

# U.S. Large Company Portfolio

**As of October 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
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
1	APPLE INC COMMON STOCK USD.00001		372,815,097.26	4.389%	4.389%
2	MICROSOFT CORP COMMON STOCK USD.00000625		304,066,921.62	3.579%	7.968%
3	AMAZON.COM INC COMMON STOCK USD.01		243,058,919.01	2.861%	10.829%
4	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		148,565,036.32	1.749%	12.578%
5	JOHNSON + JOHNSON COMMON STOCK USD1.0		139,425,140.35	1.641%	14.219%
6	JPMORGAN CHASE + CO COMMON STOCK USD1.0		136,026,216.36	1.601%	15.820%
7	FACEBOOK INC CLASS A COMMON STOCK USD.000006		135,901,988.91	1.600%	17.420%
8	EXXON MOBIL CORP COMMON STOCK		125,240,147.52	1.474%	18.894%
9	ALPHABET INC CL C COMMON STOCK USD.001		123,081,271.62	1.449%	20.343%
10	ALPHABET INC CL A COMMON STOCK USD.001		121,022,753.18	1.425%	21.768%
11	BANK OF AMERICA CORP COMMON STOCK USD.01		94,834,850.00	1.116%	22.884%
12	PFIZER INC COMMON STOCK USD.05		93,711,047.40	1.103%	23.987%
13	UNITEDHEALTH GROUP INC COMMON STOCK USD.01		93,384,275.25	1.099%	25.086%
14	VISA INC CLASS A SHARES COMMON STOCK USD.0001		90,922,965.15	1.070%	26.157%
15	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		87,574,290.21	1.031%	27.187%
16	WELLS FARGO + CO COMMON STOCK USD1.666		85,656,598.17	1.008%	28.196%
17	AT+T INC COMMON STOCK USD1.0		82,713,126.60	0.974%	29.169%
18	PROCTER + GAMBLE CO/THE COMMON STOCK		81,948,567.24	0.965%	30.134%
19	INTEL CORP COMMON STOCK USD.001		80,250,121.60	0.945%	31.079%
20	CHEVRON CORP COMMON STOCK USD.75		79,423,790.60	0.935%	32.014%
21	CISCO SYSTEMS INC COMMON STOCK USD.001		77,642,050.50	0.914%	32.928%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
22	HOME DEPOT INC COMMON STOCK USD.05		74,706,437.04	0.879%	33.807%
23	MERCK + CO. INC. COMMON STOCK USD.5		72,678,171.01	0.856%	34.662%
24	BOEING CO/THE COMMON STOCK USD5.0		70,387,900.44	0.829%	35.491%
25	COCA COLA CO/THE COMMON STOCK USD.25		68,037,288.48	0.801%	36.292%
26	MASTERCARD INC A COMMON STOCK USD.0001		66,948,456.96	0.788%	37.080%
27	COMCAST CORP CLASS A COMMON STOCK USD.01		64,743,527.22	0.762%	37.842%
28	WALT DISNEY CO/THE COMMON STOCK USD.01		63,401,547.22	0.746%	38.588%
29	CITIGROUP INC COMMON STOCK USD.01		61,158,099.72	0.720%	39.308%
30	PEPSICO INC COMMON STOCK USD.017		59,006,579.94	0.695%	40.003%
31	WALMART INC COMMON STOCK USD.1		53,426,075.32	0.629%	40.632%
32	ORACLE CORP COMMON STOCK USD.01		51,251,426.16	0.603%	41.235%
33	MCDONALD S CORP COMMON STOCK USD.01		50,949,499.70	0.600%	41.835%
34	PHILIP MORRIS INTERNATIONAL COMMON STOCK		50,825,725.42	0.598%	42.433%
35	NETFLIX INC COMMON STOCK USD.001		48,786,358.36	0.574%	43.007%
36	NVIDIA CORP COMMON STOCK USD.001		47,588,125.94	0.560%	43.568%
37	AMGEN INC COMMON STOCK USD.0001		46,327,051.42	0.545%	44.113%
38	DOWDUPONT INC COMMON STOCK USD.01		46,188,249.44	0.544%	44.657%
39	ALTRIA GROUP INC COMMON STOCK USD.333		45,519,219.60	0.536%	45.192%
40	MEDTRONIC PLC COMMON STOCK USD.1		45,033,322.86	0.530%	45.722%
41	ABBOTT LABORATORIES COMMON STOCK		44,899,656.84	0.529%	46.251%
42	ADOBE INC COMMON STOCK USD.0001		44,675,727.36	0.526%	46.777%
43	ABBVIE INC COMMON STOCK USD.01		43,764,856.65	0.515%	47.292%
44	3M CO COMMON STOCK USD.01		41,434,442.28	0.488%	47.780%
45	UNION PACIFIC CORP COMMON STOCK USD2.5		40,142,507.70	0.473%	48.252%
46	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0		39,925,715.44	0.470%	48.722%
47	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2		39,114,840.66	0.460%	49.183%
48	SALESFORCE.COM INC COMMON STOCK USD.001		38,553,872.52	0.454%	49.637%
49	ELI LILLY + CO COMMON STOCK		38,481,126.84	0.453%	50.090%
50	ACCENTURE PLC CL A COMMON STOCK USD.0000225		37,494,015.12	0.441%	50.531%
51	COSTCO WHOLESALE CORP COMMON STOCK USD.005		37,229,880.57	0.438%	50.969%
52	PAYPAL HOLDINGS INC COMMON STOCK USD.0001		37,007,061.54	0.436%	51.405%
53	BROADCOM INC COMMON STOCK		35,828,799.35	0.422%	51.827%
54	NIKE INC CL B COMMON STOCK		35,689,024.00	0.420%	52.247%
55	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		34,951,236.20	0.411%	52.658%
56	UNITED TECHNOLOGIES CORP COMMON STOCK USD1.0		34,693,343.52	0.408%	53.066%
57	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0		33,508,195.29	0.394%	53.461%
58	BOOKING HOLDINGS INC COMMON STOCK USD.008		33,050,719.98	0.389%	53.850%
59	QUALCOMM INC COMMON STOCK USD.0001		32,849,962.60	0.387%	54.237%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
60	GILEAD SCIENCES INC COMMON STOCK USD.001		32,812,511.34	0.386%	54.623%
61	GENERAL ELECTRIC CO COMMON STOCK USD.06		32,588,023.70	0.384%	55.006%
62	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		30,634,163.98	0.361%	55.367%
63	NEXTERA ENERGY INC COMMON STOCK USD.01		30,236,317.50	0.356%	55.723%
