

# U.S. Large Cap Value Portfolio II

**As of March 31, 2018 (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
<b>Equity</b>			<b>28,375,769,078.99</b>		<b>100.025%</b>
1	JPMORGAN CHASE + CO COMMON STOCK USD1.0		1,221,635,725.73	4.306%	4.306%
2	INTEL CORP COMMON STOCK USD.001		1,202,186,388.48	4.238%	8.544%
3	AT+T INC COMMON STOCK USD1.0		1,035,216,535.80	3.649%	12.193%
4	EXXON MOBIL CORP COMMON STOCK		996,329,927.79	3.512%	15.705%
5	WELLS FARGO + CO COMMON STOCK USD1.666		971,552,209.35	3.425%	19.130%
6	CISCO SYSTEMS INC COMMON STOCK USD.001		787,927,557.88	2.777%	21.907%
7	COMCAST CORP CLASS A COMMON STOCK USD.01		737,255,712.87	2.599%	24.506%
8	PFIZER INC COMMON STOCK USD.05		730,351,939.59	2.575%	27.081%
9	CHEVRON CORP COMMON STOCK USD.75		670,468,643.64	2.363%	29.444%
10	BANK OF AMERICA CORP COMMON STOCK USD.01		523,459,945.17	1.845%	31.289%
11	WALMART INC COMMON STOCK USD.1		506,219,548.66	1.784%	33.074%
12	CITIGROUP INC COMMON STOCK USD.01		385,492,230.00	1.359%	34.433%
13	TIME WARNER INC COMMON STOCK USD.01		362,815,500.60	1.279%	35.712%
14	MEDTRONIC PLC COMMON STOCK USD.1		343,580,174.28	1.211%	36.923%
15	AETNA INC COMMON STOCK USD.01		306,909,239.00	1.082%	38.005%
16	ANTHEM INC COMMON STOCK USD.01		302,430,891.10	1.066%	39.071%
17	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001		299,683,697.04	1.056%	40.127%
18	QUALCOMM INC COMMON STOCK USD.0001		294,323,070.12	1.037%	41.165%
19	CVS HEALTH CORP COMMON STOCK USD.01		292,390,981.44	1.031%	42.195%
20	MORGAN STANLEY COMMON STOCK USD.01		288,078,626.24	1.015%	43.211%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>28,375,769,078.99</b>			<b>100.025%</b>
21	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01		275,079,728.98	0.970%	44.180%
22	MICRON TECHNOLOGY INC COMMON STOCK USD.1		274,572,211.98	0.968%	45.148%
23	VALERO ENERGY CORP COMMON STOCK USD.01		253,284,086.49	0.893%	46.041%
24	ABBOTT LABORATORIES COMMON STOCK		252,397,840.24	0.890%	46.931%
25	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01		232,993,307.24	0.821%	47.752%
26	GENERAL MOTORS CO COMMON STOCK USD.01		220,068,971.22	0.776%	48.528%
27	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0		216,880,862.04	0.765%	49.292%
28	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0		214,491,139.08	0.756%	50.049%
29	HP INC COMMON STOCK USD.01		210,869,282.08	0.743%	50.792%
30	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01		203,294,969.88	0.717%	51.508%
31	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01		198,399,567.83	0.699%	52.208%
32	HUMANA INC COMMON STOCK USD.166		190,428,687.63	0.671%	52.879%
33	EXPRESS SCRIPTS HOLDING CO COMMON STOCK USD.01		189,311,253.12	0.667%	53.546%
34	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0		188,106,760.62	0.663%	54.209%
35	DANAHER CORP COMMON STOCK USD.01		184,018,907.70	0.649%	54.858%
36	FORD MOTOR CO COMMON STOCK USD.01		177,856,148.92	0.627%	55.485%
37	CONOCOPHILLIPS COMMON STOCK USD.01		174,883,444.12	0.616%	56.102%
