

# LWAS/DFA U.S. High Book to Market Portfolio

As of March 31, 2017 (Updated Monthly)

Source: State Street

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

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

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

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

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.

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0	4.181%	4.181%
2	AT+T INC COMMON STOCK USD1.0	3.861%	8.043%
3	EXXON MOBIL CORP COMMON STOCK	3.849%	11.892%
4	INTEL CORP COMMON STOCK USD.001	3.422%	15.314%
5	COMCAST CORP CLASS A COMMON STOCK USD.01	3.312%	18.625%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	3.137%	21.762%
7	PFIZER INC COMMON STOCK USD.05	2.322%	24.084%
8	CITIGROUP INC COMMON STOCK USD.01	2.201%	26.285%
9	BANK OF AMERICA CORP COMMON STOCK USD.01	2.126%	28.412%
10	CHEVRON CORP COMMON STOCK USD.75	1.653%	30.064%
11	WAL MART STORES INC COMMON STOCK USD.1	1.603%	31.668%
12	TIME WARNER INC COMMON STOCK USD.01	1.544%	33.212%
13	MEDTRONIC PLC COMMON STOCK USD.1	1.315%	34.527%
14	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.301%	35.828%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.301%	37.128%
16	CSX CORP COMMON STOCK USD1.0	1.013%	38.142%
17	ANTHEM INC COMMON STOCK USD.01	0.994%	39.136%
18	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.969%	40.105%
19	AETNA INC COMMON STOCK USD.01	0.956%	41.061%
20	WELLS FARGO + CO COMMON STOCK USD1.666	0.912%	41.973%
21	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.903%	42.876%
22	GENERAL MOTORS CO COMMON STOCK USD.01	0.843%	43.719%
23	NVIDIA CORP COMMON STOCK USD.001	0.825%	44.545%
24	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.822%	45.367%
25	DANAHER CORP COMMON STOCK USD.01	0.809%	46.176%
26	VALERO ENERGY CORP COMMON STOCK USD.01	0.774%	46.949%
27	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.750%	47.700%
28	FORD MOTOR CO COMMON STOCK USD.01	0.735%	48.435%
29	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.735%	49.169%
30	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.731%	49.900%
31	HP INC COMMON STOCK USD.01	0.714%	50.615%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.711%	51.326%
33	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.706%	52.031%
34	MORGAN STANLEY COMMON STOCK USD.01	0.673%	52.704%
35	CONOCOPHILLIPS COMMON STOCK USD.01	0.667%	53.371%
36	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.658%	54.029%
37	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.655%	54.684%
38	QUALCOMM INC COMMON STOCK USD.0001	0.640%	55.324%
39	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.632%	55.956%
40	ABBOTT LABORATORIES COMMON STOCK	0.618%	56.574%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.608%	57.182%
42	HUMANA INC COMMON STOCK USD.166	0.606%	57.788%
43	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.596%	58.384%
44	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.575%	58.959%
45	TRAVELERS COS INC/THE COMMON STOCK	0.566%	59.525%
46	NUCOR CORP COMMON STOCK USD.4	0.556%	60.081%
47	LAM RESEARCH CORP COMMON STOCK USD.001	0.545%	60.626%
48	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.543%	61.169%
49	FIFTH THIRD BANCORP COMMON STOCK	0.536%	61.706%
50	FEDEX CORP COMMON STOCK USD.1	0.534%	62.240%
51	PHILLIPS 66 COMMON STOCK	0.510%	62.750%
52	EATON CORP PLC COMMON STOCK USD.01	0.507%	63.256%
53	TYSON FOODS INC CL A COMMON STOCK USD.1	0.502%	63.759%
54	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.498%	64.257%
55	ALLERGAN PLC COMMON STOCK USD.0033	0.493%	64.750%
56	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.490%	65.240%
57	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.487%	65.727%
58	MARATHON PETROLEUM CORP COMMON STOCK	0.486%	66.213%
59	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.481%	66.694%
60	DELTA AIR LINES INC COMMON STOCK USD.0001	0.464%	67.158%
61	JM SMUCKER CO/THE COMMON STOCK	0.456%	67.615%
62	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.452%	68.067%
63	METLIFE INC COMMON STOCK USD.01	0.448%	68.515%
64	NEWMONT MINING CORP COMMON STOCK USD1.6	0.430%	68.945%
