

United Kingdom Small Company Portfolio- Institutional Class

As of July 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	1.421%	1.421%
2	DS SMITH PLC COMMON STOCK GBP.1	1.407%	2.828%
3	BELLWAY PLC COMMON STOCK GBP.125	1.293%	4.121%
4	MEGGITT PLC COMMON STOCK GBP.05	1.268%	5.389%
5	HALMA PLC COMMON STOCK GBP.1	1.265%	6.654%
6	SPIRAX SARCO ENGINEERING PLC COMMON STOCK GBP.269231	1.234%	7.888%
7	RENTOKIL INITIAL PLC COMMON STOCK GBP.01	1.220%	9.108%
8	RIGHTMOVE PLC COMMON STOCK GBP.01	1.184%	10.292%
9	HISCOX LTD COMMON STOCK GBP.065	1.165%	11.457%
10	RPC GROUP PLC COMMON STOCK GBP.05	1.083%	12.540%
11	BBA AVIATION PLC COMMON STOCK GBP.2976	1.077%	13.617%
12	INMARSAT PLC COMMON STOCK EUR.0005	1.053%	14.670%
13	INCHCAPE PLC COMMON STOCK GBP.1	1.039%	15.709%
14	WEIR GROUP PLC/THE COMMON STOCK GBP.125	1.036%	16.744%
15	TATE + LYLE PLC COMMON STOCK GBP.25	1.027%	17.772%
16	PENNON GROUP PLC COMMON STOCK GBP.407	1.025%	18.797%
17	ELECTROCOMPONENTS PLC COMMON STOCK GBP.1	1.011%	19.808%
18	SPECTRIS PLC COMMON STOCK GBP.05	0.994%	20.802%
19	IMI PLC COMMON STOCK GBP.2857	0.987%	21.789%
20	COBHAM PLC COMMON STOCK GBP.025	0.961%	22.750%
21	BOOKER GROUP PLC COMMON STOCK GBP.01	0.951%	23.700%
22	HOWDEN JOINERY GROUP PLC COMMON STOCK GBP.1	0.914%	24.614%
23	UBM PLC COMMON STOCK GBP.1125	0.889%	25.503%
24	PHOENIX GROUP HOLDINGS COMMON STOCK EUR.0001	0.866%	26.369%
25	INDIVIOR PLC COMMON STOCK USD.1	0.861%	27.229%
26	MAN GROUP PLC COMMON STOCK USD.03428571	0.854%	28.084%
27	BEAZLEY PLC COMMON STOCK GBP.05	0.849%	28.933%
28	PAYSAFE GROUP PLC COMMON STOCK GBP.0001	0.844%	29.776%
29	JANUS HENDERSON GROUP PLC COMMON STOCK	0.831%	30.608%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
30	INTERMEDIATE CAPITAL GROUP COMMON STOCK GBP.2625	0.829%	31.437%
31	HAYS PLC COMMON STOCK GBP.01	0.792%	32.228%
32	TP ICAP PLC COMMON STOCK GBP.25	0.791%	33.019%
33	B+M EUROPEAN VALUE RETAIL SA COMMON STOCK GBP.1	0.739%	33.758%
34	CLOSE BROTHERS GROUP PLC COMMON STOCK GBP.25	0.737%	34.495%
35	BTG PLC COMMON STOCK GBP.1	0.727%	35.222%
36	GREENE KING PLC COMMON STOCK GBP.125	0.722%	35.944%
37	WH SMITH PLC COMMON STOCK GBP.22	0.707%	36.651%
38	SAGA PLC COMMON STOCK GBP.01	0.705%	37.356%
39	WOOD GROUP (JOHN) PLC COMMON STOCK GBP.042857	0.704%	38.060%
40	IG GROUP HOLDINGS PLC COMMON STOCK GBP.00005	0.704%	38.764%