38	MARATHON PETROLEUM CORP COMMON STOCK		169,711,193.43	0.598%	56.700%
39	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5		165,343,857.60	0.583%	57.283%
40	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2		164,920,123.20	0.581%	57.864%
41	TRAVELERS COS INC/THE COMMON STOCK		161,817,862.66	0.570%	58.434%
42	DELTA AIR LINES INC COMMON STOCK USD.0001		161,720,686.89	0.570%	59.004%
43	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01		152,754,772.52	0.538%	59.543%
44	NUCOR CORP COMMON STOCK USD.4		152,200,786.71	0.537%	60.079%
45	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01		149,649,306.10	0.528%	60.607%
46	MONDELEZ INTERNATIONAL INC A COMMON STOCK		149,253,687.96	0.526%	61.133%
47	EATON CORP PLC COMMON STOCK USD.01		145,188,399.09	0.512%	61.645%
48	DOWDUPONT INC COMMON STOCK USD.01		143,748,427.03	0.507%	62.152%
49	TYSON FOODS INC CL A COMMON STOCK USD.1		143,439,811.32	0.506%	62.657%
50	MOHAWK INDUSTRIES INC COMMON STOCK USD.01		135,277,903.24	0.477%	63.134%
51	CENTENE CORP COMMON STOCK USD.001		134,374,490.68	0.474%	63.608%
52	DR HORTON INC COMMON STOCK USD.01		133,483,374.40	0.471%	64.078%
53	ANDEAVOR COMMON STOCK USD.167		130,439,593.92	0.460%	64.538%
54	REPUBLIC SERVICES INC COMMON STOCK USD.01		128,918,880.59	0.454%	64.993%
55	FIFTH THIRD BANCORP COMMON STOCK		126,616,714.00	0.446%	65.439%
56	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01		124,977,947.40	0.441%	65.879%
57	LABORATORY CRP OF AMER HLDGS COMMON STOCK USD.1		119,759,538.25	0.422%	66.302%
58	AFLAC INC COMMON STOCK USD.1		116,475,554.40	0.411%	66.712%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>28,375,769,078.99</b>			<b>100.025%</b>
59	REGIONS FINANCIAL CORP COMMON STOCK USD.01		115,818,448.58	0.408%	67.120%
60	TEXTRON INC COMMON STOCK USD.125		114,433,584.83	0.403%	67.524%
61	WESTERN DIGITAL CORP COMMON STOCK USD.01		112,784,204.56	0.398%	67.921%
62	EASTMAN CHEMICAL CO COMMON STOCK USD.01		111,243,522.36	0.392%	68.313%
63	JM SMUCKER CO/THE COMMON STOCK		111,239,698.22	0.392%	68.706%
64	BB+T CORP COMMON STOCK USD5.0		109,131,158.52	0.385%	69.090%
65	DXC TECHNOLOGY CO COMMON STOCK USD.01		108,058,993.29	0.381%	69.471%
66	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5		107,620,284.54	0.379%	69.851%
67	KINDER MORGAN INC COMMON STOCK USD.01		106,207,502.46	0.374%	70.225%
68	UNITED CONTINENTAL HOLDINGS COMMON STOCK USD.01		104,782,781.99	0.369%	70.594%
69	CONCHO RESOURCES INC COMMON STOCK USD.001		104,586,685.62	0.369%	70.963%
70	CORNING INC COMMON STOCK USD.5		102,757,343.88	0.362%	71.325%
71	CA INC COMMON STOCK USD.1		102,273,181.20	0.361%	71.686%
72	LAM RESEARCH CORP COMMON STOCK USD.001		100,473,387.48	0.354%	72.040%
73	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01		99,807,185.25	0.352%	72.392%
74	SCHLUMBERGER LTD COMMON STOCK USD.01		99,298,800.36	0.350%	72.742%
75	QUEST DIAGNOSTICS INC COMMON STOCK USD.01		95,747,182.40	0.338%	73.079%
76	MYLAN NV COMMON STOCK EUR.01		95,449,763.10	0.336%	73.416%
