

U.S. Large Cap Value Portfolio- Institutional Class

As of September 30, 2020 (Updated Monthly)

Source: State Street

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

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

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

This fund operates as a feeder fund in a master-feeder structure and the holdings listed below are the investment holdings of the corresponding master fund.

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

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		22,578,238,222.93			100.000%
1	COMCAST CORP CLASS A COMMON STOCK USD.01		861,619,654.62	3.816%	3.816%
2	INTEL CORP COMMON STOCK USD.001		789,063,976.62	3.495%	7.311%
3	PFIZER INC COMMON STOCK USD.05		742,441,256.90	3.288%	10.599%
4	AT+T INC COMMON STOCK USD1.0		734,707,261.60	3.254%	13.853%
5	JPMORGAN CHASE + CO COMMON STOCK USD1.0		617,987,262.51	2.737%	16.590%
6	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		556,642,813.80	2.465%	19.056%
7	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		507,460,933.98	2.248%	21.303%
8	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		461,220,180.88	2.043%	23.346%
9	CHEVRON CORP COMMON STOCK USD.75		402,349,248.00	1.782%	25.128%
10	EXXON MOBIL CORP COMMON STOCK		393,762,593.91	1.744%	26.872%
11	WALMART INC COMMON STOCK USD.1		353,635,536.63	1.566%	28.438%
12	ANTHEM INC COMMON STOCK USD.01		332,706,999.03	1.474%	29.912%
13	DANAHER CORP COMMON STOCK USD.01		325,234,001.34	1.440%	31.352%
14	CVS HEALTH CORP COMMON STOCK USD.01		317,063,878.40	1.404%	32.757%
15	WALT DISNEY CO/THE COMMON STOCK USD.01		305,229,727.44	1.352%	34.109%
16	MEDTRONIC PLC COMMON STOCK USD.1		287,390,760.00	1.273%	35.382%
17	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		280,327,113.99	1.242%	36.623%
18	BANK OF AMERICA CORP COMMON STOCK USD.01		277,495,022.64	1.229%	37.852%
19	CITIGROUP INC COMMON STOCK USD.01		269,199,662.13	1.192%	39.044%
20	CIGNA CORP COMMON STOCK USD.01		258,796,306.53	1.146%	40.191%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		22,578,238,222.93			100.000%
21	FEDEX CORP COMMON STOCK USD.1		256,634,407.68	1.137%	41.327%
22	MICRON TECHNOLOGY INC COMMON STOCK USD.1		240,579,414.16	1.066%	42.393%
23	DR HORTON INC COMMON STOCK USD.01		231,958,495.71	1.027%	43.420%
24	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		230,986,879.20	1.023%	44.443%
25	HUMANA INC COMMON STOCK USD.166		214,116,472.03	0.948%	45.392%
26	MORGAN STANLEY COMMON STOCK USD.01		213,736,106.70	0.947%	46.338%
27	MONDELEZ INTERNATIONAL INC A COMMON STOCK		190,727,278.35	0.845%	47.183%
28	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		185,278,947.63	0.821%	48.004%
29	EATON CORP PLC COMMON STOCK USD.01		183,554,418.72	0.813%	48.817%
30	HP INC COMMON STOCK USD.01		177,722,510.58	0.787%	49.604%
31	GENERAL MOTORS CO COMMON STOCK USD.01		174,326,585.18	0.772%	50.376%
32	LINDE PLC COMMON STOCK EUR.001		174,057,313.42	0.771%	51.147%
33	REPUBLIC SERVICES INC COMMON STOCK USD.01		171,363,155.10	0.759%	51.906%
34	TARGET CORP COMMON STOCK USD.0833		169,822,334.70	0.752%	52.658%
35	CONOCOPHILLIPS COMMON STOCK USD.01		164,893,285.24	0.730%	53.388%
36	WELLS FARGO + CO COMMON STOCK USD1.666		161,301,945.43	0.714%	54.103%
37	T MOBILE US INC COMMON STOCK USD.0001		154,822,855.20	0.686%	54.788%