65	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.430%	69.375%
66	CORNING INC COMMON STOCK USD.5	0.413%	69.788%
67	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.402%	70.190%
68	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.402%	70.592%
69	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.397%	70.989%
70	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.392%	71.381%
71	AFLAC INC COMMON STOCK USD.1	0.382%	71.763%
72	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.379%	72.142%
73	CA INC COMMON STOCK USD.1	0.370%	72.512%
74	SCHLUMBERGER LTD COMMON STOCK USD.01	0.368%	72.880%
75	CENTURYLINK INC COMMON STOCK USD1.0	0.362%	73.242%
76	TEXTRON INC COMMON STOCK USD.125	0.355%	73.597%
77	ALLSTATE CORP COMMON STOCK USD.01	0.353%	73.950%
78	BEST BUY CO INC COMMON STOCK USD.1	0.349%	74.300%
79	BB+T CORP COMMON STOCK USD5.0	0.346%	74.646%
80	KINDER MORGAN INC COMMON STOCK USD.01	0.339%	74.986%
81	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.333%	75.318%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	LOEWS CORP COMMON STOCK USD.01	0.328%	75.646%
83	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.327%	75.973%
84	DR HORTON INC COMMON STOCK USD.01	0.325%	76.297%
85	WHIRLPOOL CORP COMMON STOCK USD1.0	0.319%	76.616%
86	LINCOLN NATIONAL CORP COMMON STOCK	0.317%	76.933%
87	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.313%	77.246%
88	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.297%	77.543%
89	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.291%	77.834%
90	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.289%	78.122%
91	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.281%	78.404%
92	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.280%	78.684%
93	DOVER CORP COMMON STOCK USD1.0	0.277%	78.961%
94	BUNGE LTD COMMON STOCK USD.01	0.277%	79.238%
95	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.265%	79.503%
96	PENTAIR PLC COMMON STOCK USD.01	0.263%	79.766%
97	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.262%	80.028%
98	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.261%	80.289%
99	TARGA RESOURCES CORP COMMON STOCK USD.001	0.260%	80.549%
100	BAKER HUGHES INC COMMON STOCK USD1.0	0.260%	80.809%
101	CARNIVAL CORP COMMON STOCK USD.01	0.259%	81.068%
102	CHUBB LTD COMMON STOCK	0.253%	81.321%
103	LENNAR CORP A COMMON STOCK USD.1	0.253%	81.574%
104	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.250%	81.824%
105	KEYCORP COMMON STOCK USD1.0	0.244%	82.068%
106	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.242%	82.310%
107	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.240%	82.550%
108	UNUM GROUP COMMON STOCK USD.1	0.235%	82.784%
109	TESORO CORP COMMON STOCK USD.167	0.233%	83.017%
110	CENTENE CORP COMMON STOCK USD.001	0.229%	83.246%
111	PULTEGROUP INC COMMON STOCK USD.01	0.221%	83.467%
112	KOHL'S CORP COMMON STOCK USD.01	0.219%	83.686%
113	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.219%	83.905%
114	T MOBILE US INC COMMON STOCK USD.0001	0.218%	84.123%
115	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.217%	84.340%
116	ALBEMARLE CORP COMMON STOCK USD.01	0.216%	84.557%
117	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.215%	84.772%
118	MARATHON OIL CORP COMMON STOCK USD1.0	0.215%	84.987%
119	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.214%	85.201%
120	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.213%	85.414%
121	WESTROCK CO COMMON STOCK	0.210%	85.623%
122	XL GROUP LTD COMMON STOCK	0.209%	85.832%
123	ARCONIC INC COMMON STOCK	0.207%	86.039%
124	M + T BANK CORP COMMON STOCK USD.5	0.203%	86.242%
125	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.202%	86.444%
126	FREEMPORT MCMORAN INC COMMON STOCK USD.1	0.201%	86.645%
127	ALLY FINANCIAL INC COMMON STOCK USD.1	0.201%	86.846%
128	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.200%	87.046%
129	TECHNIPFMC PLC COMMON STOCK USD1.0	0.199%	87.245%
130	MOSAIC CO/THE COMMON STOCK USD.01	0.196%	87.441%
131	CIGNA CORP COMMON STOCK USD.25	0.195%	87.636%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.190%	87.827%
133	CUMMINS INC COMMON STOCK USD2.5	0.189%	88.015%
134	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.188%	88.203%
