

United Kingdom Small Company Portfolio-Institutional Class

As of November 30, 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.

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		2,321,616,104.07		100.000%	
1	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857		34,126,075.92	1.470%	1.470%
2	HALMA PLC COMMON STOCK GBP.1		33,052,614.53	1.424%	2.894%
3	BELLWAY PLC COMMON STOCK GBP.125		31,064,787.35	1.338%	4.232%
4	HISCOX LTD COMMON STOCK GBP.065		28,979,338.92	1.248%	5.480%
5	SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231		28,699,339.54	1.236%	6.716%
6	RPC GROUP PLC COMMON STOCK GBP.05		28,189,750.04	1.214%	7.930%
7	BBA AVIATION PLC COMMON STOCK GBP.2976		26,999,050.66	1.163%	9.093%
8	RIGHTMOVE PLC COMMON STOCK GBP.01		25,532,480.65	1.100%	10.193%
9	MELROSE INDUSTRIES PLC COMMON STOCK GBP.06857143		25,493,651.99	1.098%	11.291%
10	SPECTRIS PLC COMMON STOCK GBP.05		24,877,186.18	1.072%	12.363%
11	BOOKER GROUP PLC COMMON STOCK GBP.01		24,798,373.94	1.068%	13.431%
12	TATE + LYLE PLC COMMON STOCK GBP.25		24,732,773.26	1.065%	14.496%
13	MAN GROUP PLC COMMON STOCK USD.03428571		24,565,361.02	1.058%	15.554%
14	PENNON GROUP PLC COMMON STOCK GBP.407		24,042,626.79	1.036%	16.590%
15	MEGGITT PLC COMMON STOCK GBP.05		23,655,303.95	1.019%	17.609%
16	ELECTROCOMPONENTS PLC COMMON STOCK GBP.1		23,588,189.05	1.016%	18.625%
17	INCHCAPE PLC COMMON STOCK GBP.1		23,569,772.95	1.015%	19.640%
18	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1		23,329,778.26	1.005%	20.645%
19	IMI PLC COMMON STOCK GBP.2857		23,247,445.59	1.001%	21.646%
20	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625		23,177,719.39	0.998%	22.645%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,321,616,104.07		100.000%
21	UBM PLC COMMON STOCK GBP.1125		21,729,771.07	0.936%	23.581%
22	DS SMITH PLC COMMON STOCK GBP.1		21,533,359.09	0.928%	24.508%
23	COBHAM PLC COMMON STOCK GBP.025		21,339,467.90	0.919%	25.427%
24	HAYS PLC COMMON STOCK GBP.01		21,183,697.15	0.912%	26.340%
25	PHOENIX GROUP HOLDINGS COMMON STOCK EUR.0001		20,867,058.38	0.899%	27.239%
26	SSP GROUP PLC COMMON STOCK GBP.01		20,419,855.60	0.880%	28.118%
27	TP ICAP PLC COMMON STOCK GBP.25		19,582,666.57	0.843%	28.962%
28	B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1		19,447,820.63	0.838%	29.799%
29	TRAVIS PERKINS PLC COMMON STOCK GBP.1		19,433,486.16	0.837%	30.636%
30	INDIVIOR PLC COMMON STOCK USD.1		19,261,096.32	0.830%	31.466%
31	PAYSAFE GROUP PLC COMMON STOCK GBP.0001		19,227,962.54	0.828%	32.294%
32	BEAZLEY PLC COMMON STOCK GBP.05		19,206,396.39	0.827%	33.122%
33	TULLOW OIL PLC COMMON STOCK GBP.1		18,772,218.94	0.809%	33.930%
34	WH SMITH PLC COMMON STOCK GBP.22		18,657,983.45	0.804%	34.734%
35	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02		18,510,226.58	0.797%	35.531%
36	GVC HOLDINGS PLC COMMON STOCK EUR.01		18,506,466.08	0.797%	36.328%
37	AUTO TRADER GROUP PLC COMMON STOCK GBP.01		18,282,974.93	0.788%	37.116%