77	PHILLIPS 66 COMMON STOCK		94,561,485.04	0.333%	73.749%
78	ALLSTATE CORP COMMON STOCK USD.01		91,081,564.80	0.321%	74.070%
79	KOHL'S CORP COMMON STOCK USD.01		90,905,868.64	0.320%	74.391%
80	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01		88,182,878.87	0.311%	74.701%
81	SUNTRUST BANKS INC COMMON STOCK USD1.0		87,499,099.80	0.308%	75.010%
82	FREEMPORT MCMORAN INC COMMON STOCK USD.1		87,005,164.12	0.307%	75.317%
83	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01		86,546,186.72	0.305%	75.622%
84	CENTURYLINK INC COMMON STOCK USD1.0		86,399,718.08	0.305%	75.926%
85	METLIFE INC COMMON STOCK USD.01		85,174,547.51	0.300%	76.226%
86	LENNAR CORP A COMMON STOCK USD.1		85,150,853.76	0.300%	76.527%
87	XPO LOGISTICS INC COMMON STOCK USD.001		83,985,614.25	0.296%	76.823%
88	ALLERGAN PLC COMMON STOCK USD.0033		83,629,696.02	0.295%	77.117%
89	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01		83,616,536.90	0.295%	77.412%
90	WHIRLPOOL CORP COMMON STOCK USD1.0		83,419,993.07	0.294%	77.706%
91	TE CONNECTIVITY LTD COMMON STOCK CHF.57		83,047,569.30	0.293%	77.999%
92	CARNIVAL CORP COMMON STOCK USD.01		83,006,835.72	0.293%	78.292%
93	TARGET CORP COMMON STOCK USD.0833		82,790,900.91	0.292%	78.583%
94	L3 TECHNOLOGIES INC COMMON STOCK USD.01		81,755,024.00	0.288%	78.872%
95	DOVER CORP COMMON STOCK USD1.0		81,544,011.96	0.287%	79.159%
96	CHUBB LTD COMMON STOCK		80,539,749.90	0.284%	79.443%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>28,375,769,078.99</b>			<b>100.025%</b>
97	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001		80,461,482.97	0.284%	79.727%
98	ALLY FINANCIAL INC COMMON STOCK USD.1		80,390,851.35	0.283%	80.010%
99	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01		77,608,594.56	0.274%	80.284%
100	MOLSON COORS BREWING CO B COMMON STOCK USD.01		75,998,855.07	0.268%	80.551%
101	STEEL DYNAMICS INC COMMON STOCK USD.005		75,088,390.08	0.265%	80.816%
102	PENTAIR PLC COMMON STOCK USD.01		74,428,277.85	0.262%	81.078%
103	KANSAS CITY SOUTHERN COMMON STOCK USD.01		74,324,290.30	0.262%	81.340%
104	MCKESSON CORP COMMON STOCK USD.01		73,318,890.64	0.258%	81.599%
105	INGERSOLL RAND PLC COMMON STOCK USD1.0		71,008,273.59	0.250%	81.849%
106	NEWMONT MINING CORP COMMON STOCK USD1.6		70,986,712.77	0.250%	82.099%
107	OWENS CORNING COMMON STOCK USD.001		70,604,385.60	0.249%	82.348%
108	PULTEGROUP INC COMMON STOCK USD.01		70,512,035.01	0.249%	82.597%
109	LIBERTY INTERACTIVE CORP Q A TRACKING STK USD.01		69,520,068.57	0.245%	82.842%
110	BUNGE LTD COMMON STOCK USD.01		69,323,482.16	0.244%	83.086%
111	WESTROCK CO COMMON STOCK		67,801,059.45	0.239%	83.325%
112	CIGNA CORP COMMON STOCK USD.25		67,657,929.00	0.238%	83.564%
113	PVH CORP COMMON STOCK USD1.0		67,417,544.58	0.238%	83.801%
114	LOEWS CORP COMMON STOCK USD.01		64,848,168.65	0.229%	84.030%
115	FEDEX CORP COMMON STOCK USD.1		64,115,132.64	0.226%	84.256%
116	JUNIPER NETWORKS INC COMMON STOCK USD.00001		64,091,691.78	0.226%	84.482%
117	DAVITA INC COMMON STOCK USD.001		63,987,648.48	0.226%	84.708%