41	JUPITER FUND MANAGEMENT COMMON STOCK GBP.02	0.701%	39.464%
42	PLAYTECH PLC COMMON STOCK	0.696%	40.161%
43	CAPITAL + COUNTIES PROPERTIE COMMON STOCK GBP.25	0.678%	40.838%
44	AGGREKO PLC COMMON STOCK GBP.04832911	0.666%	41.504%
45	ABERDEEN ASSET MGMT PLC COMMON STOCK GBP.1	0.652%	42.156%
46	NEX GROUP PLC COMMON STOCK GBP.175	0.651%	42.807%
47	IWG PLC COMMON STOCK	0.649%	43.456%
48	WILLIAM HILL PLC COMMON STOCK GBP.1	0.648%	44.104%
49	DIXONS CARPHONE PLC COMMON STOCK GBP.001	0.648%	44.751%
50	GVC HOLDINGS PLC COMMON STOCK EUR.01	0.625%	45.376%
51	UDG HEALTHCARE PLC COMMON STOCK EUR.05	0.624%	46.000%
52	BERENDSEN PLC COMMON STOCK GBP.3	0.619%	46.619%
53	BODYCOTE PLC COMMON STOCK GBP.17273	0.608%	47.227%
54	CENTAMIN PLC COMMON STOCK	0.595%	47.822%
55	HOMESERVE PLC COMMON STOCK GBP.0269231	0.585%	48.407%
56	ROTORK PLC COMMON STOCK GBP.005	0.579%	48.987%
57	THOMAS COOK GROUP PLC COMMON STOCK EUR.01	0.563%	49.549%
58	TULLOW OIL PLC COMMON STOCK GBP.1	0.563%	50.112%
59	GRAFTON GROUP PLC UTS UNIT EUR.05	0.560%	50.672%
60	BRITVIC PLC COMMON STOCK GBP.2	0.557%	51.229%
61	KAZ MINERALS PLC COMMON STOCK GBP.2	0.554%	51.783%
62	BALFOUR BEATTY PLC COMMON STOCK GBP.5	0.553%	52.335%
63	BOVIS HOMES GROUP PLC COMMON STOCK GBP.5	0.550%	52.885%
64	BERKELEY GROUP HOLDINGS/THE COMMON STOCK	0.542%	53.427%
65	AMEC FOSTER WHEELER PLC COMMON STOCK GBP.5	0.534%	53.962%
66	MONEYSUPERMARKET.COM COMMON STOCK GBP.0002	0.533%	54.495%
67	CREST NICHOLSON HOLDINGS COMMON STOCK GBP.05	0.532%	55.027%
68	VICTREX PLC COMMON STOCK GBP.01	0.520%	55.547%
69	LANCASHIRE HOLDINGS LTD COMMON STOCK USD.5	0.510%	56.058%
70	TRAVIS PERKINS PLC COMMON STOCK GBP.1	0.509%	56.567%
71	SSP GROUP PLC COMMON STOCK GBP.01	0.501%	57.068%
72	CINeworld GROUP PLC COMMON STOCK GBP.01	0.499%	57.568%
73	ULTRA ELECTRONICS HLDGS PLC COMMON STOCK GBP.05	0.499%	58.067%
74	FIRSTGROUP PLC COMMON STOCK GBP.05	0.498%	58.565%
75	DAILY MAIL+GENERAL TST A NV COMMON STOCK GBP.125	0.494%	59.059%
76	JD SPORTS FASHION PLC COMMON STOCK GBP.0025	0.492%	59.551%
77	CRANSWICK PLC COMMON STOCK GBP.1	0.491%	60.041%
78	NATIONAL EXPRESS GROUP PLC COMMON STOCK GBP.05	0.485%	60.526%
79	REDROW PLC COMMON STOCK GBP.1	0.485%	61.011%

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80	GREENCORE GROUP PLC COMMON STOCK GBP.01	0.481%	61.492%