64	CONOCOPHILLIPS COMMON STOCK USD.01		30,166,952.70	0.355%	56.078%
65	US BANCORP COMMON STOCK USD.01		29,721,401.51	0.350%	56.428%
66	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		29,378,106.35	0.346%	56.774%
67	STARBUCKS CORP COMMON STOCK USD.001		29,186,277.60	0.344%	57.117%
68	LOWE S COS INC COMMON STOCK USD.5		28,685,786.76	0.338%	57.455%
69	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01		27,429,575.32	0.323%	57.778%
70	CVS HEALTH CORP COMMON STOCK USD.01		27,369,862.71	0.322%	58.100%
71	LOCKHEED MARTIN CORP COMMON STOCK USD1.0		27,053,594.10	0.318%	58.419%
72	AMERICAN EXPRESS CO COMMON STOCK USD.2		26,933,032.29	0.317%	58.736%
73	CATERPILLAR INC COMMON STOCK USD1.0		26,785,393.56	0.315%	59.051%
74	ANTHEM INC COMMON STOCK USD.01		26,594,709.56	0.313%	59.364%
75	SCHLUMBERGER LTD COMMON STOCK USD.01		26,365,643.50	0.310%	59.674%
76	TJX COMPANIES INC COMMON STOCK USD1.0		25,534,463.80	0.301%	59.975%
77	AMERICAN TOWER CORP REIT USD.01		25,499,708.79	0.300%	60.275%
78	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		24,981,172.05	0.294%	60.569%
79	AETNA INC COMMON STOCK USD.01		24,133,376.00	0.284%	60.853%
80	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1		23,432,738.96	0.276%	61.129%
81	CME GROUP INC COMMON STOCK USD.01		23,122,872.36	0.272%	61.401%
82	BECTON DICKINSON AND CO COMMON STOCK USD1.0		22,921,381.00	0.270%	61.671%
83	MONDELEZ INTERNATIONAL INC A COMMON STOCK		22,856,262.88	0.269%	61.940%
84	BIOGEN INC COMMON STOCK USD.0005		22,766,089.94	0.268%	62.208%
85	DANAHER CORP COMMON STOCK USD.01		22,744,807.40	0.268%	62.476%
86	EOG RESOURCES INC COMMON STOCK USD.01		22,690,236.00	0.267%	62.743%
87	MORGAN STANLEY COMMON STOCK USD.01		22,483,805.88	0.265%	63.008%
88	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		22,161,055.77	0.261%	63.268%
89	INTUITIVE SURGICAL INC COMMON STOCK USD.001		22,024,024.44	0.259%	63.528%
90	DUKE ENERGY CORP COMMON STOCK USD.001		21,852,329.80	0.257%	63.785%
91	CHUBB LTD COMMON STOCK		21,482,396.53	0.253%	64.038%
92	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		21,238,608.78	0.250%	64.288%
93	SIMON PROPERTY GROUP INC REIT USD.0001		21,066,811.36	0.248%	64.536%
94	CSX CORP COMMON STOCK USD1.0		20,868,573.88	0.246%	64.781%
95	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		20,672,794.24	0.243%	65.025%
96	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		20,286,996.73	0.239%	65.264%
97	INTUIT INC COMMON STOCK USD.01		20,270,770.00	0.239%	65.502%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
98	FEDEX CORP COMMON STOCK USD.1		19,912,346.14	0.234%	65.737%
99	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		19,578,506.05	0.230%	65.967%
100	CIGNA CORP COMMON STOCK USD.25		19,334,838.30	0.228%	66.195%
101	COLGATE PALMOLIVE CO COMMON STOCK USD1.0		19,143,062.10	0.225%	66.420%
102	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		19,043,721.66	0.224%	66.644%
103	ALLERGAN PLC COMMON STOCK USD.0033		18,720,550.77	0.220%	66.864%
104	BLACKROCK INC COMMON STOCK USD.01		18,718,375.74	0.220%	67.085%
105	STRYKER CORP COMMON STOCK USD.1		18,700,072.72	0.220%	67.305%
106	CELGENE CORP COMMON STOCK USD.01		18,696,263.60	0.220%	67.525%
107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		18,580,766.62	0.219%	67.744%
108	RAYTHEON COMPANY COMMON STOCK USD.01		18,546,363.20	0.218%	67.962%
109	TWENTY FIRST CENTURY FOX A COMMON STOCK USD.01		17,853,626.80	0.210%	68.172%
110	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		17,851,675.20	0.210%	68.382%
111	GENERAL MOTORS CO COMMON STOCK USD.01		17,835,027.11	0.210%	68.592%
112	LINDE PLC COMMON STOCK EUR.001		17,668,886.60	0.208%	68.800%
113	MARATHON PETROLEUM CORP COMMON STOCK		17,547,826.90	0.207%	69.007%
114	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		17,460,529.71	0.206%	69.212%
115	DOMINION ENERGY INC COMMON STOCK		17,334,276.78	0.204%	69.416%
116	SOUTHERN CO/THE COMMON STOCK USD5.0		16,979,912.40	0.200%	69.616%
117	S+P GLOBAL INC COMMON STOCK USD1.0		16,978,003.04	0.200%	69.816%
118	ILLUMINA INC COMMON STOCK USD.01		16,950,207.40	0.200%	70.016%
119	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0		16,933,233.85	0.199%	70.215%
120	CROWN CASTLE INTL CORP REIT USD.01		16,789,456.00	0.198%	70.413%
121	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01		16,404,050.16	0.193%	70.606%
122	TARGET CORP COMMON STOCK USD.0833		16,351,421.23	0.192%	70.798%
123	HUMANA INC COMMON STOCK USD.166		16,342,832.46	0.192%	70.991%
124	PHILLIPS 66 COMMON STOCK		16,315,271.96	0.192%	71.183%
125	MICRON TECHNOLOGY INC COMMON STOCK USD.1		16,211,829.68	0.191%	71.373%
126	DEERE + CO COMMON STOCK USD1.0		16,179,933.28	0.190%	71.564%
127	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		16,174,885.51	0.190%	71.754%