38	BTG PLC COMMON STOCK GBP.1		17,720,639.08	0.763%	37.879%
39	WILLIAM HILL PLC COMMON STOCK GBP.1		17,163,752.25	0.739%	38.618%
40	WEIR GROUP PLC/THE COMMON STOCK GBP.125		16,980,777.36	0.731%	39.350%
41	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005		16,944,697.17	0.730%	40.080%
42	VICTREX PLC COMMON STOCK GBP.01		16,925,076.14	0.729%	40.809%
43	PLAYTECH PLC COMMON STOCK		16,775,293.12	0.723%	41.531%
44	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25		16,478,484.20	0.710%	42.241%
45	RENTOKIL INITIAL PLC COMMON STOCK GBP.01		16,377,368.07	0.705%	42.946%
46	INMARSAT PLC COMMON STOCK EUR.0005		15,500,827.53	0.668%	43.614%
47	AGGREKO PLC COMMON STOCK GBP.04832911		15,344,852.29	0.661%	44.275%
48	HOMESERVE PLC COMMON STOCK GBP.0269231		14,962,768.81	0.644%	44.920%
49	BALFOUR BEATTY PLC COMMON STOCK GBP.5		14,953,936.74	0.644%	45.564%
50	AVEVA GROUP PLC COMMON STOCK GBP.0355556		14,910,678.15	0.642%	46.206%
51	RENISHAW PLC COMMON STOCK GBP.2		14,835,218.13	0.639%	46.845%
52	ROTORK PLC COMMON STOCK GBP.005		14,829,423.57	0.639%	47.484%
53	KAZ MINERALS PLC COMMON STOCK GBP.2		14,800,784.89	0.638%	48.121%
54	UDG HEALTHCARE PLC COMMON STOCK EUR.05		14,716,833.23	0.634%	48.755%
55	CAPITAL + COUNTIES PROPERTIE COMMON STOCK GBP.25		14,597,549.26	0.629%	49.384%
56	BRITVIC PLC COMMON STOCK GBP.2		14,227,314.08	0.613%	49.997%
57	SAGA PLC COMMON STOCK GBP.01		14,210,210.04	0.612%	50.609%
58	BOVIS HOMES GROUP PLC COMMON STOCK GBP.5		13,970,002.95	0.602%	51.210%

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Equity			2,321,616,104.07		100.000%
59	THOMAS COOK GROUP PLC COMMON STOCK EUR.01		13,938,747.91	0.600%	51.811%
60	NEX GROUP PLC COMMON STOCK GBP.175		13,655,436.61	0.588%	52.399%
61	BODYCOTE PLC COMMON STOCK GBP.17273		13,098,056.40	0.564%	52.963%
62	JARDINE LLOYD THOMPSON GROUP COMMON STOCK GBP.05		13,050,340.20	0.562%	53.525%
63	GRAFTON GROUP PLC UTS UNIT EUR.05		12,904,098.71	0.556%	54.081%
64	GREENE KING PLC COMMON STOCK GBP.125		12,570,499.60	0.541%	54.623%
65	CRANSWICK PLC COMMON STOCK GBP.1		12,508,449.81	0.539%	55.161%
66	OCADO GROUP PLC COMMON STOCK GBP.02		12,298,172.06	0.530%	55.691%
67	PAGEGROUP PLC COMMON STOCK GBP.01		12,030,940.57	0.518%	56.209%
68	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002		12,006,543.56	0.517%	56.727%
69	LADBROKES CORAL GROUP PLC COMMON STOCK GBP.2833333		11,805,230.85	0.508%	57.235%
70	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5		11,723,426.48	0.505%	57.740%
71	CYBG PLC COMMON STOCK GBP.1		11,647,524.39	0.502%	58.242%
72	CREST NICHOLSON HOLDINGS COMMON STOCK GBP.05		11,603,986.89	0.500%	58.741%
73	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05		11,519,575.95	0.496%	59.238%
74	REDROW PLC COMMON STOCK GBP.1		11,304,967.76	0.487%	59.725%
75	CENTAMIN PLC COMMON STOCK		11,303,494.40	0.487%	60.212%
76	DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208		11,169,560.16	0.481%	60.693%
77	VESUVIUS PLC COMMON STOCK GBP.1		11,155,331.20	0.480%	61.173%