81	BGEO GROUP PLC COMMON STOCK GBP.01	0.479%	61.970%
82	AVEVA GROUP PLC COMMON STOCK GBP.0355556	0.476%	62.447%
83	JARDINE LLOYD THOMPSON GROUP COMMON STOCK GBP.05	0.475%	62.922%
84	AA PLC COMMON STOCK GBP.001	0.468%	63.389%
85	VESUVIUS PLC COMMON STOCK GBP.1	0.465%	63.854%
86	QINETIQ GROUP PLC COMMON STOCK GBP.01	0.465%	64.319%
87	ELEMENTIS PLC COMMON STOCK GBP.05	0.464%	64.783%
88	ESSENTRA PLC COMMON STOCK GBP.25	0.464%	65.247%
89	PAGEGROUP PLC COMMON STOCK GBP.01	0.461%	65.708%
90	OCADO GROUP PLC COMMON STOCK GBP.02	0.459%	66.167%
91	GRAINGER PLC COMMON STOCK GBP.05	0.448%	66.615%
92	RENISHAW PLC COMMON STOCK GBP.2	0.443%	67.059%
93	SAVILLS PLC COMMON STOCK GBP.025	0.431%	67.489%
94	DRAX GROUP PLC COMMON STOCK GBP.1155172	0.430%	67.919%
95	ASHMORE GROUP PLC COMMON STOCK GBP.0001	0.425%	68.345%
96	KIER GROUP PLC COMMON STOCK GBP.01	0.424%	68.769%
97	CAPITA PLC COMMON STOCK GBP.020667	0.421%	69.190%
98	DIGNITY PLC COMMON STOCK GBP.123357	0.420%	69.610%
99	PARAGON GROUP COMPANIES PLC COMMON STOCK GBP1.0	0.412%	70.022%
100	LADBROKES CORAL GROUP PLC COMMON STOCK GBP.2833333	0.400%	70.422%
101	DOMINO S PIZZA GROUP PLC COMMON STOCK GBP.005208	0.399%	70.821%
102	SYNTHOMER PLC COMMON STOCK GBP.1	0.397%	71.217%
103	DIPLOMA PLC COMMON STOCK GBP.05	0.395%	71.613%
104	CAIRN ENERGY PLC COMMON STOCK GBP.013669	0.391%	72.003%
105	GALLIFORD TRY PLC COMMON STOCK GBP.5	0.385%	72.388%
106	RATHBONE BROTHERS PLC COMMON STOCK GBP.05	0.384%	72.772%
107	DECHRA PHARMACEUTICALS PLC COMMON STOCK GBP.01	0.372%	73.144%
108	GREGGS PLC COMMON STOCK GBP.02	0.369%	73.512%
109	AUTO TRADER GROUP PLC COMMON STOCK GBP.01	0.363%	73.875%
110	SENIOR PLC COMMON STOCK GBP.1	0.362%	74.237%
111	SIG PLC COMMON STOCK GBP.1	0.360%	74.598%
112	PZ CUSSONS PLC COMMON STOCK GBP.01	0.342%	74.939%
113	HILL + SMITH HOLDINGS PLC COMMON STOCK GBP.25	0.341%	75.280%
114	BREWIN DOLPHIN HOLDINGS PLC COMMON STOCK GBP.01	0.339%	75.619%
115	PETROFAC LTD COMMON STOCK USD.02	0.338%	75.958%
116	CYBG PLC COMMON STOCK GBP.1	0.338%	76.296%
117	GENUS PLC COMMON STOCK GBP.1	0.334%	76.630%
118	MITIE GROUP PLC COMMON STOCK GBP.025	0.334%	76.963%
119	G4S PLC COMMON STOCK GBP.25	0.305%	77.268%
120	ZPG PLC COMMON STOCK GBP.001	0.303%	77.571%
121	DAIRY CREST GROUP PLC COMMON STOCK GBP.25	0.294%	77.865%
