

United Kingdom Small Company Portfolio-Institutional Class

As of February 28, 2018 (Updated Monthly)

Source: State Street

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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.

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Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity		2,306,039,654.26			100.000%
1	HISCOX LTD COMMON STOCK GBP.065		30,344,580.22	1.316%	1.316%
2	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857		28,980,056.02	1.257%	2.573%
3	BBA AVIATION PLC COMMON STOCK GBP.2976		28,963,459.62	1.256%	3.829%
4	BELLWAY PLC COMMON STOCK GBP.125		28,244,684.26	1.225%	5.053%
5	UBM PLC COMMON STOCK GBP.1125		28,050,478.13	1.216%	6.270%
6	BOOKER GROUP PLC COMMON STOCK GBP.01		26,096,532.36	1.132%	7.401%
7	RPC GROUP PLC COMMON STOCK GBP.05		25,984,215.63	1.127%	8.528%
8	AUTO TRADER GROUP PLC COMMON STOCK GBP.01		25,618,812.62	1.111%	9.639%
9	MELROSE INDUSTRIES PLC COMMON STOCK GBP.06857143		25,466,406.68	1.104%	10.743%
10	SPECTRIS PLC COMMON STOCK GBP.05		25,172,562.71	1.092%	11.835%
11	MEGGITT PLC COMMON STOCK GBP.05		24,923,655.58	1.081%	12.916%
12	ELECTROCOMPONENTS PLC COMMON STOCK GBP.1		24,045,458.26	1.043%	13.959%
13	IMI PLC COMMON STOCK GBP.2857		23,829,363.92	1.033%	14.992%
14	PHOENIX GROUP HOLDINGS COMMON STOCK EUR.0001		23,765,263.73	1.031%	16.023%
15	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1		23,737,734.34	1.029%	17.052%
16	TP ICAP PLC COMMON STOCK GBP.25		23,472,792.30	1.018%	18.070%
17	BEAZLEY PLC COMMON STOCK GBP.05		23,007,462.47	0.998%	19.067%
18	RIGHTMOVE PLC COMMON STOCK GBP.01		22,968,092.58	0.996%	20.063%
19	HALMA PLC COMMON STOCK GBP.1		22,943,658.43	0.995%	21.058%
20	INCHCAPE PLC COMMON STOCK GBP.1		22,929,527.15	0.994%	22.053%

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Equity			2,306,039,654.26		100.000%
21	HAYS PLC COMMON STOCK GBP.01		22,754,193.74	0.987%	23.039%
22	WILLIAM HILL PLC COMMON STOCK GBP.1		22,418,017.54	0.972%	24.012%
23	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005		22,345,441.61	0.969%	24.981%
24	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625		22,005,402.15	0.954%	25.935%
25	SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231		21,952,300.07	0.952%	26.887%
26	MAN GROUP PLC COMMON STOCK USD.03428571		21,838,108.65	0.947%	27.834%
27	TATE + LYLE PLC COMMON STOCK GBP.25		21,636,324.83	0.938%	28.772%
28	TULLOW OIL PLC COMMON STOCK GBP.1		21,330,484.38	0.925%	29.697%
29	INDIVIOR PLC COMMON STOCK USD.1		20,882,385.53	0.906%	30.603%
30	SSP GROUP PLC COMMON STOCK GBP.01		20,593,541.04	0.893%	31.496%
31	TRAVIS PERKINS PLC COMMON STOCK GBP.1		20,436,973.49	0.886%	32.382%
32	CINEWORLD GROUP PLC COMMON STOCK GBP.01		20,387,218.87	0.884%	33.266%
33	GVC HOLDINGS PLC COMMON STOCK EUR.01		20,317,982.97	0.881%	34.147%
34	OCADO GROUP PLC COMMON STOCK GBP.02		20,104,304.53	0.872%	35.019%
35	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25		19,372,994.62	0.840%	35.859%
36	COBHAM PLC COMMON STOCK GBP.025		19,301,887.41	0.837%	36.696%