38	RAYTHEON TECHNOLOGIES CORP COMMON STOCK USD1.0		145,782,826.14	0.646%	55.434%
39	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		142,846,285.37	0.633%	56.067%
40	CORNING INC COMMON STOCK USD.5		128,845,339.21	0.571%	56.637%
41	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		127,620,457.76	0.565%	57.203%
42	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		124,730,664.60	0.552%	57.755%
43	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1		123,114,953.34	0.545%	58.300%
44	KANSAS CITY SOUTHERN COMMON STOCK USD.01		122,837,095.68	0.544%	58.844%
45	TRAVELERS COS INC/THE COMMON STOCK NPV		122,653,921.10	0.543%	59.388%
46	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		122,198,546.60	0.541%	59.929%
47	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		119,044,447.60	0.527%	60.456%
48	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		115,749,932.20	0.513%	60.969%
49	NEWMONT CORP COMMON STOCK USD1.6		115,278,498.00	0.511%	61.479%
50	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0		112,984,255.20	0.500%	61.980%
51	NUCOR CORP COMMON STOCK USD.4		112,597,747.66	0.499%	62.478%
52	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		111,258,519.75	0.493%	62.971%
53	TRUIST FINANCIAL CORP COMMON STOCK USD5.0		110,866,779.65	0.491%	63.462%
54	PULTEGROUP INC COMMON STOCK USD.01		110,307,866.46	0.489%	63.951%
55	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0		101,640,965.00	0.450%	64.401%
56	TYSON FOODS INC CL A COMMON STOCK USD.1		101,290,752.24	0.449%	64.850%
57	FIFTH THIRD BANCORP COMMON STOCK		100,755,868.20	0.446%	65.296%
58	JM SMUCKER CO/THE COMMON STOCK		99,513,779.84	0.441%	65.737%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
59	CENTENE CORP COMMON STOCK USD.001		97,049,045.69	0.430%	66.166%
60	TE CONNECTIVITY LTD COMMON STOCK CHF.57		96,553,631.88	0.428%	66.594%
61	FORD MOTOR CO COMMON STOCK USD.01		96,389,454.06	0.427%	67.021%
62	VALERO ENERGY CORP COMMON STOCK USD.01		95,545,075.80	0.423%	67.444%
63	KROGER CO COMMON STOCK USD1.0		95,434,269.40	0.423%	67.867%
64	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1		93,356,229.24	0.413%	68.280%
65	WHIRLPOOL CORP COMMON STOCK USD1.0		90,512,864.68	0.401%	68.681%
66	DAVITA INC COMMON STOCK USD.001		90,169,065.30	0.399%	69.081%
67	MARATHON PETROLEUM CORP COMMON STOCK USD.01		88,761,245.76	0.393%	69.474%
68	DELTA AIR LINES INC COMMON STOCK USD.0001		87,778,513.90	0.389%	69.862%
69	CUMMINS INC COMMON STOCK USD2.5		85,034,132.00	0.377%	70.239%
70	INTERNATIONAL PAPER CO COMMON STOCK USD1.0		84,876,611.54	0.376%	70.615%
71	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		84,819,320.06	0.376%	70.991%
72	MCKESSON CORP COMMON STOCK USD.01		84,125,046.59	0.373%	71.363%
73	FREEMPORT MCMORAN INC COMMON STOCK USD.1		82,781,143.68	0.367%	71.730%
74	EASTMAN CHEMICAL CO COMMON STOCK USD.01		82,445,191.92	0.365%	72.095%
75	LENNAR CORP A COMMON STOCK USD.1		79,786,249.20	0.353%	72.448%
76	OTIS WORLDWIDE CORP COMMON STOCK USD.01		76,758,248.52	0.340%	72.788%
77	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		75,532,553.85	0.335%	73.123%
78	ALLY FINANCIAL INC COMMON STOCK USD.1		75,283,028.91	0.333%	73.456%
79	CARRIER GLOBAL CORP COMMON STOCK USD.01		75,110,442.48	0.333%	73.789%
80	ALLSTATE CORP COMMON STOCK USD.01		74,324,847.96	0.329%	74.118%