122	WETHERSPOON (J.D.) PLC COMMON STOCK GBP.02	0.291%	78.156%
123	FIDESSA GROUP PLC COMMON STOCK GBP.1	0.289%	78.445%
124	HOCHSCHILD MINING PLC COMMON STOCK GBP.25	0.282%	78.727%
125	ESURE GROUP PLC COMMON STOCK GBP.0008333334	0.281%	79.008%
126	SPORTS DIRECT INTERNATIONAL COMMON STOCK GBP.1	0.278%	79.287%
127	MORGAN ADVANCED MATERIALS PL COMMON STOCK GBP.25	0.276%	79.562%
128	TALKTALK TELECOM GROUP COMMON STOCK GBP.001	0.274%	79.836%
129	EI GROUP PLC COMMON STOCK GBP.025	0.272%	80.109%

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130	MILLENNIUM + COPTHORNE HOTEL COMMON STOCK GBP.3	0.270%	80.379%
131	DE LA RUE PLC COMMON STOCK GBP.4486857	0.262%	80.641%
132	LAIRD PLC COMMON STOCK GBP.28125	0.258%	80.898%
133	SUPERGROUP PLC COMMON STOCK GBP.05	0.256%	81.155%
134	MARSHALLS PLC COMMON STOCK GBP.25	0.252%	81.406%
135	ST. MODWEN PROPERTIES PLC COMMON STOCK GBP.1	0.251%	81.657%
136	JAMES FISHER + SONS PLC COMMON STOCK GBP.25	0.250%	81.907%
137	MARSTON S PLC COMMON STOCK GBP.07375	0.249%	82.156%
138	HUNTING PLC COMMON STOCK GBP.25	0.247%	82.404%
139	HALFORDS GROUP PLC COMMON STOCK GBP.01	0.245%	82.649%
140	GO AHEAD GROUP PLC COMMON STOCK GBP.1	0.240%	82.888%
141	A.G. BARR PLC COMMON STOCK GBP.04167	0.237%	83.125%
142	FENNER PLC COMMON STOCK GBP.25	0.236%	83.361%
143	ARROW GLOBAL GROUP PLC COMMON STOCK GBP.01	0.236%	83.597%
144	VECTURA GROUP PLC COMMON STOCK GBP.00025	0.235%	83.831%
145	POLYPIPE GROUP PLC COMMON STOCK GBP.001	0.234%	84.065%
146	EVRAZ PLC COMMON STOCK USD1.0	0.233%	84.299%
147	RESTAURANT GROUP PLC COMMON STOCK GBP.28125	0.232%	84.531%
148	SPIRE HEALTHCARE GROUP PLC COMMON STOCK GBP.01	0.229%	84.760%
149	COMPUTACENTER PLC COMMON STOCK GBP.075555	0.228%	84.988%
150	TED BAKER PLC COMMON STOCK GBP.05	0.228%	85.216%
151	FERREXPO PLC COMMON STOCK GBP.1	0.227%	85.442%
152	KELLER GROUP PLC COMMON STOCK GBP.1	0.227%	85.669%
153	STAGECOACH GROUP PLC COMMON STOCK GBP.005482	0.225%	85.894%
154	SPIRENT COMMUNICATIONS PLC COMMON STOCK GBP.03333333	0.222%	86.116%
155	JOHN LAING GROUP PLC COMMON STOCK GBP.1	0.221%	86.337%
156	TELECOM PLUS PLC COMMON STOCK	0.221%	86.558%
157	VIRGIN MONEY HOLDINGS UK COMMON STOCK GBP.0001	0.221%	86.779%
158	SERCO GROUP PLC COMMON STOCK GBP.02	0.220%	86.998%
159	WIZZ AIR HOLDINGS PLC COMMON STOCK GBP.0001	0.218%	87.216%