78	DAILY MAIL+GENERAL TST A NV COMMON STOCK GBP.125		11,139,707.57	0.480%	61.653%
79	GRAINGER PLC COMMON STOCK GBP.05		10,897,856.42	0.469%	62.122%
80	FIRSTGROUP PLC COMMON STOCK GBP.05		10,824,611.66	0.466%	62.589%
81	PARAGON BANKING GROUP PLC COMMON STOCK GBP1.0		10,669,060.72	0.460%	63.048%
82	GREGGS PLC COMMON STOCK GBP.02		10,638,265.52	0.458%	63.506%
83	ASHMORE GROUP PLC COMMON STOCK GBP.0001		10,484,006.31	0.452%	63.958%
84	GENUS PLC COMMON STOCK GBP.1		10,473,852.19	0.451%	64.409%
85	CAPITA PLC COMMON STOCK GBP.020667		10,458,665.17	0.450%	64.860%
86	SAVILLS PLC COMMON STOCK GBP.025		10,421,468.30	0.449%	65.308%
87	GREENCORE GROUP PLC COMMON STOCK GBP.01		10,362,727.40	0.446%	65.755%
88	CAIRN ENERGY PLC COMMON STOCK GBP.013669		10,336,931.51	0.445%	66.200%
89	BGEO GROUP PLC COMMON STOCK GBP.01		10,282,410.37	0.443%	66.643%
90	ESSENTRA PLC COMMON STOCK GBP.25		10,231,257.76	0.441%	67.084%
91	JD SPORTS FASHION PLC COMMON STOCK GBP.0025		10,194,708.65	0.439%	67.523%
92	DIPLOMA PLC COMMON STOCK GBP.05		10,062,301.95	0.433%	67.956%
93	ELEMENTIS PLC COMMON STOCK GBP.05		10,023,351.38	0.432%	68.388%
94	RATHBONE BROTHERS PLC COMMON STOCK GBP.05		9,380,055.04	0.404%	68.792%
95	CINEWORLD GROUP PLC COMMON STOCK GBP.01		9,368,965.35	0.404%	69.196%
96	QINETIQ GROUP PLC COMMON STOCK GBP.01		9,263,109.67	0.399%	69.595%

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Equity			2,321,616,104.07		100.000%
97	SUPERGROUP PLC COMMON STOCK GBP.05		9,240,162.99	0.398%	69.993%
98	SYNTHOMER PLC COMMON STOCK GBP.1		8,980,882.73	0.387%	70.379%
99	ROYAL MAIL PLC COMMON STOCK GBP.01		8,923,097.70	0.384%	70.764%
100	IWG PLC COMMON STOCK		8,922,161.38	0.384%	71.148%
101	DIXONS CARPHONE PLC COMMON STOCK GBP.001		8,758,906.22	0.377%	71.525%
102	SENIOR PLC COMMON STOCK GBP.1		8,747,466.37	0.377%	71.902%
103	DRAX GROUP PLC COMMON STOCK GBP.1155172		8,653,010.29	0.373%	72.275%
104	SIG PLC COMMON STOCK GBP.1		8,457,652.65	0.364%	72.639%
105	BREWIN DOLPHIN HOLDINGS PLC COMMON STOCK GBP.01		8,178,419.60	0.352%	72.991%
106	WETHERSPOON (J.D.) PLC COMMON STOCK GBP.02		7,969,328.70	0.343%	73.335%
107	MILLENNIUM + COPTHORNE HOTEL COMMON STOCK GBP.3		7,933,407.12	0.342%	73.676%
108	KIER GROUP PLC COMMON STOCK GBP.01		7,866,181.77	0.339%	74.015%
109	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25		7,840,179.54	0.338%	74.353%
110	GALLIFORD TRY PLC COMMON STOCK GBP.5		7,691,712.67	0.331%	74.684%
111	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01		7,331,707.85	0.316%	75.000%
112	PETROFAC LTD COMMON STOCK USD.02		7,300,779.33	0.314%	75.314%
113	FIDESSA GROUP PLC COMMON STOCK GBP.1		7,202,517.75	0.310%	75.625%
114	ULTRA ELECTRONICS HLDGS PLC COMMON STOCK GBP.05		7,116,335.02	0.307%	75.931%
115	DAIRY CREST GROUP PLC COMMON STOCK GBP.25		7,007,693.59	0.302%	76.233%
116	PZ CUSSONS PLC COMMON STOCK GBP.01		6,953,733.49	0.300%	76.533%
117	MORGAN ADVANCED MATERIALS PL COMMON STOCK GBP.25		6,938,756.06	0.299%	76.831%
