

United Kingdom Small Company Portfolio- Institutional Class

As of March 31, 2017 (Updated Monthly)

Source: State Street

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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	MELROSE INDUSTRIES PLC COMMON STOCK GBP.06857143	1.576%	1.576%
2	RENTOKIL INITIAL PLC COMMON STOCK GBP.01	1.420%	2.995%
3	DS SMITH PLC COMMON STOCK GBP.1	1.392%	4.387%
4	WEIR GROUP PLC/THE COMMON STOCK GBP.125	1.346%	5.733%
5	HALMA PLC COMMON STOCK GBP.1	1.297%	7.030%
6	RIGHTMOVE PLC COMMON STOCK GBP.01	1.235%	8.265%
7	TATE + LYLE PLC COMMON STOCK GBP.25	1.198%	9.464%
8	INCHCAPE PLC COMMON STOCK GBP.1	1.197%	10.660%
9	BELLWAY PLC COMMON STOCK GBP.125	1.169%	11.829%
10	SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	1.161%	12.990%
11	PENNON GROUP PLC COMMON STOCK GBP.407	1.152%	14.142%
12	BBA AVIATION PLC COMMON STOCK GBP.2976	1.119%	15.261%
13	HISCOX LTD COMMON STOCK GBP.065	1.078%	16.339%
14	IMI PLC COMMON STOCK GBP.2857	1.075%	17.414%
15	BOOKER GROUP PLC COMMON STOCK GBP.01	1.061%	18.474%
16	MEGGITT PLC COMMON STOCK GBP.05	1.041%	19.515%
17	RPC GROUP PLC COMMON STOCK GBP.05	1.038%	20.553%
18	SPECTRIS PLC COMMON STOCK GBP.05	1.025%	21.578%
19	UBM PLC COMMON STOCK GBP.1125	1.003%	22.582%
20	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857	0.962%	23.543%
21	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	0.903%	24.446%
22	MAN GROUP PLC COMMON STOCK USD.03428571	0.866%	25.313%
23	HENDERSON GROUP PLC COMMON STOCK GBP.125	0.851%	26.164%
24	G4S PLC COMMON STOCK GBP.25	0.827%	26.990%
25	PHOENIX GROUP HOLDINGS COMMON STOCK EUR.0001	0.825%	27.815%
26	WILLIAM HILL PLC COMMON STOCK GBP.1	0.814%	28.630%
27	GREENE KING PLC COMMON STOCK GBP.125	0.812%	29.442%
28	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	0.793%	30.235%
29	INDIVIOR PLC COMMON STOCK USD.1	0.787%	31.022%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	WH SMITH PLC COMMON STOCK GBP.22	0.783%	31.805%
31	BEAZLEY PLC COMMON STOCK GBP.05	0.773%	32.578%
32	TP ICAP PLC COMMON STOCK GBP.25	0.772%	33.350%
33	TULLOW OIL PLC COMMON STOCK GBP.1	0.765%	34.116%
34	AGGREKO PLC COMMON STOCK GBP.04832911	0.763%	34.879%
35	COBHAM PLC COMMON STOCK GBP.025	0.757%	35.636%
36	PETROFAC LTD COMMON STOCK USD.02	0.746%	36.382%
37	PAYSAFE GROUP PLC COMMON STOCK GBP.0001	0.736%	37.118%
38	ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	0.735%	37.854%
39	BTG PLC COMMON STOCK GBP.1	0.712%	38.566%
40	AMEC FOSTER WHEELER PLC COMMON STOCK GBP.5	0.706%	39.271%
41	PLAYTECH PLC COMMON STOCK	0.700%	39.972%
42	IWG PLC COMMON STOCK	0.693%	40.665%
43	HAYS PLC COMMON STOCK GBP.01	0.690%	41.355%
44	CENTAMIN PLC COMMON STOCK	0.680%	42.034%
