,410,508.16	0.051%	95.632%
384	L BRANDS INC COMMON STOCK USD.5		4,409,372.61	0.051%	95.683%
385	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		4,359,374.00	0.050%	95.733%
386	CABOT OIL + GAS CORP COMMON STOCK USD.1		4,357,947.45	0.050%	95.784%
387	UNUM GROUP COMMON STOCK USD.1		4,315,038.75	0.050%	95.833%
388	PVH CORP COMMON STOCK USD1.0		4,311,844.32	0.050%	95.883%
389	DARDEN RESTAURANTS INC COMMON STOCK		4,301,556.30	0.050%	95.933%
390	COOPER COS INC/THE COMMON STOCK USD.1		4,285,639.72	0.049%	95.982%
391	VIACOM INC CLASS B COMMON STOCK USD.001		4,272,780.42	0.049%	96.031%
392	HENRY SCHEIN INC COMMON STOCK USD.01		4,263,659.84	0.049%	96.080%
393	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		4,263,259.50	0.049%	96.129%
394	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		4,263,128.42	0.049%	96.178%
395	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		4,254,292.50	0.049%	96.228%
396	PENTAIR PLC COMMON STOCK USD.01		4,250,031.50	0.049%	96.276%
397	KANSAS CITY SOUTHERN COMMON STOCK USD.01		4,238,415.45	0.049%	96.325%
398	PERRIGO CO PLC COMMON STOCK EUR.001		4,238,206.78	0.049%	96.374%
399	DAVITA INC COMMON STOCK USD.001		4,227,036.60	0.049%	96.423%
400	HOLOGIC INC COMMON STOCK USD.01		4,197,495.40	0.048%	96.471%
401	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		4,195,510.20	0.048%	96.520%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
402	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		4,180,130.20	0.048%	96.568%
403	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		4,095,768.60	0.047%	96.615%
404	BORGWARNER INC COMMON STOCK USD.01		4,045,319.04	0.047%	96.662%
405	HCP INC REIT USD1.0		4,032,942.48	0.046%	96.708%
406	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		4,013,960.41	0.046%	96.754%
407	ADVANCED MICRO DEVICES COMMON STOCK USD.01		4,012,313.58	0.046%	96.800%
408	CA INC COMMON STOCK USD.1		4,003,441.20	0.046%	96.847%
409	AVERY DENNISON CORP COMMON STOCK USD1.0		3,931,648.64	0.045%	96.892%
410	TIFFANY + CO COMMON STOCK USD.01		3,926,639.70	0.045%	96.937%
411	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		3,910,621.02	0.045%	96.982%
412	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		3,908,243.00	0.045%	97.027%
413	HASBRO INC COMMON STOCK USD.5		3,904,889.87	0.045%	97.072%
414	KOHL'S CORP COMMON STOCK USD.01		3,900,190.32	0.045%	97.117%
415	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		3,894,041.40	0.045%	97.162%
416	MID AMERICA APARTMENT COMM REIT USD.01		3,878,411.79	0.045%	97.207%
417	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,876,943.50	0.045%	97.251%
418	ZIONS BANCORPORATION COMMON STOCK		3,840,830.61	0.044%	97.296%
419	CIMAREX ENERGY CO COMMON STOCK USD.01		3,816,258.60	0.044%	97.340%
420	DISH NETWORK CORP A COMMON STOCK USD.01		3,803,918.30	0.044%	97.383%
421	EXTRA SPACE STORAGE INC REIT USD.01		3,744,745.84	0.043%	97.427%
422	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,677,340.22	0.042%	97.469%
423	MICHAEL KORS HOLDINGS LTD COMMON STOCK		3,639,438.00	0.042%	97.511%
