

# U.S. Large Cap Growth Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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

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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	APPLE INC COMMON STOCK USD.00001	3.912%	3.912%
2	AMAZON.COM INC COMMON STOCK USD.01	3.745%	7.657%
3	JOHNSON + JOHNSON COMMON STOCK USD1.0	3.418%	11.076%
4	HOME DEPOT INC COMMON STOCK USD.05	2.636%	13.711%
5	MICROSOFT CORP COMMON STOCK USD.00000625	2.625%	16.336%
6	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1	2.461%	18.797%
7	PEPSICO INC COMMON STOCK USD.017	2.333%	21.130%
8	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2	2.057%	23.187%
9	ALTRIA GROUP INC COMMON STOCK USD.333	1.973%	25.161%
10	3M CO COMMON STOCK USD.01	1.759%	26.920%
11	ABBVIE INC COMMON STOCK USD.01	1.627%	28.547%
12	VISA INC CLASS A SHARES COMMON STOCK USD.0001	1.624%	30.171%
13	MASTERCARD INC A COMMON STOCK USD.0001	1.620%	31.791%
14	BOEING CO/THE COMMON STOCK USD5.0	1.596%	33.387%
15	UNITEDHEALTH GROUP INC COMMON STOCK USD.01	1.400%	34.787%
16	UNION PACIFIC CORP COMMON STOCK USD2.5	1.236%	36.022%
17	WALT DISNEY CO/THE COMMON STOCK USD.01	1.194%	37.217%
18	COCA COLA CO/THE COMMON STOCK USD.25	1.180%	38.397%
19	STARBUCKS CORP COMMON STOCK USD.001	1.151%	39.547%
20	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0	1.053%	40.600%
21	ACCENTURE PLC CL A COMMON STOCK USD.0000225	1.034%	41.634%
22	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01	1.031%	42.666%
23	GILEAD SCIENCES INC COMMON STOCK USD.001	0.998%	43.664%
24	LOCKHEED MARTIN CORP COMMON STOCK USD1.0	0.980%	44.645%
25	COSTCO WHOLESALE CORP COMMON STOCK USD.005	0.942%	45.587%
26	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0	0.914%	46.501%
27	AMGEN INC COMMON STOCK USD.0001	0.904%	47.405%
28	LOWE S COS INC COMMON STOCK USD.5	0.902%	48.306%
29	CELGENE CORP COMMON STOCK USD.01	0.839%	49.145%
30	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1	0.819%	49.964%
31	BIOGEN INC COMMON STOCK USD.0005	0.687%	50.652%
32	NIKE INC CL B COMMON STOCK USD1.0	0.676%	51.328%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
33	GENERAL DYNAMICS CORP COMMON STOCK USD1.0	0.666%	51.994%
34	ELI LILLY + CO COMMON STOCK	0.647%	52.641%
35	TJX COMPANIES INC COMMON STOCK USD1.0	0.598%	53.239%
36	KIMBERLY CLARK CORP COMMON STOCK USD1.25	0.587%	53.825%
37	OMNICOM GROUP COMMON STOCK USD.15	0.572%	54.398%
38	ILLINOIS TOOL WORKS COMMON STOCK USD.01	0.543%	54.941%
39	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01	0.540%	55.481%
40	AMERISOURCEBERGEN CORP COMMON STOCK USD.01	0.534%	56.015%
41	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.533%	56.548%
42	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1	0.527%	57.075%
43	CLOROX COMPANY COMMON STOCK USD1.0	0.509%	57.584%
44	PRAXAIR INC COMMON STOCK USD.01	0.491%	58.075%
45	WASTE MANAGEMENT INC COMMON STOCK USD.01	0.490%	58.565%
46	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04	0.482%	59.047%
47	S+P GLOBAL INC COMMON STOCK USD1.0	0.473%	59.520%
48	CAMPBELL SOUP CO COMMON STOCK USD.0375	0.465%	59.984%
49	MARSH + MCLENNAN COS COMMON STOCK USD1.0	0.454%	60.438%
50	DR PEPPER SNAPPLE GROUP INC COMMON STOCK USD.01	0.450%	60.889%
51	EMERSON ELECTRIC CO COMMON STOCK USD.5	0.438%	61.327%
52	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01	0.422%	61.749%
53	PPG INDUSTRIES INC COMMON STOCK USD1.67	0.415%	62.164%
54	KLA TENCOR CORP COMMON STOCK USD.001	0.410%	62.574%