118	KRAFT HEINZ CO/THE COMMON STOCK USD.01		63,097,402.98	0.222%	84.930%
119	LINCOLN NATIONAL CORP COMMON STOCK		61,530,985.88	0.217%	85.147%
120	AUTOLIV INC COMMON STOCK USD1.0		61,005,400.98	0.215%	85.362%
121	ANADARKO PETROLEUM CORP COMMON STOCK USD.1		60,723,648.72	0.214%	85.576%
122	ARCHER DANIELS MIDLAND CO COMMON STOCK		60,710,410.25	0.214%	85.790%
123	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01		60,265,243.14	0.212%	86.002%
124	T MOBILE US INC COMMON STOCK USD.0001		58,635,939.60	0.207%	86.209%
125	MACY S INC COMMON STOCK USD.01		57,476,118.80	0.203%	86.412%
126	UNUM GROUP COMMON STOCK USD.1		57,341,293.56	0.202%	86.614%
127	LEAR CORP COMMON STOCK USD.01		55,323,068.28	0.195%	86.809%
128	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01		54,901,382.72	0.194%	87.002%
129	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01		54,305,944.00	0.191%	87.194%
130	BORGLWARNER INC COMMON STOCK USD.01		53,273,536.16	0.188%	87.382%
131	XL GROUP LTD COMMON STOCK		52,551,762.66	0.185%	87.567%
132	NOBLE ENERGY INC COMMON STOCK USD.01		52,142,876.10	0.184%	87.751%
133	FLUOR CORP COMMON STOCK USD.01		51,872,619.34	0.183%	87.933%
134	DELL TECHNOLOGIES INC CL V TRACKING STK		51,495,474.74	0.182%	88.115%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>28,375,769,078.99</b>		<b>100.025%</b>
135	MARATHON OIL CORP COMMON STOCK USD1.0		51,472,894.64	0.181%	88.296%
136	ARROW ELECTRONICS INC COMMON STOCK USD1.0		50,226,282.40	0.177%	88.474%
137	XEROX CORP COMMON STOCK USD1.0		50,063,356.82	0.176%	88.650%
138	NATIONAL OILWELL VARCO INC COMMON STOCK USD.01		49,258,773.90	0.174%	88.824%
139	MANPOWERGROUP INC COMMON STOCK USD.01		48,983,337.20	0.173%	88.996%
140	ARCONIC INC COMMON STOCK		48,755,358.72	0.172%	89.168%
141	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01		48,289,834.67	0.170%	89.338%
142	M + T BANK CORP COMMON STOCK USD.5		47,828,699.16	0.169%	89.507%
143	TECHNIPFMC PLC COMMON STOCK USD1.0		47,163,880.50	0.166%	89.673%
144	JETBLUE AIRWAYS CORP COMMON STOCK USD.01		46,845,931.20	0.165%	89.838%
145	HESS CORP COMMON STOCK USD1.0		46,488,952.42	0.164%	90.002%
146	IQVIA HOLDINGS INC COMMON STOCK USD.01		46,090,606.35	0.162%	90.165%
147	JONES LANG LASALLE INC COMMON STOCK USD.01		45,848,064.56	0.162%	90.326%
148	ZIONS BANCORPORATION COMMON STOCK		45,817,571.57	0.162%	90.488%
149	KEYCORP COMMON STOCK USD1.0		45,729,502.75	0.161%	90.649%
150	ALBEMARLE CORP COMMON STOCK USD.01		45,707,465.44	0.161%	90.810%
151	AMERICAN FINANCIAL GROUP INC COMMON STOCK		45,694,749.58	0.161%	90.971%
152	EVEREST RE GROUP LTD COMMON STOCK USD.01		45,635,629.90	0.161%	91.132%
153	LKQ CORP COMMON STOCK USD.01		44,319,376.20	0.156%	91.288%
154	NRG ENERGY INC COMMON STOCK USD.01		44,128,916.84	0.156%	91.444%
155	LEIDOS HOLDINGS INC COMMON STOCK USD.0001		42,311,707.20	0.149%	91.593%
156	GOODYEAR TIRE + RUBBER CO COMMON STOCK		41,178,613.14	0.145%	91.738%
157	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01		41,115,385.68	0.145%	91.883%