118	MARSHALLS PLC COMMON STOCK GBP.25		6,792,839.19	0.293%	77.124%
119	DIGNITY PLC COMMON STOCK GBP.123357		6,768,890.27	0.292%	77.416%
120	COMPUTACENTER PLC COMMON STOCK GBP.075555		6,727,595.93	0.290%	77.705%
121	ZPG PLC COMMON STOCK GBP.001		6,670,156.99	0.287%	77.993%
122	AA PLC COMMON STOCK GBP.001		6,636,847.05	0.286%	78.279%
123	EVRAZ PLC COMMON STOCK USD1.0		6,587,020.88	0.284%	78.562%
124	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1		6,442,892.14	0.278%	78.840%
125	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001		6,423,926.56	0.277%	79.117%
126	EI GROUP PLC COMMON STOCK GBP.025		6,400,634.52	0.276%	79.392%
127	ST. MODWEN PROPERTIES PLC COMMON STOCK GBP.1		6,347,148.49	0.273%	79.666%
128	HUNTING PLC COMMON STOCK GBP.25		6,344,579.28	0.273%	79.939%
129	FENNER PLC COMMON STOCK GBP.25		6,011,809.59	0.259%	80.198%
130	FERREXPO PLC COMMON STOCK GBP.1		5,999,603.53	0.258%	80.456%
131	JAMES FISHER + SONS PLC COMMON STOCK GBP.25		5,968,255.90	0.257%	80.713%
132	ESURE GROUP PLC COMMON STOCK GBP.0008333334		5,893,706.46	0.254%	80.967%
133	HALFORDS GROUP PLC COMMON STOCK GBP.01		5,751,358.39	0.248%	81.215%
134	DE LA RUE PLC COMMON STOCK GBP.4486857		5,707,206.94	0.246%	81.461%

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Equity			2,321,616,104.07		100.000%
135	POLYPIPE GROUP PLC COMMON STOCK GBP.001		5,686,672.91	0.245%	81.706%
136	MARSTON S PLC COMMON STOCK GBP.07375		5,666,815.73	0.244%	81.950%
137	VIRGIN MONEY HOLDINGS UK COMMON STOCK GBP.0001		5,660,790.60	0.244%	82.194%
138	MITIE GROUP PLC COMMON STOCK GBP.025		5,638,716.11	0.243%	82.437%
139	KELLER GROUP PLC COMMON STOCK GBP.1		5,613,827.36	0.242%	82.678%
140	A.G. BARR PLC COMMON STOCK GBP.04167		5,533,039.28	0.238%	82.917%
141	IBSTOCK PLC COMMON STOCK GBP.01		5,532,199.18	0.238%	83.155%
142	RENEWI PLC COMMON STOCK GBP.1		5,510,233.22	0.237%	83.392%
143	TALKTALK TELECOM GROUP COMMON STOCK GBP.001		5,508,086.84	0.237%	83.630%
144	TELECOM PLUS PLC COMMON STOCK		5,474,037.79	0.236%	83.865%
145	TED BAKER PLC COMMON STOCK GBP.05		5,469,127.61	0.236%	84.101%
146	LAIRD PLC COMMON STOCK GBP.28125		5,446,867.75	0.235%	84.336%
147	CLARKSON PLC COMMON STOCK GBP.25		5,282,601.15	0.228%	84.563%
148	ENTERTAINMENT ONE LTD COMMON STOCK		5,278,524.73	0.227%	84.790%
149	GO AHEAD GROUP PLC COMMON STOCK GBP.1		5,194,013.72	0.224%	85.014%
150	STAGECOACH GROUP PLC COMMON STOCK GBP.005482		5,184,943.58	0.223%	85.237%
151	ALDERMORE GROUP PLC COMMON STOCK GBP.1		4,963,546.43	0.214%	85.451%
152	RPS GROUP PLC COMMON STOCK GBP.03		4,961,254.28	0.214%	85.665%
153	ARROW GLOBAL GROUP PLC COMMON STOCK GBP.01		4,865,717.07	0.210%	85.875%
154	JUST GROUP PLC COMMON STOCK GBP.1		4,845,594.50	0.209%	86.083%
155	EQUINITI GROUP PLC COMMON STOCK		4,835,280.27	0.208%	86.292%
156	STOBART GROUP LTD COMMON STOCK GBP.1		4,775,178.87	0.206%	86.497%
157	DUNELM GROUP PLC COMMON STOCK GBP.01		4,661,608.83	0.201%	86.698%
158	ONESAVINGS BANK PLC COMMON STOCK GBP.01		4,658,427.58	0.201%	86.899%