128	ZOETIS INC COMMON STOCK USD.01		16,163,173.80	0.190%	71.945%
129	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01		16,087,176.72	0.189%	72.134%
130	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		15,866,645.40	0.187%	72.321%
131	EMERSON ELECTRIC CO COMMON STOCK USD.5		15,844,821.12	0.187%	72.507%
132	MARSH + MCLENNAN COS COMMON STOCK USD1.0		15,836,130.75	0.186%	72.694%
133	EXELON CORP COMMON STOCK		15,717,976.56	0.185%	72.879%
134	METLIFE INC COMMON STOCK USD.01		15,221,064.27	0.179%	73.058%
135	PROGRESSIVE CORP COMMON STOCK USD1.0		15,093,674.40	0.178%	73.236%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
136	PROLOGIS INC REIT USD.01		15,035,048.70	0.177%	73.413%
137	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		14,876,172.09	0.175%	73.588%
138	ILLINOIS TOOL WORKS COMMON STOCK USD.01		14,623,986.95	0.172%	73.760%
139	VALERO ENERGY CORP COMMON STOCK USD.01		14,474,565.36	0.170%	73.930%
140	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		14,470,816.68	0.170%	74.101%
141	ECOLAB INC COMMON STOCK USD1.0		14,462,567.10	0.170%	74.271%
142	HP INC COMMON STOCK USD.01		14,191,036.96	0.167%	74.438%
143	BB+T CORP COMMON STOCK USD5.0		14,152,475.76	0.167%	74.604%
144	AON PLC COMMON STOCK USD.01		14,073,223.62	0.166%	74.770%
145	FORD MOTOR CO COMMON STOCK USD.01		13,918,762.10	0.164%	74.934%
146	ROSS STORES INC COMMON STOCK USD.01		13,826,637.00	0.163%	75.097%
147	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		13,630,902.54	0.160%	75.257%
148	KIMBERLY CLARK CORP COMMON STOCK USD1.25		13,486,928.70	0.159%	75.416%
149	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5		13,446,594.56	0.158%	75.574%
150	HCA HEALTHCARE INC COMMON STOCK USD.01		13,386,248.97	0.158%	75.732%
151	WASTE MANAGEMENT INC COMMON STOCK USD.01		13,091,608.28	0.154%	75.886%
152	DELTA AIR LINES INC COMMON STOCK USD.0001		12,792,261.82	0.151%	76.036%
153	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		12,752,354.10	0.150%	76.187%
154	KRAFT HEINZ CO/THE COMMON STOCK USD.01		12,691,528.57	0.149%	76.336%
155	SYSCO CORP COMMON STOCK USD1.0		12,619,846.26	0.149%	76.484%
156	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		12,537,850.50	0.148%	76.632%
157	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01		12,515,412.30	0.147%	76.779%
158	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		12,449,484.24	0.147%	76.926%
159	TRAVELERS COS INC/THE COMMON STOCK		12,428,286.99	0.146%	77.072%
160	ALLSTATE CORP COMMON STOCK USD.01		12,305,380.32	0.145%	77.217%
161	AFLAC INC COMMON STOCK USD.1		12,260,435.41	0.144%	77.361%
162	APPLIED MATERIALS INC COMMON STOCK USD.01		12,011,557.20	0.141%	77.503%
163	KINDER MORGAN INC COMMON STOCK USD.01		12,006,810.06	0.141%	77.644%
164	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0		11,973,292.10	0.141%	77.785%
165	FISERV INC COMMON STOCK USD.01		11,914,269.90	0.140%	77.925%
166	ANALOG DEVICES INC COMMON STOCK USD.167		11,552,063.71	0.136%	78.061%
167	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		11,541,158.79	0.136%	78.197%
168	EATON CORP PLC COMMON STOCK USD.01		11,491,424.46	0.135%	78.332%
169	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0		11,429,406.00	0.135%	78.467%
170	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01		11,401,060.32	0.134%	78.601%
171	PUBLIC STORAGE REIT USD.1		11,398,859.19	0.134%	78.735%
172	HALLIBURTON CO COMMON STOCK USD2.5		11,336,961.36	0.133%	78.869%
173	RED HAT INC COMMON STOCK USD.0001		11,289,277.72	0.133%	79.002%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
174	SEMPRA ENERGY COMMON STOCK		11,181,034.20	0.132%	79.133%
175	EQUINIX INC REIT USD.001		11,152,378.04	0.131%	79.265%
176	DOLLAR GENERAL CORP COMMON STOCK USD.875		10,981,288.34	0.129%	79.394%
177	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		10,932,812.87	0.129%	79.523%
178	WILLIAMS COS INC COMMON STOCK USD1.0		10,925,143.20	0.129%	79.651%
179	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		10,901,551.50	0.128%	79.779%
180	SUNTRUST BANKS INC COMMON STOCK USD1.0		10,756,716.88	0.127%	79.906%
181	YUM BRANDS INC COMMON STOCK		10,653,462.35	0.125%	80.031%
182	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		10,620,987.52	0.125%	80.157%
183	AUTODESK INC COMMON STOCK USD.01		10,523,147.25	0.124%	80.280%
184	CONCHO RESOURCES INC COMMON STOCK USD.001		10,342,454.22	0.122%	80.402%
185	ELECTRONIC ARTS INC COMMON STOCK USD.01		10,338,239.36	0.122%	80.524%
186	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		10,152,422.00	0.120%	80.643%
187	EBAY INC COMMON STOCK USD.001		10,026,265.28	0.118%	80.761%
188	ONEOK INC COMMON STOCK USD.01		10,009,313.60	0.118%	80.879%
189	VF CORP COMMON STOCK		10,002,787.20	0.118%	80.997%
