

# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AUSTRALIA			
INVESTA OFFICE FUND	2,473,742	\$ 8,969,266	0.47%
DOWNER EDI LTD	1,537,965	\$ 7,812,219	0.41%
ALUMINA LTD	4,980,762	\$ 7,549,549	0.39%
BLUESCOPE STEEL LTD	677,708	\$ 7,124,620	0.37%
SEVEN GROUP HOLDINGS LTD	681,258	\$ 6,506,423	0.34%
NORTHERN STAR RESOURCES LTD	995,867	\$ 3,520,779	0.18%
DOWNER EDI LTD	119,088	\$ 604,917	0.03%
TABCORP HOLDINGS LTD	162,980	\$ 543,462	0.03%
CENTAMIN EGYPT LTD	240,680	\$ 527,481	0.03%
ORORA LTD	234,345	\$ 516,380	0.03%
ANSELL LTD	28,800	\$ 504,978	0.03%
ILUKA RESOURCES LTD	67,000	\$ 482,693	0.03%
NIB HOLDINGS LTD	99,941	\$ 458,176	0.02%
JB HI-FI LTD	21,914	\$ 454,940	0.02%
SPARK INFRASTRUCTURE GROUP	214,049	\$ 427,642	0.02%
SIMS METAL MANAGEMENT LTD	33,123	\$ 410,590	0.02%
DULUXGROUP LTD	77,229	\$ 406,376	0.02%
PRIMARY HEALTH CARE LTD	148,843	\$ 402,474	0.02%
METCASH LTD	191,136	\$ 399,917	0.02%
IOOF HOLDINGS LTD	48,732	\$ 390,666	0.02%
OZ MINERALS LTD	57,242	\$ 381,763	0.02%
WORLEYPARSON LTD	39,819	\$ 375,028	0.02%
LINK ADMINISTRATION HOLDINGS	60,870	\$ 374,480	0.02%
CARSALES.COM AU LTD	37,481	\$ 369,611	0.02%
ADELAIDE BRIGHTON LTD	80,460	\$ 361,322	0.02%
IRESS LIMITED	33,454	\$ 344,683	0.02%
QUBE HOLDINGS LTD	152,619	\$ 323,777	0.02%
GRAINCORP LTD	45,577	\$ 317,565	0.02%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CLEANAWAY WASTE MGMT LTD	303,210	\$ 315,779	0.02%
PERPETUAL LTD	7,649	\$ 308,294	0.02%
CSR LTD	97,659	\$ 305,795	0.02%
FAIRFAX MEDIA LTD	383,440	\$ 303,043	0.02%
CAMPBELL BROTHERS LTD	51,067	\$ 302,575	0.02%
STEADFAST GROUP LTD	144,815	\$ 299,378	0.02%
EVOLUTION MINING LTD	164,077	\$ 292,572	0.02%
BT INVESTMENT MANAGEMENT LTD	32,355	\$ 277,862	0.01%
MINERAL RESOURCES LTD	28,233	\$ 277,027	0.01%
TREASURY WINE ESTATES LTD	28,168	\$ 273,672	0.01%
MACQUARIE ATLAS ROADS GROUP	59,687	\$ 264,947	0.01%
NORTHERN STAR RESOURCES LTD	74,349	\$ 262,853	0.01%
REGIS RESOURCES LTD	84,113	\$ 258,697	0.01%
EVENT HOSPITALITY AND ENTERTAI	24,469	\$ 256,846	0.01%
G8 EDUCATION LTD	83,208	\$ 251,630	0.01%
PREMIER INVESTMENTS LTD	21,837	\$ 237,856	0.01%
WHITEHAVEN COAL LTD	95,326	\$ 226,063	0.01%
CORPORATE TRAVEL MANAGEMENT LT	12,476	\$ 222,523	0.01%
NUFARM LTD	32,473	\$ 219,372	0.01%
FLIGHT CENTRE LTD	6,306	\$ 218,887	0.01%
BAPCOR LTD	48,168	\$ 217,163	0.01%
ST BARBARA LTD	98,518	\$ 214,633	0.01%
MONADELPHOUS GROUP LTD	17,379	\$ 211,579	0.01%
TECHNOLOGY ONE LTD	47,679	\$ 204,220	0.01%
INVOCARE LTD	18,399	\$ 204,173	0.01%
HOUSEWARES INTERNATIONAL LTD	25,396	\$ 203,771	0.01%
SUPER RETAIL GROUP LTD	29,589	\$ 197,938	0.01%
BEACH PETROLEUM LTD	360,872	\$ 196,366	0.01%
HEALTHSCOPE LTD	114,239	\$ 189,761	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BLACKMORES LTD	2,592	\$ 183,239	0.01%
ARB CORP LTD	14,509	\$ 177,496	0.01%
INDEPENDENCE GROUP NL	72,909	\$ 175,769	0.01%
NEXTDC LTD	53,134	\$ 174,025	0.01%