45	B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1	0.673%	42.708%
46	CAPITAL + COUNTIES PROPERTIE COMMON STOCK GBP.25	0.667%	43.375%
47	ROTORK PLC COMMON STOCK GBP.005	0.656%	44.031%
48	SAGA PLC COMMON STOCK GBP.01	0.656%	44.687%
49	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625	0.635%	45.321%
50	INMARSAT PLC COMMON STOCK EUR.0005	0.621%	45.942%
51	BALFOUR BEATTY PLC COMMON STOCK GBP.5	0.620%	46.562%
52	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	0.611%	47.173%
53	DAILY MAIL+GENERAL TST A NV COMMON STOCK GBP.125	0.608%	47.780%
54	NEX GROUP PLC COMMON STOCK GBP.175	0.604%	48.384%
55	GVC HOLDINGS PLC COMMON STOCK EUR.01	0.597%	48.981%
56	QINETIQ GROUP PLC COMMON STOCK GBP.01	0.591%	49.573%
57	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	0.584%	50.156%
58	JD SPORTS FASHION PLC COMMON STOCK GBP.0025	0.582%	50.738%
59	GREENCORE GROUP PLC COMMON STOCK GBP.01	0.580%	51.319%
60	BODYCOTE PLC COMMON STOCK GBP.17273	0.580%	51.899%
61	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	0.579%	52.477%
62	UDG HEALTHCARE PLC COMMON STOCK EUR.05	0.563%	53.041%
63	AA PLC COMMON STOCK GBP.001	0.554%	53.595%
64	FIRSTGROUP PLC COMMON STOCK GBP.05	0.554%	54.149%
65	VICTREX PLC COMMON STOCK GBP.01	0.552%	54.701%
66	BERKELEY GROUP HOLDINGS/THE COMMON STOCK	0.547%	55.248%
67	ULTRA ELECTRONICS HLDGS PLC COMMON STOCK GBP.05	0.543%	55.791%
68	BRITVIC PLC COMMON STOCK GBP.2	0.540%	56.331%
69	CINeworld GROUP PLC COMMON STOCK GBP.01	0.528%	56.859%
70	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	0.514%	57.373%
71	DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	0.508%	57.882%
72	BOVIS HOMES GROUP PLC COMMON STOCK GBP.5	0.506%	58.388%
73	ATKINS (WS) PLC COMMON STOCK GBP.005	0.502%	58.891%
74	HOMESERVE PLC COMMON STOCK GBP.0269231	0.501%	59.391%
75	ELEMENTIS PLC COMMON STOCK GBP.05	0.498%	59.889%
76	GRAFTON GROUP PLC UTS UNIT EUR.05	0.498%	60.387%
77	KIER GROUP PLC COMMON STOCK GBP.01	0.495%	60.882%
78	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	0.488%	61.370%
79	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	0.485%	61.855%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
80	DRAX GROUP PLC COMMON STOCK GBP.1155172	0.479%	62.334%
81	VESUVIUS PLC COMMON STOCK GBP.1	0.477%	62.811%
82	ESSENTRA PLC COMMON STOCK GBP.25	0.475%	63.287%
83	JARDINE LLOYD THOMPSON GROUP COMMON STOCK GBP.05	0.472%	63.759%
84	CREST NICHOLSON HOLDINGS COMMON STOCK GBP.05	0.466%	64.225%
85	GALLIFORD TRY PLC COMMON STOCK GBP.5	0.460%	64.686%
86	REDROW PLC COMMON STOCK GBP.1	0.459%	65.145%
87	ASHMORE GROUP PLC COMMON STOCK GBP.0001	0.450%	65.595%
88	CAIRN ENERGY PLC COMMON STOCK GBP.013669	0.450%	66.045%
