

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

As of August 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	4.050%	4.050%
2	AT+T INC COMMON STOCK USD1.0	3.805%	7.855%
3	EXXON MOBIL CORP COMMON STOCK	3.699%	11.554%
4	COMCAST CORP CLASS A COMMON STOCK USD.01	3.349%	14.903%
5	INTEL CORP COMMON STOCK USD.001	3.131%	18.034%
6	CISCO SYSTEMS INC COMMON STOCK USD.001	2.989%	21.023%
7	WELLS FARGO + CO COMMON STOCK USD1.666	2.442%	23.465%
8	CITIGROUP INC COMMON STOCK USD.01	2.205%	25.670%
9	PFIZER INC COMMON STOCK USD.05	2.155%	27.825%
10	BANK OF AMERICA CORP COMMON STOCK USD.01	1.749%	29.574%
11	WAL MART STORES INC COMMON STOCK USD.1	1.721%	31.295%
12	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001	1.544%	32.839%
13	CHEVRON CORP COMMON STOCK USD.75	1.530%	34.369%
14	TIME WARNER INC COMMON STOCK USD.01	1.495%	35.864%
15	CVS HEALTH CORP COMMON STOCK USD.01	1.367%	37.231%
16	MEDTRONIC PLC COMMON STOCK USD.1	1.334%	38.565%
17	AETNA INC COMMON STOCK USD.01	1.107%	39.672%
18	ANTHEM INC COMMON STOCK USD.01	1.103%	40.775%
19	ABBOTT LABORATORIES COMMON STOCK	1.011%	41.786%
20	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01	0.936%	42.722%
21	MORGAN STANLEY COMMON STOCK USD.01	0.889%	43.612%
22	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01	0.889%	44.500%
23	GENERAL MOTORS CO COMMON STOCK USD.01	0.860%	45.361%
24	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0	0.764%	46.125%
25	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01	0.749%	46.874%
26	VALERO ENERGY CORP COMMON STOCK USD.01	0.744%	47.618%
27	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0	0.736%	48.354%
28	DANAHER CORP COMMON STOCK USD.01	0.723%	49.077%
29	HP INC COMMON STOCK USD.01	0.714%	49.791%
30	HUMANA INC COMMON STOCK USD.166	0.709%	50.500%
31	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01	0.707%	51.208%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
32	CSX CORP COMMON STOCK USD1.0	0.694%	51.902%
33	FORD MOTOR CO COMMON STOCK USD.01	0.683%	52.585%
34	QUALCOMM INC COMMON STOCK USD.0001	0.674%	53.259%
35	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01	0.669%	53.928%
36	LAM RESEARCH CORP COMMON STOCK USD.001	0.660%	54.588%
37	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0	0.660%	55.248%
38	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01	0.656%	55.904%
39	MICRON TECHNOLOGY INC COMMON STOCK USD.1	0.655%	56.559%
40	HEWLETT PACKARD ENTERPRIS COMMON STOCK USD.01	0.644%	57.203%
41	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5	0.604%	57.807%
42	NVIDIA CORP COMMON STOCK USD.001	0.565%	58.373%
43	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01	0.562%	58.935%
44	MONDELEZ INTERNATIONAL INC A COMMON STOCK	0.561%	59.495%
45	TRAVELERS COS INC/THE COMMON STOCK	0.549%	60.044%
46	CONOCOPHILLIPS COMMON STOCK USD.01	0.534%	60.578%
47	DELTA AIR LINES INC COMMON STOCK USD.0001	0.531%	61.109%
48	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5	0.526%	61.636%
49	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01	0.526%	62.161%
50	FEDEX CORP COMMON STOCK USD.1	0.520%	62.681%
51	NUCOR CORP COMMON STOCK USD.4	0.516%	63.198%
52	REPUBLIC SERVICES INC COMMON STOCK USD.01	0.510%	63.708%
53	MOHAWK INDUSTRIES INC COMMON STOCK USD.01	0.502%	64.209%