55	SEAGATE TECHNOLOGY COMMON STOCK USD.00001	0.408%	62.981%
56	AMERICAN AIRLINES GROUP INC COMMON STOCK	0.403%	63.384%
57	CDW CORP/DE COMMON STOCK USD.01	0.402%	63.786%
58	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01	0.401%	64.187%
59	HASBRO INC COMMON STOCK USD.5	0.396%	64.583%
60	UNITED RENTALS INC COMMON STOCK USD.01	0.395%	64.979%
61	FISERV INC COMMON STOCK USD.01	0.393%	65.372%
62	WYNN RESORTS LTD COMMON STOCK USD.01	0.387%	65.759%
63	GENERAL MILLS INC COMMON STOCK USD.1	0.387%	66.145%
64	DEERE + CO COMMON STOCK USD1.0	0.381%	66.526%
65	CINTAS CORP COMMON STOCK	0.374%	66.900%
66	MONSANTO CO COMMON STOCK USD.01	0.368%	67.268%
67	RAYTHEON COMPANY COMMON STOCK USD.01	0.360%	67.627%
68	APPLIED MATERIALS INC COMMON STOCK USD.01	0.358%	67.986%
69	CATERPILLAR INC COMMON STOCK USD1.0	0.357%	68.343%
70	INTUIT INC COMMON STOCK USD.01	0.357%	68.699%
71	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1	0.355%	69.055%
72	BECTON DICKINSON AND CO COMMON STOCK USD1.0	0.350%	69.404%
73	NVIDIA CORP COMMON STOCK USD.001	0.345%	69.750%
74	FASTENAL CO COMMON STOCK USD.01	0.345%	70.094%
75	PRICELINE GROUP INC/THE COMMON STOCK USD.008	0.344%	70.439%
76	ZOETIS INC COMMON STOCK USD.01	0.343%	70.782%
77	WW GRAINGER INC COMMON STOCK USD.5	0.343%	71.125%
78	IDEXX LABORATORIES INC COMMON STOCK USD.1	0.331%	71.457%
79	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0	0.331%	71.788%
80	CITRIX SYSTEMS INC COMMON STOCK USD.001	0.328%	72.116%
81	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001	0.327%	72.443%
82	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0	0.325%	72.768%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
83	HARLEY DAVIDSON INC COMMON STOCK USD.01	0.321%	73.088%
84	WYNDHAM WORLDWIDE CORP COMMON STOCK USD.01	0.320%	73.408%
85	MCKESSON CORP COMMON STOCK USD.01	0.308%	73.716%
86	PACKAGING CORP OF AMERICA COMMON STOCK USD.01	0.306%	74.022%
87	PROCTER + GAMBLE CO/THE COMMON STOCK	0.300%	74.322%
88	DARDEN RESTAURANTS INC COMMON STOCK	0.300%	74.621%
89	DU PONT (E.I.) DE NEMOURS COMMON STOCK USD.3	0.296%	74.918%
90	AON PLC COMMON STOCK USD.01	0.292%	75.210%
91	WESTERN UNION CO COMMON STOCK USD.01	0.285%	75.494%
92	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0	0.284%	75.779%
93	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.283%	76.062%
94	MSCI INC COMMON STOCK USD.01	0.282%	76.344%
95	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1	0.278%	76.622%
96	EQUIFAX INC COMMON STOCK USD1.25	0.275%	76.897%
97	CR BARD INC COMMON STOCK USD.25	0.271%	77.169%
98	KROGER CO COMMON STOCK USD1.0	0.267%	77.436%
99	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25	0.267%	77.703%
100	ULTA BEAUTY INC COMMON STOCK USD.01	0.266%	77.969%
101	ONEOK INC COMMON STOCK USD.01	0.266%	78.235%
102	AVERY DENNISON CORP COMMON STOCK USD1.0	0.266%	78.501%
103	SYSCO CORP COMMON STOCK USD1.0	0.266%	78.767%
104	LAS VEGAS SANDS CORP COMMON STOCK USD.001	0.265%	79.032%
105	CERNER CORP COMMON STOCK USD.01	0.265%	79.297%
106	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15	0.260%	79.557%
107	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0	0.260%	79.817%
108	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01	0.258%	80.075%
109	DELPHI AUTOMOTIVE PLC COMMON STOCK USD.01	0.257%	80.332%
110	ECOLAB INC COMMON STOCK USD1.0	0.255%	80.587%
111	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01	0.255%	80.842%
112	AMPHENOL CORP CL A COMMON STOCK USD.001	0.245%	81.087%
113	ROSS STORES INC COMMON STOCK USD.01	0.244%	81.331%