37	PENNON GROUP PLC COMMON STOCK GBP.407		18,933,466.72	0.821%	37.517%
38	VICTREX PLC COMMON STOCK GBP.01		18,543,831.31	0.804%	38.321%
39	WH SMITH PLC COMMON STOCK GBP.22		18,491,754.23	0.802%	39.123%
40	ROTORK PLC COMMON STOCK GBP.005		18,268,392.35	0.792%	39.915%
41	B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1		17,578,971.66	0.762%	40.677%
42	KAZ MINERALS PLC COMMON STOCK GBP.2		17,047,490.36	0.739%	41.417%
43	AVEVA GROUP PLC COMMON STOCK GBP.0355556		16,493,236.43	0.715%	42.132%
44	NEX GROUP PLC COMMON STOCK GBP.175		16,070,853.17	0.697%	42.829%
45	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02		15,992,587.48	0.694%	43.522%
46	PLAYTECH PLC COMMON STOCK		15,819,081.34	0.686%	44.208%
47	CAPITAL + COUNTIES PROPERTIE COMMON STOCK GBP.25		15,595,811.93	0.676%	44.885%
48	INMARSAT PLC COMMON STOCK EUR.0005		15,249,519.53	0.661%	45.546%
49	BALFOUR BEATTY PLC COMMON STOCK GBP.5		15,168,189.14	0.658%	46.204%
50	LADBROKES CORAL GROUP PLC COMMON STOCK GBP.2833333		14,978,730.31	0.650%	46.853%
51	WEIR GROUP PLC/THE COMMON STOCK GBP.125		14,915,231.57	0.647%	47.500%
52	DAILY MAIL+GENERAL TST A NV COMMON STOCK GBP.125		14,647,889.12	0.635%	48.135%
53	THOMAS COOK GROUP PLC COMMON STOCK EUR.01		14,612,262.14	0.634%	48.769%
54	BTG PLC COMMON STOCK GBP.1		14,583,902.90	0.632%	49.401%
55	HOMESERVE PLC COMMON STOCK GBP.0269231		14,359,260.46	0.623%	50.024%
56	AGGREKO PLC COMMON STOCK GBP.04832911		14,280,265.88	0.619%	50.643%
57	BODYCOTE PLC COMMON STOCK GBP.17273		14,051,555.28	0.609%	51.253%
58	CYBG PLC COMMON STOCK GBP.1		14,035,733.64	0.609%	51.861%

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Equity			2,306,039,654.26		100.000%
59	PAGEGROUP PLC COMMON STOCK GBP.01		14,022,021.17	0.608%	52.469%
60	RENISHAW PLC COMMON STOCK GBP.2		13,688,286.81	0.594%	53.063%
61	BOVIS HOMES GROUP PLC COMMON STOCK GBP.5		13,244,519.97	0.574%	53.637%
62	JARDINE LLOYD THOMPSON GROUP COMMON STOCK GBP.05		13,239,685.81	0.574%	54.211%
63	GRAFTON GROUP PLC UTS UNIT EUR.05		13,194,206.05	0.572%	54.783%
64	GREENE KING PLC COMMON STOCK GBP.125		12,775,462.85	0.554%	55.337%
65	BRITVIC PLC COMMON STOCK GBP.2		12,703,105.19	0.551%	55.888%
66	CENTAMIN PLC COMMON STOCK		12,668,003.57	0.549%	56.438%
67	CRANSWICK PLC COMMON STOCK GBP.1		12,074,387.50	0.524%	56.961%
68	JD SPORTS FASHION PLC COMMON STOCK GBP.0025		12,017,008.03	0.521%	57.482%
69	VESUVIUS PLC COMMON STOCK GBP.1		11,943,472.99	0.518%	58.000%
70	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05		11,676,384.83	0.506%	58.507%
71	ASHMORE GROUP PLC COMMON STOCK GBP.0001		11,654,449.04	0.505%	59.012%
72	DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208		11,320,552.87	0.491%	59.503%
73	REDROW PLC COMMON STOCK GBP.1		11,240,808.52	0.487%	59.990%
74	FIDESSA GROUP PLC COMMON STOCK GBP.1		11,170,262.55	0.484%	60.475%
75	CREST NICHOLSON HOLDINGS COMMON STOCK GBP.05		11,074,797.81	0.480%	60.955%
76	DIXONS CARPHONE PLC COMMON STOCK GBP.001		10,963,933.71	0.475%	61.431%
