

United Kingdom Small Company Portfolio- Institutional Class

As of May 31, 2017 (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.

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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	1.567%	1.567%
2	RENTOKIL INITIAL PLC COMMON STOCK GBP.01	1.416%	2.982%
3	HALMA PLC COMMON STOCK GBP.1	1.345%	4.327%
4	DS SMITH PLC COMMON STOCK GBP.1	1.299%	5.625%
5	SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	1.283%	6.908%
6	MEGGITT PLC COMMON STOCK GBP.05	1.247%	8.155%
7	RIGHTMOVE PLC COMMON STOCK GBP.01	1.244%	9.399%
8	WEIR GROUP PLC/THE COMMON STOCK GBP.125	1.181%	10.580%
9	PENNON GROUP PLC COMMON STOCK GBP.407	1.157%	11.737%
10	BELLWAY PLC COMMON STOCK GBP.125	1.138%	12.875%
11	HISCOX LTD COMMON STOCK GBP.065	1.123%	13.998%
12	TATE + LYLE PLC COMMON STOCK GBP.25	1.099%	15.097%
13	BBA AVIATION PLC COMMON STOCK GBP.2976	1.099%	16.196%
14	INCHCAPE PLC COMMON STOCK GBP.1	1.077%	17.273%
15	RPC GROUP PLC COMMON STOCK GBP.05	1.057%	18.331%
16	IMI PLC COMMON STOCK GBP.2857	1.049%	19.379%
17	BOOKER GROUP PLC COMMON STOCK GBP.01	1.004%	20.384%
18	SPECTRIS PLC COMMON STOCK GBP.05	1.003%	21.386%
19	COBHAM PLC COMMON STOCK GBP.025	0.988%	22.374%
20	UBM PLC COMMON STOCK GBP.1125	0.892%	23.266%
21	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	0.876%	24.142%
22	MAN GROUP PLC COMMON STOCK USD.03428571	0.856%	24.998%
23	ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	0.846%	25.843%
24	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857	0.841%	26.684%
25	PHOENIX GROUP HOLDINGS COMMON STOCK EUR.0001	0.828%	27.512%
26	GREENE KING PLC COMMON STOCK GBP.125	0.810%	28.322%
27	INMARSAT PLC COMMON STOCK EUR.0005	0.797%	29.120%
28	BEAZLEY PLC COMMON STOCK GBP.05	0.792%	29.912%
29	JANUS HENDERSON GROUP PLC COMMON STOCK	0.791%	30.703%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	TP ICAP PLC COMMON STOCK GBP.25	0.776%	31.479%
31	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	0.765%	32.244%
32	B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1	0.761%	33.005%
33	WILLIAM HILL PLC COMMON STOCK GBP.1	0.757%	33.762%
34	INDIVIOR PLC COMMON STOCK USD.1	0.745%	34.508%
35	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625	0.739%	35.247%
36	BTG PLC COMMON STOCK GBP.1	0.736%	35.982%
37	WH SMITH PLC COMMON STOCK GBP.22	0.730%	36.713%
38	PAYSAFE GROUP PLC COMMON STOCK GBP.0001	0.730%	37.443%
39	CAPITAL + COUNTIES PROPERTIE COMMON STOCK GBP.25	0.726%	38.168%
40	AGGREKO PLC COMMON STOCK GBP.04832911	0.694%	38.862%
41	PLAYTECH PLC COMMON STOCK	0.689%	39.551%
42	HAYS PLC COMMON STOCK GBP.01	0.688%	40.239%
43	IWG PLC COMMON STOCK	0.669%	40.908%
44	SAGA PLC COMMON STOCK GBP.01	0.662%	41.570%