54	EATON CORP PLC COMMON STOCK USD.01	0.490%	64.699%
55	TYSON FOODS INC CL A COMMON STOCK USD.1	0.482%	65.181%
56	MARATHON PETROLEUM CORP COMMON STOCK	0.472%	65.653%
57	FIFTH THIRD BANCORP COMMON STOCK	0.451%	66.104%
58	ALLERGAN PLC COMMON STOCK USD.0033	0.443%	66.547%
59	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1	0.440%	66.987%
60	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2	0.434%	67.421%
61	KINDER MORGAN INC COMMON STOCK USD.01	0.424%	67.845%
62	AFLAC INC COMMON STOCK USD.1	0.421%	68.266%
63	WESTERN DIGITAL CORP COMMON STOCK USD.01	0.419%	68.686%
64	ARCHER DANIELS MIDLAND CO COMMON STOCK	0.418%	69.104%
65	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01	0.414%	69.518%
66	CORNING INC COMMON STOCK USD.5	0.412%	69.930%
67	ANDEAVOR COMMON STOCK USD.167	0.405%	70.335%
68	QUEST DIAGNOSTICS INC COMMON STOCK USD.01	0.402%	70.737%
69	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01	0.399%	71.135%
70	DR HORTON INC COMMON STOCK USD.01	0.388%	71.523%
71	CA INC COMMON STOCK USD.1	0.381%	71.904%
72	METLIFE INC COMMON STOCK USD.01	0.372%	72.276%
73	BB+T CORP COMMON STOCK USD5.0	0.372%	72.648%
74	CENTENE CORP COMMON STOCK USD.001	0.368%	73.016%
75	TEXTRON INC COMMON STOCK USD.125	0.367%	73.383%
76	ALLSTATE CORP COMMON STOCK USD.01	0.367%	73.750%
77	JM SMUCKER CO/THE COMMON STOCK	0.365%	74.114%
78	WHIRLPOOL CORP COMMON STOCK USD1.0	0.362%	74.477%
79	BEST BUY CO INC COMMON STOCK USD.1	0.361%	74.838%
80	DXC TECHNOLOGY CO COMMON STOCK USD.01	0.355%	75.193%
81	PHILLIPS 66 COMMON STOCK	0.353%	75.546%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
82	EASTMAN CHEMICAL CO COMMON STOCK USD.01	0.339%	75.885%
83	REGIONS FINANCIAL CORP COMMON STOCK USD.01	0.332%	76.217%
84	KRAFT HEINZ CO/THE COMMON STOCK USD.01	0.330%	76.547%
85	CARNIVAL CORP COMMON STOCK USD.01	0.329%	76.877%
86	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01	0.317%	77.193%
87	CHUBB LTD COMMON STOCK	0.307%	77.501%
88	NEWMONT MINING CORP COMMON STOCK USD1.6	0.307%	77.807%
89	CENTURYLINK INC COMMON STOCK USD1.0	0.306%	78.113%
90	MOLSON COORS BREWING CO B COMMON STOCK USD.01	0.295%	78.408%
91	LENNAR CORP A COMMON STOCK USD.1	0.293%	78.701%
92	CIGNA CORP COMMON STOCK USD.25	0.285%	78.987%
93	SCHLUMBERGER LTD COMMON STOCK USD.01	0.280%	79.267%
94	L3 TECHNOLOGIES INC COMMON STOCK USD.01	0.277%	79.544%
95	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001	0.276%	79.821%
96	JUNIPER NETWORKS INC COMMON STOCK USD.00001	0.276%	80.096%
97	INGERSOLL RAND PLC COMMON STOCK USD1.0	0.276%	80.372%
98	BUNGE LTD COMMON STOCK USD.01	0.275%	80.647%
99	DOVER CORP COMMON STOCK USD1.0	0.274%	80.921%
100	TE CONNECTIVITY LTD COMMON STOCK CHF.57	0.273%	81.194%
101	SUNTRUST BANKS INC COMMON STOCK USD1.0	0.269%	81.463%
102	KANSAS CITY SOUTHERN COMMON STOCK USD.01	0.260%	81.723%
103	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01	0.259%	81.982%
104	LOEWS CORP COMMON STOCK USD.01	0.247%	82.229%
105	PENTAIR PLC COMMON STOCK USD.01	0.244%	82.474%
106	WESTROCK CO COMMON STOCK	0.242%	82.715%
107	PULTEGROUP INC COMMON STOCK USD.01	0.240%	82.955%
108	LINCOLN NATIONAL CORP COMMON STOCK	0.239%	83.195%
109	ARCONIC INC COMMON STOCK	0.239%	83.434%
110	T MOBILE US INC COMMON STOCK USD.0001	0.235%	83.669%