190	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK		9,974,365.83	0.117%	81.114%
191	CENTENE CORP COMMON STOCK USD.001		9,964,918.80	0.117%	81.232%
192	AMPHENOL CORP CL A COMMON STOCK USD.001		9,939,780.50	0.117%	81.349%
193	ARCHER DANIELS MIDLAND CO COMMON STOCK		9,788,404.50	0.115%	81.464%
194	TE CONNECTIVITY LTD COMMON STOCK CHF.57		9,748,487.52	0.115%	81.579%
195	REGENERON PHARMACEUTICALS COMMON STOCK USD.001		9,723,296.88	0.114%	81.693%
196	GENERAL MILLS INC COMMON STOCK USD.1		9,692,283.00	0.114%	81.807%
197	STATE STREET CORP COMMON STOCK USD1.0		9,685,293.75	0.114%	81.921%
198	CORNING INC COMMON STOCK USD.5		9,609,250.05	0.113%	82.034%
199	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01		9,594,594.75	0.113%	82.147%
200	PPG INDUSTRIES INC COMMON STOCK USD1.67		9,443,597.58	0.111%	82.258%
201	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		9,401,962.60	0.111%	82.369%
202	TWITTER INC COMMON STOCK USD.000005		9,289,370.00	0.109%	82.478%
203	XCEL ENERGY INC COMMON STOCK USD2.5		9,275,485.57	0.109%	82.588%
204	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		9,272,561.01	0.109%	82.697%
205	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		9,244,206.02	0.109%	82.806%
206	MCKESSON CORP COMMON STOCK USD.01		9,220,263.04	0.109%	82.914%
207	WELLTOWER INC REIT USD1.0		9,173,819.50	0.108%	83.022%
208	MOODY S CORP COMMON STOCK USD.01		9,060,639.88	0.107%	83.129%
209	AVALONBAY COMMUNITIES INC REIT USD.01		9,007,341.42	0.106%	83.235%
210	P G + E CORP COMMON STOCK		8,954,097.66	0.105%	83.340%
211	EQUITY RESIDENTIAL REIT USD.01		8,908,224.64	0.105%	83.445%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
212	M + T BANK CORP COMMON STOCK USD.5		8,868,953.38	0.104%	83.549%
213	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01		8,864,044.43	0.104%	83.654%
214	KROGER CO COMMON STOCK USD1.0		8,803,216.32	0.104%	83.757%
215	CONSOLIDATED EDISON INC COMMON STOCK USD.1		8,778,912.00	0.103%	83.861%
216	INGERSOLL RAND PLC COMMON STOCK USD1.0		8,728,429.32	0.103%	83.963%
217	T ROWE PRICE GROUP INC COMMON STOCK USD.2		8,716,685.28	0.103%	84.066%
218	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		8,547,420.32	0.101%	84.167%
219	FORTIVE CORP W/D COMMON STOCK USD.01		8,448,387.75	0.099%	84.266%
220	CARNIVAL CORP COMMON STOCK USD.01		8,435,757.24	0.099%	84.365%
221	EDISON INTERNATIONAL COMMON STOCK		8,394,871.59	0.099%	84.464%
222	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		8,332,966.00	0.098%	84.562%
223	LAM RESEARCH CORP COMMON STOCK USD.001		8,292,622.30	0.098%	84.660%
224	TWENTY FIRST CENTURY FOX B COMMON STOCK USD.01		8,171,254.80	0.096%	84.756%
225	XILINX INC COMMON STOCK USD.01		8,020,255.39	0.094%	84.851%
226	WEC ENERGY GROUP INC COMMON STOCK USD.01		8,007,930.00	0.094%	84.945%
227	DIGITAL REALTY TRUST INC REIT USD.01		7,903,623.66	0.093%	85.038%
228	PPL CORP COMMON STOCK USD.01		7,883,084.80	0.093%	85.131%
229	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01		7,879,728.89	0.093%	85.223%
230	MONSTER BEVERAGE CORP COMMON STOCK		7,806,473.50	0.092%	85.315%
231	NORTHERN TRUST CORP COMMON STOCK USD1.667		7,798,873.35	0.092%	85.407%
232	ROCKWELL COLLINS INC COMMON STOCK USD.01		7,787,968.68	0.092%	85.499%
233	PAYCHEX INC COMMON STOCK USD.01		7,786,433.55	0.092%	85.590%
234	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01		7,645,803.11	0.090%	85.680%
235	VENTAS INC REIT USD.25		7,630,867.04	0.090%	85.770%
236	DTE ENERGY COMPANY COMMON STOCK		7,630,274.00	0.090%	85.860%
237	CUMMINS INC COMMON STOCK USD2.5		7,625,525.03	0.090%	85.950%
238	DXC TECHNOLOGY CO COMMON STOCK USD.01		7,603,087.85	0.089%	86.039%
239	NETAPP INC COMMON STOCK USD.001		7,555,918.34	0.089%	86.128%
240	WEYERHAEUSER CO REIT USD1.25		7,534,532.42	0.089%	86.217%
241	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0		7,533,267.63	0.089%	86.306%
242	APTIV PLC COMMON STOCK USD.01		7,516,108.80	0.088%	86.394%
243	EVERSOURCE ENERGY COMMON STOCK USD5.0		7,455,633.82	0.088%	86.482%
244	DOLLAR TREE INC COMMON STOCK USD.01		7,446,471.90	0.088%	86.570%
245	PACCAR INC COMMON STOCK USD1.0		7,434,954.39	0.088%	86.657%
246	PARKER HANNIFIN CORP COMMON STOCK USD.5		7,434,267.27	0.088%	86.745%
247	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01		7,418,311.68	0.087%	86.832%
248	IQVIA HOLDINGS INC COMMON STOCK USD.01		7,347,771.96	0.086%	86.918%
249	VERISK ANALYTICS INC COMMON STOCK USD.001		7,328,935.04	0.086%	87.005%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
250	SYNCHRONY FINANCIAL COMMON STOCK USD.001		7,307,102.08	0.086%	87.091%
251	CENTURYLINK INC COMMON STOCK USD1.0		7,284,372.00	0.086%	87.176%
252	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		7,270,316.73	0.086%	87.262%
253	AUTOZONE INC COMMON STOCK USD.01		7,218,078.27	0.085%	87.347%