45	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	0.661%	42.231%
46	FIRSTGROUP PLC COMMON STOCK GBP.05	0.654%	42.885%
47	NEX GROUP PLC COMMON STOCK GBP.175	0.635%	43.521%
48	JD SPORTS FASHION PLC COMMON STOCK GBP.0025	0.631%	44.152%
49	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	0.629%	44.781%
50	ATKINS (WS) PLC COMMON STOCK GBP.005	0.628%	45.409%
51	AMEC FOSTER WHEELER PLC COMMON STOCK GBP.5	0.626%	46.035%
52	TULLOW OIL PLC COMMON STOCK GBP.1	0.625%	46.660%
53	CREST NICHOLSON HOLDINGS COMMON STOCK GBP.05	0.618%	47.278%
54	QINETIQ GROUP PLC COMMON STOCK GBP.01	0.614%	47.892%
55	UDG HEALTHCARE PLC COMMON STOCK EUR.05	0.614%	48.506%
56	GVC HOLDINGS PLC COMMON STOCK EUR.01	0.607%	49.113%
57	CENTAMIN PLC COMMON STOCK	0.607%	49.721%
58	HOMESERVE PLC COMMON STOCK GBP.0269231	0.607%	50.328%
59	BALFOUR BEATTY PLC COMMON STOCK GBP.5	0.602%	50.929%
60	ROTORK PLC COMMON STOCK GBP.005	0.601%	51.530%
61	GRAFTON GROUP PLC UTS UNIT EUR.05	0.579%	52.109%
62	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	0.571%	52.681%
63	BRITVIC PLC COMMON STOCK GBP.2	0.557%	53.238%
64	G4S PLC COMMON STOCK GBP.25	0.549%	53.787%
65	DAILY MAIL+GENERAL TST A NV COMMON STOCK GBP.125	0.544%	54.332%
66	BERENDSEN PLC COMMON STOCK GBP.3	0.544%	54.875%
67	CINEWORLD GROUP PLC COMMON STOCK GBP.01	0.530%	55.405%
68	GREENCORE GROUP PLC COMMON STOCK GBP.01	0.529%	55.934%
69	BODYCOTE PLC COMMON STOCK GBP.17273	0.525%	56.459%
70	VICTREX PLC COMMON STOCK GBP.01	0.519%	56.978%
71	ULTRA ELECTRONICS HLDGS PLC COMMON STOCK GBP.05	0.519%	57.497%
72	BERKELEY GROUP HOLDINGS/THE COMMON STOCK	0.514%	58.011%
73	ESSENTRA PLC COMMON STOCK GBP.25	0.508%	58.519%
74	BOVIS HOMES GROUP PLC COMMON STOCK GBP.5	0.506%	59.024%
75	BGEO GROUP PLC COMMON STOCK GBP.01	0.501%	59.526%
76	VESUVIUS PLC COMMON STOCK GBP.1	0.493%	60.019%
77	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	0.490%	60.509%
78	OCADO GROUP PLC COMMON STOCK GBP.02	0.490%	60.999%
79	SSP GROUP PLC COMMON STOCK GBP.01	0.489%	61.488%

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80	DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	0.484%	61.972%
81	THOMAS COOK GROUP PLC COMMON STOCK EUR.01	0.483%	62.455%
82	CRANSWICK PLC COMMON STOCK GBP.1	0.480%	62.934%
83	ELEMENTIS PLC COMMON STOCK GBP.05	0.479%	63.414%
84	DRAX GROUP PLC COMMON STOCK GBP.1155172	0.477%	63.890%
85	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	0.472%	64.362%
86	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	0.468%	64.830%
87	REDROW PLC COMMON STOCK GBP.1	0.467%	65.296%
88	JARDINE LLOYD THOMPSON GROUP COMMON STOCK GBP.05	0.458%	65.754%
89	AA PLC COMMON STOCK GBP.001	0.456%	66.210%
90	PAGEGROUP PLC COMMON STOCK GBP.01	0.452%	66.662%