81	VULCAN MATERIALS CO COMMON STOCK USD1.0		71,906,545.26	0.318%	74.437%
82	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0		71,770,129.64	0.318%	74.755%
83	XPO LOGISTICS INC COMMON STOCK USD.001		71,488,766.52	0.317%	75.071%
84	ANALOG DEVICES INC COMMON STOCK USD.167		71,045,979.42	0.315%	75.386%
85	TEXTRON INC COMMON STOCK USD.125		69,797,518.65	0.309%	75.695%
86	CHUBB LTD COMMON STOCK		68,344,283.92	0.303%	75.998%
87	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		67,622,471.29	0.300%	76.297%
88	DOW INC COMMON STOCK USD.01		67,188,293.95	0.298%	76.595%
89	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		65,670,118.75	0.291%	76.886%
90	QORVO INC COMMON STOCK USD.0001		65,549,722.98	0.290%	77.176%
91	PACCAR INC COMMON STOCK USD1.0		65,429,971.36	0.290%	77.466%
92	REGIONS FINANCIAL CORP COMMON STOCK USD.01		64,508,655.09	0.286%	77.751%
93	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		63,314,436.25	0.280%	78.032%
94	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01		63,214,350.50	0.280%	78.312%
95	BIOGEN INC COMMON STOCK USD.0005		62,030,319.84	0.275%	78.587%
96	METLIFE INC COMMON STOCK USD.01		61,632,877.95	0.273%	78.860%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
97	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		61,615,835.84	0.273%	79.132%
98	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		60,518,056.90	0.268%	79.400%
99	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		57,923,076.72	0.257%	79.657%
100	DUPONT DE NEMOURS INC COMMON STOCK USD.01		57,774,874.72	0.256%	79.913%
101	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0		57,565,725.00	0.255%	80.168%
102	AFLAC INC COMMON STOCK USD.1		56,357,003.65	0.250%	80.417%
103	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25		55,811,763.00	0.247%	80.665%
104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		55,325,820.39	0.245%	80.910%
105	KINDER MORGAN INC COMMON STOCK USD.01		53,615,525.40	0.237%	81.147%
106	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		53,310,527.59	0.236%	81.383%
107	ALBEMARLE CORP COMMON STOCK USD.01		52,015,063.68	0.230%	81.614%
108	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		51,410,148.75	0.228%	81.841%
109	GARMIN LTD COMMON STOCK CHF.1		51,045,304.32	0.226%	82.067%
110	ARCHER DANIELS MIDLAND CO COMMON STOCK		50,522,775.05	0.224%	82.291%
111	PHILLIPS 66 COMMON STOCK		48,652,047.36	0.215%	82.507%
112	STEEL DYNAMICS INC COMMON STOCK USD.005		48,451,379.27	0.215%	82.721%
113	MYLAN NV COMMON STOCK EUR.01		48,158,141.18	0.213%	82.935%
114	ABBOTT LABORATORIES COMMON STOCK		48,125,387.81	0.213%	83.148%
115	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		47,551,135.52	0.211%	83.358%
116	LKQ CORP COMMON STOCK USD.01		47,271,275.54	0.209%	83.568%
117	PENTAIR PLC COMMON STOCK USD.01		46,784,080.12	0.207%	83.775%
118	RELIANCE STEEL + ALUMINUM COMMON STOCK		46,720,442.56	0.207%	83.982%
119	SNAP ON INC COMMON STOCK USD1.0		46,283,714.01	0.205%	84.187%
120	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		45,409,359.78	0.201%	84.388%
121	FORTUNE BRANDS HOME + SECURI COMMON STOCK USD.01		45,110,576.28	0.200%	84.588%
122	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04		45,050,159.00	0.200%	84.787%
123	DOVER CORP COMMON STOCK USD1.0		44,895,879.32	0.199%	84.986%
124	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		44,423,903.00	0.197%	85.183%