77	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0		10,961,772.54	0.475%	61.906%
78	BGEO GROUP PLC COMMON STOCK GBP.01		10,845,482.73	0.470%	62.376%
79	IWG PLC COMMON STOCK		10,837,374.84	0.470%	62.846%
80	SAVILLS PLC COMMON STOCK GBP.025		10,827,598.39	0.470%	63.316%
81	ELEMENTIS PLC COMMON STOCK GBP.05		10,827,516.08	0.470%	63.785%
82	GRAINGER PLC COMMON STOCK GBP.05		10,777,964.59	0.467%	64.253%
83	EVRAZ PLC COMMON STOCK USD1.0		9,903,188.48	0.429%	64.682%
84	GENUS PLC COMMON STOCK GBP.1		9,881,819.24	0.429%	65.111%
85	SENIOR PLC COMMON STOCK GBP.1		9,851,974.94	0.427%	65.538%
86	UDG HEALTHCARE PLC COMMON STOCK EUR.05		9,832,126.13	0.426%	65.964%
87	DIPLOMA PLC COMMON STOCK GBP.05		9,791,358.06	0.425%	66.389%
88	GREGGS PLC COMMON STOCK GBP.02		9,740,618.26	0.422%	66.811%
89	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5		9,705,464.81	0.421%	67.232%
90	BABCOCK INTL GROUP PLC COMMON STOCK GBP.6		9,645,753.32	0.418%	67.650%
91	RATHBONE BROTHERS PLC COMMON STOCK GBP.05		9,592,585.55	0.416%	68.066%
92	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002		9,445,208.82	0.410%	68.476%
93	CAIRN ENERGY PLC COMMON STOCK GBP.013669		9,265,514.86	0.402%	68.878%
94	ESSENTRA PLC COMMON STOCK GBP.25		9,212,574.06	0.399%	69.277%
95	SYNTHOMER PLC COMMON STOCK GBP.1		9,078,031.72	0.394%	69.671%
96	SAGA PLC COMMON STOCK GBP.01		8,994,856.90	0.390%	70.061%

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Equity			2,306,039,654.26		100.000%
97	ULTRA ELECTRONICS HLDGS PLC COMMON STOCK GBP.05		8,977,456.84	0.389%	70.450%
98	ROYAL MAIL PLC COMMON STOCK GBP.01		8,965,179.27	0.389%	70.839%
99	QINETIQ GROUP PLC COMMON STOCK GBP.01		8,904,845.61	0.386%	71.225%
100	GREENCORE GROUP PLC COMMON STOCK GBP.01		8,872,501.01	0.385%	71.610%
101	PETROFAC LTD COMMON STOCK USD.02		8,548,635.10	0.371%	71.981%
102	WETHERSPOON (J.D.) PLC COMMON STOCK GBP.02		8,373,435.55	0.363%	72.344%
103	FIRSTGROUP PLC COMMON STOCK GBP.05		8,188,107.75	0.355%	72.699%
104	DS SMITH PLC COMMON STOCK GBP.1		8,158,704.65	0.354%	73.052%
105	SUPERDRY PLC COMMON STOCK GBP.05		8,143,825.10	0.353%	73.406%
106	DRAX GROUP PLC COMMON STOCK GBP.1155172		8,011,699.12	0.347%	73.753%
107	KIER GROUP PLC COMMON STOCK GBP.01		7,928,268.72	0.344%	74.097%
108	BREWIN DOLPHIN HOLDINGS PLC COMMON STOCK GBP.01		7,885,499.78	0.342%	74.439%
109	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25		7,551,599.60	0.327%	74.766%
110	MORGAN ADVANCED MATERIALS PL COMMON STOCK GBP.25		7,542,999.30	0.327%	75.093%
111	FENNER PLC COMMON STOCK GBP.25		7,511,516.53	0.326%	75.419%
112	FERREXPO PLC COMMON STOCK GBP.1		7,482,667.29	0.324%	75.744%
113	SIG PLC COMMON STOCK GBP.1		7,406,785.52	0.321%	76.065%
114	MILLENNIUM + COPTHORNE HOTEL COMMON STOCK GBP.3		7,344,266.75	0.318%	76.383%
115	HUNTING PLC COMMON STOCK GBP.25		7,207,480.83	0.313%	76.696%
116	ZPG PLC COMMON STOCK GBP.001		7,103,481.03	0.308%	77.004%
117	DAIRY CREST GROUP PLC COMMON STOCK GBP.25		7,075,304.86	0.307%	77.311%
118	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001		7,039,801.65	0.305%	77.616%