91	CAIRN ENERGY PLC COMMON STOCK GBP.013669	0.448%	67.110%
92	GRAINGER PLC COMMON STOCK GBP.05	0.443%	67.553%
93	ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1	0.431%	67.984%
94	KIER GROUP PLC COMMON STOCK GBP.01	0.422%	68.406%
95	SYNTHOMER PLC COMMON STOCK GBP.1	0.415%	68.821%
96	ASHMORE GROUP PLC COMMON STOCK GBP.0001	0.414%	69.236%
97	RENISHAW PLC COMMON STOCK GBP.2	0.402%	69.638%
98	DIPLOMA PLC COMMON STOCK GBP.05	0.401%	70.039%
99	PARAGON GROUP COMPANIES PLC COMMON STOCK GBP1.0	0.385%	70.424%
100	LADBROKES CORAL GROUP PLC COMMON STOCK GBP.2833333	0.384%	70.809%
101	DIXONS CARPHONE PLC COMMON STOCK GBP.001	0.384%	71.193%
102	DIGNITY PLC COMMON STOCK GBP.123357	0.383%	71.576%
103	KAZ MINERALS PLC COMMON STOCK GBP.2	0.382%	71.957%
104	SAVILLS PLC COMMON STOCK GBP.025	0.382%	72.339%
105	AVEVA GROUP PLC COMMON STOCK GBP.03555556	0.375%	72.714%
106	GREGGS PLC COMMON STOCK GBP.02	0.372%	73.087%
107	RATHBONE BROTHERS PLC COMMON STOCK GBP.05	0.366%	73.453%
108	GALLIFORD TRY PLC COMMON STOCK GBP.5	0.362%	73.814%
109	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	0.360%	74.175%
110	GENUS PLC COMMON STOCK GBP.1	0.356%	74.531%
111	SIG PLC COMMON STOCK GBP.1	0.331%	74.862%
112	SENIOR PLC COMMON STOCK GBP.1	0.331%	75.192%
113	CAPITA PLC COMMON STOCK GBP.020667	0.326%	75.518%
114	CARILLION PLC COMMON STOCK GBP.5	0.325%	75.843%
115	BREWIN DOLPHIN HOLDINGS PLC COMMON STOCK GBP.01	0.323%	76.167%
116	FIDESSA GROUP PLC COMMON STOCK GBP.1	0.322%	76.488%
117	MITIE GROUP PLC COMMON STOCK GBP.025	0.309%	76.797%
118	PZ CUSSONS PLC COMMON STOCK GBP.01	0.301%	77.098%
119	DAIRY CREST GROUP PLC COMMON STOCK GBP.25	0.299%	77.397%
120	WETHERSPOON (J.D.) PLC COMMON STOCK GBP.02	0.298%	77.695%
121	MARSTON S PLC COMMON STOCK GBP.07375	0.297%	77.991%
122	PETROFAC LTD COMMON STOCK USD.02	0.293%	78.285%
123	ZPG PLC COMMON STOCK GBP.001	0.284%	78.569%
124	MILLENNIUM + COPTHORNE HOTEL COMMON STOCK GBP.3	0.282%	78.850%
125	EI GROUP PLC COMMON STOCK GBP.025	0.278%	79.128%
126	JAMES FISHER + SONS PLC COMMON STOCK GBP.25	0.276%	79.404%
127	TALKTALK TELECOM GROUP COMMON STOCK GBP.001	0.276%	79.681%
128	MARSHALLS PLC COMMON STOCK GBP.25	0.276%	79.956%
129	MORGAN ADVANCED MATERIALS PL COMMON STOCK GBP.25	0.275%	80.231%

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130	HUNTING PLC COMMON STOCK GBP.25	0.272%	80.503%
131	SUPERGROUP PLC COMMON STOCK GBP.05	0.270%	80.774%
132	STAGECOACH GROUP PLC COMMON STOCK GBP.005482	0.269%	81.043%
133	DE LA RUE PLC COMMON STOCK GBP.4486857	0.266%	81.309%
134	NORTHGATE PLC COMMON STOCK GBP.5	0.261%	81.570%
135	A.G. BARR PLC COMMON STOCK GBP.04167	0.260%	81.830%
136	TELECOM PLUS PLC COMMON STOCK	0.259%	82.090%