89	LADBROKES CORAL GROUP PLC COMMON STOCK GBP.2833333	0.449%	66.494%
90	CRANSWICK PLC COMMON STOCK GBP.1	0.446%	66.941%
91	PAGEGROUP PLC COMMON STOCK GBP.01	0.444%	67.384%
92	SSP GROUP PLC COMMON STOCK GBP.01	0.443%	67.827%
93	SAVILLS PLC COMMON STOCK GBP.025	0.440%	68.267%
94	THOMAS COOK GROUP PLC COMMON STOCK EUR.01	0.438%	68.704%
95	SYNTHOMER PLC COMMON STOCK GBP.1	0.424%	69.128%
96	UNITE GROUP PLC REIT GBP.25	0.423%	69.550%
97	DIPLOMA PLC COMMON STOCK GBP.05	0.410%	69.960%
98	AVEVA GROUP PLC COMMON STOCK GBP.03555556	0.408%	70.368%
99	OCADO GROUP PLC COMMON STOCK GBP.02	0.404%	70.771%
100	BERENDSEN PLC COMMON STOCK GBP.3	0.391%	71.162%
101	DIGNITY PLC COMMON STOCK GBP.123357	0.389%	71.551%
102	KAZ MINERALS PLC COMMON STOCK GBP.2	0.386%	71.937%
103	BGEO GROUP PLC COMMON STOCK GBP.01	0.386%	72.323%
104	GREGGS PLC COMMON STOCK GBP.02	0.384%	72.707%
105	CARILLION PLC COMMON STOCK GBP.5	0.383%	73.091%
106	RENISHAW PLC COMMON STOCK GBP.2	0.364%	73.454%
107	GENUS PLC COMMON STOCK GBP.1	0.353%	73.808%
108	ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1	0.347%	74.155%
109	RATHBONE BROTHERS PLC COMMON STOCK GBP.05	0.344%	74.499%
110	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	0.343%	74.842%
111	FIDESSA GROUP PLC COMMON STOCK GBP.1	0.336%	75.179%
112	PARAGON GROUP COMPANIES PLC COMMON STOCK GBP1.0	0.334%	75.512%
113	GRAINGER PLC COMMON STOCK GBP.05	0.332%	75.844%
114	BREWIN DOLPHIN HOLDINGS PLC COMMON STOCK GBP.01	0.320%	76.165%
115	MARSTON S PLC COMMON STOCK GBP.07375	0.318%	76.482%
116	TALKTALK TELECOM GROUP COMMON STOCK GBP.001	0.317%	76.800%
117	HUNTING PLC COMMON STOCK GBP.25	0.315%	77.115%
118	SENIOR PLC COMMON STOCK GBP.1	0.312%	77.427%
119	MORGAN ADVANCED MATERIALS PL COMMON STOCK GBP.25	0.307%	77.734%
120	MITIE GROUP PLC COMMON STOCK GBP.025	0.306%	78.040%
121	PZ CUSSONS PLC COMMON STOCK GBP.01	0.302%	78.342%
122	WETHERSPOON (J.D.) PLC COMMON STOCK GBP.02	0.296%	78.638%
123	VECTURA GROUP PLC COMMON STOCK GBP.00025	0.295%	78.933%
124	DAIRY CREST GROUP PLC COMMON STOCK GBP.25	0.292%	79.225%
125	NORTHGATE PLC COMMON STOCK GBP.5	0.292%	79.517%
126	STAGECOACH GROUP PLC COMMON STOCK GBP.005482	0.287%	79.805%
127	MILLENNIUM + COPTHORNE HOTEL COMMON STOCK GBP.3	0.287%	80.092%
128	TED BAKER PLC COMMON STOCK GBP.05	0.275%	80.367%
129	JAMES FISHER + SONS PLC COMMON STOCK GBP.25	0.275%	80.642%

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130	PETRA DIAMONDS LTD COMMON STOCK GBP.1	0.270%	80.913%
131	HOCHSCHILD MINING PLC COMMON STOCK GBP.25	0.267%	81.179%
132	HALFORDS GROUP PLC COMMON STOCK GBP.01	0.267%	81.446%
133	EI GROUP PLC COMMON STOCK GBP.025	0.265%	81.711%
134	ACACIA MINING PLC COMMON STOCK GBP.1	0.262%	81.974%