424	IRON MOUNTAIN INC REIT USD.01		3,574,391.14	0.041%	97.552%
425	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,559,119.60	0.041%	97.593%
426	SL GREEN REALTY CORP REIT USD.01		3,554,588.24	0.041%	97.634%
427	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		3,551,209.44	0.041%	97.675%
428	SMITH (A.O.) CORP COMMON STOCK USD1.0		3,542,679.00	0.041%	97.716%
429	SNAP ON INC COMMON STOCK USD1.0		3,525,731.11	0.041%	97.756%
430	TORCHMARK CORP COMMON STOCK USD1.0		3,498,906.05	0.040%	97.797%
431	MOSAIC CO/THE COMMON STOCK USD.01		3,481,569.00	0.040%	97.837%
432	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		3,479,363.75	0.040%	97.877%
433	UDR INC REIT USD.01		3,467,865.96	0.040%	97.917%
434	WESTERN UNION CO COMMON STOCK USD.01		3,463,468.47	0.040%	97.957%
435	VERISIGN INC COMMON STOCK USD.001		3,458,632.32	0.040%	97.997%
436	NASDAQ INC COMMON STOCK USD.01		3,408,576.48	0.039%	98.036%
437	XL GROUP LTD COMMON STOCK		3,407,110.56	0.039%	98.075%
438	DUKE REALTY CORP REIT USD.01		3,382,804.08	0.039%	98.114%
439	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,359,676.00	0.039%	98.153%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
440	REGENCY CENTERS CORP REIT USD.01		3,332,028.15	0.038%	98.191%
441	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,321,470.25	0.038%	98.230%
442	COTY INC CL A COMMON STOCK USD.01		3,308,148.17	0.038%	98.268%
443	HORMEL FOODS CORP COMMON STOCK USD.01465		3,299,524.96	0.038%	98.306%
444	QORVO INC COMMON STOCK USD.0001		3,291,515.74	0.038%	98.344%
445	F5 NETWORKS INC COMMON STOCK		3,272,674.68	0.038%	98.381%
446	CAMPBELL SOUP CO COMMON STOCK USD.0375		3,186,906.10	0.037%	98.418%
447	PERKINELMER INC COMMON STOCK USD1.0		3,173,454.24	0.037%	98.455%
448	PINNACLE WEST CAPITAL COMMON STOCK		3,166,259.85	0.036%	98.491%
449	PULTEGROUP INC COMMON STOCK USD.01		3,129,207.30	0.036%	98.527%
450	FEDERAL REALTY INVS TRUST REIT USD.01		3,120,626.40	0.036%	98.563%
451	SEALED AIR CORP COMMON STOCK USD.1		3,096,642.65	0.036%	98.599%
452	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		3,082,920.48	0.036%	98.634%
453	GOODYEAR TIRE + RUBBER CO COMMON STOCK		3,056,882.62	0.035%	98.670%
454	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		3,035,738.08	0.035%	98.704%
455	NISOURCE INC COMMON STOCK USD.01		3,033,221.36	0.035%	98.739%
456	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		3,028,456.00	0.035%	98.774%
457	FLUOR CORP COMMON STOCK USD.01		3,026,137.80	0.035%	98.809%
458	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		3,015,500.73	0.035%	98.844%
459	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01		3,010,489.86	0.035%	98.879%
460	ALLEGION PLC COMMON STOCK USD.01		2,976,564.37	0.034%	98.913%
461	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,969,968.02	0.034%	98.947%
462	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		2,938,428.48	0.034%	98.981%
463	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,937,933.81	0.034%	99.015%
464	HANESBRANDS INC COMMON STOCK USD.01		2,889,303.00	0.033%	99.048%
465	NRG ENERGY INC COMMON STOCK USD.01		2,819,796.12	0.032%	99.081%