119	MARSHALLS PLC COMMON STOCK GBP.25		6,619,526.88	0.287%	77.903%
120	CLARKSON PLC COMMON STOCK GBP.25		6,438,448.50	0.279%	78.182%
121	TED BAKER PLC COMMON STOCK GBP.05		6,432,486.70	0.279%	78.461%
122	RENTOKIL INITIAL PLC COMMON STOCK GBP.01		6,412,063.81	0.278%	78.739%
123	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1		6,397,448.67	0.277%	79.017%
124	ST. MODWEN PROPERTIES PLC COMMON STOCK GBP.1		6,364,269.63	0.276%	79.293%
125	IBSTOCK PLC COMMON STOCK GBP.01		6,356,943.51	0.276%	79.568%
126	HALFORDS GROUP PLC COMMON STOCK GBP.01		6,209,578.00	0.269%	79.838%
127	PZ CUSSONS PLC COMMON STOCK GBP.01		6,206,017.08	0.269%	80.107%
128	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01		6,120,482.89	0.265%	80.372%
129	POLYPIPE GROUP PLC COMMON STOCK GBP.001		6,105,426.63	0.265%	80.637%
130	GALLIFORD TRY PLC COMMON STOCK GBP.5		6,077,276.41	0.264%	80.900%
131	A.G. BARR PLC COMMON STOCK GBP.04167		6,045,125.23	0.262%	81.163%
132	COMPUTACENTER PLC COMMON STOCK GBP.075555		5,949,834.67	0.258%	81.421%
133	VIRGIN MONEY HOLDINGS UK COMMON STOCK GBP.0001		5,944,737.02	0.258%	81.678%
134	JAMES FISHER + SONS PLC COMMON STOCK GBP.25		5,913,401.08	0.256%	81.935%

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Equity			2,306,039,654.26		100.000%
135	MARSTON S PLC COMMON STOCK GBP.07375		5,871,954.54	0.255%	82.189%
136	ENTERTAINMENT ONE LTD COMMON STOCK		5,848,220.00	0.254%	82.443%
137	TELECOM PLUS PLC COMMON STOCK		5,844,057.37	0.253%	82.696%
138	DE LA RUE PLC COMMON STOCK GBP.4486857		5,567,669.39	0.241%	82.938%
139	EI GROUP PLC COMMON STOCK GBP.025		5,520,753.94	0.239%	83.177%
140	KELLER GROUP PLC COMMON STOCK GBP.1		5,463,767.78	0.237%	83.414%
141	JUST GROUP PLC COMMON STOCK GBP.1		5,463,248.64	0.237%	83.651%
142	ESURE GROUP PLC COMMON STOCK GBP.0008333334		5,244,374.60	0.227%	83.879%
143	GO AHEAD GROUP PLC COMMON STOCK GBP.1		5,187,028.70	0.225%	84.103%
144	ALDERMORE GROUP PLC COMMON STOCK GBP.1		5,042,469.34	0.219%	84.322%
145	RENEWI PLC COMMON STOCK GBP.1		4,968,243.18	0.215%	84.538%
146	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05		4,941,821.17	0.214%	84.752%
147	ONESAVINGS BANK PLC COMMON STOCK GBP.01		4,928,758.38	0.214%	84.966%
148	EQUINITI GROUP PLC COMMON STOCK		4,901,134.46	0.213%	85.178%
149	JOHN LAING GROUP PLC COMMON STOCK GBP.1		4,827,051.14	0.209%	85.387%
150	LAIRD PLC COMMON STOCK GBP.28125		4,795,029.15	0.208%	85.595%
151	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333		4,731,415.85	0.205%	85.801%
152	888 HOLDINGS PLC COMMON STOCK GBP.005		4,655,978.22	0.202%	86.002%
153	ARROW GLOBAL GROUP PLC COMMON STOCK GBP.01		4,646,165.19	0.201%	86.204%
154	KCOM GROUP PLC COMMON STOCK GBP.1		4,597,596.04	0.199%	86.403%
155	MITIE GROUP PLC COMMON STOCK GBP.025		4,579,233.48	0.199%	86.602%
156	HASTINGS GROUP HOLDINGS PLC COMMON STOCK GBP.02		4,485,347.80	0.195%	86.796%
157	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025		4,478,261.30	0.194%	86.991%
158	SOFTCAT PLC COMMON STOCK GBP.0005		4,457,851.37	0.193%	87.184%