158	STATE STREET CORP COMMON STOCK USD1.0		40,981,450.52	0.144%	92.028%
159	RELIANCE STEEL + ALUMINUM COMMON STOCK		39,105,499.56	0.138%	92.165%
160	TARGA RESOURCES CORP COMMON STOCK USD.001		39,095,232.00	0.138%	92.303%
161	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01		38,288,950.48	0.135%	92.438%
162	WESTLAKE CHEMICAL CORP COMMON STOCK USD.01		38,087,437.05	0.134%	92.572%
163	AMDOCS LTD COMMON STOCK GBP.0001		36,829,907.04	0.130%	92.702%
164	PACCAR INC COMMON STOCK USD1.0		35,846,141.76	0.126%	92.829%
165	UNITED STATES STEEL CORP COMMON STOCK USD1.0		35,711,550.99	0.126%	92.955%
166	CARLISLE COS INC COMMON STOCK USD1.0		35,618,427.40	0.126%	93.080%
167	RALPH LAUREN CORP COMMON STOCK USD.01		35,383,358.40	0.125%	93.205%
168	OSHKOSH CORP COMMON STOCK USD.01		35,090,470.56	0.124%	93.329%
169	DOLLAR TREE INC COMMON STOCK USD.01		35,071,244.00	0.124%	93.452%
170	ALCOA CORP COMMON STOCK USD.01		33,223,731.52	0.117%	93.569%
171	US FOODS HOLDING CORP COMMON STOCK USD.01		32,653,437.11	0.115%	93.684%
172	PERRIGO CO PLC COMMON STOCK EUR.001		32,197,992.30	0.113%	93.798%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>28,375,769,078.99</b>			<b>100.025%</b>
173	HOLLYFRONTIER CORP COMMON STOCK USD.01		31,516,752.12	0.111%	93.909%
174	VULCAN MATERIALS CO COMMON STOCK USD1.0		31,412,619.63	0.111%	94.020%
175	DIAMONDBACK ENERGY INC COMMON STOCK USD.01		31,250,566.52	0.110%	94.130%
176	GENTEX CORP COMMON STOCK USD.06		30,820,603.24	0.109%	94.238%
177	AGCO CORP COMMON STOCK USD.01		30,653,622.25	0.108%	94.347%
178	SYNNEX CORP COMMON STOCK USD.001		30,120,841.60	0.106%	94.453%
179	MOSAIC CO/THE COMMON STOCK USD.01		29,923,448.96	0.105%	94.558%
180	WILLIAMS COS INC COMMON STOCK USD1.0		29,741,186.42	0.105%	94.663%
181	INVESCO LTD COMMON STOCK USD.2		29,458,770.99	0.104%	94.767%
182	GENERAL ELECTRIC CO COMMON STOCK USD.06		29,158,601.48	0.103%	94.870%
183	OLIN CORP COMMON STOCK USD1.0		29,124,985.86	0.103%	94.972%
184	POST HOLDINGS INC COMMON STOCK USD.01		28,828,195.20	0.102%	95.074%
185	BAKER HUGHES A GE CO COMMON STOCK USD.0001		28,692,935.95	0.101%	95.175%
186	GARMIN LTD COMMON STOCK CHF10.0		28,683,352.48	0.101%	95.276%
187	CUMMINS INC COMMON STOCK USD2.5		28,413,404.46	0.100%	95.376%
188	VIACOM INC CLASS B COMMON STOCK USD.001		28,380,360.62	0.100%	95.476%
189	WR BERKLEY CORP COMMON STOCK USD.2		27,634,433.20	0.097%	95.574%
190	DEVON ENERGY CORP COMMON STOCK USD.1		26,767,942.96	0.094%	95.668%
191	PINNACLE FOODS INC COMMON STOCK USD.01		26,502,075.20	0.093%	95.762%
192	JABIL INC COMMON STOCK USD.001		26,370,922.24	0.093%	95.855%
193	ASHLAND GLOBAL HOLDINGS INC COMMON STOCK		26,278,796.39	0.093%	95.947%
194	HELMERICH + PAYNE COMMON STOCK USD.1		26,267,038.72	0.093%	96.040%
195	QUANTA SERVICES INC COMMON STOCK USD.00001		25,751,404.95	0.091%	96.131%
196	NIELSEN HOLDINGS PLC COMMON STOCK EUR.07		25,727,774.16	0.091%	96.221%
197	QORVO INC COMMON STOCK USD.0001		25,688,747.10	0.091%	96.312%