466	MACY S INC COMMON STOCK USD.01		2,815,107.90	0.032%	99.113%
467	HELMERICH + PAYNE COMMON STOCK USD.1		2,790,658.29	0.032%	99.145%
468	AES CORP COMMON STOCK USD.01		2,712,091.60	0.031%	99.176%
469	GAP INC/THE COMMON STOCK USD.05		2,652,153.12	0.031%	99.207%
470	ROBERT HALF INTL INC COMMON STOCK USD.001		2,602,169.04	0.030%	99.237%
471	XEROX CORP COMMON STOCK USD1.0		2,598,487.55	0.030%	99.267%
472	FLIR SYSTEMS INC COMMON STOCK USD.01		2,560,192.74	0.029%	99.296%
473	MACERICH CO/THE REIT USD.01		2,535,405.62	0.029%	99.326%
474	GARMIN LTD COMMON STOCK CHF10.0		2,502,620.28	0.029%	99.354%
475	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,457,176.40	0.028%	99.383%
476	KIMCO REALTY CORP REIT USD.01		2,421,279.26	0.028%	99.411%
477	NEWS CORP CLASS A COMMON STOCK USD.01		2,386,502.80	0.027%	99.438%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			8,678,955,619.17		100.000%
478	APARTMENT INVT + MGMT CO A REIT USD.01		2,348,772.08	0.027%	99.465%
479	ACUITY BRANDS INC COMMON STOCK USD.01		2,344,244.76	0.027%	99.492%
480	RALPH LAUREN CORP COMMON STOCK USD.01		2,322,436.27	0.027%	99.519%
481	STERICYCLE INC COMMON STOCK USD.01		2,305,111.68	0.027%	99.546%
482	LEGGETT + PLATT INC COMMON STOCK USD.01		2,237,689.12	0.026%	99.571%
483	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		2,237,665.48	0.026%	99.597%
484	FOOT LOCKER INC COMMON STOCK USD.01		2,195,481.35	0.025%	99.622%
485	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		2,171,088.36	0.025%	99.647%
486	FLOWSERVE CORP COMMON STOCK USD1.25		2,132,759.20	0.025%	99.672%
487	SCANA CORP COMMON STOCK		2,115,068.16	0.024%	99.696%
488	QUANTA SERVICES INC COMMON STOCK USD.00001		2,109,790.86	0.024%	99.721%
489	NORDSTROM INC COMMON STOCK		2,075,260.66	0.024%	99.745%
490	H+R BLOCK INC COMMON STOCK		2,003,212.66	0.023%	99.768%
491	CSRA INC COMMON STOCK USD.001		1,961,856.00	0.023%	99.790%
492	MATTEL INC COMMON STOCK USD1.0		1,960,912.80	0.023%	99.813%
493	ASSURANT INC COMMON STOCK USD.01		1,796,484.24	0.021%	99.834%
494	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01		1,729,134.20	0.020%	99.854%
495	ENVISION HEALTHCARE CORP COMMON STOCK		1,604,182.27	0.018%	99.872%
496	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01		1,395,571.69	0.016%	99.888%
497	NAVIENT CORP COMMON STOCK USD.01		1,363,226.25	0.016%	99.904%
498	TRIPADVISOR INC COMMON STOCK USD.001		1,346,582.80	0.016%	99.919%
499	RANGE RESOURCES CORP COMMON STOCK USD.01		1,160,306.25	0.013%	99.933%
500	SIGNET JEWELERS LTD COMMON STOCK USD.18		1,153,378.70	0.013%	99.946%
501	CHESAPEAKE ENERGY CORP COMMON STOCK USD.01		1,146,096.00	0.013%	99.959%
502	PATTERSON COS INC COMMON STOCK USD.01		1,042,783.95	0.012%	99.971%
503	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		922,992.84	0.011%	99.982%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		863,828.40	0.010%	99.992%
505	NEWS CORP CLASS B COMMON STOCK		720,056.80	0.008%	100.000%
Index Future			-8,140.06		0.000%
506	S+P500 EMINI FUT MAR18 XCME 20180316	9,607,720.00	-8,140.06	0.000%	100.000%
Total			8,678,947,479.11		100.00%