111	ALLY FINANCIAL INC COMMON STOCK USD.1	0.233%	83.902%
112	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01	0.230%	84.132%
113	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0	0.229%	84.361%
114	UNUM GROUP COMMON STOCK USD.1	0.226%	84.587%
115	ALBEMARLE CORP COMMON STOCK USD.01	0.223%	84.809%
116	DAVITA INC COMMON STOCK USD.001	0.221%	85.030%
117	TARGA RESOURCES CORP COMMON STOCK USD.001	0.219%	85.249%
118	CONCHO RESOURCES INC COMMON STOCK USD.001	0.217%	85.466%
119	EVEREST RE GROUP LTD COMMON STOCK USD.01	0.217%	85.682%
120	KOHL'S CORP COMMON STOCK USD.01	0.215%	85.897%
121	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01	0.214%	86.111%
122	OWENS CORNING COMMON STOCK USD.001	0.214%	86.324%
123	DOW CHEMICAL CO/THE COMMON STOCK USD2.5	0.213%	86.538%
124	DELL TECHNOLOGIES INC CL V TRACKING STK	0.205%	86.742%
125	XEROX CORP COMMON STOCK USD1.0	0.204%	86.947%
126	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01	0.202%	87.149%
127	ARROW ELECTRONICS INC COMMON STOCK USD1.0	0.201%	87.350%
128	GENERAL ELECTRIC CO COMMON STOCK USD.06	0.201%	87.552%
129	BORGWARNER INC COMMON STOCK USD.01	0.191%	87.743%
130	STEEL DYNAMICS INC COMMON STOCK USD.005	0.190%	87.933%
131	STATE STREET CORP COMMON STOCK USD1.0	0.189%	88.122%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
132	PVH CORP COMMON STOCK USD1.0	0.188%	88.310%
133	MANPOWERGROUP INC COMMON STOCK USD.01	0.184%	88.494%
134	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01	0.184%	88.678%
135	LEVEL 3 COMMUNICATIONS INC COMMON STOCK USD.01	0.178%	88.857%
136	GOODYEAR TIRE + RUBBER CO COMMON STOCK	0.178%	89.035%
137	JETBLUE AIRWAYS CORP COMMON STOCK USD.01	0.178%	89.212%
138	FREEPORT MCMORAN INC COMMON STOCK USD.1	0.174%	89.386%
139	XPO LOGISTICS INC COMMON STOCK USD.001	0.174%	89.560%
140	TECHNIPFMC PLC COMMON STOCK USD1.0	0.173%	89.733%
141	KEYCORP COMMON STOCK USD1.0	0.169%	89.902%
142	AMERICAN FINANCIAL GROUP INC COMMON STOCK	0.169%	90.071%
143	XL GROUP LTD COMMON STOCK	0.169%	90.240%
144	MYLAN NV COMMON STOCK EUR.01	0.167%	90.407%
145	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01	0.164%	90.571%
146	M + T BANK CORP COMMON STOCK USD.5	0.163%	90.734%
147	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01	0.161%	90.895%
148	LEAR CORP COMMON STOCK USD.01	0.160%	91.055%
149	NRG ENERGY INC COMMON STOCK USD.01	0.155%	91.210%
150	ANADARKO PETROLEUM CORP COMMON STOCK USD.1	0.154%	91.364%
151	NOBLE ENERGY INC COMMON STOCK USD.01	0.153%	91.517%
152	MARATHON OIL CORP COMMON STOCK USD1.0	0.141%	91.659%
153	HESS CORP COMMON STOCK USD1.0	0.139%	91.798%
154	BAKER HUGHES A GE CO COMMON STOCK USD.0001	0.138%	91.935%
155	PACCAR INC COMMON STOCK USD1.0	0.135%	92.070%
156	FLUOR CORP COMMON STOCK USD.01	0.134%	92.204%
157	VULCAN MATERIALS CO COMMON STOCK USD1.0	0.130%	92.333%
158	ZIONS BANCORPORATION COMMON STOCK	0.129%	92.462%
159	ASSURANT INC COMMON STOCK USD.01	0.128%	92.590%
160	CUMMINS INC COMMON STOCK USD2.5	0.123%	92.713%
161	AUTOLIV INC COMMON STOCK USD1.0	0.121%	92.834%
162	LEIDOS HOLDINGS INC COMMON STOCK USD.0001	0.121%	92.955%
163	RELIANCE STEEL + ALUMINUM COMMON STOCK	0.120%	93.075%
164	POST HOLDINGS INC COMMON STOCK USD.01	0.120%	93.195%
165	AMDOCS LTD COMMON STOCK GBP.0001	0.120%	93.315%