160	RPS GROUP PLC COMMON STOCK GBP.03	0.216%	87.432%
161	NORTHGATE PLC COMMON STOCK GBP.5	0.214%	87.646%
162	CLARKSON PLC COMMON STOCK GBP.25	0.211%	87.857%
163	CARD FACTORY PLC COMMON STOCK	0.203%	88.059%
164	RENEWI PLC COMMON STOCK GBP.1	0.199%	88.258%
165	MENZIES (JOHN) PLC COMMON STOCK GBP.25	0.197%	88.455%
166	OPHIR ENERGY PLC COMMON STOCK GBP.0025	0.196%	88.651%
167	BROWN (N) GROUP PLC COMMON STOCK GBP.1105263	0.193%	88.843%
168	OXFORD INSTRUMENTS PLC COMMON STOCK GBP.05	0.187%	89.030%
169	EUROMONEY INSTL INVESTOR PLC COMMON STOCK GBP.0025	0.185%	89.215%
170	ONESAVINGS BANK PLC COMMON STOCK GBP.01	0.182%	89.397%
171	PETRA DIAMONDS LTD COMMON STOCK GBP.1	0.177%	89.574%
172	CHEMRING GROUP PLC COMMON STOCK GBP.01	0.177%	89.750%
173	STOBART GROUP LTD COMMON STOCK GBP.1	0.176%	89.927%
174	DEBENHAMS PLC COMMON STOCK GBP.0001	0.174%	90.101%
175	KCOM GROUP PLC COMMON STOCK GBP.1	0.173%	90.274%
176	MORGAN SINDALL GROUP PLC COMMON STOCK GBP.05	0.171%	90.445%
177	JUST GROUP PLC COMMON STOCK GBP.1	0.168%	90.613%
178	IBSTOCK PLC COMMON STOCK GBP.01	0.165%	90.779%
179	MITCHELLS + BUTLERS PLC COMMON STOCK GBP.0854167	0.165%	90.944%

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180	CONSORT MEDICAL PLC COMMON STOCK GBP.1	0.164%	91.108%
181	ENTERTAINMENT ONE LTD COMMON STOCK	0.164%	91.272%
182	ITE GROUP PLC COMMON STOCK GBP.01	0.163%	91.435%
183	MEARS GROUP PLC COMMON STOCK GBP.01	0.163%	91.598%
184	DAEJAN HOLDINGS PLC COMMON STOCK GBP.25	0.158%	91.757%
185	COSTAIN GROUP PLC COMMON STOCK GBP.5	0.157%	91.914%
186	HEADLAM GROUP PLC COMMON STOCK GBP.05	0.157%	92.071%
187	IP GROUP PLC COMMON STOCK GBP.02	0.153%	92.224%
188	CHESNARA PLC COMMON STOCK GBP.05	0.153%	92.376%
189	888 HOLDINGS PLC COMMON STOCK GBP.005	0.152%	92.529%
190	SDL PLC COMMON STOCK GBP.01	0.150%	92.679%
191	MCCARTHY + STONE PLC COMMON STOCK GBP.08	0.150%	92.829%
192	PAYPOINT PLC COMMON STOCK GBP.003333333	0.138%	92.967%
193	DUNELM GROUP PLC COMMON STOCK GBP.01	0.137%	93.103%
194	NOVAE GROUP PLC COMMON STOCK GBP1.125	0.135%	93.239%
195	HELICAL PLC COMMON STOCK GBP.01	0.131%	93.370%
196	ALDERMORE GROUP PLC COMMON STOCK GBP.1	0.127%	93.497%
197	INTERNATIONAL PERSONAL FINAN COMMON STOCK GBP.1	0.127%	93.624%
198	PETS AT HOME GROUP PLC COMMON STOCK GBP.01	0.126%	93.750%
199	RICARDO PLC COMMON STOCK GBP.25	0.124%	93.874%