125	KEYCORP COMMON STOCK USD1.0		44,205,887.27	0.196%	85.379%
126	CARLISLE COS INC COMMON STOCK USD1.0		44,075,226.60	0.195%	85.574%
127	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		43,831,498.26	0.194%	85.768%
128	BORGWARNER INC COMMON STOCK USD.01		42,798,828.54	0.190%	85.958%
129	DOLLAR TREE INC COMMON STOCK USD.01		42,122,263.06	0.187%	86.144%
130	HESS CORP COMMON STOCK USD1.0		41,961,313.21	0.186%	86.330%
131	AMDOCS LTD COMMON STOCK GBP.0001		41,376,305.56	0.183%	86.513%
132	WESTERN DIGITAL CORP COMMON STOCK USD.01		41,092,653.30	0.182%	86.695%
133	UNITED RENTALS INC COMMON STOCK USD.01		40,939,445.00	0.181%	86.877%
134	GLOBAL PAYMENTS INC COMMON STOCK		40,815,342.36	0.181%	87.057%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
135	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		40,608,777.50	0.180%	87.237%
136	CONSTELLATION BRANDS INC A COMMON STOCK USD.01		40,398,794.25	0.179%	87.416%
137	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		40,040,628.50	0.177%	87.593%
138	IQVIA HOLDINGS INC COMMON STOCK USD.01		39,763,901.43	0.176%	87.770%
139	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		39,324,400.68	0.174%	87.944%
140	WESTROCK CO COMMON STOCK		39,191,236.20	0.174%	88.117%
141	LEAR CORP COMMON STOCK USD.01		38,619,512.25	0.171%	88.288%
142	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		38,430,529.12	0.170%	88.459%
143	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		38,393,668.36	0.170%	88.629%
144	FISERV INC COMMON STOCK USD.01		38,295,956.25	0.170%	88.798%
145	ARROW ELECTRONICS INC COMMON STOCK USD1.0		37,338,958.08	0.165%	88.964%
146	STERIS PLC COMMON STOCK USD75.0		36,864,586.08	0.163%	89.127%
147	OWENS CORNING COMMON STOCK USD.001		35,989,969.54	0.159%	89.286%
148	LOEWS CORP COMMON STOCK USD.01		35,959,056.75	0.159%	89.446%
149	NRG ENERGY INC COMMON STOCK USD.01		35,948,339.68	0.159%	89.605%
150	GENTEX CORP COMMON STOCK USD.06		35,629,142.00	0.158%	89.763%
151	POST HOLDINGS INC COMMON STOCK USD.01		35,306,698.00	0.156%	89.919%
152	CBRE GROUP INC A COMMON STOCK USD.01		34,804,863.94	0.154%	90.073%
153	QUANTA SERVICES INC COMMON STOCK USD.00001		34,484,595.36	0.153%	90.226%
154	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		33,824,000.21	0.150%	90.376%
155	HOWMET AEROSPACE INC COMMON STOCK		33,695,866.16	0.149%	90.525%
156	XEROX HOLDINGS CORP COMMON STOCK USD1.0		32,584,006.74	0.144%	90.669%
157	VIACOMCBS INC CLASS B COMMON STOCK USD.001		32,566,778.84	0.144%	90.813%
158	CONCHO RESOURCES INC COMMON STOCK USD.001		31,472,649.04	0.139%	90.953%
159	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001		30,775,342.29	0.136%	91.089%
160	AUTOLIV INC COMMON STOCK USD1.0		30,402,766.56	0.135%	91.224%
161	AMERCO COMMON STOCK USD.25		30,102,024.78	0.133%	91.357%
162	CORTEVA INC COMMON STOCK USD.01		30,041,800.36	0.133%	91.490%
163	SYNCHRONY FINANCIAL COMMON STOCK USD.001		29,503,953.32	0.131%	91.621%
164	DISCOVERY INC C COMMON STOCK USD.01		29,380,988.00	0.130%	91.751%
165	KRAFT HEINZ CO/THE COMMON STOCK USD.01		29,128,112.10	0.129%	91.880%
166	ARAMARK COMMON STOCK USD.01		28,524,447.05	0.126%	92.006%
167	INGERSOLL RAND INC COMMON STOCK USD.01		28,301,822.00	0.125%	92.132%
168	CARDINAL HEALTH INC COMMON STOCK		27,920,226.00	0.124%	92.255%