137	HALFORDS GROUP PLC COMMON STOCK GBP.01	0.259%	82.348%
138	RESTAURANT GROUP PLC COMMON STOCK GBP.28125	0.258%	82.606%
139	HOCHSCHILD MINING PLC COMMON STOCK GBP.25	0.256%	82.862%
140	GO AHEAD GROUP PLC COMMON STOCK GBP.1	0.249%	83.111%
141	POLYPIPE GROUP PLC COMMON STOCK GBP.001	0.248%	83.358%
142	VECTURA GROUP PLC COMMON STOCK GBP.00025	0.247%	83.605%
143	PETRA DIAMONDS LTD COMMON STOCK GBP.1	0.246%	83.851%
144	ESURE GROUP PLC COMMON STOCK GBP.0008333334	0.241%	84.092%
145	SERCO GROUP PLC COMMON STOCK GBP.02	0.240%	84.331%
146	ST. MODWEN PROPERTIES PLC COMMON STOCK GBP.1	0.235%	84.566%
147	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333	0.232%	84.799%
148	OPHIR ENERGY PLC COMMON STOCK GBP.0025	0.228%	85.026%
149	LAIRD PLC COMMON STOCK GBP.28125	0.227%	85.253%
150	TED BAKER PLC COMMON STOCK GBP.05	0.226%	85.479%
151	VIRGIN MONEY HOLDINGS UK COMMON STOCK GBP.0001	0.224%	85.704%
152	KELLER GROUP PLC COMMON STOCK GBP.1	0.224%	85.927%
153	RPS GROUP PLC COMMON STOCK GBP.03	0.224%	86.151%
154	FENNER PLC COMMON STOCK GBP.25	0.219%	86.370%
155	COMPUTACENTER PLC COMMON STOCK GBP.075555	0.214%	86.584%
156	ARROW GLOBAL GROUP PLC COMMON STOCK GBP.01	0.211%	86.795%
157	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01	0.210%	87.005%
158	RENEWI PLC COMMON STOCK GBP.1	0.209%	87.214%
159	JOHN LAING GROUP PLC COMMON STOCK GBP.1	0.208%	87.422%
160	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1	0.208%	87.630%
161	CYBG PLC COMMON STOCK GBP.1	0.207%	87.837%
162	DEBENHAMS PLC COMMON STOCK GBP.0001	0.207%	88.044%
163	MENZIES (JOHN) PLC COMMON STOCK GBP.25	0.204%	88.248%
164	CLARKSON PLC COMMON STOCK GBP.25	0.202%	88.449%
165	CARD FACTORY PLC COMMON STOCK	0.199%	88.648%
166	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	0.195%	88.843%
167	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	0.194%	89.038%
168	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05	0.193%	89.231%
169	EVRAZ PLC COMMON STOCK USD1.0	0.190%	89.421%
170	STOBART GROUP LTD COMMON STOCK GBP.1	0.182%	89.603%
171	KCOM GROUP PLC COMMON STOCK GBP.1	0.181%	89.784%
172	CHEMRING GROUP PLC COMMON STOCK GBP.01	0.178%	89.962%
173	888 HOLDINGS PLC COMMON STOCK GBP.005	0.175%	90.137%
174	TRAVIS PERKINS PLC COMMON STOCK GBP.1	0.174%	90.311%
175	MEARS GROUP PLC COMMON STOCK GBP.01	0.172%	90.484%
176	MITCHELLS + BUTLERS PLC COMMON STOCK GBP.0854167	0.169%	90.653%
177	DAEJAN HOLDINGS PLC COMMON STOCK GBP.25	0.165%	90.818%
178	ENTERTAINMENT ONE LTD COMMON STOCK	0.162%	90.980%
179	CONSORT MEDICAL PLC COMMON STOCK GBP.1	0.160%	91.140%

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180	ACACIA MINING PLC COMMON STOCK GBP.1	0.156%	91.295%
181	CHESNARA PLC COMMON STOCK GBP.05	0.155%	91.451%