159	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333		4,656,606.46	0.201%	87.099%
160	NORTHGATE PLC COMMON STOCK GBP.5		4,641,195.81	0.200%	87.299%
161	JOHN LAING GROUP PLC COMMON STOCK GBP.1		4,599,577.83	0.198%	87.497%
162	RESTAURANT GROUP PLC COMMON STOCK GBP.28125		4,564,800.98	0.197%	87.694%
163	VECTURA GROUP PLC COMMON STOCK GBP.00025		4,560,752.80	0.196%	87.890%
164	CARD FACTORY PLC COMMON STOCK		4,536,309.53	0.195%	88.086%
165	HOCHSCHILD MINING PLC COMMON STOCK GBP.25		4,448,963.14	0.192%	88.277%
166	MITCHELLS + BUTLERS PLC COMMON STOCK GBP.0854167		4,447,239.98	0.192%	88.469%
167	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025		4,338,875.71	0.187%	88.656%
168	SERCO GROUP PLC COMMON STOCK GBP.02		4,319,258.86	0.186%	88.842%
169	MENZIES (JOHN) PLC COMMON STOCK GBP.25		4,272,815.06	0.184%	89.026%
170	KCOM GROUP PLC COMMON STOCK GBP.1		4,243,489.94	0.183%	89.209%
171	HASTINGS GROUP HOLDINGS PLC COMMON STOCK GBP.02		4,222,880.52	0.182%	89.391%
172	CONSORT MEDICAL PLC COMMON STOCK GBP.1		4,196,705.30	0.181%	89.571%

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Equity			2,321,616,104.07		100.000%
173	IP GROUP PLC COMMON STOCK GBP.02		4,144,847.77	0.179%	89.750%
174	BROWN (N) GROUP PLC COMMON STOCK GBP.1105263		4,135,340.70	0.178%	89.928%
175	MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05		4,093,861.55	0.176%	90.104%
176	CHEMRING GROUP PLC COMMON STOCK GBP.01		3,970,911.45	0.171%	90.275%
177	OPHIR ENERGY PLC COMMON STOCK GBP.0025		3,949,679.86	0.170%	90.446%
178	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01		3,930,003.12	0.169%	90.615%
179	XP POWER LTD COMMON STOCK GBP.01		3,925,723.32	0.169%	90.784%
180	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05		3,906,879.17	0.168%	90.952%
181	SOFTCAT PLC COMMON STOCK GBP.0005		3,902,305.44	0.168%	91.120%
182	VEDANTA RESOURCES PLC COMMON STOCK USD.1		3,899,325.58	0.168%	91.288%
183	ITE GROUP PLC COMMON STOCK GBP.01		3,896,102.91	0.168%	91.456%
184	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05		3,767,470.12	0.162%	91.618%
185	888 HOLDINGS PLC COMMON STOCK GBP.005		3,753,317.32	0.162%	91.780%
186	NCC GROUP PLC COMMON STOCK GBP.01		3,751,965.74	0.162%	91.942%
187	PETS AT HOME GROUP PLC COMMON STOCK GBP.01		3,668,688.32	0.158%	92.100%
188	PAYPOINT PLC COMMON STOCK GBP.003333333		3,666,759.64	0.158%	92.258%
189	DEBENHAMS PLC COMMON STOCK GBP.0001		3,654,246.40	0.157%	92.415%
190	MCCARTHY + STONE PLC COMMON STOCK GBP.08		3,621,584.04	0.156%	92.571%
191	CHESNARA PLC COMMON STOCK GBP.05		3,473,335.97	0.150%	92.721%
192	COSTAIN GROUP PLC COMMON STOCK GBP.5		3,462,577.76	0.149%	92.870%
193	HEADLAM GROUP PLC COMMON STOCK GBP.05		3,362,944.57	0.145%	93.015%
194	MCBRIDE PLC COMMON STOCK GBP.1		3,310,669.83	0.143%	93.157%
195	DAEJAN HOLDINGS PLC COMMON STOCK GBP.25		3,292,087.73	0.142%	93.299%
196	RICARDO PLC COMMON STOCK GBP.25		3,276,960.22	0.141%	93.440%
197	PHOTO ME INTERNATIONAL PLC COMMON STOCK GBP.005		3,226,529.42	0.139%	93.579%