169	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01		27,855,955.14	0.123%	92.379%
170	GENERAL ELECTRIC CO COMMON STOCK USD.06		27,682,930.24	0.123%	92.501%
171	ALEXION PHARMACEUTICALS INC COMMON STOCK USD.0001		27,550,624.52	0.122%	92.623%
172	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01		27,509,385.78	0.122%	92.745%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
173	ASSURANT INC COMMON STOCK USD.01		27,363,168.84	0.121%	92.866%
174	SCHLUMBERGER LTD COMMON STOCK USD.01		26,866,129.40	0.119%	92.985%
175	BUNGE LTD COMMON STOCK USD.01		26,798,617.10	0.119%	93.104%
176	JUNIPER NETWORKS INC COMMON STOCK USD.00001		26,277,407.50	0.116%	93.220%
177	CARMAX INC COMMON STOCK USD.5		26,129,369.63	0.116%	93.336%
178	BECTON DICKINSON AND CO COMMON STOCK USD1.0		25,746,740.04	0.114%	93.450%
179	LIBERTY BROADBAND C COMMON STOCK USD.01		25,743,888.17	0.114%	93.564%
180	EVEREST RE GROUP LTD COMMON STOCK USD.01		25,349,913.12	0.112%	93.677%
181	PARKER HANNIFIN CORP COMMON STOCK USD.5		24,772,081.52	0.110%	93.786%
182	GENERAL DYNAMICS CORP COMMON STOCK USD1.0		24,425,281.35	0.108%	93.894%
183	STATE STREET CORP COMMON STOCK USD1.0		24,411,684.48	0.108%	94.003%
184	LAM RESEARCH CORP COMMON STOCK USD.001		23,638,514.50	0.105%	94.107%
185	AMERICAN FINANCIAL GROUP INC COMMON STOCK		23,617,683.84	0.105%	94.212%
186	US BANCORP COMMON STOCK USD.01		23,579,799.75	0.104%	94.316%
187	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		23,528,208.08	0.104%	94.420%
188	US FOODS HOLDING CORP COMMON STOCK USD.01		23,304,113.80	0.103%	94.524%
189	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		23,057,281.28	0.102%	94.626%
190	FOX CORP CLASS A COMMON STOCK USD.01		23,026,013.23	0.102%	94.728%
191	LINCOLN NATIONAL CORP COMMON STOCK		22,447,067.76	0.099%	94.827%
192	DISCOVERY INC A COMMON STOCK USD.01		22,320,432.68	0.099%	94.926%
193	AECOM COMMON STOCK USD.01		21,771,444.00	0.096%	95.023%
194	ZIONS BANCORP NA COMMON STOCK USD.001		21,768,023.40	0.096%	95.119%
195	JONES LANG LASALLE INC COMMON STOCK USD.01		21,608,541.74	0.096%	95.215%
196	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		21,070,687.26	0.093%	95.308%
197	CONAGRA BRANDS INC COMMON STOCK USD5.0		20,662,198.81	0.092%	95.399%
198	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01		20,548,485.96	0.091%	95.490%
199	CARNIVAL CORP COMMON STOCK USD.01		20,542,577.88	0.091%	95.581%
200	VISTRA CORP COMMON STOCK USD.01		20,448,898.42	0.091%	95.672%
201	VALVOLINE INC COMMON STOCK USD.01		19,682,257.28	0.087%	95.759%
202	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		19,146,162.78	0.085%	95.844%
203	WABTEC CORP COMMON STOCK USD.01		18,990,043.80	0.084%	95.928%
204	INGREDION INC COMMON STOCK USD.01		18,373,514.72	0.081%	96.009%
205	DISH NETWORK CORP A COMMON STOCK USD.01		18,329,542.00	0.081%	96.091%
206	EOG RESOURCES INC COMMON STOCK USD.01		18,296,119.56	0.081%	96.172%
207	PERRIGO CO PLC COMMON STOCK EUR.001		17,746,280.95	0.079%	96.250%
208	AGCO CORP COMMON STOCK USD.01		17,662,594.32	0.078%	96.329%
209	ALLEGHANY CORP COMMON STOCK USD1.0		17,629,202.85	0.078%	96.407%
210	PVH CORP COMMON STOCK USD1.0		17,575,251.96	0.078%	96.484%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
211	OSHKOSH CORP COMMON STOCK USD.01		17,484,474.00	0.077%	96.562%
212	CHANGE HEALTHCARE INC COMMON STOCK USD.001		16,329,234.78	0.072%	96.634%