182	BROWN (N) GROUP PLC COMMON STOCK GBP.1105263	0.154%	91.605%
183	HEADLAM GROUP PLC COMMON STOCK GBP.05	0.153%	91.758%
184	IP GROUP PLC COMMON STOCK GBP.02	0.152%	91.910%
185	SDL PLC COMMON STOCK GBP.01	0.149%	92.059%
186	PENDRAGON PLC COMMON STOCK GBP.05	0.149%	92.208%
187	ONESAVINGS BANK PLC COMMON STOCK GBP.01	0.149%	92.356%
188	COSTAIN GROUP PLC COMMON STOCK GBP.5	0.149%	92.505%
189	PAYPOINT PLC COMMON STOCK GBP.003333333	0.148%	92.653%
190	LOOKERS PLC COMMON STOCK GBP.05	0.146%	92.798%
191	ITE GROUP PLC COMMON STOCK GBP.01	0.145%	92.943%
192	DUNELM GROUP PLC COMMON STOCK GBP.01	0.145%	93.088%
193	RICARDO PLC COMMON STOCK GBP.25	0.144%	93.232%
194	MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05	0.144%	93.375%
195	MCCARTHY + STONE PLC COMMON STOCK GBP.08	0.143%	93.519%
196	JUST GROUP PLC COMMON STOCK GBP.1	0.141%	93.659%
197	PETS AT HOME GROUP PLC COMMON STOCK GBP.01	0.131%	93.790%
198	ENQUEST PLC COMMON STOCK GBP.05	0.130%	93.921%
199	ALDERMORE GROUP PLC COMMON STOCK GBP.1	0.125%	94.046%
200	HELICAL PLC COMMON STOCK GBP.01	0.125%	94.171%
201	XP POWER LTD COMMON STOCK GBP.01	0.121%	94.292%
202	IBSTOCK PLC COMMON STOCK GBP.01	0.121%	94.413%
203	WINCANTON PLC COMMON STOCK GBP.1	0.120%	94.533%
204	DEVRO PLC COMMON STOCK GBP.1	0.119%	94.651%
205	PHOTO ME INTERNATIONAL PLC COMMON STOCK GBP.005	0.119%	94.770%
206	MCBRIDE PLC COMMON STOCK GBP.1	0.118%	94.888%
207	PREMIER FOODS PLC COMMON STOCK GBP.1	0.116%	95.004%
208	INTERSERVE PLC COMMON STOCK GBP.1	0.114%	95.118%
209	NOVAE GROUP PLC COMMON STOCK GBP1.125	0.108%	95.225%
210	TRINITY MIRROR PLC COMMON STOCK GBP.1	0.107%	95.332%
211	PREMIER OIL PLC COMMON STOCK GBP.125	0.106%	95.438%
212	INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	0.105%	95.543%
213	UNITE GROUP PLC REIT GBP.25	0.104%	95.646%
214	4IMPRINT GROUP PLC COMMON STOCK GBP.3845999	0.103%	95.749%
215	CAPE PLC COMMON STOCK GBP.25	0.102%	95.851%
216	TT ELECTRONICS PLC COMMON STOCK GBP.25	0.101%	95.952%
217	SPEEDY HIRE PLC COMMON STOCK GBP.05	0.101%	96.053%
218	CONNECT GROUP PLC COMMON STOCK GBP.05	0.100%	96.153%
219	ROBERT WALTERS PLC COMMON STOCK GBP.2	0.099%	96.252%
220	RANK GROUP PLC COMMON STOCK GBP.1388889	0.099%	96.351%
221	HASTINGS GROUP HOLDINGS PLC COMMON STOCK GBP.02	0.099%	96.450%
222	SOFTCAT PLC COMMON STOCK GBP.0005	0.098%	96.548%
223	SOCO INTERNATIONAL PLC COMMON STOCK GBP.05	0.097%	96.645%
224	FERREXPO PLC COMMON STOCK GBP.1	0.096%	96.741%
225	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP.0002	0.095%	96.836%
226	VITEC GROUP PLC/THE COMMON STOCK GBP.2	0.092%	96.928%
227	FULLER SMITH + TURNER A COMMON STOCK GBP.4	0.088%	97.016%
228	VP PLC COMMON STOCK GBP.05	0.083%	97.099%
229	XAAR PLC COMMON STOCK GBP.1	0.082%	97.181%