198	STOCK SPIRITS GROUP PLC COMMON STOCK GBP.1		3,201,508.49	0.138%	93.717%
199	MEARS GROUP PLC COMMON STOCK GBP.01		3,174,643.12	0.137%	93.854%
200	ROBERT WALTERS PLC COMMON STOCK GBP.2		3,061,625.86	0.132%	93.986%
201	INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1		3,008,774.73	0.130%	94.115%
202	PREMIER OIL PLC COMMON STOCK GBP.125		2,991,780.67	0.129%	94.244%
203	DEVRO PLC COMMON STOCK GBP.1		2,940,800.24	0.127%	94.371%
204	RANK GROUP PLC COMMON STOCK GBP.1388889		2,884,865.46	0.124%	94.495%
205	PETRA DIAMONDS LTD COMMON STOCK GBP.1		2,860,993.19	0.123%	94.618%
206	TT ELECTRONICS PLC COMMON STOCK GBP.25		2,843,307.90	0.122%	94.741%
207	SDL PLC COMMON STOCK GBP.01		2,807,379.72	0.121%	94.862%
208	PREMIER FOODS PLC COMMON STOCK GBP.1		2,705,247.83	0.117%	94.978%
209	HELICAL PLC COMMON STOCK GBP.01		2,621,563.92	0.113%	95.091%
210	ASCENTIAL PLC COMMON STOCK GBP.01		2,563,978.02	0.110%	95.202%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,321,616,104.07		100.000%
211	STHREE PLC COMMON STOCK GBP.01		2,548,987.31	0.110%	95.311%
212	PENDRAGON PLC COMMON STOCK GBP.05		2,540,706.68	0.109%	95.421%
213	4IMPRINT GROUP PLC COMMON STOCK GBP.3845999		2,525,307.64	0.109%	95.530%
214	COUNTRYSIDE PROPERTIES PLC COMMON STOCK GBP.01		2,472,183.19	0.106%	95.636%
215	LOOKERS PLC COMMON STOCK GBP.05		2,461,806.96	0.106%	95.742%
216	TYMAN PLC COMMON STOCK GBP.05		2,432,978.78	0.105%	95.847%
217	VITEC GROUP PLC/THE COMMON STOCK GBP.2		2,411,537.63	0.104%	95.951%
218	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP.0002		2,393,767.65	0.103%	96.054%
219	G4S PLC COMMON STOCK GBP.25		2,382,115.61	0.103%	96.156%
220	ENQUEST PLC COMMON STOCK GBP.05		2,284,612.86	0.098%	96.255%
221	SPEEDY HIRE PLC COMMON STOCK GBP.05		2,244,864.53	0.097%	96.352%
222	AVON RUBBER PLC COMMON STOCK GBP1.0		2,192,162.70	0.094%	96.446%
223	WINCANTON PLC COMMON STOCK GBP.1		2,159,754.84	0.093%	96.539%
224	ACACIA MINING PLC COMMON STOCK GBP.1		2,106,403.33	0.091%	96.630%
225	ON THE BEACH GROUP PLC COMMON STOCK GBP.01		2,096,073.91	0.090%	96.720%
226	JACKPOTJOY PLC COMMON STOCK		1,960,815.70	0.084%	96.804%
227	VP PLC COMMON STOCK GBP.05		1,948,624.03	0.084%	96.888%
228	XAAR PLC COMMON STOCK GBP.1		1,936,353.71	0.083%	96.972%
229	DFS FURNITURE PLC COMMON STOCK		1,913,530.93	0.082%	97.054%
230	CONNECT GROUP PLC COMMON STOCK GBP.05		1,903,434.77	0.082%	97.136%
231	MJ GLEESON PLC COMMON STOCK GBP.02		1,853,553.61	0.080%	97.216%
232	SOCO INTERNATIONAL PLC COMMON STOCK GBP.05		1,820,188.80	0.078%	97.294%
233	HIKMA PHARMACEUTICALS PLC COMMON STOCK GBP.1		1,810,087.07	0.078%	97.372%
234	U AND I GROUP PLC COMMON STOCK GBP.5		1,798,956.39	0.077%	97.450%
235	FULLER SMITH + TURNER A COMMON STOCK GBP.4		1,793,926.03	0.077%	97.527%
236	BOOT (HENRY) PLC COMMON STOCK GBP.1		1,745,017.76	0.075%	97.602%
237	FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01		1,713,709.13	0.074%	97.676%
238	ELIS SA COMMON STOCK EUR1.0		1,587,833.16	0.068%	97.745%