198	FLEX LTD COMMON STOCK		25,345,123.47	0.089%	96.401%
199	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033		24,803,742.16	0.087%	96.489%
200	CIT GROUP INC COMMON STOCK USD.01		24,362,435.50	0.086%	96.574%
201	UNITED THERAPEUTICS CORP COMMON STOCK USD.01		23,061,665.28	0.081%	96.656%
202	MEDNAX INC COMMON STOCK USD.01		23,011,405.13	0.081%	96.737%
203	VALVOLINE INC COMMON STOCK USD.01		22,876,489.16	0.081%	96.817%
204	ASSURANT INC COMMON STOCK USD.01		22,570,682.97	0.080%	96.897%
205	JACOBS ENGINEERING GROUP INC COMMON STOCK USD1.0		22,320,962.30	0.079%	96.976%
206	ARRIS INTERNATIONAL PLC COMMON STOCK GBP.0001		22,312,370.06	0.079%	97.054%
207	AUTONATION INC COMMON STOCK USD.01		21,740,864.66	0.077%	97.131%
208	AMERCO COMMON STOCK USD.25		21,298,881.80	0.075%	97.206%
209	AVNET INC COMMON STOCK USD1.0		21,197,208.96	0.075%	97.281%
210	APACHE CORP COMMON STOCK USD.625		21,177,275.60	0.075%	97.355%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>28,375,769,078.99</b>		<b>100.025%</b>
211	AECOM COMMON STOCK USD.01		20,691,445.53	0.073%	97.428%
212	CNA FINANCIAL CORP COMMON STOCK USD2.5		20,314,187.25	0.072%	97.500%
213	ALLEGHANY CORP COMMON STOCK USD1.0		19,759,775.96	0.070%	97.570%
214	WABTEC CORP COMMON STOCK USD.01		19,586,875.00	0.069%	97.639%
215	ADIENT PLC COMMON STOCK USD.001		19,389,371.04	0.068%	97.707%
216	INGREDION INC COMMON STOCK USD.01		18,949,306.20	0.067%	97.774%
217	COPA HOLDINGS SA CLASS A COMMON STOCK		18,825,257.76	0.066%	97.840%
218	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01		18,326,356.50	0.065%	97.905%
219	STERIS PLC COMMON STOCK		17,930,814.96	0.063%	97.968%
220	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0		17,508,841.35	0.062%	98.030%
221	NEWELL BRANDS INC COMMON STOCK USD1.0		17,502,084.60	0.062%	98.091%
222	MARVELL TECHNOLOGY GROUP LTD COMMON STOCK USD.002		16,973,460.00	0.060%	98.151%
223	MURPHY OIL CORP COMMON STOCK USD1.0		16,654,551.84	0.059%	98.210%
224	PACWEST BANCORP COMMON STOCK		16,602,901.77	0.059%	98.269%
225	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0		16,440,444.45	0.058%	98.326%
226	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01		15,355,359.54	0.054%	98.381%
227	LIBERTY BROADBAND C COMMON STOCK USD.01		14,795,235.40	0.052%	98.433%
228	TOLL BROTHERS INC COMMON STOCK USD.01		14,653,273.00	0.052%	98.484%
229	NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01		14,336,035.99	0.051%	98.535%
230	DISCOVERY INC A COMMON STOCK USD.01		13,807,177.56	0.049%	98.584%
231	ON SEMICONDUCTOR CORP COMMON STOCK USD.01		13,462,881.84	0.047%	98.631%
232	LIBERTY MEDIA COR SIRIUSXM C TRACKING STK USD.01		12,837,194.20	0.045%	98.676%
233	DISCOVERY INC C COMMON STOCK USD.01		12,126,839.04	0.043%	98.719%
234	PIONEER NATURAL RESOURCES CO COMMON STOCK USD.01		12,116,158.74	0.043%	98.762%
235	SYNCHRONY FINANCIAL COMMON STOCK USD.001		11,993,513.35	0.042%	98.804%
236	SNAP ON INC COMMON STOCK USD1.0		11,101,057.14	0.039%	98.843%
237	DENTSPLY SIRONA INC COMMON STOCK USD.01		11,082,991.14	0.039%	98.882%