ARDENT LEISURE GROUP	104,194	\$ 173,798	0.01%
COSTA GROUP HOLDINGS LTD	45,331	\$ 172,997	0.01%
GUD HOLDINGS LTD	18,034	\$ 172,023	0.01%
SANDFIRE RESOURCES NL	36,007	\$ 166,623	0.01%
PLATINUM ASSET MANAGEMENT LTD	37,416	\$ 163,365	0.01%
NAVITAS LTD	40,506	\$ 160,569	0.01%
AUTOMOTIVE HOLDINGS GROUP	51,843	\$ 158,515	0.01%
MYOB GROUP LTD	59,667	\$ 158,350	0.01%
WEBJET LTD	17,136	\$ 157,511	0.01%
MAYNE PHARMA GROUP LTD	205,057	\$ 157,220	0.01%
BRICKWORKS LTD	14,802	\$ 155,972	0.01%
SEVEN GROUP HOLDINGS LTD	16,058	\$ 153,364	0.01%
PACT GROUP HOLDINGS LTD	32,942	\$ 150,754	0.01%
SIGMA HEALTHCARE LTD	196,323	\$ 150,532	0.01%
FKP PROPERTY GROUP	76,688	\$ 148,778	0.01%
SARACEN MINERAL HOLDINGS LTD	136,078	\$ 147,091	0.01%
SIRTEX MEDICAL LTD	11,094	\$ 142,478	0.01%
ALTIUM LTD	20,253	\$ 141,338	0.01%
MCMILLAN SHAKESPEARE LTD	12,285	\$ 140,730	0.01%
BEGA CHEESE LTD	25,562	\$ 140,207	0.01%
PROGRAMMED MAINTENANCE SERVICE	58,824	\$ 140,003	0.01%
ECLIPX GROUP LTD	46,975	\$ 139,068	0.01%
MANTRA GROUP LTD	56,942	\$ 136,880	0.01%
NINE ENTERTAINMENT CO HOLDINGS	116,348	\$ 133,712	0.01%
CREDIT CORP GROUP LTD	9,836	\$ 133,010	0.01%

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SMANTHA EXPL LTD	153,066	\$ 131,924	0.01%
AUSTRALIAN PHARMACEUTICAL INDU	89,483	\$ 125,382	0.01%
AP EAGERS LTD	17,169	\$ 124,535	0.01%
FLEXIGROUP LTD	77,931	\$ 120,117	0.01%
WESTERN AREAS LTD	62,690	\$ 118,646	0.01%
GENWORTH MORTGAGE INSURANCE AU	49,152	\$ 118,112	0.01%
BABCOCK & BROWN WIND PARTNERS	191,099	\$ 117,538	0.01%
AUSTRALIAN AGRICULTURAL CO LTD	88,773	\$ 117,264	0.01%
TASSAL GROUP LTD	38,507	\$ 116,567	0.01%
APN OUTDOOR GROUP LTD	30,555	\$ 112,421	0.01%
AUB GROUP LIMITED	10,730	\$ 110,376	0.01%
SPEEDCAST INTERNATIONAL LTD	39,957	\$ 110,024	0.01%
SOUTHERN CROSS MEDIA GROUP	102,801	\$ 108,797	0.01%
HT&E LTD	52,386	\$ 108,728	0.01%
SYRAH RESOURCES LTD	47,036	\$ 108,189	0.01%
AUSTAL LTD	72,394	\$ 104,190	0.01%
SEVEN WEST MEDIA LIMITED	159,867	\$ 103,363	0.01%
AUSDRILL LTD	65,262	\$ 101,367	0.01%
GREENCROSS LTD	21,727	\$ 100,090	0.01%
MYER HOLDINGS LTD	159,581	\$ 96,721	0.01%
GWA INTERNATIONAL LTD	37,060	\$ 95,939	0.01%
ELDERS LTD	22,459	\$ 93,226	0.00%
COLLINS FOODS LTD	19,109	\$ 91,349	0.00%
RETAIL FOOD GROUP LTD	23,509	\$ 90,949	0.00%
SMARTGROUP CORP LTD	15,031	\$ 89,851	0.00%
TOX FREE SOLUTIONS LTD	44,454	\$ 84,830	0.00%
RCR TOMLINSON LTD	27,950	\$ 83,689	0.00%
IDP EDUCATION LTD	19,640	\$ 81,992	0.00%
SERVICE STREAM LTD	74,598	\$ 80,459	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HANSEN TECHNOLOGIES LTD	26,343	\$ 80,161	0.00%
METALS X LTD	122,897	\$ 80,017	0.00%
PMP LTD	132,232	\$ 78,076	0.00%
OROCOBRE LTD	29,846	\$ 76,171	0.00%
AINSWORTH GAME TECHNOLOGY LT	38,123	\$ 73,568	0.00%
ESTIA HEALTH LTD	31,291	\$ 72,534	0.00%
MESOBLAST LTD	51,960	\$ 72,343	0.00%
ASALEO CARE LTD	67,858	\$ 72,094	0.00%
BELLAMY'S AUSTRALIA LTD	12,798	\$ 72,074	0.00%