135	DELL TECHNOLOGIES INC CL V TRACKING STK	0.187%	88.390%
136	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.186%	88.576%
137	BORGWARNER INC COMMON STOCK USD.01	0.184%	88.760%
138	HESS CORP COMMON STOCK USD1.0	0.184%	88.944%
139	XEROX CORP COMMON STOCK USD1.0	0.182%	89.126%
140	CONCHO RESOURCES INC COMMON STOCK USD.001	0.181%	89.307%
141	MACY S INC COMMON STOCK USD.01	0.181%	89.488%
142	OWENS CORNING COMMON STOCK USD.001	0.180%	89.668%
143	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.178%	89.846%
144	STEEL DYNAMICS INC COMMON STOCK USD.005	0.176%	90.023%
145	STATE STREET CORP COMMON STOCK USD1.0	0.173%	90.196%
146	YAHOO INC COMMON STOCK USD.001	0.170%	90.366%
147	HELMERICH + PAYNE COMMON STOCK USD.1	0.170%	90.536%
148	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.169%	90.705%
149	FLUOR CORP COMMON STOCK USD.01	0.166%	90.872%
150	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.165%	91.037%
151	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.165%	91.202%
152	PVH CORP COMMON STOCK USD1.0	0.157%	91.360%
153	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.155%	91.515%
154	MANPOWERGROUP INC COMMON STOCK USD.01	0.153%	91.668%
155	NOBLE ENERGY INC COMMON STOCK USD.01	0.150%	91.818%
156	PACCAR INC COMMON STOCK USD1.0	0.146%	91.964%
157	SYMANTEC CORP COMMON STOCK USD.01	0.144%	92.108%
158	AVNET INC COMMON STOCK USD1.0	0.144%	92.252%
159	DAVITA INC COMMON STOCK USD.001	0.142%	92.394%
160	MYLAN NV COMMON STOCK EUR.01	0.138%	92.531%
161	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.136%	92.668%
162	ASSURANT INC COMMON STOCK USD.01	0.133%	92.800%
163	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.128%	92.928%
164	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.127%	93.056%
165	ZIONS BANCORPORATION COMMON STOCK	0.124%	93.179%
166	NRG ENERGY INC COMMON STOCK USD.01	0.120%	93.299%
167	PINNACLE FOODS INC COMMON STOCK USD.01	0.118%	93.417%
168	POST HOLDINGS INC COMMON STOCK USD.01	0.115%	93.532%
169	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.114%	93.646%
170	AMDOCS LTD COMMON STOCK GBP.0001	0.109%	93.755%
171	FLEX LTD COMMON STOCK	0.108%	93.863%
172	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.107%	93.970%
173	MEDNAX INC COMMON STOCK USD.01	0.106%	94.076%
174	WHOLE FOODS MARKET INC COMMON STOCK	0.103%	94.180%
175	UNITED RENTALS INC COMMON STOCK USD.01	0.103%	94.283%
176	AGCO CORP COMMON STOCK USD.01	0.101%	94.383%
177	LEAR CORP COMMON STOCK USD.01	0.100%	94.484%
178	INTERNATIONAL PAPER CO COMMON STOCK USD1.0	0.097%	94.581%
179	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.092%	94.673%
180	XPO LOGISTICS INC COMMON STOCK USD.001	0.092%	94.765%
181	AUTOLIV INC COMMON STOCK USD1.0	0.092%	94.856%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	MALLINCKRODT PLC COMMON STOCK USD.2	0.090%	94.947%
183	ALCOA CORP COMMON STOCK USD.01	0.090%	95.037%
184	OLIN CORP COMMON STOCK USD1.0	0.090%	95.126%
185	CARLISLE COS INC COMMON STOCK USD1.0	0.088%	95.214%
186	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.085%	95.300%
187	AECOM COMMON STOCK USD.01	0.084%	95.384%
188	CONDUENT INC COMMON STOCK USD.01	0.083%	95.467%
189	COMPUTER SCIENCES CORP COMMON STOCK USD1.0	0.082%	95.549%
190	ALLEGHANY CORP COMMON STOCK USD1.0	0.082%	95.631%
191	STAPLES INC COMMON STOCK USD.0006	0.079%	95.711%
192	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.076%	95.787%
193	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.076%	95.862%
194	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.075%	95.937%
195	INGREDION INC COMMON STOCK USD.01	0.074%	96.011%
196	DEVON ENERGY CORP COMMON STOCK USD.1	0.073%	96.084%
197	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0	0.073%	96.157%
198	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.073%	96.230%
199	SPRINT CORP COMMON STOCK USD.01	0.073%	96.302%
200	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.072%	96.374%
201	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.072%	96.446%
202	TRANSOCEAN LTD COMMON STOCK CHF.1	0.069%	96.516%
203	CIT GROUP INC COMMON STOCK USD.01	0.069%	96.584%
204	CALPINE CORP COMMON STOCK USD.001	0.068%	96.653%