239	TRINITY MIRROR PLC COMMON STOCK GBP.1		1,585,850.77	0.068%	97.813%
240	ANGLO PACIFIC GROUP PLC COMMON STOCK GBP.02		1,585,379.48	0.068%	97.881%
241	DISCOVERIE GROUP PLC COMMON STOCK GBP.05		1,570,121.38	0.068%	97.949%
242	INTEGRATED DIAGNOSTICS HOLDI COMMON STOCK USD1.0		1,554,688.27	0.067%	98.016%
243	TRIFAST PLC COMMON STOCK GBP.05		1,544,813.73	0.067%	98.082%
244	PETROPAVLOVSK PLC COMMON STOCK GBP.01		1,489,299.63	0.064%	98.146%
245	FORTERRA PLC COMMON STOCK		1,457,341.78	0.063%	98.209%
246	CAMBIAN GROUP PLC COMMON STOCK GBP.01		1,433,945.37	0.062%	98.271%
247	GYM GROUP PLC/THE COMMON STOCK GBP.0001		1,427,714.74	0.061%	98.332%
248	CMC MARKETS PLC COMMON STOCK GBP.25		1,331,321.54	0.057%	98.390%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,321,616,104.07		100.000%
249	SEVERFIELD PLC COMMON STOCK GBP.025		1,268,390.67	0.055%	98.444%
250	LONMIN PLC COMMON STOCK USD.0001		1,256,069.48	0.054%	98.499%
251	HUNTSWORTH PLC COMMON STOCK GBP.0001		1,228,229.53	0.053%	98.551%
252	LSL PROPERTY SERVICES PLC COMMON STOCK GBP.002		1,226,135.54	0.053%	98.604%
253	LAMPRELL PLC COMMON STOCK GBP.05		1,103,537.61	0.048%	98.652%
254	CLS HOLDINGS PLC COMMON STOCK GBP.025		1,102,454.73	0.047%	98.699%
255	ANGLO EASTERN PLANTATIONS COMMON STOCK GBP.25		1,087,847.13	0.047%	98.746%
256	COUNTRYWIDE PLC COMMON STOCK GBP.01		1,085,669.10	0.047%	98.793%
257	LOW + BONAR PLC COMMON STOCK GBP.05		1,057,634.38	0.046%	98.838%
258	WILMINGTON PLC COMMON STOCK GBP.05		1,019,582.09	0.044%	98.882%
259	HILTON FOOD GROUP PLC COMMON STOCK GBP.1		988,050.45	0.043%	98.925%
260	FOXTONS GROUP PLC COMMON STOCK GBP.01		965,555.92	0.042%	98.967%
261	CASTINGS PLC COMMON STOCK GBP.1		955,471.83	0.041%	99.008%
262	TOPPS TILES PLC COMMON STOCK GBP.0333333		944,084.61	0.041%	99.048%
263	COMMUNISIS PLC COMMON STOCK GBP.25		901,496.42	0.039%	99.087%
264	TARSUS GROUP PLC COMMON STOCK GBP.05		897,181.41	0.039%	99.126%
265	DIALIGHT PLC COMMON STOCK GBP.0189		881,088.76	0.038%	99.164%
266	ST. IVES PLC COMMON STOCK GBP.1		817,016.58	0.035%	99.199%
267	NOSTRUM OIL + GAS PLC COMMON STOCK GBP.01		800,508.23	0.034%	99.233%
268	BLOOMSBURY PUBLISHING PLC COMMON STOCK GBP.0125		789,542.81	0.034%	99.267%
269	INTERSERVE PLC COMMON STOCK GBP.1		786,140.07	0.034%	99.301%
270	MOTHERCARE PLC COMMON STOCK GBP.5		733,704.28	0.032%	99.333%
271	CHARLES TAYLOR PLC COMMON STOCK GBP.01		729,300.93	0.031%	99.364%
272	GEM DIAMONDS LTD COMMON STOCK USD.01		709,044.25	0.031%	99.395%
273	RM PLC COMMON STOCK GBP.022857		692,926.05	0.030%	99.425%
274	GULF KEYSTONE PETROLEUM LTD COMMON STOCK USD1.0		685,516.89	0.030%	99.454%
275	FINDEL PLC COMMON STOCK GBP.1		666,510.58	0.029%	99.483%
276	S + U PLC COMMON STOCK GBP.125		655,221.64	0.028%	99.511%
277	HOSTELWORLD GROUP PLC COMMON STOCK EUR.01		652,196.54	0.028%	99.539%
278	RAVEN RUSSIA LTD COMMON STOCK GBP.01		647,873.82	0.028%	99.567%
279	CHARLES STANLEY GROUP PLC COMMON STOCK GBP.25		618,071.86	0.027%	99.594%