159	CHEMRING GROUP PLC COMMON STOCK GBP.01		4,382,945.75	0.190%	87.374%
160	CONSORT MEDICAL PLC COMMON STOCK GBP.1		4,362,682.75	0.189%	87.563%
161	VEDANTA RESOURCES PLC COMMON STOCK USD.1		4,264,264.84	0.185%	87.748%
162	MITCHELLS + BUTLERS PLC COMMON STOCK GBP.0854167		4,226,623.36	0.183%	87.931%
163	RPS GROUP PLC COMMON STOCK GBP.03		4,222,321.07	0.183%	88.114%
164	MENZIES (JOHN) PLC COMMON STOCK GBP.25		4,172,582.92	0.181%	88.295%
165	STAGECOACH GROUP PLC COMMON STOCK GBP.005482		4,124,582.81	0.179%	88.474%
166	STOBART GROUP LTD COMMON STOCK GBP.1		4,120,642.45	0.179%	88.653%
167	HOCHSCHILD MINING PLC COMMON STOCK GBP.25		4,013,133.33	0.174%	88.827%
168	MEARS GROUP PLC COMMON STOCK GBP.01		4,012,954.14	0.174%	89.001%
169	CAPITA PLC COMMON STOCK GBP.020667		3,997,215.42	0.173%	89.174%
170	DUNELM GROUP PLC COMMON STOCK GBP.01		3,927,108.68	0.170%	89.345%
171	CHESNARA PLC COMMON STOCK GBP.05		3,809,707.51	0.165%	89.510%
172	PETS AT HOME GROUP PLC COMMON STOCK GBP.01		3,784,305.27	0.164%	89.674%

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Equity			2,306,039,654.26		100.000%
173	MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05		3,774,340.82	0.164%	89.838%
174	TALKTALK TELECOM GROUP COMMON STOCK GBP.001		3,723,711.72	0.161%	89.999%
175	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01		3,708,107.71	0.161%	90.160%
176	RESTAURANT GROUP PLC COMMON STOCK GBP.28125		3,704,907.63	0.161%	90.321%
177	COSTAIN GROUP PLC COMMON STOCK GBP.5		3,701,491.97	0.161%	90.481%
178	NORTHGATE PLC COMMON STOCK GBP.5		3,685,465.29	0.160%	90.641%
179	ITE GROUP PLC COMMON STOCK GBP.01		3,656,591.40	0.159%	90.799%
180	VECTURA GROUP PLC COMMON STOCK GBP.00025		3,617,771.61	0.157%	90.956%
181	RICARDO PLC COMMON STOCK GBP.25		3,613,082.61	0.157%	91.113%
182	XP POWER LTD COMMON STOCK GBP.01		3,612,664.30	0.157%	91.270%
183	STOCK SPIRITS GROUP PLC COMMON STOCK GBP.1		3,608,637.27	0.156%	91.426%
184	ON THE BEACH GROUP PLC COMMON STOCK GBP.01		3,561,251.57	0.154%	91.581%
185	HEADLAM GROUP PLC COMMON STOCK GBP.05		3,552,388.72	0.154%	91.735%
186	AA PLC COMMON STOCK GBP.001		3,541,119.49	0.154%	91.888%
187	NCC GROUP PLC COMMON STOCK GBP.01		3,528,392.30	0.153%	92.041%
188	PAYPOINT PLC COMMON STOCK GBP.003333333		3,516,964.75	0.153%	92.194%
189	ROBERT WALTERS PLC COMMON STOCK GBP.2		3,501,856.74	0.152%	92.346%
190	COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01		3,413,924.14	0.148%	92.494%
191	CARD FACTORY PLC COMMON STOCK		3,337,890.46	0.145%	92.638%
192	PHOTO ME INTERNATIONAL PLC COMMON STOCK GBP.005		3,319,579.56	0.144%	92.782%
193	IP GROUP PLC COMMON STOCK GBP.02		3,318,274.57	0.144%	92.926%
194	DAEJAN HOLDINGS PLC COMMON STOCK GBP.25		3,284,874.22	0.142%	93.069%
195	DIGNITY PLC COMMON STOCK GBP.123357		3,239,453.64	0.140%	93.209%
196	OPHIR ENERGY PLC COMMON STOCK GBP.0025		3,227,602.97	0.140%	93.349%
197	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05		3,226,323.06	0.140%	93.489%
198	MCCARTHY + STONE PLC COMMON STOCK GBP.08		3,157,030.50	0.137%	93.626%