166	MACY S INC COMMON STOCK USD.01	0.119%	93.434%
167	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01	0.117%	93.551%
168	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01	0.116%	93.667%
169	OLIN CORP COMMON STOCK USD1.0	0.116%	93.783%
170	DOLLAR TREE INC COMMON STOCK USD.01	0.114%	93.897%
171	AGCO CORP COMMON STOCK USD.01	0.113%	94.011%
172	PINNACLE FOODS INC COMMON STOCK USD.01	0.113%	94.124%
173	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001	0.113%	94.236%
174	MOSAIC CO/THE COMMON STOCK USD.01	0.110%	94.347%
175	ALCOA CORP COMMON STOCK USD.01	0.108%	94.454%
176	LKQ CORP COMMON STOCK USD.01	0.106%	94.561%
177	CARLISLE COS INC COMMON STOCK USD1.0	0.103%	94.664%
178	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01	0.102%	94.766%
179	JABIL INC COMMON STOCK USD.001	0.101%	94.867%
180	FLEX LTD COMMON STOCK	0.098%	94.965%
181	NEWELL BRANDS INC COMMON STOCK USD1.0	0.096%	95.062%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
182	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01	0.094%	95.156%
183	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK	0.091%	95.247%
184	OSHKOSH CORP COMMON STOCK USD.01	0.090%	95.337%
185	VIACOM INC CLASS B COMMON STOCK USD.001	0.089%	95.425%
186	CALPINE CORP COMMON STOCK USD.001	0.088%	95.513%
187	CIT GROUP INC COMMON STOCK USD.01	0.088%	95.601%
188	SYNNEX CORP COMMON STOCK USD.001	0.087%	95.688%
189	STAPLES INC COMMON STOCK USD.0006	0.086%	95.774%
190	GARMIN LTD COMMON STOCK CHF10.0	0.086%	95.860%
191	VALVOLINE INC COMMON STOCK USD.01	0.086%	95.946%
192	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01	0.084%	96.030%
193	AECOM COMMON STOCK USD.01	0.081%	96.110%
194	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125	0.080%	96.190%
195	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0	0.080%	96.270%
196	ASSURED GUARANTY LTD COMMON STOCK USD.01	0.079%	96.349%
197	QORVO INC COMMON STOCK USD.0001	0.079%	96.428%
198	HOLLYFRONTIER CORP COMMON STOCK USD.01	0.079%	96.506%
199	CNA FINANCIAL CORP COMMON STOCK USD2.5	0.079%	96.585%
200	AVNET INC COMMON STOCK USD1.0	0.076%	96.661%
201	JONES LANG LASALLE INC COMMON STOCK USD.01	0.076%	96.737%
202	QUINTILES IMS HOLDINGS INC COMMON STOCK USD.01	0.076%	96.812%
203	UNITED THERAPEUTICS CORP COMMON STOCK USD.01	0.075%	96.887%
204	AMERCO COMMON STOCK USD.25	0.074%	96.962%
205	HELMERICH + PAYNE COMMON STOCK USD.1	0.073%	97.035%
206	MEDNAX INC COMMON STOCK USD.01	0.072%	97.107%
207	GENTEX CORP COMMON STOCK USD.06	0.071%	97.179%
208	INGREDION INC COMMON STOCK USD.01	0.071%	97.249%
209	ALLEGHANY CORP COMMON STOCK USD1.0	0.070%	97.320%
210	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01	0.069%	97.389%
211	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001	0.068%	97.457%
212	BROCADE COMMUNICATIONS SYS COMMON STOCK USD.001	0.067%	97.524%
213	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01	0.067%	97.591%
214	INVESCO LTD COMMON STOCK USD.2	0.065%	97.656%
215	STERIS PLC COMMON STOCK	0.065%	97.721%
216	SPRINT CORP COMMON STOCK USD.01	0.065%	97.786%
217	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0	0.064%	97.850%
218	WR BERKLEY CORP COMMON STOCK USD.2	0.060%	97.910%
219	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0	0.059%	97.969%