254	CBS CORP CLASS B NON VOTING COMMON STOCK USD.001		7,192,148.80	0.085%	87.432%
255	KEYCORP COMMON STOCK USD1.0		7,088,392.80	0.083%	87.515%
256	CLOROX COMPANY COMMON STOCK USD1.0		7,024,208.65	0.083%	87.598%
257	CERNER CORP COMMON STOCK USD.01		6,997,324.80	0.082%	87.680%
258	NUCOR CORP COMMON STOCK USD.4		6,986,919.84	0.082%	87.762%
259	IHS MARKIT LTD COMMON STOCK USD.01		6,982,812.90	0.082%	87.845%
260	SBA COMMUNICATIONS CORP REIT USD.01		6,948,173.65	0.082%	87.926%
261	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635		6,931,091.40	0.082%	88.008%
262	REGIONS FINANCIAL CORP COMMON STOCK USD.01		6,925,355.18	0.082%	88.089%
263	BOSTON PROPERTIES INC REIT USD.01		6,884,648.36	0.081%	88.171%
264	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		6,855,574.32	0.081%	88.251%
265	IDEXX LABORATORIES INC COMMON STOCK USD.1		6,797,173.28	0.080%	88.331%
266	FIRSTENERGY CORP COMMON STOCK USD.1		6,727,548.80	0.079%	88.410%
267	GLOBAL PAYMENTS INC COMMON STOCK		6,719,465.52	0.079%	88.490%
268	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01		6,702,239.76	0.079%	88.568%
269	FIFTH THIRD BANCORP COMMON STOCK		6,677,703.86	0.079%	88.647%
270	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		6,670,253.70	0.079%	88.726%
271	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		6,596,383.50	0.078%	88.803%
272	TYSON FOODS INC CL A COMMON STOCK USD.1		6,574,122.80	0.077%	88.881%
273	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		6,568,348.92	0.077%	88.958%
274	FLEETCOR TECHNOLOGIES INC COMMON STOCK USD.001		6,531,779.62	0.077%	89.035%
275	HARRIS CORP COMMON STOCK USD1.0		6,493,422.15	0.076%	89.111%
276	REALTY INCOME CORP REIT USD1.0		6,490,657.11	0.076%	89.188%
277	MCCORMICK + CO NON VGT SHRS COMMON STOCK		6,470,208.00	0.076%	89.264%
278	BEST BUY CO INC COMMON STOCK USD.1		6,365,406.32	0.075%	89.339%
279	FREEMONT MCMORAN INC COMMON STOCK USD.1		6,267,886.40	0.074%	89.412%
280	OMNICOM GROUP COMMON STOCK USD.15		6,223,259.52	0.073%	89.486%
281	ESSEX PROPERTY TRUST INC REIT USD.0001		6,194,266.00	0.073%	89.559%
282	KELLOGG CO COMMON STOCK USD.25		6,152,893.68	0.072%	89.631%
283	DEVON ENERGY CORP COMMON STOCK USD.1		6,120,943.20	0.072%	89.703%
284	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		6,102,826.60	0.072%	89.775%
285	NEWMONT MINING CORP COMMON STOCK USD1.6		6,095,476.04	0.072%	89.847%
286	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		6,074,970.42	0.072%	89.918%
287	MYLAN NV COMMON STOCK EUR.01		6,013,375.00	0.071%	89.989%



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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
288	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001		6,003,146.80	0.071%	90.060%
289	MARATHON OIL CORP COMMON STOCK USD1.0		5,991,003.18	0.071%	90.130%
290	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01		5,975,243.82	0.070%	90.201%
291	TRANSDIGM GROUP INC COMMON STOCK USD.01		5,928,978.25	0.070%	90.270%
292	REPUBLIC SERVICES INC COMMON STOCK USD.01		5,882,719.20	0.069%	90.340%
293	AMEREN CORPORATION COMMON STOCK USD.01		5,859,278.82	0.069%	90.409%
294	CARDINAL HEALTH INC COMMON STOCK		5,839,644.80	0.069%	90.477%
295	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		5,824,485.82	0.069%	90.546%
296	AMETEK INC COMMON STOCK USD.01		5,813,488.20	0.068%	90.614%
297	ADVANCED MICRO DEVICES COMMON STOCK USD.01		5,800,504.14	0.068%	90.683%
298	CINTAS CORP COMMON STOCK		5,779,646.73	0.068%	90.751%
299	ULTA BEAUTY INC COMMON STOCK USD.01		5,762,998.36	0.068%	90.818%
300	BALL CORP COMMON STOCK		5,747,884.80	0.068%	90.886%
301	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		5,740,648.92	0.068%	90.954%
302	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		5,735,621.32	0.068%	91.021%
303	ABIOMED INC COMMON STOCK USD.01		5,685,415.60	0.067%	91.088%
304	VERISIGN INC COMMON STOCK USD.001		5,678,223.44	0.067%	91.155%
305	EVERGY INC COMMON STOCK		5,672,178.93	0.067%	91.222%
306	TOTAL SYSTEM SERVICES INC COMMON STOCK USD.1		5,633,434.60	0.066%	91.288%
307	RESMED INC COMMON STOCK USD.004		5,618,208.64	0.066%	91.354%
308	ENTERGY CORP COMMON STOCK USD.01		5,615,919.20	0.066%	91.420%
309	HERSHEY CO/THE COMMON STOCK USD1.0		5,589,479.75	0.066%	91.486%
310	EXPEDIA GROUP INC COMMON STOCK USD.001		5,536,856.49	0.065%	91.551%
311	L3 TECHNOLOGIES INC COMMON STOCK USD.01		5,494,819.47	0.065%	91.616%
312	TAKE TWO INTERACTIVE SOFTWARE COMMON STOCK USD.01		5,465,892.18	0.064%	91.680%
313	FASTENAL CO COMMON STOCK USD.01		5,439,178.00	0.064%	91.744%
314	WATERS CORP COMMON STOCK USD.01		5,427,979.35	0.064%	91.808%
315	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		5,416,649.04	0.064%	91.872%
316	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0		5,381,237.43	0.063%	91.935%