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230	U AND I GROUP PLC COMMON STOCK GBP.5	0.082%	97.262%
231	SHAWBROOK GROUP PLC COMMON STOCK GBP.01	0.081%	97.343%
232	STHREE PLC COMMON STOCK GBP.01	0.078%	97.422%
233	TYMAN PLC COMMON STOCK GBP.05	0.078%	97.499%
234	STOCK SPIRITS GROUP PLC COMMON STOCK GBP.1	0.077%	97.576%
235	BOOT (HENRY) PLC COMMON STOCK GBP.1	0.077%	97.653%
236	AVON RUBBER PLC COMMON STOCK GBP1.0	0.075%	97.728%
237	LAMPRELL PLC COMMON STOCK GBP.05	0.073%	97.801%
238	MJ GLEESON PLC COMMON STOCK GBP.02	0.073%	97.874%
239	LONMIN PLC COMMON STOCK USD.0001	0.073%	97.947%
240	NCC GROUP PLC COMMON STOCK GBP.01	0.070%	98.017%
241	COUNTRYWIDE PLC COMMON STOCK GBP.01	0.066%	98.083%
242	PETROPAVLOVSK PLC COMMON STOCK GBP.01	0.066%	98.149%
243	DIALIGHT PLC COMMON STOCK GBP.0189	0.064%	98.213%
244	SEVERFIELD PLC COMMON STOCK GBP.025	0.063%	98.276%
245	FOXTONS GROUP PLC COMMON STOCK GBP.01	0.063%	98.339%
246	LOW + BONAR PLC COMMON STOCK GBP.05	0.062%	98.401%
247	TRIFAST PLC COMMON STOCK GBP.05	0.059%	98.460%
248	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	0.059%	98.519%
249	EQUINITI GROUP PLC COMMON STOCK	0.056%	98.574%
250	WILMINGTON PLC COMMON STOCK GBP.05	0.055%	98.629%
251	CAMBIAN GROUP PLC COMMON STOCK GBP.01	0.055%	98.684%
252	ANGLO PACIFIC GROUP PLC COMMON STOCK GBP.02	0.054%	98.738%
253	TOPPS TILES PLC COMMON STOCK GBP.0333333	0.050%	98.789%
254	ACAL PLC COMMON STOCK GBP.05	0.050%	98.838%
255	ANGLO EASTERN PLANTATIONS COMMON STOCK GBP.25	0.049%	98.887%
256	MOTHERCARE PLC COMMON STOCK GBP.5	0.047%	98.934%
257	CASTINGS PLC COMMON STOCK GBP.1	0.046%	98.981%
258	LSL PROPERTY SERVICES PLC COMMON STOCK GBP.002	0.046%	99.027%
259	DFS FURNITURE PLC COMMON STOCK	0.046%	99.072%
260	VEDANTA RESOURCES PLC COMMON STOCK USD.1	0.042%	99.114%
261	IMAGINATION TECH GROUP PLC COMMON STOCK GBP.1	0.042%	99.156%
262	GEM DIAMONDS LTD COMMON STOCK USD.01	0.036%	99.192%
263	TARSUS GROUP PLC COMMON STOCK GBP.05	0.036%	99.228%
264	JIMMY CHOO PLC COMMON STOCK GBP1.0	0.035%	99.264%
265	COMMUNISIS PLC COMMON STOCK GBP.25	0.034%	99.298%
266	RM PLC COMMON STOCK GBP.022857	0.032%	99.331%
267	CLS HOLDINGS PLC COMMON STOCK GBP.025	0.032%	99.363%
268	RAVEN RUSSIA LTD COMMON STOCK GBP.01	0.030%	99.393%
269	HUNTSWORTH PLC COMMON STOCK GBP.0001	0.030%	99.424%
270	FINDEL PLC COMMON STOCK GBP.1	0.030%	99.453%
271	CARR S GROUP PLC COMMON STOCK GBP.025	0.029%	99.482%
272	BLOOMSBURY PUBLISHING PLC COMMON STOCK GBP.0125	0.029%	99.511%
273	CHARLES TAYLOR PLC COMMON STOCK GBP.01	0.027%	99.538%
274	NOSTRUM OIL + GAS PLC COMMON STOCK GBP.01	0.026%	99.564%
275	CHARLES STANLEY GROUP PLC COMMON STOCK GBP.25	0.026%	99.590%
276	S + U PLC COMMON STOCK GBP.125	0.025%	99.615%