220	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002	0.056%	98.025%
221	DISCOVERY COMMUNICATIONS A COMMON STOCK USD.01	0.056%	98.081%
222	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01	0.055%	98.135%
223	LIBERTY BROADBAND C COMMON STOCK USD.01	0.054%	98.190%
224	AUTONATION INC COMMON STOCK USD.01	0.052%	98.242%
225	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01	0.052%	98.294%
226	TOLL BROTHERS INC COMMON STOCK USD.01	0.051%	98.345%
227	PACWEST BANCORP COMMON STOCK	0.051%	98.396%
228	DISCOVERY COMMUNICATIONS C COMMON STOCK USD.01	0.051%	98.447%
229	STERICYCLE INC COMMON STOCK USD.01	0.047%	98.494%
230	ONEOK INC COMMON STOCK USD.01	0.046%	98.540%
231	ADIANT PLC COMMON STOCK USD.001	0.045%	98.585%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
232	DENTSPLY SIRONA INC COMMON STOCK USD.01	0.043%	98.627%
233	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01	0.041%	98.669%
234	TEGNA INC COMMON STOCK USD1.0	0.039%	98.708%
235	NAVIENT CORP COMMON STOCK USD.01	0.039%	98.747%
236	APACHE CORP COMMON STOCK USD.625	0.038%	98.786%
237	ON SEMICONDUCTOR CORP COMMON STOCK USD.01	0.037%	98.822%
238	PERKINELMER INC COMMON STOCK USD1.0	0.036%	98.858%
239	QUANTA SERVICES INC COMMON STOCK USD.00001	0.035%	98.893%
240	WILLIAMS COS INC COMMON STOCK USD1.0	0.035%	98.929%
241	PERRIGO CO PLC COMMON STOCK EUR.001	0.034%	98.963%
242	ORBITAL ATK INC COMMON STOCK USD.01	0.033%	98.996%
243	VALIDUS HOLDINGS LTD COMMON STOCK USD.175	0.033%	99.029%
244	ROYAL GOLD INC COMMON STOCK USD.01	0.032%	99.061%
245	BED BATH + BEYOND INC COMMON STOCK USD.01	0.031%	99.092%
246	RALPH LAUREN CORP COMMON STOCK USD.01	0.029%	99.121%
247	TELEFLEX INC COMMON STOCK USD1.0	0.027%	99.148%
248	VOYA FINANCIAL INC COMMON STOCK USD.01	0.027%	99.176%
249	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01	0.027%	99.203%
250	MURPHY OIL CORP COMMON STOCK USD1.0	0.027%	99.230%
251	HUNTSMAN CORP COMMON STOCK USD.01	0.027%	99.257%
252	TREEHOUSE FOODS INC COMMON STOCK USD.01	0.027%	99.284%
253	SYNOPSIS INC COMMON STOCK USD.01	0.026%	99.310%
254	MCKESSON CORP COMMON STOCK USD.01	0.026%	99.335%
255	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01	0.026%	99.361%
256	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01	0.026%	99.387%
257	COLFAX CORP COMMON STOCK USD.001	0.023%	99.410%
258	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0	0.023%	99.432%
259	DIAMONDBACK ENERGY INC COMMON STOCK USD.01	0.023%	99.455%
260	COPA HOLDINGS SA CLASS A COMMON STOCK	0.022%	99.477%
261	COTY INC CL A COMMON STOCK USD.01	0.022%	99.499%
262	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001	0.021%	99.520%
263	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01	0.021%	99.542%
264	SYNCHRONY FINANCIAL COMMON STOCK USD.001	0.019%	99.561%
265	TARGET CORP COMMON STOCK USD.0833	0.019%	99.580%
266	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0	0.019%	99.598%
267	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01	0.018%	99.617%
268	TERADYNE INC COMMON STOCK USD.125	0.018%	99.635%
269	USG CORP COMMON STOCK USD.1	0.018%	99.652%
270	REALOGY HOLDINGS CORP COMMON STOCK USD.01	0.017%	99.670%
271	NEWS CORP CLASS A COMMON STOCK USD.01	0.017%	99.687%