114	PAYCHEX INC COMMON STOCK USD.01	0.239%	81.570%
115	CONSTELLATION BRANDS INC A COMMON STOCK USD.01	0.234%	81.803%
116	NVR INC COMMON STOCK USD.01	0.232%	82.035%
117	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01	0.228%	82.263%
118	CDK GLOBAL INC COMMON STOCK USD.01	0.227%	82.490%
119	VANTIV INC CL A COMMON STOCK USD.00001	0.223%	82.713%
120	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1	0.219%	82.932%
121	CARDINAL HEALTH INC COMMON STOCK	0.219%	83.151%
122	HOLOGIC INC COMMON STOCK USD.01	0.219%	83.369%
123	VERISK ANALYTICS INC COMMON STOCK USD.001	0.219%	83.588%
124	HARRIS CORP COMMON STOCK USD1.	0.217%	83.805%
125	SEALED AIR CORP COMMON STOCK USD.1	0.217%	84.022%
126	HANESBRANDS INC COMMON STOCK USD.01	0.215%	84.237%
127	GENUINE PARTS CO COMMON STOCK USD1.0	0.207%	84.444%
128	VAIL RESORTS INC COMMON STOCK USD.01	0.204%	84.648%
129	HENRY SCHEIN INC COMMON STOCK USD.01	0.200%	84.848%
130	BERRY GLOBAL GROUP INC COMMON STOCK USD.01	0.199%	85.047%
131	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01	0.199%	85.245%
132	F5 NETWORKS INC COMMON STOCK	0.198%	85.443%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
133	NORDSTROM INC COMMON STOCK	0.198%	85.641%
134	CROWN HOLDINGS INC COMMON STOCK USD5.0	0.195%	85.837%
135	DOLLAR GENERAL CORP COMMON STOCK USD.875	0.195%	86.032%
136	LENNOX INTERNATIONAL INC COMMON STOCK USD.01	0.194%	86.226%
137	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0	0.190%	86.416%
138	EXPEDITORS INTL WASH INC COMMON STOCK USD.01	0.188%	86.605%
139	GARTNER INC COMMON STOCK USD.0005	0.186%	86.790%
140	KELLOGG CO COMMON STOCK USD.25	0.182%	86.972%
141	ALLEGION PLC COMMON STOCK USD.01	0.182%	87.154%
142	ZAYO GROUP HOLDINGS INC COMMON STOCK USD.001	0.178%	87.332%
143	FORTIVE CORP COMMON STOCK USD.01	0.176%	87.509%
144	MERCK + CO. INC. COMMON STOCK USD.5	0.176%	87.684%
145	ALASKA AIR GROUP INC COMMON STOCK USD.01	0.175%	87.860%
146	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0	0.174%	88.033%
147	ARAMARK COMMON STOCK USD.01	0.173%	88.206%
148	ELECTRONIC ARTS INC COMMON STOCK USD.01	0.172%	88.378%
149	PANERA BREAD COMPANY CLASS A COMMON STOCK USD.0001	0.171%	88.549%
150	COMMSCOPE HOLDING CO INC COMMON STOCK USD.01	0.170%	88.719%
151	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.170%	88.889%
152	MAXIM INTEGRATED PRODUCTS COMMON STOCK USD.001	0.166%	89.054%
153	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01	0.165%	89.220%
154	COPART INC COMMON STOCK	0.164%	89.383%
155	MCDONALD S CORP COMMON STOCK USD.01	0.163%	89.547%
156	HERBALIFE LTD COMMON STOCK USD.002	0.162%	89.709%
157	LEGGETT + PLATT INC COMMON STOCK USD.01	0.162%	89.871%
158	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01	0.161%	90.032%
159	NORDSON CORP COMMON STOCK	0.157%	90.188%
160	SCRIPPS NETWORKS INTER CL A COMMON STOCK USD.01	0.156%	90.345%
161	POLARIS INDUSTRIES INC COMMON STOCK USD.01	0.156%	90.501%
162	DISH NETWORK CORP A COMMON STOCK USD.01	0.155%	90.655%
163	SERVICEMASTER GLOBAL HOLDING COMMON STOCK USD.01	0.154%	90.809%
164	CELANESE CORP SERIES A COMMON STOCK USD.0001	0.152%	90.961%
165	ROBERT HALF INTL INC COMMON STOCK USD.001	0.152%	91.113%
166	CHEMOURS CO/THE COMMON STOCK	0.150%	91.263%
167	CADENCE DESIGN SYS INC COMMON STOCK USD.01	0.149%	91.412%
168	FIRST DATA CORP CLASS A COMMON STOCK USD.01	0.148%	91.560%
169	WABCO HOLDINGS INC COMMON STOCK USD.01	0.148%	91.708%
170	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01	0.146%	91.854%