213	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		16,320,065.28	0.072%	96.707%
214	GAP INC/THE COMMON STOCK USD.05		16,054,283.18	0.071%	96.778%
215	EMERSON ELECTRIC CO COMMON STOCK USD.5		16,024,914.58	0.071%	96.849%
216	RALPH LAUREN CORP COMMON STOCK USD.01		15,985,116.63	0.071%	96.919%
217	WR BERKLEY CORP COMMON STOCK USD.2		15,900,406.45	0.070%	96.990%
218	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		15,297,048.00	0.068%	97.058%
219	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		15,169,721.46	0.067%	97.125%
220	FLEX LTD COMMON STOCK		14,960,574.40	0.066%	97.191%
221	HOLLYFRONTIER CORP COMMON STOCK USD.01		14,819,968.71	0.066%	97.257%
222	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		14,752,690.27	0.065%	97.322%
223	M + T BANK CORP COMMON STOCK USD.5		14,672,147.16	0.065%	97.387%
224	BIO RAD LABORATORIES A COMMON STOCK USD.0001		14,565,353.22	0.065%	97.451%
225	ENVISTA HOLDINGS CORP COMMON STOCK USD.01		14,538,371.00	0.064%	97.516%
226	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		14,470,007.53	0.064%	97.580%
227	ROYAL GOLD INC COMMON STOCK USD.01		14,467,626.81	0.064%	97.644%
228	AMETEK INC COMMON STOCK USD.01		14,191,238.60	0.063%	97.707%
229	ALASKA AIR GROUP INC COMMON STOCK USD.01		14,080,315.59	0.062%	97.769%
230	DXC TECHNOLOGY CO COMMON STOCK USD.01		14,004,735.15	0.062%	97.831%
231	PERKINELMER INC COMMON STOCK USD1.0		13,906,759.02	0.062%	97.893%
232	MANPOWERGROUP INC COMMON STOCK USD.01		13,729,649.23	0.061%	97.954%
233	FORTIVE CORP COMMON STOCK USD.01		13,399,165.99	0.059%	98.013%
234	HENRY SCHEIN INC COMMON STOCK USD.01		12,466,121.18	0.055%	98.068%
235	UNUM GROUP COMMON STOCK USD.1		11,926,293.39	0.053%	98.121%
236	SYNNEX CORP COMMON STOCK USD.001		11,871,065.42	0.053%	98.174%
237	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		11,859,709.28	0.053%	98.226%
238	MOSAIC CO/THE COMMON STOCK USD.01		11,814,459.93	0.052%	98.278%
239	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		11,630,788.62	0.052%	98.330%
240	ABBVIE INC COMMON STOCK USD.01		11,572,040.44	0.051%	98.381%
241	DEERE + CO COMMON STOCK USD1.0		11,566,426.44	0.051%	98.432%
242	PACKAGING CORP OF AMERICA COMMON STOCK USD.01		11,433,456.30	0.051%	98.483%
243	BAKER HUGHES CO COMMON STOCK USD.0001		10,905,680.97	0.048%	98.531%
244	DENTSPLY SIRONA INC COMMON STOCK USD.01		10,878,493.45	0.048%	98.580%
245	TOLL BROTHERS INC COMMON STOCK USD.01		10,336,746.48	0.046%	98.625%
246	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1		10,057,327.73	0.045%	98.670%
247	KOHL'S CORP COMMON STOCK USD.01		9,676,088.05	0.043%	98.713%
248	ARCONIC CORP COMMON STOCK USD.01		9,617,544.90	0.043%	98.755%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
249	HALLIBURTON CO COMMON STOCK USD2.5		9,040,970.40	0.040%	98.795%
250	FOX CORP CLASS B COMMON STOCK USD.01		9,008,885.27	0.040%	98.835%
251	VOYA FINANCIAL INC COMMON STOCK USD.01		8,840,017.48	0.039%	98.874%
252	SONOCO PRODUCTS CO COMMON STOCK		8,823,976.74	0.039%	98.914%
253	HARLEY DAVIDSON INC COMMON STOCK USD.01		8,619,969.48	0.038%	98.952%
254	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		8,171,250.24	0.036%	98.988%
255	JABIL INC COMMON STOCK USD.001		7,528,121.10	0.033%	99.021%
256	HYATT HOTELS CORP CL A COMMON STOCK USD.01		7,447,676.76	0.033%	99.054%
257	NEWS CORP CLASS A COMMON STOCK USD.01		7,400,162.58	0.033%	99.087%