200	DEVRO PLC COMMON STOCK GBP.1	0.122%	93.996%
201	ENQUEST PLC COMMON STOCK GBP.05	0.122%	94.117%
202	LOOKERS PLC COMMON STOCK GBP.05	0.122%	94.239%
203	PENDRAGON PLC COMMON STOCK GBP.05	0.121%	94.360%
204	HASTINGS GROUP HOLDINGS PLC COMMON STOCK GBP.02	0.121%	94.481%
205	XP POWER LTD COMMON STOCK GBP.01	0.119%	94.600%
206	MCBRIDE PLC COMMON STOCK GBP.1	0.119%	94.719%
207	PHOTO ME INTERNATIONAL PLC COMMON STOCK GBP.005	0.115%	94.834%
208	RANK GROUP PLC COMMON STOCK GBP.1388889	0.114%	94.948%
209	GOCOMPARE.COM GROUP PLC COMMON STOCK GBP.0002	0.113%	95.062%
210	CAPE PLC COMMON STOCK GBP.25	0.113%	95.175%
211	INTERSERVE PLC COMMON STOCK GBP.1	0.112%	95.287%
212	GAMES WORKSHOP GROUP PLC COMMON STOCK GBP.05	0.111%	95.398%
213	PREMIER FOODS PLC COMMON STOCK GBP.1	0.109%	95.507%
214	TT ELECTRONICS PLC COMMON STOCK GBP.25	0.108%	95.616%
215	SOFTCAT PLC COMMON STOCK GBP.0005	0.108%	95.724%
216	PREMIER OIL PLC COMMON STOCK GBP.125	0.108%	95.833%
217	ROBERT WALTERS PLC COMMON STOCK GBP.2	0.107%	95.939%
218	TRINITY MIRROR PLC COMMON STOCK GBP.1	0.106%	96.045%
219	EQUINITI GROUP PLC COMMON STOCK	0.102%	96.147%
220	WINCANTON PLC COMMON STOCK GBP.1	0.101%	96.247%
221	TYMAN PLC COMMON STOCK GBP.05	0.097%	96.345%
222	VITEC GROUP PLC/THE COMMON STOCK GBP.2	0.097%	96.442%
223	4IMPRINT GROUP PLC COMMON STOCK GBP.3845999	0.094%	96.536%
224	XAAR PLC COMMON STOCK GBP.1	0.093%	96.629%
225	ACACIA MINING PLC COMMON STOCK GBP.1	0.093%	96.722%
226	SPEEDY HIRE PLC COMMON STOCK GBP.05	0.092%	96.814%
227	CARILLION PLC COMMON STOCK GBP.5	0.089%	96.903%
228	SOCO INTERNATIONAL PLC COMMON STOCK GBP.05	0.089%	96.992%
229	NCC GROUP PLC COMMON STOCK GBP.01	0.088%	97.079%

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230	CONNECT GROUP PLC COMMON STOCK GBP.05	0.086%	97.165%
231	STHREE PLC COMMON STOCK GBP.01	0.085%	97.250%
232	FULLER SMITH + TURNER A COMMON STOCK GBP.4	0.081%	97.331%
233	LONMIN PLC COMMON STOCK USD.0001	0.080%	97.412%
234	VP PLC COMMON STOCK GBP.05	0.080%	97.492%
235	U AND I GROUP PLC COMMON STOCK GBP.5	0.080%	97.572%
236	STOCK SPIRITS GROUP PLC COMMON STOCK GBP.1	0.078%	97.651%
237	MJ GLEESON PLC COMMON STOCK GBP.02	0.078%	97.728%
238	BOOT (HENRY) PLC COMMON STOCK GBP.1	0.075%	97.803%
239	AVON RUBBER PLC COMMON STOCK GBP1.0	0.073%	97.877%
240	LAMPRELL PLC COMMON STOCK GBP.05	0.069%	97.946%