171	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01	0.146%	92.000%
172	TORO CO COMMON STOCK USD1.0	0.145%	92.145%
173	HERSHEY CO/THE COMMON STOCK USD1.0	0.144%	92.289%
174	T ROWE PRICE GROUP INC COMMON STOCK USD.2	0.138%	92.427%
175	SMITH (A.O.) CORP COMMON STOCK USD1.0	0.133%	92.560%
176	COACH INC COMMON STOCK USD.01	0.133%	92.693%
177	MCCORMICK + CO NON VTG SHRS COMMON STOCK	0.131%	92.824%
178	POOL CORP COMMON STOCK USD.001	0.131%	92.955%
179	INGREDION INC COMMON STOCK USD.01	0.131%	93.086%
180	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01	0.129%	93.214%
181	CARMAX INC COMMON STOCK USD.5	0.127%	93.342%
182	SABRE CORP COMMON STOCK USD.01	0.127%	93.469%

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183	IDEX CORP COMMON STOCK USD.01	0.125%	93.594%
184	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125	0.123%	93.717%
185	GAP INC/THE COMMON STOCK USD.05	0.121%	93.838%
186	LAZARD LTD CL A COMMON STOCK USD.01	0.118%	93.955%
187	RPM INTERNATIONAL INC COMMON STOCK USD.01	0.117%	94.073%
188	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07	0.116%	94.188%
189	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003	0.115%	94.304%
190	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01	0.115%	94.419%
191	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.115%	94.533%
192	NEWMARKET CORP COMMON STOCK	0.115%	94.648%
193	DOLLAR TREE INC COMMON STOCK USD.01	0.115%	94.763%
194	DONALDSON CO INC COMMON STOCK USD5.0	0.112%	94.875%
195	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01	0.111%	94.985%
196	REGENERON PHARMACEUTICALS COMMON STOCK USD.001	0.110%	95.095%
197	CASEY S GENERAL STORES INC COMMON STOCK NPV	0.108%	95.203%
198	HD SUPPLY HOLDINGS INC COMMON STOCK USD.01	0.107%	95.311%
199	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.106%	95.417%
200	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01	0.106%	95.523%
201	ROLLINS INC COMMON STOCK USD1.0	0.105%	95.628%
202	NCR CORPORATION COMMON STOCK USD.01	0.105%	95.734%
203	MIDDLEBY CORP COMMON STOCK USD.01	0.105%	95.839%
204	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008	0.105%	95.943%
205	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0	0.104%	96.048%
206	EATON VANCE CORP COMMON STOCK USD.00390625	0.104%	96.152%
207	CSRA INC COMMON STOCK USD.001	0.104%	96.256%
208	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001	0.100%	96.356%
209	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01	0.098%	96.454%
210	RESMED INC COMMON STOCK USD.004	0.095%	96.550%
211	CARTER S INC COMMON STOCK USD.01	0.094%	96.644%
212	ERIE INDEMNITY COMPANY CL A COMMON STOCK	0.088%	96.732%
213	PILGRIM S PRIDE CORP COMMON STOCK USD.01	0.088%	96.820%
214	LINCOLN ELECTRIC HOLDINGS COMMON STOCK	0.088%	96.908%
215	HORMEL FOODS CORP COMMON STOCK USD.01465	0.087%	96.994%
216	RED HAT INC COMMON STOCK USD.0001	0.086%	97.080%
217	SPECTRUM BRANDS HOLDINGS INC COMMON STOCK USD.01	0.085%	97.166%
218	SNAP ON INC COMMON STOCK USD1.0	0.084%	97.249%
219	PARKER HANNIFIN CORP COMMON STOCK USD.5	0.083%	97.333%
220	VF CORP COMMON STOCK	0.079%	97.411%
221	BLUE BUFFALO PET PRODUCTS IN COMMON STOCK USD.01	0.078%	97.490%
222	MONSTER BEVERAGE CORP COMMON STOCK	0.077%	97.567%
223	BIOERATIV INC COMMON STOCK USD.001	0.076%	97.643%
224	WR GRACE + CO COMMON STOCK USD.01	0.076%	97.718%
225	CORE LABORATORIES N.V. COMMON STOCK EUR.02	0.074%	97.792%
226	KAR AUCTION SERVICES INC COMMON STOCK USD.01	0.074%	97.866%
227	HEALTHSOUTH CORP COMMON STOCK USD.01	0.073%	97.940%