258	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		7,165,252.05	0.032%	99.119%
259	NOBLE ENERGY INC COMMON STOCK USD.01		7,085,008.80	0.031%	99.150%
260	HUNTSMAN CORP COMMON STOCK USD.01		6,974,584.09	0.031%	99.181%
261	NEWELL BRANDS INC COMMON STOCK USD1.0		6,903,141.96	0.031%	99.212%
262	TIFFANY + CO COMMON STOCK USD.01		6,498,258.20	0.029%	99.240%
263	AMCOR PLC COMMON STOCK USD.01		6,448,006.50	0.029%	99.269%
264	TECHNIPFMC PLC COMMON STOCK USD1.0		6,379,081.88	0.028%	99.297%
265	TARGA RESOURCES CORP COMMON STOCK USD.001		6,110,471.87	0.027%	99.324%
266	COMERICA INC COMMON STOCK USD5.0		5,932,689.75	0.026%	99.351%
267	WILLIAMS COS INC COMMON STOCK USD1.0		5,831,019.60	0.026%	99.376%
268	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001		5,828,157.15	0.026%	99.402%
269	CNA FINANCIAL CORP COMMON STOCK USD2.5		5,648,766.45	0.025%	99.427%
270	MDU RESOURCES GROUP INC COMMON STOCK USD1.0		5,601,172.50	0.025%	99.452%
271	TAPESTRY INC COMMON STOCK USD.01		5,587,240.47	0.025%	99.477%
272	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0		5,461,956.00	0.024%	99.501%
273	CELANESE CORP COMMON STOCK USD.0001		5,247,428.20	0.023%	99.524%
274	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		5,211,869.42	0.023%	99.547%
275	GCI LIBERTY INC CLASS A COMMON STOCK USD.01		4,882,029.36	0.022%	99.569%
276	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125		4,410,036.75	0.020%	99.588%
277	VEONEER INC COMMON STOCK USD1.0		4,257,340.50	0.019%	99.607%
278	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		4,186,813.04	0.019%	99.626%
279	ATHENE HOLDING LTD CLASS A COMMON STOCK USD.001		4,178,957.76	0.019%	99.644%
280	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		4,091,997.76	0.018%	99.662%
281	LIBERTY BROADBAND A COMMON STOCK USD.01		3,880,772.46	0.017%	99.680%
282	HUBBELL INC COMMON STOCK USD.01		3,858,340.64	0.017%	99.697%
283	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0		3,798,131.92	0.017%	99.714%
284	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001		3,774,991.36	0.017%	99.730%
285	EAST WEST BANCORP INC COMMON STOCK USD.001		3,454,855.76	0.015%	99.746%
286	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		3,361,837.44	0.015%	99.760%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
287	ARCOSA INC COMMON STOCK USD.01		3,324,782.81	0.015%	99.775%
288	E TRADE FINANCIAL CORP COMMON STOCK USD.01		3,204,000.80	0.014%	99.789%
289	TCF FINANCIAL CORP COMMON STOCK USD1.0		3,190,976.00	0.014%	99.804%
290	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0		3,172,790.24	0.014%	99.818%
291	CIENA CORP COMMON STOCK USD.01		2,984,688.00	0.013%	99.831%
292	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,849,443.74	0.013%	99.843%
293	LENNAR CORP B SHS COMMON STOCK USD.1		2,494,095.10	0.011%	99.854%
294	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		2,466,693.36	0.011%	99.865%
295	ELANCO ANIMAL HEALTH INC COMMON STOCK		2,162,564.04	0.010%	99.875%
296	APACHE CORP COMMON STOCK USD.625		1,920,961.09	0.009%	99.883%
297	APTIV PLC COMMON STOCK USD.01		1,841,667.84	0.008%	99.892%
298	MARATHON OIL CORP COMMON STOCK USD1.0		1,719,219.23	0.008%	99.899%
299	CABOT OIL + GAS CORP COMMON STOCK USD.1		1,584,968.00	0.007%	99.906%
300	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		1,538,240.33	0.007%	99.913%