280	CARILLION PLC COMMON STOCK GBP.5		601,348.53	0.026%	99.620%
281	CIRCASSIA PHARMACEUTICA COMMON STOCK GBP.0008		600,361.50	0.026%	99.646%
282	CARR S GROUP PLC COMMON STOCK GBP.025		592,644.25	0.026%	99.671%
283	BRAEMAR SHIPPING SERVICES PL COMMON STOCK GBP.1		575,050.54	0.025%	99.696%
284	VOLUTION GROUP PLC COMMON STOCK GBP.01		567,351.08	0.024%	99.720%
285	KAINOS GROUP PLC COMMON STOCK GBP.005		496,296.17	0.021%	99.742%
286	ZOTEFOAMS PLC COMMON STOCK GBP.05		482,392.46	0.021%	99.762%

Row Id	Security Name	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Equity			2,321,616,104.07		100.000%
287	PROVIDENT FINANCIAL PLC COMMON STOCK GBP.2072727		465,729.07	0.020%	99.783%
288	AIR PARTNER PLC COMMON STOCK GBP.01		458,152.92	0.020%	99.802%
289	CARCLO PLC COMMON STOCK GBP.05		435,098.44	0.019%	99.821%
290	SPORTECH PLC COMMON STOCK GBP.2		429,381.25	0.018%	99.839%
291	CENTAUR MEDIA PLC COMMON STOCK GBP.1		350,038.42	0.015%	99.855%
292	MCCOLL S RETAIL GROUP PLC COMMON STOCK GBP.001		347,670.71	0.015%	99.870%
293	VOLEX PLC COMMON STOCK GBP.25		339,232.65	0.015%	99.884%
294	CLIPPER LOGISTICS PLC COMMON STOCK GBP.0005		330,778.51	0.014%	99.898%
295	FLYBE GROUP PLC COMMON STOCK		282,421.72	0.012%	99.911%
296	FUTURE PLC COMMON STOCK GBP.01		253,317.07	0.011%	99.921%
297	CARPETRIGHT PLC COMMON STOCK GBP.01		226,719.90	0.010%	99.931%
298	R.E.A. HOLDINGS PLC COMMON STOCK GBP.25		225,137.92	0.010%	99.941%
299	HOGG ROBINSON GROUP PLC COMMON STOCK GBP.01		182,277.92	0.008%	99.949%
300	PORVAIR PLC COMMON STOCK GBP.02		146,108.17	0.006%	99.955%
301	ASHLEY (LAURA) HOLDINGS PLC COMMON STOCK GBP.05		144,317.94	0.006%	99.961%
302	CLARKE (T.) PLC COMMON STOCK GBP.1		144,279.22	0.006%	99.968%
303	RENOLD PLC COMMON STOCK GBP.05		127,478.45	0.005%	99.973%
304	ALUMASC GROUP PLC COMMON STOCK GBP.125		103,853.27	0.004%	99.977%
305	NORCROS PLC COMMON STOCK GBP.1		89,193.48	0.004%	99.981%
306	GULF MARINE SERVICES PLC COMMON STOCK GBP.1		85,161.71	0.004%	99.985%
307	NON STANDARD FINANCE PLC COMMON STOCK GBP.05		84,698.52	0.004%	99.989%
308	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP.01		69,178.17	0.003%	99.992%
309	HARWORTH GROUP PLC COMMON STOCK GBP.1		44,000.75	0.002%	99.994%
310	HARVEY NASH GROUP PLC COMMON STOCK GBP.05		35,550.01	0.002%	99.995%
311	REVOLUTION BARS GROUP PLC COMMON STOCK GBP.001		35,196.33	0.002%	99.997%
312	STV GROUP PLC COMMON STOCK GBP.5		22,090.84	0.001%	99.998%
313	HANSARD GLOBAL PLC COMMON STOCK GBP.005		19,829.10	0.001%	99.998%
314	RIVER + MERCANTILE GROUP COMMON STOCK GBP.003		15,080.70	0.001%	99.999%
315	MOTORPOINT GROUP PLC COMMON STOCK GBP.01		11,894.14	0.001%	100.000%
316	GOODWIN PLC COMMON STOCK GBP.1		10,385.08	0.000%	100.000%
317	WATERLOO INVESTMENT HOLDINGS COMMON STOCK		540.96	0.000%	100.000%
318	INDUSTRIAL + COMME ORD GBP0.01		0.00	0.000%	100.000%
319	AFREN PLC COMMON STOCK GBP.01		0.00	0.000%	100.000%
320	ALIZYME ORD GBP0.02		0.00	0.000%	100.000%
Total			2,321,616,104.07		100.00%