205	TEGNA INC COMMON STOCK USD1.0	0.068%	96.720%
206	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.066%	96.786%
207	INVESCO LTD COMMON STOCK USD.2	0.065%	96.852%
208	QORVO INC COMMON STOCK USD.0001	0.064%	96.916%
209	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.064%	96.980%
210	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.064%	97.044%
211	WR BERKLEY CORP COMMON STOCK USD.2	0.063%	97.107%
212	SYNNEX CORP COMMON STOCK USD.001	0.061%	97.168%
213	ALLIED WORLD ASSURANCE CO COMMON STOCK USD4.1	0.061%	97.228%
214	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.060%	97.289%
215	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.059%	97.348%
216	OSHKOSH CORP COMMON STOCK USD.01	0.058%	97.406%
217	JABIL CIRCUIT INC COMMON STOCK USD.001	0.058%	97.463%
218	GARMIN LTD COMMON STOCK CHF10.0	0.056%	97.520%
219	EOG RESOURCES INC COMMON STOCK USD.01	0.055%	97.575%
220	CME GROUP INC COMMON STOCK USD.01	0.055%	97.630%
221	NASDAQ INC COMMON STOCK USD.01	0.055%	97.685%
222	TELEFLEX INC COMMON STOCK USD1.0	0.055%	97.740%
223	CATERPILLAR INC COMMON STOCK USD1.0	0.055%	97.794%
224	UNION PACIFIC CORP COMMON STOCK USD2.5	0.054%	97.849%
225	APACHE CORP COMMON STOCK USD.625	0.054%	97.903%
226	AMERCO COMMON STOCK USD.25	0.053%	97.956%
227	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.052%	98.009%
228	AUTONATION INC COMMON STOCK USD.01	0.052%	98.061%
229	TOLL BROTHERS INC COMMON STOCK USD.01	0.051%	98.111%
230	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK	0.051%	98.162%
231	NEWELL BRANDS INC COMMON STOCK USD1.0	0.050%	98.212%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.048%	98.261%
233	GENTEX CORP COMMON STOCK USD.06	0.047%	98.308%
234	NAVIENT CORP COMMON STOCK USD.01	0.047%	98.355%
235	LKQ CORP COMMON STOCK USD.01	0.044%	98.398%
236	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.042%	98.440%
237	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.041%	98.481%
238	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.039%	98.520%
239	PACWEST BANCORP COMMON STOCK	0.039%	98.559%
240	FRONTIER COMMUNICATIONS CORP COMMON STOCK USD.25	0.038%	98.597%
241	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.037%	98.634%
242	NETAPP INC COMMON STOCK USD.001	0.037%	98.671%
243	MURPHY OIL CORP COMMON STOCK USD1.0	0.037%	98.708%
244	BED BATH + BEYOND INC COMMON STOCK USD.01	0.037%	98.744%
245	STERIS PLC COMMON STOCK	0.036%	98.781%
246	COMERICA INC COMMON STOCK USD5.0	0.036%	98.817%
247	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.036%	98.853%
248	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.036%	98.888%
249	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.035%	98.924%
250	RYDER SYSTEM INC COMMON STOCK USD.5	0.034%	98.958%
251	PERKINELMER INC COMMON STOCK USD1.0	0.033%	98.991%
252	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001	0.033%	99.024%
253	CIMAREX ENERGY CO COMMON STOCK USD.01	0.032%	99.056%
254	LIBERTY BROADBAND C COMMON STOCK USD.01	0.032%	99.088%
255	REYNOLDS AMERICAN INC COMMON STOCK USD.0001	0.029%	99.118%
256	HALLIBURTON CO COMMON STOCK USD2.5	0.029%	99.147%
257	RALPH LAUREN CORP COMMON STOCK USD.01	0.029%	99.176%
258	US CELLULAR CORP COMMON STOCK USD1.0	0.027%	99.202%
259	QUANTA SERVICES INC COMMON STOCK USD.00001	0.027%	99.229%
260	HUNTSMAN CORP COMMON STOCK USD.01	0.026%	99.255%
261	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001	0.026%	99.281%
262	JONES LANG LASALLE INC COMMON STOCK USD.01	0.025%	99.306%
263	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK	0.025%	99.332%
264	INGEVITY CORP COMMON STOCK USD.01	0.025%	99.357%
265	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01	0.025%	99.382%
266	SYNOPSIS INC COMMON STOCK USD.01	0.025%	99.407%
267	ORBITAL ATK INC COMMON STOCK USD.01	0.024%	99.431%
268	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.023%	99.454%
269	SOUTHWESTERN ENERGY CO COMMON STOCK USD.01	0.023%	99.477%
270	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.023%	99.500%
271	ADIENT PLC COMMON STOCK USD.001	0.021%	99.521%
272	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.021%	99.542%
273	VOYA FINANCIAL INC COMMON STOCK USD.01	0.018%	99.560%
274	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.578%