241	CAMBIAN GROUP PLC COMMON STOCK GBP.01	0.065%	98.010%
242	ACAL PLC COMMON STOCK GBP.05	0.064%	98.074%
243	LOW + BONAR PLC COMMON STOCK GBP.05	0.061%	98.135%
244	COUNTRYWIDE PLC COMMON STOCK GBP.01	0.060%	98.195%
245	TRIFAST PLC COMMON STOCK GBP.05	0.060%	98.255%
246	PETROPAVLOVSK PLC COMMON STOCK GBP.01	0.060%	98.315%
247	SEVERFIELD PLC COMMON STOCK GBP.025	0.055%	98.370%
248	ANGLO PACIFIC GROUP PLC COMMON STOCK GBP.02	0.055%	98.425%
249	DFS FURNITURE PLC COMMON STOCK	0.055%	98.480%
250	DIALIGHT PLC COMMON STOCK GBP.0189	0.055%	98.535%
251	FOXTONS GROUP PLC COMMON STOCK GBP.01	0.054%	98.589%
252	ANGLO EASTERN PLANTATIONS COMMON STOCK GBP.25	0.052%	98.641%
253	VEDANTA RESOURCES PLC COMMON STOCK USD.1	0.052%	98.693%
254	IMAGINATION TECH GROUP PLC COMMON STOCK GBP.1	0.051%	98.744%
255	LSL PROPERTY SERVICES PLC COMMON STOCK GBP.002	0.050%	98.793%
256	WILMINGTON PLC COMMON STOCK GBP.05	0.047%	98.840%
257	JIMMY CHOO PLC COMMON STOCK GBP1.0	0.046%	98.886%
258	TOPPS TILES PLC COMMON STOCK GBP.0333333	0.045%	98.931%
259	HUNTSWORTH PLC COMMON STOCK GBP.0001	0.045%	98.976%
260	FDM GROUP HOLDINGS PLC COMMON STOCK GBP.01	0.044%	99.020%
261	CLS HOLDINGS PLC COMMON STOCK GBP.025	0.044%	99.064%
262	MOTHERCARE PLC COMMON STOCK GBP.5	0.044%	99.108%
263	CASTINGS PLC COMMON STOCK GBP.1	0.043%	99.151%
264	TARSUS GROUP PLC COMMON STOCK GBP.05	0.037%	99.188%
265	JACKPOTJOY PLC COMMON STOCK	0.033%	99.221%
266	GYM GROUP PLC/THE COMMON STOCK GBP.0001	0.033%	99.253%
267	RM PLC COMMON STOCK GBP.022857	0.033%	99.286%
268	GEM DIAMONDS LTD COMMON STOCK USD.01	0.032%	99.317%
269	BLOOMSBURY PUBLISHING PLC COMMON STOCK GBP.0125	0.031%	99.348%
270	COMMUNISIS PLC COMMON STOCK GBP.25	0.030%	99.378%
271	RAVEN RUSSIA LTD COMMON STOCK GBP.01	0.030%	99.408%
272	CARR S GROUP PLC COMMON STOCK GBP.025	0.029%	99.437%
273	NOSTRUM OIL + GAS PLC COMMON STOCK GBP.01	0.028%	99.465%
274	CHARLES STANLEY GROUP PLC COMMON STOCK GBP.25	0.028%	99.493%
275	CHARLES TAYLOR PLC COMMON STOCK GBP.01	0.027%	99.520%
276	FINDEL PLC COMMON STOCK GBP.1	0.026%	99.546%
277	HILTON FOOD GROUP PLC COMMON STOCK GBP.1	0.025%	99.571%
278	CIRCASSIA PHARMACEUTICA COMMON STOCK GBP.0008	0.025%	99.595%
279	CMC MARKETS PLC COMMON STOCK GBP.25	0.025%	99.620%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