228	CBRE GROUP INC A COMMON STOCK USD.01	0.071%	98.010%
229	ACUITY BRANDS INC COMMON STOCK USD.01	0.070%	98.081%
230	WATSCO INC COMMON STOCK USD.5	0.069%	98.150%
231	TRANSUNION COMMON STOCK USD.01	0.068%	98.218%
232	VCA INC COMMON STOCK USD.001	0.067%	98.285%

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233	APTARGROUP INC COMMON STOCK USD.01	0.066%	98.351%
234	WILLIAMS SONOMA INC COMMON STOCK USD.01	0.065%	98.417%
235	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01	0.065%	98.482%
236	CREDIT ACCEPTANCE CORP COMMON STOCK USD.01	0.064%	98.546%
237	SEI INVESTMENTS COMPANY COMMON STOCK USD.01	0.064%	98.609%
238	GRACO INC COMMON STOCK USD1.0	0.064%	98.673%
239	KEYSIGHT TECHNOLOGIES IN COMMON STOCK	0.063%	98.736%
240	YUM BRANDS INC COMMON STOCK	0.060%	98.796%
241	BURLINGTON STORES INC COMMON STOCK USD.0001	0.060%	98.856%
242	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01	0.059%	98.915%
243	ILLUMINA INC COMMON STOCK USD.01	0.058%	98.973%
244	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1	0.057%	99.030%
245	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01	0.053%	99.083%
246	HUBBELL INC COMMON STOCK USD.01	0.051%	99.133%
247	CINEMARK HOLDINGS INC COMMON STOCK USD.001	0.049%	99.183%
248	THOR INDUSTRIES INC COMMON STOCK USD.1	0.048%	99.231%
249	HEICO CORP CLASS A COMMON STOCK USD.01	0.048%	99.278%
250	RITE AID CORP COMMON STOCK USD1.0	0.046%	99.324%
251	UBIQUITI NETWORKS INC COMMON STOCK USD.001	0.044%	99.369%
252	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001	0.044%	99.413%
253	EURONET WORLDWIDE INC COMMON STOCK USD.02	0.043%	99.456%
254	BEMIS COMPANY COMMON STOCK USD.1	0.042%	99.498%
255	HEICO CORP COMMON STOCK USD.01	0.038%	99.536%
256	SOUTHERN COPPER CORP COMMON STOCK USD.01	0.038%	99.574%
257	MAXIMUS INC COMMON STOCK	0.038%	99.612%
258	LULULEMON ATHLETICA INC COMMON STOCK USD.005	0.037%	99.648%
259	BROWN FORMAN CORP CLASS A COMMON STOCK USD.15	0.034%	99.683%
260	HEXCEL CORP COMMON STOCK USD.01	0.033%	99.716%
261	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01	0.033%	99.749%
262	FLOWERS FOODS INC COMMON STOCK USD.01	0.026%	99.775%
263	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	99.802%
264	WATERS CORP COMMON STOCK USD.01	0.022%	99.824%
265	BRUNSWICK CORP COMMON STOCK USD.75	0.021%	99.845%
266	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0	0.018%	99.863%
267	BWX TECHNOLOGIES INC COMMON STOCK USD.01	0.016%	99.879%
268	BROADCOM LTD COMMON STOCK	0.012%	99.891%
269	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.011%	99.903%
270	AMERICAN EXPRESS CO COMMON STOCK USD.2	0.010%	99.912%
271	MICHAEL KORS HOLDINGS LTD COMMON STOCK	0.010%	99.922%
272	VERSUM MATERIALS INC COMMON STOCK USD1.0	0.010%	99.932%
273	TIFFANY + CO COMMON STOCK USD.01	0.009%	99.940%
274	ADVANSIX INC COMMON STOCK USD.01	0.009%	99.949%
275	BLACK KNIGHT FINANCIAL CL A COMMON STOCK USD.0001	0.008%	99.957%
276	DUNKIN BRANDS GROUP INC COMMON STOCK USD.001	0.008%	99.964%
277	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01	0.007%	99.971%
278	INCYTE CORP COMMON STOCK USD.001	0.007%	99.978%
279	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK	0.007%	99.985%
280	MCCORMICK + CO INC VTG COM COMMON STOCK	0.004%	99.988%
281	PITNEY BOWES INC COMMON STOCK USD1.0	0.004%	99.992%
282	VIACOM INC CLASS A COMMON STOCK USD.001	0.004%	99.996%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
283	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.003%	99.999%
284	IPG PHOTONICS CORP COMMON STOCK USD.0001	0.001%	100.000%