238	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001		11,024,320.15	0.039%	98.921%
239	MICROSEMI CORP COMMON STOCK USD.2		10,890,434.40	0.038%	98.959%
240	WELLCARE HEALTH PLANS INC COMMON STOCK USD.01		10,557,482.12	0.037%	98.997%
241	ROYAL GOLD INC COMMON STOCK USD.01		10,475,538.91	0.037%	99.034%
242	STERICYCLE INC COMMON STOCK USD.01		10,332,476.49	0.036%	99.070%
243	ORBITAL ATK INC COMMON STOCK USD.01		10,227,546.25	0.036%	99.106%
244	SPRINT CORP COMMON STOCK USD.01		9,828,603.04	0.035%	99.141%
245	SANTANDER CONSUMER USA HOLDI COMMON STOCK USD.01		9,745,574.40	0.034%	99.175%
246	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01		9,552,176.00	0.034%	99.209%
247	AXIS CAPITAL HOLDINGS LTD COMMON STOCK USD.0125		9,519,544.92	0.034%	99.242%
248	USG CORP COMMON STOCK USD.1		9,355,976.98	0.033%	99.275%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>		<b>28,375,769,078.99</b>			<b>100.025%</b>
249	VOYA FINANCIAL INC COMMON STOCK USD.01		9,314,018.00	0.033%	99.308%
250	COMERICA INC COMMON STOCK USD5.0		8,924,943.48	0.031%	99.340%
251	PERKINELMER INC COMMON STOCK USD1.0		8,407,797.36	0.030%	99.369%
252	COTY INC CL A COMMON STOCK USD.01		7,678,167.60	0.027%	99.396%
253	HUNTSMAN CORP COMMON STOCK USD.01		7,563,786.75	0.027%	99.423%
254	PEOPLE S UNITED FINANCIAL COMMON STOCK USD.01		7,406,079.36	0.026%	99.449%
255	SKECHERS USA INC CL A COMMON STOCK USD.001		7,298,330.74	0.026%	99.475%
256	TRINITY INDUSTRIES INC COMMON STOCK USD.01		6,879,056.60	0.024%	99.499%
257	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001		6,765,627.96	0.024%	99.523%
258	BANK OF THE OZARKS COMMON STOCK USD.01		6,695,242.08	0.024%	99.546%
259	SS+C TECHNOLOGIES HOLDINGS COMMON STOCK USD.01		6,554,647.08	0.023%	99.570%
260	LIBERTY MEDIA COR SIRIUSXM A TRACKING STK USD.01		6,457,878.60	0.023%	99.592%
261	MGIC INVESTMENT CORP COMMON STOCK USD1.0		6,403,241.00	0.023%	99.615%
262	NEWS CORP CLASS A COMMON STOCK USD.01		5,969,429.60	0.021%	99.636%
263	LEUCADIA NATIONAL CORP COMMON STOCK USD1.0		5,679,317.80	0.020%	99.656%
264	ANTERO RESOURCES CORP COMMON STOCK USD.01		5,454,224.20	0.019%	99.675%
265	FLIR SYSTEMS INC COMMON STOCK USD.01		5,293,058.40	0.019%	99.694%
266	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0		5,051,982.00	0.018%	99.712%
267	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0		5,025,414.96	0.018%	99.729%
268	FOOT LOCKER INC COMMON STOCK USD.01		4,858,207.20	0.017%	99.747%
269	TEGNA INC COMMON STOCK USD1.0		4,347,950.26	0.015%	99.762%
270	MACQUARIE INFRASTRUCTURE COR COMMON STOCK USD.001		4,209,798.42	0.015%	99.777%
271	CARDINAL HEALTH INC COMMON STOCK		3,961,062.60	0.014%	99.791%
272	SYNOPSIS INC COMMON STOCK USD.01		3,922,352.04	0.014%	99.804%
273	GENESEE + WYOMING INC CL A COMMON STOCK USD.01		3,873,982.75	0.014%	99.818%
274	HYATT HOTELS CORP CL A COMMON STOCK USD.01		3,363,676.08	0.012%	99.830%
275	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.001		3,355,877.38	0.012%	99.842%