280	SPORTECH PLC COMMON STOCK GBP.5	0.023%	99.643%
281	S + U PLC COMMON STOCK GBP.125	0.023%	99.666%
282	BRAEMAR SHIPPING SERVICES PL COMMON STOCK GBP.1	0.022%	99.688%
283	ST. IVES PLC COMMON STOCK GBP.1	0.021%	99.709%
284	CARCLO PLC COMMON STOCK GBP.05	0.021%	99.730%
285	ON THE BEACH GROUP PLC COMMON STOCK GBP.01	0.019%	99.749%
286	AIR PARTNER PLC COMMON STOCK GBP.01	0.018%	99.767%
287	ZOTEFOAMS PLC COMMON STOCK GBP.05	0.018%	99.785%
288	CENTAUR MEDIA PLC COMMON STOCK GBP.1	0.017%	99.802%
289	PUNCH TAVERNS PLC COMMON STOCK GBP.009572	0.014%	99.816%
290	KAINOS GROUP PLC COMMON STOCK GBP.005	0.014%	99.830%
291	FLYBE GROUP PLC COMMON STOCK	0.014%	99.843%
292	HOSTELWORLD GROUP PLC COMMON STOCK EUR.01	0.013%	99.856%
293	VOLUTION GROUP PLC COMMON STOCK GBP.01	0.013%	99.869%
294	ALUMASC GROUP PLC COMMON STOCK GBP.125	0.011%	99.880%
295	VOLEX PLC COMMON STOCK GBP.25	0.011%	99.891%
296	CARPETRIGHT PLC COMMON STOCK GBP.01	0.011%	99.902%
297	GULF KEYSTONE PETROLEUM LTD COMMON STOCK USD1.0	0.010%	99.912%
298	FUTURE PLC COMMON STOCK GBP.01	0.010%	99.922%
299	R.E.A. HOLDINGS PLC COMMON STOCK GBP.25	0.010%	99.932%
300	ASHLEY (LAURA) HOLDINGS PLC COMMON STOCK GBP.05	0.009%	99.941%
301	CLIPPER LOGISTICS PLC COMMON STOCK GBP.0005	0.008%	99.949%
302	MCCOLL S RETAIL GROUP PLC COMMON STOCK GBP.001	0.008%	99.957%
303	CLARKE (T.) PLC COMMON STOCK GBP.1	0.008%	99.964%
304	HOGG ROBINSON GROUP PLC COMMON STOCK GBP.01	0.007%	99.971%
305	RENOLD PLC COMMON STOCK GBP.05	0.006%	99.977%
306	GULF MARINE SERVICES PLC COMMON STOCK GBP.1	0.004%	99.982%
307	PORVAIR PLC COMMON STOCK GBP.02	0.004%	99.986%
308	MANAGEMENT CONSULTING GROUP COMMON STOCK GBP.01	0.004%	99.989%
309	NORCROS PLC COMMON STOCK GBP.1	0.003%	99.992%
310	HARVEY NASH GROUP PLC COMMON STOCK GBP.05	0.003%	99.995%
311	HARWORTH GROUP PLC COMMON STOCK GBP.1	0.002%	99.997%
312	STV GROUP PLC COMMON STOCK GBP.5	0.001%	99.998%
313	HANSARD GLOBAL PLC COMMON STOCK GBP.005	0.001%	99.999%
314	RIVER + MERCANTILE GROUP COMMON STOCK GBP.003	0.001%	99.999%
315	GOODWIN PLC COMMON STOCK GBP.1	0.000%	100.000%
316	IP GROUP NEW ORD GBP0.02 (SUB SHS CLAIM	0.000%	100.000%
317	WATERLOO INVESTMENT HOLDINGS COMMON STOCK	0.000%	100.000%
318	ALIZYME ORD GBP0.02	-	100.000%
319	AFREN PLC COMMON STOCK GBP.01	-	100.000%
320	INDUSTRIAL + COMME ORD GBP0.01	-	100.000%