135	TELECOM PLUS PLC COMMON STOCK	0.254%	82.228%
136	RESTAURANT GROUP PLC COMMON STOCK GBP.28125	0.253%	82.481%
137	GO AHEAD GROUP PLC COMMON STOCK GBP.1	0.253%	82.733%
138	MARSHALLS PLC COMMON STOCK GBP.25	0.253%	82.986%
139	SERCO GROUP PLC COMMON STOCK GBP.02	0.251%	83.237%
140	DE LA RUE PLC COMMON STOCK GBP.4486857	0.246%	83.484%
141	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333	0.245%	83.728%
142	SIG PLC COMMON STOCK GBP.1	0.242%	83.970%
143	SUPERGROUP PLC COMMON STOCK GBP.05	0.242%	84.212%
144	DEBENHAMS PLC COMMON STOCK GBP.0001	0.240%	84.452%
145	KELLER GROUP PLC COMMON STOCK GBP.1	0.239%	84.690%
146	ST. MODWEN PROPERTIES PLC COMMON STOCK GBP.1	0.238%	84.928%
147	A.G. BARR PLC COMMON STOCK GBP.04167	0.235%	85.162%
148	EVRAZ PLC COMMON STOCK USD1.0	0.233%	85.396%
149	DIXONS CARPHONE PLC COMMON STOCK GBP.001	0.229%	85.625%
150	ZPG PLC COMMON STOCK GBP.001	0.227%	85.852%
151	OPHIR ENERGY PLC COMMON STOCK GBP.0025	0.227%	86.079%
152	ESURE GROUP PLC COMMON STOCK GBP.0008333334	0.225%	86.304%
153	FENNER PLC COMMON STOCK GBP.25	0.218%	86.522%
154	RENEWI PLC COMMON STOCK GBP.1	0.215%	86.738%
155	VIRGIN MONEY HOLDINGS UK COMMON STOCK GBP.0001	0.212%	86.950%
156	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01	0.212%	87.162%
157	MENZIES (JOHN) PLC COMMON STOCK GBP.25	0.209%	87.370%
158	POLYPIPE GROUP PLC COMMON STOCK GBP.001	0.207%	87.577%
159	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714	0.207%	87.784%
160	RPS GROUP PLC COMMON STOCK GBP.03	0.206%	87.990%
161	ARROW GLOBAL GROUP PLC COMMON STOCK GBP.01	0.202%	88.193%
162	CLARKSON PLC COMMON STOCK GBP.25	0.199%	88.391%
163	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	0.195%	88.587%
164	COMPUTACENTER PLC COMMON STOCK GBP.075555	0.192%	88.779%
165	VEDANTA RESOURCES PLC COMMON STOCK USD.1	0.192%	88.971%
166	KCOM GROUP PLC COMMON STOCK GBP.1	0.187%	89.158%
167	CHEMRING GROUP PLC COMMON STOCK GBP.01	0.186%	89.344%
168	MITCHELLS + BUTLERS PLC COMMON STOCK GBP.0854167	0.183%	89.528%
169	MEARS GROUP PLC COMMON STOCK GBP.01	0.181%	89.708%
170	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1	0.179%	89.887%
171	TRAVIS PERKINS PLC COMMON STOCK GBP.1	0.174%	90.061%
172	888 HOLDINGS PLC COMMON STOCK GBP.005	0.174%	90.236%
173	CONSORT MEDICAL PLC COMMON STOCK GBP.1	0.172%	90.407%
174	PAYPOINT PLC COMMON STOCK GBP.0033333333	0.172%	90.579%
175	IP GROUP PLC COMMON STOCK GBP.02	0.170%	90.749%
176	ENQUEST PLC COMMON STOCK GBP.05	0.166%	90.916%
177	HEADLAM GROUP PLC COMMON STOCK GBP.05	0.166%	91.082%
178	JOHN LAING GROUP PLC COMMON STOCK GBP.1	0.165%	91.247%
179	ITE GROUP PLC COMMON STOCK GBP.01	0.160%	91.406%