199	PREMIER OIL PLC COMMON STOCK GBP.125		3,134,523.99	0.136%	93.762%
200	HELICAL PLC COMMON STOCK GBP.01		3,076,851.65	0.133%	93.895%
201	INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1		3,038,718.80	0.132%	94.027%
202	TYMAN PLC COMMON STOCK GBP.05		2,866,821.70	0.124%	94.151%
203	BROWN (N) GROUP PLC COMMON STOCK GBP.1105263		2,845,228.91	0.123%	94.275%
204	VITEC GROUP PLC/THE COMMON STOCK GBP.2		2,766,982.07	0.120%	94.395%
205	STHREE PLC COMMON STOCK GBP.01		2,719,752.47	0.118%	94.513%
206	DEBENHAMS PLC COMMON STOCK GBP.0001		2,695,279.68	0.117%	94.630%
207	TT ELECTRONICS PLC COMMON STOCK GBP.25		2,688,796.12	0.117%	94.746%
208	4IMPRINT GROUP PLC COMMON STOCK GBP.3845999		2,684,877.16	0.116%	94.863%
209	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP.0002		2,661,854.04	0.115%	94.978%
210	PETRA DIAMONDS LTD COMMON STOCK GBP.1		2,648,879.81	0.115%	95.093%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,306,039,654.26		100.000%
211	RANK GROUP PLC COMMON STOCK GBP.1388889		2,625,009.92	0.114%	95.207%
212	PENDRAGON PLC COMMON STOCK GBP.05		2,619,732.08	0.114%	95.320%
213	DEVRO PLC COMMON STOCK GBP.1		2,587,955.64	0.112%	95.432%
214	ENQUEST PLC COMMON STOCK GBP.05		2,523,700.72	0.109%	95.542%
215	PREMIER FOODS PLC COMMON STOCK GBP.1		2,512,809.32	0.109%	95.651%
216	JACKPOTJOY PLC COMMON STOCK		2,491,836.37	0.108%	95.759%
217	SDL PLC COMMON STOCK GBP.01		2,484,381.36	0.108%	95.867%
218	G4S PLC COMMON STOCK GBP.25		2,469,478.34	0.107%	95.974%
219	AVON RUBBER PLC COMMON STOCK GBP1.0		2,383,194.41	0.103%	96.077%
220	MCBRIDE PLC COMMON STOCK GBP.1		2,352,212.67	0.102%	96.179%
221	LOOKERS PLC COMMON STOCK GBP.05		2,304,601.92	0.100%	96.279%
222	FORTERRA PLC COMMON STOCK		2,267,104.86	0.098%	96.377%
223	SPEEDY HIRE PLC COMMON STOCK GBP.05		2,196,371.94	0.095%	96.473%
224	WINCANTON PLC COMMON STOCK GBP.1		2,054,684.58	0.089%	96.562%
225	SERCO GROUP PLC COMMON STOCK GBP.02		2,053,167.28	0.089%	96.651%
226	MJ GLEESON PLC COMMON STOCK GBP.02		2,051,167.14	0.089%	96.740%
227	HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1		2,019,683.83	0.088%	96.827%
228	DFS FURNITURE PLC COMMON STOCK		2,018,093.52	0.088%	96.915%
229	U AND I GROUP PLC COMMON STOCK GBP.5		1,973,602.95	0.086%	97.000%
230	DISCOVERIE GROUP PLC COMMON STOCK GBP.05		1,864,721.82	0.081%	97.081%
231	VP PLC COMMON STOCK GBP.05		1,842,356.45	0.080%	97.161%
232	TRINITY MIRROR PLC COMMON STOCK GBP.1		1,812,957.87	0.079%	97.240%
233	BOOT (HENRY) PLC COMMON STOCK GBP.1		1,797,253.64	0.078%	97.318%
234	FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01		1,764,294.46	0.077%	97.394%
235	ANGLO PACIFIC GROUP PLC COMMON STOCK GBP.02		1,749,374.24	0.076%	97.470%
236	ACACIA MINING PLC COMMON STOCK GBP.1		1,740,268.70	0.075%	97.546%
237	FULLER SMITH + TURNER A COMMON STOCK GBP.4		1,728,369.33	0.075%	97.620%
238	GYM GROUP PLC/THE COMMON STOCK GBP.0001		1,688,947.61	0.073%	97.694%
239	XAAR PLC COMMON STOCK GBP.1		1,682,704.11	0.073%	97.767%
240	TRIFAST PLC COMMON STOCK GBP.05		1,649,636.44	0.072%	97.838%