317	APACHE CORP COMMON STOCK USD.625		5,380,182.60	0.063%	91.999%
318	HESS CORP COMMON STOCK USD1.0		5,365,235.40	0.063%	92.062%
319	GENUINE PARTS CO COMMON STOCK USD1.0		5,339,675.52	0.063%	92.125%
320	AMERICAN AIRLINES GROUP INC COMMON STOCK		5,338,439.32	0.063%	92.187%
321	KLA TENCOR CORP COMMON STOCK USD.001		5,317,558.60	0.063%	92.250%
322	HOST HOTELS + RESORTS INC REIT USD.01		5,286,781.50	0.062%	92.312%
323	COMERICA INC COMMON STOCK USD5.0		5,227,669.76	0.062%	92.374%
324	AMERISOURCEBERGEN CORP COMMON STOCK USD.01		5,223,680.00	0.061%	92.435%
325	CMS ENERGY CORP COMMON STOCK USD.01		5,217,476.72	0.061%	92.497%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
326	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		5,195,608.00	0.061%	92.558%
327	CA INC COMMON STOCK USD.1		5,185,284.76	0.061%	92.619%
328	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01		5,158,699.88	0.061%	92.680%
329	CONAGRA BRANDS INC COMMON STOCK USD5.0		5,151,106.40	0.061%	92.740%
330	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		5,121,270.44	0.060%	92.801%
331	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		5,084,487.64	0.060%	92.860%
332	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0		5,012,845.32	0.059%	92.919%
333	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01		5,004,681.18	0.059%	92.978%
334	VULCAN MATERIALS CO COMMON STOCK USD1.0		4,965,266.02	0.058%	93.037%
335	TEXTRON INC COMMON STOCK USD.125		4,946,563.05	0.058%	93.095%
336	GARTNER INC COMMON STOCK USD.0005		4,940,149.76	0.058%	93.153%
337	MSCI INC COMMON STOCK USD.01		4,922,388.54	0.058%	93.211%
338	CENTERPOINT ENERGY INC COMMON STOCK USD.01		4,917,332.56	0.058%	93.269%
339	CITRIX SYSTEMS INC COMMON STOCK USD.001		4,913,743.91	0.058%	93.327%
340	SYNOPSIS INC COMMON STOCK USD.01		4,910,899.56	0.058%	93.385%
341	DARDEN RESTAURANTS INC COMMON STOCK		4,897,357.65	0.058%	93.442%
342	LINCOLN NATIONAL CORP COMMON STOCK		4,851,253.81	0.057%	93.499%
343	HCP INC REIT USD1.0		4,843,537.95	0.057%	93.556%
344	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		4,809,397.44	0.057%	93.613%
345	LOEWS CORP COMMON STOCK USD.01		4,807,133.76	0.057%	93.670%
346	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01		4,799,727.64	0.056%	93.726%
347	WW GRAINGER INC COMMON STOCK USD.5		4,794,265.51	0.056%	93.783%
348	E TRADE FINANCIAL CORP COMMON STOCK USD.01		4,746,593.32	0.056%	93.838%
349	COOPER COS INC/THE COMMON STOCK USD.1		4,740,246.81	0.056%	93.894%
350	CBRE GROUP INC A COMMON STOCK USD.01		4,727,467.44	0.056%	93.950%
351	CADENCE DESIGN SYS INC COMMON STOCK USD.01		4,725,846.24	0.056%	94.006%
352	CBOE GLOBAL MARKETS INC COMMON STOCK		4,700,202.50	0.055%	94.061%
353	SVB FINANCIAL GROUP COMMON STOCK USD.001		4,699,526.30	0.055%	94.116%
354	HENRY SCHEIN INC COMMON STOCK USD.01		4,687,259.00	0.055%	94.171%
355	KOHL'S CORP COMMON STOCK USD.01		4,674,055.60	0.055%	94.226%
356	WESTERN DIGITAL CORP COMMON STOCK USD.01		4,659,355.67	0.055%	94.281%
357	LENNAR CORP A COMMON STOCK USD.1		4,655,507.64	0.055%	94.336%
358	ANSYS INC COMMON STOCK USD.01		4,642,630.20	0.055%	94.391%
359	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1		4,588,784.26	0.054%	94.445%
360	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		4,584,100.23	0.054%	94.499%
361	DOVER CORP COMMON STOCK USD1.0		4,543,194.12	0.053%	94.552%
362	JM SMUCKER CO/THE COMMON STOCK		4,533,625.28	0.053%	94.605%
363	DR HORTON INC COMMON STOCK USD.01		4,531,031.92	0.053%	94.659%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
364	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		4,516,708.75	0.053%	94.712%
365	EQUIFAX INC COMMON STOCK USD1.25		4,508,906.56	0.053%	94.765%
366	TIFFANY + CO COMMON STOCK USD.01		4,502,307.60	0.053%	94.818%
367	TAPESTRY INC COMMON STOCK USD.01		4,496,579.87	0.053%	94.871%
368	CARMAX INC COMMON STOCK USD.5		4,494,827.08	0.053%	94.924%
369	NOBLE ENERGY INC COMMON STOCK USD.01		4,443,155.15	0.052%	94.976%
370	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		4,439,730.40	0.052%	95.028%
371	HORMEL FOODS CORP COMMON STOCK USD.01465		4,438,798.96	0.052%	95.081%
372	MOLSON COORS BREWING CO B COMMON STOCK USD.01		4,418,944.00	0.052%	95.133%
373	ARISTA NETWORKS INC COMMON STOCK USD.0001		4,415,809.50	0.052%	95.185%
374	XYLEM INC COMMON STOCK		4,394,646.96	0.052%	95.236%
375	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0		4,388,819.76	0.052%	95.288%
376	FORTINET INC COMMON STOCK USD.001		4,386,193.14	0.052%	95.340%
377	EXPEDITORS INTL WASH INC COMMON STOCK USD.01		4,339,559.28	0.051%	95.391%
378	VORNADO REALTY TRUST REIT USD.04		4,335,606.72	0.051%	95.442%
379	EXTRA SPACE STORAGE INC REIT USD.01		4,240,835.34	0.050%	95.492%
380	INCYTE CORP COMMON STOCK USD.001		4,223,800.84	0.050%	95.542%