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180	DUNELM GROUP PLC COMMON STOCK GBP.01	0.159%	91.565%
181	DAEJAN HOLDINGS PLC COMMON STOCK GBP.25	0.158%	91.723%
182	LOOKERS PLC COMMON STOCK GBP.05	0.157%	91.880%
183	PETS AT HOME GROUP PLC COMMON STOCK GBP.01	0.156%	92.035%
184	RICARDO PLC COMMON STOCK GBP.25	0.154%	92.189%
185	CHESNARA PLC COMMON STOCK GBP.05	0.151%	92.341%
186	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	0.151%	92.491%
187	SDL PLC COMMON STOCK GBP.01	0.149%	92.640%
188	COSTAIN GROUP PLC COMMON STOCK GBP.5	0.149%	92.789%
189	PENDRAGON PLC COMMON STOCK GBP.05	0.147%	92.936%
190	LAIRD PLC COMMON STOCK GBP.28125	0.146%	93.082%
191	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05	0.144%	93.227%
192	ONESAVINGS BANK PLC COMMON STOCK GBP.01	0.142%	93.369%
193	ENTERTAINMENT ONE LTD COMMON STOCK	0.136%	93.505%
194	PREMIER FOODS PLC COMMON STOCK GBP.1	0.135%	93.640%
195	STOBART GROUP LTD COMMON STOCK GBP.1	0.134%	93.774%
196	NOVAE GROUP PLC COMMON STOCK GBP1.0	0.133%	93.907%
197	MCBRIDE PLC COMMON STOCK GBP.1	0.131%	94.038%
198	HELICAL PLC COMMON STOCK GBP.01	0.126%	94.164%
199	CARD FACTORY PLC COMMON STOCK	0.126%	94.290%
200	JRP GROUP PLC COMMON STOCK GBP.1	0.125%	94.415%
201	TRINITY MIRROR PLC COMMON STOCK GBP.1	0.124%	94.538%
202	PREMIER OIL PLC COMMON STOCK GBP.125	0.123%	94.662%
203	MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05	0.122%	94.783%
204	INTERSERVE PLC COMMON STOCK GBP.1	0.121%	94.905%
205	BROWN (N) GROUP PLC COMMON STOCK GBP.1105263	0.121%	95.026%
206	PHOTO ME INTERNATIONAL PLC COMMON STOCK GBP.005	0.121%	95.146%
207	ALDERMORE GROUP PLC COMMON STOCK GBP.1	0.117%	95.263%
208	CYBG PLC COMMON STOCK GBP.1	0.116%	95.379%
209	INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	0.116%	95.495%
210	CONNECT GROUP PLC COMMON STOCK GBP.05	0.115%	95.610%
211	4IMPRINT GROUP PLC COMMON STOCK GBP.3845999	0.113%	95.722%
212	CAPE PLC COMMON STOCK GBP.25	0.112%	95.834%
213	DEVRO PLC COMMON STOCK GBP.1	0.110%	95.944%
214	TT ELECTRONICS PLC COMMON STOCK GBP.25	0.109%	96.053%
215	ROBERT WALTERS PLC COMMON STOCK GBP.2	0.108%	96.161%
216	WINCANTON PLC COMMON STOCK GBP.1	0.107%	96.268%
217	IMAGINATION TECH GROUP PLC COMMON STOCK GBP.1	0.103%	96.371%
218	XP POWER LTD COMMON STOCK GBP.01	0.102%	96.474%
219	SOCO INTERNATIONAL PLC COMMON STOCK GBP.05	0.100%	96.574%
220	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP.0002	0.099%	96.673%
221	SPEEDY HIRE PLC COMMON STOCK GBP.05	0.098%	96.771%
222	LONMIN PLC COMMON STOCK USD.0001	0.091%	96.862%
223	RANK GROUP PLC COMMON STOCK GBP.1388889	0.090%	96.952%
224	FULLER SMITH + TURNER A COMMON STOCK GBP.4	0.087%	97.039%
225	SHAWBROOK GROUP PLC COMMON STOCK GBP.01	0.087%	97.126%