276	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01		3,189,770.22	0.011%	99.853%
277	GCI LIBERTY INC CLASS A COMMON STOCK		3,148,658.76	0.011%	99.864%
278	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01		3,072,021.21	0.011%	99.875%
279	MADISON SQUARE GARDEN CO A COMMON STOCK USD.01		2,963,856.40	0.010%	99.885%
280	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0		2,861,971.80	0.010%	99.896%
281	FIRST SOLAR INC COMMON STOCK USD.001		2,801,722.56	0.010%	99.905%
282	SPIRIT AEROSYSTEMS HOLD CL A COMMON STOCK USD.01		2,648,100.60	0.009%	99.915%
283	LIBERTY MEDIA CORP LIBERTY C TRACKING STK USD.01		2,423,637.70	0.009%	99.923%
284	LIBERTY BROADBAND A COMMON STOCK USD.01		2,320,636.80	0.008%	99.931%
285	NUANCE COMMUNICATIONS INC COMMON STOCK USD.001		2,291,278.50	0.008%	99.940%
286	ANALOG DEVICES INC COMMON STOCK USD.167		2,288,547.69	0.008%	99.948%



Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Equity</b>			<b>28,375,769,078.99</b>		<b>100.025%</b>
287	RSP PERMIAN INC COMMON STOCK USD.01		2,031,685.44	0.007%	99.955%
288	JANUS HENDERSON GROUP PLC COMMON STOCK		1,892,483.28	0.007%	99.961%
289	BIO RAD LABORATORIES A COMMON STOCK USD.0001		1,874,099.52	0.007%	99.968%
290	LENNAR CORP B SHS COMMON STOCK USD.1		1,811,504.65	0.006%	99.974%
291	TERADYNE INC COMMON STOCK USD.125		1,708,594.09	0.006%	99.980%
292	CONTINENTAL RESOURCES INC/OK COMMON STOCK USD.01		1,662,213.15	0.006%	99.986%
293	ROCKWELL COLLINS INC COMMON STOCK USD.01		1,389,764.10	0.005%	99.991%
294	SONOCO PRODUCTS CO COMMON STOCK		1,334,623.00	0.005%	99.996%
295	LIBERTY MEDIA CORP LIBERTY A TRACKING STK USD.01		1,150,540.49	0.004%	100.000%
296	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001		1,024,332.96	0.004%	100.004%
297	HOWARD HUGHES CORP/THE COMMON STOCK		793,180.13	0.003%	100.006%
298	EMCOR GROUP INC COMMON STOCK USD.01		782,027.55	0.003%	100.009%
299	EHOSTAR CORP A COMMON STOCK USD.001		780,204.45	0.003%	100.012%
300	NEWS CORP CLASS B COMMON STOCK		659,069.60	0.002%	100.014%
301	BOK FINANCIAL CORPORATION COMMON STOCK USD.00006		605,224.86	0.002%	100.016%
302	LIBERTY MEDIA CORP BRAVES C TRACKING STK		561,508.92	0.002%	100.018%
303	FLOWSERVE CORP COMMON STOCK USD1.25		493,962.00	0.002%	100.020%
304	LIBERTY MEDIA CORP BRAVES A TRACKING STK		311,469.19	0.001%	100.021%
305	INTERNATIONAL GAME TECHNOLOG COMMON STOCK USD.1		306,780.21	0.001%	100.022%
306	LOGMEIN INC COMMON STOCK USD.01		276,973.35	0.001%	100.023%
307	CBS CORP CLASS A VOTING COMMON STOCK USD.001		261,397.44	0.001%	100.024%
308	BECTON DICKINSON AND CO COMMON STOCK USD1.0		126,119.40	0.000%	100.025%
309	VIACOM INC CLASS A COMMON STOCK USD.001		106,682.40	0.000%	100.025%
310	SEABOARD CORP COMMON STOCK USD1.0		55,445.00	0.000%	100.025%
311	SAFEWAY PDC LLC CVR COMMON STOCK		58.82	0.000%	100.025%
<b>Index Future</b>			<b>-7,140,346.47</b>		<b>-0.025%</b>
312	S+P500 EMINI FUT JUN18 XCME 20180615	198,885,750.00	-7,140,346.47	-0.025%	100.000%
<b>Total</b>			<b>28,368,628,732.52</b>		<b>100.00%</b>