381	SYMANTEC CORP COMMON STOCK USD.01		4,223,668.35	0.050%	95.591%
382	VIACOM INC CLASS B COMMON STOCK USD.001		4,203,259.32	0.049%	95.641%
383	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008		4,197,994.65	0.049%	95.690%
384	MID AMERICA APARTMENT COMM REIT USD.01		4,175,929.98	0.049%	95.739%
385	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01		4,165,065.84	0.049%	95.788%
386	TECHNIPFMC PLC COMMON STOCK USD1.0		4,160,370.70	0.049%	95.837%
387	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		4,141,915.08	0.049%	95.886%
388	EASTMAN CHEMICAL CO COMMON STOCK USD.01		4,107,577.10	0.048%	95.934%
389	BAKER HUGHES A GE CO COMMON STOCK USD.0001		4,085,678.51	0.048%	95.982%
390	VARIAN MEDICAL SYSTEMS INC COMMON STOCK USD1.0		4,079,827.86	0.048%	96.030%
391	HOLLYFRONTIER CORP COMMON STOCK USD.01		4,058,606.64	0.048%	96.078%
392	MOSAIC CO/THE COMMON STOCK USD.01		4,050,757.62	0.048%	96.126%
393	NRG ENERGY INC COMMON STOCK USD.01		4,042,169.67	0.048%	96.174%
394	WESTROCK CO COMMON STOCK		4,040,855.83	0.048%	96.221%
395	CABOT OIL + GAS CORP COMMON STOCK USD.1		4,000,591.07	0.047%	96.268%
396	REGENCY CENTERS CORP REIT USD.01		3,986,104.32	0.047%	96.315%
397	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		3,981,232.32	0.047%	96.362%
398	ALBEMARLE CORP COMMON STOCK USD.01		3,979,614.98	0.047%	96.409%
399	HASBRO INC COMMON STOCK USD.5		3,976,729.02	0.047%	96.456%
400	F5 NETWORKS INC COMMON STOCK		3,968,689.76	0.047%	96.502%
401	MACY S INC COMMON STOCK USD.01		3,954,528.54	0.047%	96.549%

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<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
402	HOLOGIC INC COMMON STOCK USD.01		3,935,299.69	0.046%	96.595%
403	UDR INC REIT USD.01		3,935,185.47	0.046%	96.642%
404	DISCOVERY INC C COMMON STOCK USD.01		3,914,174.64	0.046%	96.688%
405	SEAGATE TECHNOLOGY COMMON STOCK USD.00001		3,903,718.05	0.046%	96.734%
406	FMC CORP COMMON STOCK USD.1		3,899,393.28	0.046%	96.779%
407	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		3,879,101.16	0.046%	96.825%
408	KANSAS CITY SOUTHERN COMMON STOCK USD.01		3,828,190.16	0.045%	96.870%
409	JUNIPER NETWORKS INC COMMON STOCK USD.00001		3,773,634.75	0.044%	96.915%
410	COPART INC COMMON STOCK		3,754,869.61	0.044%	96.959%
411	NASDAQ INC COMMON STOCK USD.01		3,753,502.48	0.044%	97.003%
412	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01		3,742,855.45	0.044%	97.047%
413	ALLIANT ENERGY CORP COMMON STOCK USD.01		3,696,752.78	0.044%	97.091%
414	UNITED RENTALS INC COMMON STOCK USD.01		3,687,109.56	0.043%	97.134%
415	WYNN RESORTS LTD COMMON STOCK USD.01		3,652,383.60	0.043%	97.177%
416	DUKE REALTY CORP REIT USD.01		3,630,831.15	0.043%	97.220%
417	ALLIANCE DATA SYSTEMS CORP COMMON STOCK USD.01		3,602,583.14	0.042%	97.262%
418	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01		3,592,612.80	0.042%	97.304%
419	AES CORP COMMON STOCK USD.01		3,554,312.40	0.042%	97.346%
420	PERKINELMER INC COMMON STOCK USD1.0		3,543,518.00	0.042%	97.388%
421	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01		3,502,671.36	0.041%	97.429%
422	QORVO INC COMMON STOCK USD.0001		3,469,083.92	0.041%	97.470%
423	FRANKLIN RESOURCES INC COMMON STOCK USD.1		3,461,872.00	0.041%	97.511%
424	PINNACLE WEST CAPITAL COMMON STOCK		3,461,573.50	0.041%	97.552%
425	ZIONS BANCORP NA COMMON STOCK USD.001		3,437,708.25	0.040%	97.592%
426	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		3,436,296.66	0.040%	97.632%
427	PVH CORP COMMON STOCK USD1.0		3,435,026.02	0.040%	97.673%
428	MASCO CORP COMMON STOCK USD1.0		3,425,370.00	0.040%	97.713%
429	NISOURCE INC COMMON STOCK USD.01		3,418,426.56	0.040%	97.753%
430	FEDERAL REALTY INVS TRUST REIT USD.01		3,411,623.10	0.040%	97.794%
431	EQT CORP COMMON STOCK		3,329,841.31	0.039%	97.833%
432	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		3,298,887.24	0.039%	97.872%
433	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		3,292,381.56	0.039%	97.910%
434	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		3,290,969.43	0.039%	97.949%
435	EVEREST RE GROUP LTD COMMON STOCK USD.01		3,279,010.86	0.039%	97.988%
436	INVESCO LTD COMMON STOCK USD.2		3,274,323.91	0.039%	98.026%
437	PERRIGO CO PLC COMMON STOCK EUR.001		3,272,394.70	0.039%	98.065%
438	ARCONIC INC COMMON STOCK		3,271,523.93	0.039%	98.103%
439	TORCHMARK CORP COMMON STOCK USD1.0		3,264,066.30	0.038%	98.142%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
440	LKQ CORP COMMON STOCK USD.01		3,224,922.93	0.038%	98.180%
441	IRON MOUNTAIN INC REIT USD.01		3,213,468.41	0.038%	98.218%
442	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		3,197,466.87	0.038%	98.255%
443	SNAP ON INC COMMON STOCK USD1.0		3,182,709.50	0.037%	98.293%
444	DAVITA INC COMMON STOCK USD.001		3,171,511.98	0.037%	98.330%