301	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,316,306.31	0.006%	99.919%
302	PPG INDUSTRIES INC COMMON STOCK USD1.67		1,163,544.48	0.005%	99.924%
303	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,117,281.96	0.005%	99.929%
304	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		1,014,411.48	0.004%	99.934%
305	INVESCO LTD COMMON STOCK USD.2		999,698.56	0.004%	99.938%
306	FRANKLIN RESOURCES INC COMMON STOCK USD.1		972,160.20	0.004%	99.942%
307	SKECHERS USA INC CL A COMMON STOCK USD.001		964,018.00	0.004%	99.947%
308	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27		954,774.00	0.004%	99.951%
309	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1		937,904.00	0.004%	99.955%
310	NEWS CORP CLASS B COMMON STOCK		906,686.88	0.004%	99.959%
311	MADISON SQUARE GARDEN ENTERT COMMON STOCK USD.01		881,192.34	0.004%	99.963%
312	PARSLEY ENERGY INC CLASS A COMMON STOCK USD.01		835,108.56	0.004%	99.967%
313	SYNEOS HEALTH INC COMMON STOCK USD.01		728,557.80	0.003%	99.970%
314	ZILLOW GROUP INC C COMMON STOCK		670,494.00	0.003%	99.973%
315	NORTHERN TRUST CORP COMMON STOCK USD1.667		585,320.79	0.003%	99.975%
316	HASBRO INC COMMON STOCK USD.5		496,320.00	0.002%	99.977%
317	QURATE RETAIL INC SERIES A COMMON STOCK USD.01		456,109.50	0.002%	99.980%
318	COTY INC CL A COMMON STOCK USD.01		445,270.50	0.002%	99.981%
319	CAPRI HOLDINGS LTD COMMON STOCK		432,612.00	0.002%	99.983%
320	DEVON ENERGY CORP COMMON STOCK USD.1		392,495.40	0.002%	99.985%
321	IPG PHOTONICS CORP COMMON STOCK USD.0001		379,712.98	0.002%	99.987%
322	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		314,932.14	0.001%	99.988%
323	MARKEL CORP COMMON STOCK		291,136.30	0.001%	99.990%
324	CIMAREX ENERGY CO COMMON STOCK USD.01		289,916.28	0.001%	99.991%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			22,578,238,222.93		100.000%
325	HOWARD HUGHES CORP/THE COMMON STOCK		259,948.80	0.001%	99.992%
326	NVENT ELECTRIC PLC COMMON STOCK USD.01		232,871.16	0.001%	99.993%
327	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		228,361.00	0.001%	99.994%
328	QURATE RETAIL INC PREFERRED STOCK 03/31 8		187,642.50	0.001%	99.995%
329	GILEAD SCIENCES INC COMMON STOCK USD.001		178,827.70	0.001%	99.996%
330	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		144,973.92	0.001%	99.996%
331	SCHWAB (CHARLES) CORP COMMON STOCK USD.01		134,051.00	0.001%	99.997%
332	AVNET INC COMMON STOCK USD1.0		133,799.52	0.001%	99.997%
333	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01		99,346.00	0.000%	99.998%
334	PILGRIM S PRIDE CORP COMMON STOCK USD.01		92,947.62	0.000%	99.998%
335	VIACOMCBS INC CLASS A COMMON STOCK USD.001		88,113.61	0.000%	99.999%
336	GENUINE PARTS CO COMMON STOCK USD1.0		69,378.93	0.000%	99.999%
337	ROPER TECHNOLOGIES INC COMMON STOCK USD.01		64,402.93	0.000%	99.999%
338	BALL CORP COMMON STOCK		53,529.28	0.000%	100.000%
339	SEABOARD CORP COMMON STOCK USD1.0		36,876.97	0.000%	100.000%
340	SIGNATURE BANK COMMON STOCK USD.01		33,196.00	0.000%	100.000%
341	CERENCE INC COMMON STOCK USD.01		32,156.46	0.000%	100.000%
342	EQUITABLE HOLDINGS INC COMMON STOCK USD.01		29,184.00	0.000%	100.000%
343	FLUOR CORP COMMON STOCK USD.01		3,198.03	0.000%	100.000%
Index Future			-24,734.11		0.000%
344	S+P500 EMINI FUT DEC20 XCME 20201218	155,700,400.00	-24,734.11	0.000%	100.000%
Total			22,578,213,488.82		100.00%