272	WABTEC CORP COMMON STOCK USD.01	0.016%	99.703%
273	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01	0.016%	99.719%
274	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0	0.016%	99.735%
275	FLIR SYSTEMS INC COMMON STOCK USD.01	0.016%	99.751%
276	GENESEE + WYOMING INC CL A COMMON STOCK USD.01	0.015%	99.766%
277	LIBERTY VENTURES SER A TRACKING STK USD.01	0.014%	99.780%
278	ENVISION HEALTHCARE CORP COMMON STOCK	0.014%	99.794%
279	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01	0.012%	99.806%
280	MICROSEMI CORP COMMON STOCK USD.2	0.011%	99.817%
281	RICE ENERGY INC COMMON STOCK USD.01	0.011%	99.828%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
282	LIBERTY BROADBAND A COMMON STOCK USD.01	0.011%	99.839%
283	HYATT HOTELS CORP CL A COMMON STOCK USD.01	0.010%	99.849%
284	RANGE RESOURCES CORP COMMON STOCK USD.01	0.010%	99.859%
285	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01	0.010%	99.868%
286	FAIRFAX FINANCIAL HLDGS LTD COMMON STOCK	0.009%	99.878%
287	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01	0.009%	99.887%
288	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001	0.009%	99.896%
289	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01	0.008%	99.904%
290	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01	0.008%	99.912%
291	SNAP ON INC COMMON STOCK USD1.0	0.007%	99.919%
292	BIO RAD LABORATORIES A COMMON STOCK USD.0001	0.006%	99.925%
293	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01	0.006%	99.931%
294	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01	0.006%	99.937%
295	RSP PERMIAN INC COMMON STOCK USD.01	0.005%	99.942%
296	ROCKWELL COLLINS INC COMMON STOCK USD.01	0.005%	99.947%
297	FIRST SOLAR INC COMMON STOCK USD.001	0.005%	99.952%
298	COMMERCEHUB INC SERIES C COMMON STOCK USD.01	0.004%	99.957%
299	TARO PHARMACEUTICAL INDUS COMMON STOCK ILS.0001	0.004%	99.961%
300	US FOODS HOLDING CORP COMMON STOCK USD.01	0.004%	99.964%
301	ECHOSTAR CORP A COMMON STOCK USD.001	0.003%	99.968%
302	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0	0.003%	99.971%
303	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001	0.003%	99.974%
304	LIBERTY MEDIA CORP BRAVES C TRACKING STK	0.003%	99.977%
305	HOWARD HUGHES CORP/THE COMMON STOCK	0.003%	99.980%
306	EMCOR GROUP INC COMMON STOCK USD.01	0.003%	99.982%
307	NEWS CORP CLASS B COMMON STOCK	0.002%	99.984%
308	CALATLANTIC GROUP INC COMMON STOCK USD.01	0.002%	99.986%
309	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006	0.002%	99.988%
310	CBS CORP CLASS A VOTING COMMON STOCK USD.001	0.002%	99.990%
311	LIBERTY MEDIA CORP BRAVES A TRACKING STK	0.001%	99.992%
312	ANTERO RESOURCES CORP COMMON STOCK USD.01	0.001%	99.993%
313	SKECHERS USA INC CL A COMMON STOCK USD.001	0.001%	99.994%
314	LENNAR CORP B SHS COMMON STOCK USD.1	0.001%	99.996%
315	LOGMEIN INC COMMON STOCK USD.01	0.001%	99.997%
316	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1	0.001%	99.998%
317	TRINITY INDUSTRIES INC COMMON STOCK USD.01	0.001%	99.998%
318	SAFEMART INC COMMON STOCK	0.001%	99.999%
319	VIACOM INC CLASS A COMMON STOCK USD.001	0.000%	100.000%
320	SEABOARD CORP COMMON STOCK USD1.0	0.000%	100.000%
321	WEX INC COMMON STOCK USD.01	0.000%	100.000%
322	SAFEMART PDC LLC CVR COMMON STOCK	0.000%	100.000%