275	RANGE RESOURCES CORP COMMON STOCK USD.01	0.017%	99.595%
276	ENVISION HEALTHCARE CORP COMMON STOCK	0.017%	99.613%
277	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.017%	99.630%
278	TERADYNE INC COMMON STOCK USD.125	0.017%	99.647%
279	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.017%	99.663%
280	NEWS CORP CLASS A COMMON STOCK USD.01	0.016%	99.679%
281	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.695%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	STERICYCLE INC COMMON STOCK USD.01	0.015%	99.710%
283	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.015%	99.725%
284	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.015%	99.740%
285	NABORS INDUSTRIES LTD COMMON STOCK USD.001	0.013%	99.753%
286	MICROSEMI CORP COMMON STOCK USD.2	0.012%	99.765%
287	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.011%	99.776%
288	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.011%	99.788%
289	LIBERTY VENTURES SER A TRACKING STK USD.01	0.011%	99.799%
290	CONSOL ENERGY INC COMMON STOCK USD.01	0.011%	99.809%
291	SIGNET JEWELERS LTD COMMON STOCK USD.18	0.010%	99.820%
292	COPA HOLDINGS SA CLASS A COMMON STOCK	0.010%	99.830%
293	RICE ENERGY INC COMMON STOCK USD.01	0.010%	99.840%
294	FIRST SOLAR INC COMMON STOCK USD.001	0.010%	99.850%
295	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	99.859%
296	LIBERTY BROADBAND A COMMON STOCK USD.01	0.008%	99.867%
297	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.875%
298	COLFAX CORP COMMON STOCK USD.001	0.008%	99.883%
299	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.008%	99.890%
300	PERRIGO CO PLC COMMON STOCK EUR.001	0.007%	99.897%
301	LEGG MASON INC COMMON STOCK USD.1	0.006%	99.904%
302	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.910%
303	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.006%	99.916%
304	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.006%	99.922%
305	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.006%	99.928%
306	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.005%	99.933%
307	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.005%	99.938%
308	FLIR SYSTEMS INC COMMON STOCK USD.01	0.005%	99.943%
309	EMCOR GROUP INC COMMON STOCK USD.01	0.005%	99.948%
310	USG CORP COMMON STOCK USD.1	0.005%	99.952%
311	LIBERTY EXPEDIA HOLD A COMMON STOCK	0.004%	99.956%
312	ROYAL GOLD INC COMMON STOCK USD.01	0.004%	99.960%
313	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.963%
314	SONOCO PRODUCTS CO COMMON STOCK	0.003%	99.966%
315	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.003%	99.968%
316	PDC ENERGY INC COMMON STOCK USD.01	0.003%	99.971%
317	ZILLOW GROUP INC C COMMON STOCK	0.003%	99.974%
318	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.002%	99.976%
319	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.979%
320	HOLOGIC INC COMMON STOCK USD.01	0.002%	99.981%
321	ACTIVISION BLIZZARD INC COMMON STOCK USD.000001	0.002%	99.983%
322	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.985%
323	NEWS CORP CLASS B COMMON STOCK	0.002%	99.987%
324	SKECHERS USA INC CL A COMMON STOCK USD.001	0.002%	99.988%
325	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.002%	99.990%
326	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.992%
327	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.001%	99.993%
328	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.994%
329	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.001%	99.995%
330	CABLE ONE INC COMMON STOCK USD.01	0.001%	99.996%
331	SAFeway CASA LEY CVR COMMON STOCK	0.001%	99.997%

	<b>SECURITY NAME</b>	<b>% OF PORTFOLIO</b>	<b>CUMULATIVE %</b>
332	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
333	ECHOSTAR CORP A COMMON STOCK USD.001	0.001%	99.998%
334	ZILLOW GROUP INC A COMMON STOCK USD.0001	0.001%	99.999%
335	COMMERCEHUB INC SERIES A COMMON STOCK USD.01	0.000%	99.999%
336	MARKEL CORP COMMON STOCK	0.000%	100.000%
337	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
338	QEP RESOURCES INC COMMON STOCK USD.01	0.000%	100.000%
339	UNITED STATES STEEL CORP COMMON STOCK USD1.0	0.000%	100.000%
340	SAFEWAY PDC LLC CVR COMMON STOCK	0.000%	100.000%