445	ALLEGION PLC COMMON STOCK USD.01		3,069,734.11	0.036%	98.366%
446	MICHAEL KORS HOLDINGS LTD COMMON STOCK		3,057,025.11	0.036%	98.402%
447	BORGWARNER INC COMMON STOCK USD.01		3,056,363.73	0.036%	98.438%
448	WESTERN UNION CO COMMON STOCK USD.01		2,995,812.60	0.035%	98.473%
449	SL GREEN REALTY CORP REIT USD.01		2,975,258.52	0.035%	98.508%
450	GARMIN LTD COMMON STOCK CHF.1		2,968,202.24	0.035%	98.543%
451	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		2,946,247.33	0.035%	98.578%
452	UNUM GROUP COMMON STOCK USD.1		2,941,592.50	0.035%	98.613%
453	AVERY DENNISON CORP COMMON STOCK USD1.0		2,914,198.56	0.034%	98.647%
454	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15		2,899,864.52	0.034%	98.681%
455	ALASKA AIR GROUP INC COMMON STOCK USD.01		2,852,651.90	0.034%	98.715%
456	DENTSPLY SIRONA INC COMMON STOCK USD.01		2,814,380.10	0.033%	98.748%
457	NORDSTROM INC COMMON STOCK		2,792,133.81	0.033%	98.781%
458	CIMAREX ENERGY CO COMMON STOCK USD.01		2,783,595.69	0.033%	98.813%
459	L BRANDS INC COMMON STOCK USD.5		2,748,210.98	0.032%	98.846%
460	ROBERT HALF INTL INC COMMON STOCK USD.001		2,729,479.29	0.032%	98.878%
461	DISH NETWORK CORP A COMMON STOCK USD.01		2,652,493.12	0.031%	98.909%
462	CAMPBELL SOUP CO COMMON STOCK USD.0375		2,645,971.89	0.031%	98.940%
463	RALPH LAUREN CORP COMMON STOCK USD.01		2,633,415.98	0.031%	98.971%
464	WHIRLPOOL CORP COMMON STOCK USD1.0		2,591,653.12	0.031%	99.002%
465	KIMCO REALTY CORP REIT USD.01		2,566,258.46	0.030%	99.032%
466	NEWELL BRANDS INC COMMON STOCK USD1.0		2,563,111.40	0.030%	99.062%
467	APARTMENT INVT + MGMT CO A REIT USD.01		2,521,928.80	0.030%	99.092%
468	HELMERICH + PAYNE COMMON STOCK USD.1		2,499,261.67	0.029%	99.121%
469	NEKTAR THERAPEUTICS COMMON STOCK USD.0001		2,476,989.84	0.029%	99.150%
470	PENTAIR PLC COMMON STOCK USD.01		2,455,814.90	0.029%	99.179%
471	SMITH (A.O.) CORP COMMON STOCK USD1.0		2,416,550.28	0.028%	99.208%
472	PULTEGROUP INC COMMON STOCK USD.01		2,411,299.80	0.028%	99.236%
473	FLIR SYSTEMS INC COMMON STOCK USD.01		2,390,336.96	0.028%	99.264%
474	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		2,390,111.45	0.028%	99.292%
475	HARLEY DAVIDSON INC COMMON STOCK USD.01		2,342,389.14	0.028%	99.320%
476	XEROX CORP COMMON STOCK USD1.0		2,318,477.43	0.027%	99.347%
477	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		2,310,172.00	0.027%	99.374%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>8,495,148,167.00</b>		<b>99.999%</b>
478	HANESBRANDS INC COMMON STOCK USD.01		2,282,709.00	0.027%	99.401%
479	FLUOR CORP COMMON STOCK USD.01		2,259,886.50	0.027%	99.428%
480	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01		2,217,392.94	0.026%	99.454%
481	FLOWERVE CORP COMMON STOCK USD1.25		2,186,308.80	0.026%	99.480%
482	GAP INC/THE COMMON STOCK USD.05		2,178,212.40	0.026%	99.505%
483	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		2,159,373.06	0.025%	99.531%
484	ROLLINS INC COMMON STOCK USD1.0		2,150,203.20	0.025%	99.556%
485	SCANA CORP COMMON STOCK		2,084,362.20	0.025%	99.581%
486	MACERICH CO/THE REIT USD.01		2,024,484.78	0.024%	99.604%
487	FOOT LOCKER INC COMMON STOCK USD.01		2,019,524.74	0.024%	99.628%
488	H+R BLOCK INC COMMON STOCK		2,001,009.84	0.024%	99.652%
489	TRIPADVISOR INC COMMON STOCK USD.001		1,924,904.52	0.023%	99.674%
490	DISCOVERY INC A COMMON STOCK USD.01		1,919,301.84	0.023%	99.697%
491	ASSURANT INC COMMON STOCK USD.01		1,905,510.42	0.022%	99.719%
492	SEALED AIR CORP COMMON STOCK USD.1		1,888,659.04	0.022%	99.742%
493	GOODYEAR TIRE + RUBBER CO COMMON STOCK		1,849,236.48	0.022%	99.763%
494	NEWS CORP CLASS A COMMON STOCK USD.01		1,839,741.20	0.022%	99.785%
495	MATTEL INC COMMON STOCK USD1.0		1,756,926.08	0.021%	99.806%
496	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		1,752,557.49	0.021%	99.826%
497	IPG PHOTONICS CORP COMMON STOCK USD.0001		1,752,443.10	0.021%	99.847%
498	COTY INC CL A COMMON STOCK USD.01		1,749,474.85	0.021%	99.868%
499	LEGGETT + PLATT INC COMMON STOCK USD.01		1,746,946.72	0.021%	99.888%
500	QUANTA SERVICES INC COMMON STOCK USD.00001		1,710,945.60	0.020%	99.908%
501	STERICYCLE INC COMMON STOCK USD.01		1,605,835.92	0.019%	99.927%
502	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333		1,571,733.57	0.019%	99.946%
503	NEWFIELD EXPLORATION CO COMMON STOCK USD.01		1,505,364.60	0.018%	99.963%
504	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333		1,424,309.58	0.017%	99.980%
505	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001		967,219.46	0.011%	99.992%
506	NEWS CORP CLASS B COMMON STOCK		633,329.84	0.007%	99.999%
<b>Index Future</b>			<b>76,076.98</b>		<b>0.001%</b>
507	S+P500 EMINI FUT DEC18 XCME 20181221	17,757,705.00	76,076.98	0.001%	100.000%
<b>Total</b>			<b>8,495,224,243.98</b>		<b>100.00%</b>