277	FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	0.024%	99.639%
278	SPORTECH PLC COMMON STOCK GBP.5	0.022%	99.661%
279	CIRCASSIA PHARMACEUTICA COMMON STOCK GBP.0008	0.022%	99.683%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	ST. IVES PLC COMMON STOCK GBP.1	0.019%	99.702%
281	BRAEMAR SHIPPING SERVICES PL COMMON STOCK GBP.1	0.019%	99.720%
282	CARCLO PLC COMMON STOCK GBP.05	0.018%	99.739%
283	HILTON FOOD GROUP PLC COMMON STOCK GBP.1	0.018%	99.757%
284	ZOTEFOAMS PLC COMMON STOCK GBP.05	0.018%	99.775%
285	AIR PARTNER PLC COMMON STOCK GBP.01	0.016%	99.791%
286	CENTAUR MEDIA PLC COMMON STOCK GBP.1	0.016%	99.808%
287	PUNCH TAVERNS PLC COMMON STOCK GBP.009572	0.014%	99.822%
288	FLYBE GROUP PLC COMMON STOCK	0.014%	99.835%
289	ALUMASC GROUP PLC COMMON STOCK GBP.125	0.013%	99.849%
290	GULF KEYSTONE PETROLEUM LTD COMMON STOCK USD1.0	0.013%	99.861%
291	CARPETRIGHT PLC COMMON STOCK GBP.01	0.013%	99.874%
292	GYM GROUP PLC/THE COMMON STOCK GBP.0001	0.012%	99.886%
293	ASHLEY (LAURA) HOLDINGS PLC COMMON STOCK GBP.05	0.011%	99.897%
294	SANNE GROUP PLC COMMON STOCK GBP.01	0.011%	99.908%
295	R.E.A. HOLDINGS PLC COMMON STOCK GBP.25	0.010%	99.918%
296	FUTURE PLC COMMON STOCK GBP.01	0.008%	99.926%
297	CLARKE (T.) PLC COMMON STOCK GBP.1	0.008%	99.934%
298	VOLEX PLC COMMON STOCK GBP.25	0.008%	99.942%
299	VOLUTION GROUP PLC COMMON STOCK GBP.01	0.007%	99.949%
300	RENOLD PLC COMMON STOCK GBP.05	0.006%	99.955%
301	HOGG ROBINSON GROUP PLC COMMON STOCK GBP.01	0.006%	99.961%
302	GULF MARINE SERVICES PLC COMMON STOCK GBP.1	0.005%	99.966%
303	JACKPOTJOY PLC COMMON STOCK	0.004%	99.970%
304	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP.01	0.004%	99.974%
305	CLIPPER LOGISTICS PLC COMMON STOCK GBP.0005	0.004%	99.978%
306	KAINOS GROUP PLC COMMON STOCK GBP.005	0.004%	99.981%
307	MARKET TECH HOLDINGS LTD COMMON STOCK GBP.1	0.003%	99.984%
308	NORCROS PLC COMMON STOCK GBP.1	0.003%	99.987%
309	MCCOLL S RETAIL GROUP PLC COMMON STOCK GBP.001	0.003%	99.990%
310	PORVAIR PLC COMMON STOCK GBP.02	0.003%	99.993%
311	HARVEY NASH GROUP PLC COMMON STOCK GBP.05	0.002%	99.995%
312	HARWORTH GROUP PLC COMMON STOCK GBP.1	0.002%	99.997%
313	STV GROUP PLC COMMON STOCK GBP.5	0.001%	99.998%
314	ON THE BEACH GROUP PLC COMMON STOCK GBP.01	0.001%	99.999%
315	HANSARD GLOBAL PLC COMMON STOCK GBP.005	0.001%	100.000%
316	GOODWIN PLC COMMON STOCK GBP.1	0.000%	100.000%
317	WATERLOO INVESTMENT HOLDINGS COMMON STOCK	0.000%	100.000%
318	CRODA INTERNATIONAL PLC COMMON STOCK GBP.1035714	0.000%	100.000%
319	IP GROUP NEW ORD GBP0.02 (SUB SHS CLAIM	-	100.000%
320	ALIZYME ORD GBP0.02	-	100.000%
321	INDUSTRIAL + COMME ORD GBP0.01	-	100.000%
322	AFREN PLC COMMON STOCK GBP.01	-	100.000%