241	SOCO INTERNATIONAL PLC COMMON STOCK GBP.05		1,622,643.74	0.070%	97.909%
242	ASCENTIAL PLC COMMON STOCK GBP.01		1,534,007.90	0.067%	97.975%
243	CAMBIAN GROUP PLC COMMON STOCK GBP.01		1,486,956.41	0.064%	98.040%
244	LONMIN PLC COMMON STOCK USD.0001		1,392,171.96	0.060%	98.100%
245	PETROPAVLOVSK PLC COMMON STOCK GBP.01		1,372,419.52	0.060%	98.159%
246	INTEGRATED DIAGNOSTICS HOLDI COMMON STOCK USD1.0		1,350,977.69	0.059%	98.218%
247	LSL PROPERTY SERVICES PLC COMMON STOCK GBP.002		1,314,365.55	0.057%	98.275%
248	SEVERFIELD PLC COMMON STOCK GBP.025		1,297,662.05	0.056%	98.331%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,306,039,654.26		100.000%
249	CMC MARKETS PLC COMMON STOCK GBP.25		1,253,472.88	0.054%	98.386%
250	LAMPRELL PLC COMMON STOCK GBP.05		1,237,939.18	0.054%	98.439%
251	GULF KEYSTONE PETROLEUM LTD COMMON STOCK USD1.0		1,197,869.32	0.052%	98.491%
252	HUNTSWORTH PLC COMMON STOCK GBP.0001		1,191,451.80	0.052%	98.543%
253	HILTON FOOD GROUP PLC COMMON STOCK GBP.1		1,146,339.37	0.050%	98.593%
254	CONNECT GROUP PLC COMMON STOCK GBP.05		1,130,586.18	0.049%	98.642%
255	WILMINGTON PLC COMMON STOCK GBP.05		1,120,521.88	0.049%	98.690%
256	FOXTONS GROUP PLC COMMON STOCK GBP.01		1,113,743.34	0.048%	98.739%
257	CLS HOLDINGS PLC COMMON STOCK GBP.025		1,111,818.08	0.048%	98.787%
258	ANGLO EASTERN PLANTATIONS COMMON STOCK GBP.25		1,102,988.24	0.048%	98.835%
259	TOPPS TILES PLC COMMON STOCK GBP.0333333		1,085,274.84	0.047%	98.882%
260	MERLIN ENTERTAINMENT COMMON STOCK GBP.01		1,077,092.53	0.047%	98.928%
261	LOW + BONAR PLC COMMON STOCK GBP.05		981,530.88	0.043%	98.971%
262	CASTINGS PLC COMMON STOCK GBP.1		973,684.71	0.042%	99.013%
263	RM PLC COMMON STOCK GBP.022857		934,955.20	0.041%	99.054%
264	COMMUNISIS PLC COMMON STOCK GBP.25		932,993.85	0.040%	99.094%
265	TARSUS GROUP PLC COMMON STOCK GBP.05		905,646.35	0.039%	99.133%
266	COUNTRYWIDE PLC COMMON STOCK GBP.01		864,019.36	0.037%	99.171%
267	DIALIGHT PLC COMMON STOCK GBP.0189		819,856.33	0.036%	99.206%
268	HOSTELWORLD GROUP PLC COMMON STOCK EUR.01		780,743.57	0.034%	99.240%
269	CHARLES TAYLOR PLC COMMON STOCK GBP.01		734,895.17	0.032%	99.272%
270	GEM DIAMONDS LTD COMMON STOCK USD.01		732,304.53	0.032%	99.304%
271	NOSTRUM OIL + GAS PLC COMMON STOCK GBP.01		717,584.21	0.031%	99.335%
272	BLOOMSBURY PUBLISHING PLC COMMON STOCK GBP.0125		716,567.59	0.031%	99.366%
273	FINDEL PLC COMMON STOCK GBP.1		712,640.18	0.031%	99.397%
274	ST. IVES PLC COMMON STOCK GBP.1		706,031.69	0.031%	99.428%
275	BIFFA PLC COMMON STOCK GBP.0001		645,348.09	0.028%	99.456%
276	KAINOS GROUP PLC COMMON STOCK GBP.005		643,806.00	0.028%	99.484%
277	RAVEN RUSSIA LTD COMMON STOCK GBP.01		643,589.50	0.028%	99.511%
278	CARR S GROUP PLC COMMON STOCK GBP.025		636,616.10	0.028%	99.539%
279	S + U PLC COMMON STOCK GBP.125		633,748.28	0.027%	99.567%
280	INTERSERVE PLC COMMON STOCK GBP.1		631,017.46	0.027%	99.594%
281	ZOTEFOAMS PLC COMMON STOCK GBP.05		630,861.43	0.027%	99.621%
282	CIRCASSIA PHARMACEUTICA COMMON STOCK GBP.0008		611,303.56	0.027%	99.648%