226	XAAR PLC COMMON STOCK GBP.1	0.085%	97.211%
227	VP PLC COMMON STOCK GBP.05	0.085%	97.296%
228	STHREE PLC COMMON STOCK GBP.01	0.084%	97.380%
229	LAMPRELL PLC COMMON STOCK GBP.05	0.083%	97.462%

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230	VITEC GROUP PLC/THE COMMON STOCK GBP.2	0.082%	97.545%
231	STOCK SPIRITS GROUP PLC COMMON STOCK GBP.1	0.082%	97.627%
232	MJ GLEESON PLC COMMON STOCK GBP.02	0.079%	97.706%
233	U AND I GROUP PLC COMMON STOCK GBP.5	0.073%	97.780%
234	SEVERFIELD PLC COMMON STOCK GBP.025	0.068%	97.848%
235	DIALIGHT PLC COMMON STOCK GBP.0189	0.067%	97.915%
236	AVON RUBBER PLC COMMON STOCK GBP1.0	0.066%	97.981%
237	COUNTRYWIDE PLC COMMON STOCK GBP.01	0.066%	98.046%
238	PETROPAVLOVSK PLC COMMON STOCK GBP.01	0.066%	98.112%
239	TRIFAST PLC COMMON STOCK GBP.05	0.063%	98.175%
240	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	0.063%	98.238%
241	BOOT (HENRY) PLC COMMON STOCK GBP.1	0.062%	98.300%
242	NCC GROUP PLC COMMON STOCK GBP.01	0.060%	98.360%
243	TOPPS TILES PLC COMMON STOCK GBP.0333333	0.058%	98.419%
244	FOXTONS GROUP PLC COMMON STOCK GBP.01	0.058%	98.477%
245	ANGLO PACIFIC GROUP PLC COMMON STOCK GBP.02	0.056%	98.533%
246	WILMINGTON PLC COMMON STOCK GBP.05	0.054%	98.587%
247	LOW + BONAR PLC COMMON STOCK GBP.05	0.053%	98.641%
248	LAIRD PLC RIGHTS	0.053%	98.694%
249	MCCARTHY + STONE PLC COMMON STOCK GBP.08	0.052%	98.746%
250	TYMAN PLC COMMON STOCK GBP.05	0.051%	98.797%
251	CASTINGS PLC COMMON STOCK GBP.1	0.048%	98.845%
252	FERREXPO PLC COMMON STOCK GBP.1	0.047%	98.892%
253	ANGLO EASTERN PLANTATIONS COMMON STOCK GBP.25	0.047%	98.939%
254	MOTHERCARE PLC COMMON STOCK GBP.5	0.045%	98.984%
255	LSL PROPERTY SERVICES PLC COMMON STOCK GBP.002	0.044%	99.028%
256	ACAL PLC COMMON STOCK GBP.05	0.043%	99.071%
257	CAMBIAN GROUP PLC COMMON STOCK GBP.01	0.041%	99.112%
258	SOFTCAT PLC COMMON STOCK GBP.0005	0.040%	99.152%
259	GEM DIAMONDS LTD COMMON STOCK USD.01	0.040%	99.192%
260	TARSUS GROUP PLC COMMON STOCK GBP.05	0.038%	99.230%
261	RAVEN RUSSIA LTD COMMON STOCK GBP.01	0.037%	99.267%
262	COMMUNISIS PLC COMMON STOCK GBP.25	0.037%	99.304%
263	RM PLC COMMON STOCK GBP.022857	0.036%	99.340%
264	BLOOMSBURY PUBLISHING PLC COMMON STOCK GBP.0125	0.032%	99.372%
265	FINDEL PLC COMMON STOCK GBP.1	0.031%	99.403%
266	CARR S GROUP PLC COMMON STOCK GBP.025	0.030%	99.433%
267	CHARLES TAYLOR PLC COMMON STOCK GBP.01	0.029%	99.462%
268	S + U PLC COMMON STOCK GBP.125	0.028%	99.491%
269	JIMMY CHOO PLC COMMON STOCK GBP1.0	0.027%	99.518%
270	HUNTSWORTH PLC COMMON STOCK GBP.0001	0.027%	99.545%
271	EQUINITI GROUP PLC COMMON STOCK	0.026%	99.571%
272	CLS HOLDINGS PLC COMMON STOCK GBP.25	0.025%	99.596%