283	VOLUTION GROUP PLC COMMON STOCK GBP.01		606,956.67	0.026%	99.674%
284	CHARLES STANLEY GROUP PLC COMMON STOCK GBP.25		576,813.08	0.025%	99.699%
285	PROVIDENT FINANCIAL PLC COMMON STOCK GBP.2072727		528,412.94	0.023%	99.722%
286	AIR PARTNER PLC COMMON STOCK GBP.01		502,302.57	0.022%	99.744%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,306,039,654.26		100.000%
287	BRAEMAR SHIPPING SERVICES PL COMMON STOCK GBP.1		470,734.94	0.020%	99.764%
288	CARILLION PLC COMMON STOCK GBP.5		463,869.05	0.020%	99.784%
289	CLIPPER LOGISTICS PLC COMMON STOCK GBP.0005		444,728.71	0.019%	99.804%
290	SPORTECH PLC COMMON STOCK GBP.2		434,393.53	0.019%	99.822%
291	MCCOLL S RETAIL GROUP PLC COMMON STOCK GBP.001		373,560.75	0.016%	99.839%
292	CENTAUR MEDIA PLC COMMON STOCK GBP.1		372,388.37	0.016%	99.855%
293	FLYBE GROUP PLC COMMON STOCK		367,235.16	0.016%	99.871%
294	MOTHERCARE PLC COMMON STOCK GBP.5		300,687.56	0.013%	99.884%
295	HOGG ROBINSON GROUP PLC COMMON STOCK GBP.01		293,924.12	0.013%	99.897%
296	VOLEX PLC COMMON STOCK GBP.25		291,057.10	0.013%	99.909%
297	FUTURE PLC COMMON STOCK GBP.01		279,998.46	0.012%	99.921%
298	CARCLO PLC COMMON STOCK GBP.05		272,105.99	0.012%	99.933%
299	R.E.A. HOLDINGS PLC COMMON STOCK GBP.25		218,661.06	0.009%	99.943%
300	CLARKE (T.) PLC COMMON STOCK GBP.1		158,788.48	0.007%	99.949%
301	RENOLD PLC COMMON STOCK GBP.05		120,988.65	0.005%	99.955%
302	NORCROS PLC COMMON STOCK GBP.1		115,929.71	0.005%	99.960%
303	PORVAIR PLC COMMON STOCK GBP.02		106,062.09	0.005%	99.964%
304	CARPETRIGHT PLC COMMON STOCK GBP.01		101,512.98	0.004%	99.969%
305	NON STANDARD FINANCE PLC COMMON STOCK GBP.05		95,820.86	0.004%	99.973%
306	ASHLEY (LAURA) HOLDINGS PLC COMMON STOCK GBP.05		87,599.81	0.004%	99.977%
307	ALUMASC GROUP PLC COMMON STOCK GBP.125		72,682.71	0.003%	99.980%
308	GULF MARINE SERVICES PLC COMMON STOCK GBP.1		72,210.13	0.003%	99.983%
309	URBAN + CIVIC PLC COMMON STOCK GBP.2		66,332.49	0.003%	99.986%
310	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP.01		66,171.62	0.003%	99.989%
311	MOTORPOINT GROUP PLC COMMON STOCK GBP.01		60,495.86	0.003%	99.991%
312	HARWORTH GROUP PLC COMMON STOCK GBP.1		44,552.72	0.002%	99.993%
313	HARVEY NASH GROUP PLC COMMON STOCK GBP.05		35,556.29	0.002%	99.995%
314	REVOLUTION BARS GROUP PLC COMMON STOCK GBP.001		34,514.29	0.001%	99.996%
315	STV GROUP PLC COMMON STOCK GBP.5		24,101.99	0.001%	99.997%
316	HANSARD GLOBAL PLC COMMON STOCK GBP.005		17,199.72	0.001%	99.998%
317	HOLLYWOOD BOWL GROUP PLC COMMON STOCK GBP.01		14,230.57	0.001%	99.999%
318	RIVER + MERCANTILE GROUP COMMON STOCK GBP.003		13,609.98	0.001%	99.999%
319	GOODWIN PLC COMMON STOCK GBP.1		9,090.39	0.000%	100.000%
320	GAME DIGITAL PLC COMMON STOCK GBP.01		5,816.39	0.000%	100.000%
321	WATERLOO INVESTMENT HOLDINGS COMMON STOCK		432.15	0.000%	100.000%
322	AFREN PLC COMMON STOCK GBP.01		0.00	0.000%	100.000%
323	INDUSTRIAL + COMME ORD GBP0.01		0.00	0.000%	100.000%
324	ALIZYME ORD GBP0.02		0.00	0.000%	100.000%

Total	2,306,039,654.26	100.00%
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