273	CHARLES STANLEY GROUP PLC COMMON STOCK GBP.25	0.025%	99.621%
274	SPORTECH PLC COMMON STOCK GBP.5	0.024%	99.645%
275	ST. IVES PLC COMMON STOCK GBP.1	0.023%	99.667%
276	MICRO FOCUS INTERNATIONAL COMMON STOCK GBP.1	0.022%	99.689%
277	HASTINGS GROUP HOLDINGS PLC COMMON STOCK GBP.02	0.020%	99.709%
278	CIRCASSIA PHARMACEUTICA COMMON STOCK GBP.0008	0.020%	99.729%
279	ZOTEFOAMS PLC COMMON STOCK GBP.05	0.019%	99.748%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	CARCLO PLC COMMON STOCK GBP.05	0.019%	99.766%
281	FLYBE GROUP PLC COMMON STOCK	0.016%	99.782%
282	PUNCH TAVERNS PLC COMMON STOCK GBP.009572	0.015%	99.798%
283	CARPETRIGHT PLC COMMON STOCK GBP.01	0.015%	99.812%
284	CENTAUR MEDIA PLC COMMON STOCK GBP.1	0.015%	99.827%
285	AIR PARTNER PLC COMMON STOCK GBP.01	0.014%	99.841%
286	BRAEMAR SHIPPING SERVICES PL COMMON STOCK GBP.1	0.014%	99.855%
287	ASHLEY (LAURA) HOLDINGS PLC COMMON STOCK GBP.05	0.014%	99.869%
288	HILTON FOOD GROUP PLC COMMON STOCK GBP.1	0.014%	99.883%
289	ALUMASC GROUP PLC COMMON STOCK GBP.125	0.014%	99.897%
290	FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	0.013%	99.909%
291	R.E.A. HOLDINGS PLC COMMON STOCK GBP.25	0.011%	99.920%
292	GULF KEYSTONE PETROLEUM LTD COMMON STOCK USD1.0	0.009%	99.929%
293	VOLEX PLC COMMON STOCK GBP.25	0.008%	99.937%
294	CLARKE (T.) PLC COMMON STOCK GBP.1	0.008%	99.945%
295	RENOLD PLC COMMON STOCK GBP.05	0.007%	99.952%
296	FUTURE PLC COMMON STOCK GBP.01	0.006%	99.958%
297	HOGG ROBINSON GROUP PLC COMMON STOCK GBP.01	0.006%	99.964%
298	NOSTRUM OIL + GAS PLC COMMON STOCK GBP.01	0.005%	99.969%
299	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP.01	0.004%	99.973%
300	IBSTOCK PLC COMMON STOCK GBP.01	0.004%	99.977%
301	SEPURA LTD COMMON STOCK GBP.005	0.004%	99.981%
302	MCCOLL S RETAIL GROUP PLC COMMON STOCK GBP.001	0.003%	99.984%
303	NORCROS PLC COMMON STOCK GBP.1	0.003%	99.987%
304	HARVEY NASH GROUP PLC COMMON STOCK GBP.05	0.002%	99.989%
305	GULF MARINE SERVICES PLC COMMON STOCK GBP.1	0.002%	99.991%
306	HARWORTH GROUP PLC COMMON STOCK GBP.1	0.002%	99.993%
307	DFS FURNITURE PLC COMMON STOCK	0.002%	99.995%
308	STV GROUP PLC COMMON STOCK GBP.5	0.001%	99.996%
309	HANSARD GLOBAL PLC COMMON STOCK GBP.005	0.001%	99.997%
310	JACKPOTJOY PLC COMMON STOCK	0.001%	99.998%
311	PORVAIR PLC COMMON STOCK GBP.02	0.001%	99.999%
312	SANNE GROUP PLC COMMON STOCK GBP.01	0.001%	100.000%
313	GOODWIN PLC COMMON STOCK GBP.1	0.000%	100.000%
314	WATERLOO INVESTMENT HOLDINGS COMMON STOCK	0.000%	100.000%
315	GROUPE FNAC COMMON STOCK	0.000%	100.000%
316	FORMINSTER ORD GBP0.02	-	100.000%
317	AFREN PLC COMMON STOCK GBP.01	-	100.000%
318	ALIZYME ORD GBP0.02	-	100.000%
319	INDUSTRIAL + COMME ORD GBP0.01	-	100.000%