MORTGAGE CHOICE LTD	38,700	\$ 71,729	0.00%
RIDLEY CORP LTD	62,424	\$ 71,235	0.00%
REGIS HEALTHCARE LTD	23,280	\$ 68,591	0.00%
VILLAGE ROADSHOW LTD	20,982	\$ 67,332	0.00%
VIRTUS HEALTH LTD	15,045	\$ 67,310	0.00%
GATEWAY LIFESTYLE	41,692	\$ 64,415	0.00%
OOHIMEDIA LTD	19,725	\$ 63,351	0.00%
JAPARA HEALTHCARE LTD	38,397	\$ 62,551	0.00%
GALAXY RESOURCES LTD	42,098	\$ 61,879	0.00%
ISENTIA GROUP LTD	34,900	\$ 61,832	0.00%
SERVCORP LTD	12,892	\$ 61,591	0.00%
CARDNO LTD	61,002	\$ 61,207	0.00%
PERSEUS MINING LTD	241,020	\$ 61,049	0.00%
AVJENNINGS LTD	102,081	\$ 60,330	0.00%
WPP AUNZ LTD	65,234	\$ 59,963	0.00%
MYSTATE LTD	14,879	\$ 59,018	0.00%
IPH LTD	16,029	\$ 57,855	0.00%
CABCHARGE AUSTRALIA LTD	32,382	\$ 56,375	0.00%
MOUNT GIBSON IRON LTD	156,868	\$ 55,745	0.00%
AMA GROUP LTD	68,335	\$ 55,630	0.00%

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SUNLAND GROUP LTD	38,935	\$ 55,618	0.00%
SG FLEET GROUP LTD	18,290	\$ 53,626	0.00%
OFX GROUP LTD	40,181	\$ 52,646	0.00%
PEET LTD	54,276	\$ 51,588	0.00%
ISELECT LTD	30,650	\$ 51,119	0.00%
MELBOURNE IT LTD	22,184	\$ 50,586	0.00%
INFOMEDIA LTD	83,704	\$ 49,469	0.00%
WESTGOLD RESOURCES LTD	38,521	\$ 48,626	0.00%
APPEN LTD	14,607	\$ 48,581	0.00%
SELECT HARVESTS LTD	12,255	\$ 47,959	0.00%
EQT HOLDINGS LTD	3,371	\$ 47,095	0.00%
CEDAR WOODS PROPERTIES LTD	11,898	\$ 46,637	0.00%
NEW HOPE CORP LTD	35,908	\$ 45,893	0.00%
IMDEX LTD	78,348	\$ 45,653	0.00%
NICK SCALI LTD	9,338	\$ 45,523	0.00%
IMF AUSTRALIA LTD	28,895	\$ 44,515	0.00%
BLUE SKY ALTERNATIVE INVESTM	5,932	\$ 44,371	0.00%
INTEGRATED RESEARCH LTD	16,338	\$ 43,684	0.00%
ENERGY WORLD CORP LTD	129,564	\$ 42,408	0.00%
RAMELIUS RESOURCES LTD	128,464	\$ 41,232	0.00%
RCG CORP LTD	55,543	\$ 40,563	0.00%
VILLA WORLD LTD	21,855	\$ 39,277	0.00%
SEALINK TRAVEL GROUP LTD	11,624	\$ 39,270	0.00%
MONASH IVF GROUP LTD	30,248	\$ 38,390	0.00%
GOLD ROAD RESOURCES LTD	73,898	\$ 38,186	0.00%
SINO GAS & ENERGY HOLDINGS LTD	560,804	\$ 38,037	0.00%
VICTORIA PETROLEUM NL	160,337	\$ 36,532	0.00%
CSG LTD	64,078	\$ 35,236	0.00%
DATA#3 LTD	24,620	\$ 34,931	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HFA HOLDINGS LTD	16,683	\$ 34,052	0.00%
MAGELLAN FINANCIAL GROUP LTD	1,557	\$ 32,824	0.00%
AUSTRALIAN WORLDWIDE EXPLORATI	85,028	\$ 32,642	0.00%
SILVER CHEF LTD	4,830	\$ 32,498	0.00%
THORN GROUP LTD	30,064	\$ 31,696	0.00%
CODAN LTD	17,514	\$ 31,348	0.00%
MACA LTD	23,148	\$ 31,043	0.00%
PRIME MEDIA GROUP LTD	95,302	\$ 30,835	0.00%
AMAYSIM AUSTRALIA LTD	23,941	\$ 30,573	0.00%
COOPER ENERGY LIMITED	110,026	\$ 30,306	0.00%
DECMIL GROUP LTD	43,748	\$ 28,625	0.00%
NRW HOLDINGS LTD	52,356	\$ 27,336	0.00%
ERM POWER LTD	27,316	\$ 26,925	0.00%
KAROON GAS AUSTRALIA LTD	24,303	\$ 26,223	0.00%
CASH CONVERTERS INTERNATIONAL	98,163	\$ 25,859	0.00%
AUSWIDE BAND LTD	6,268	\$ 25,779	0.00%
SILVER LAKE RESOURCES LTD	71,570	\$ 25,613	0.00%
COLLECTION HOUSE LTD	26,292	\$ 25,520	0.00%
PACIFIC CURRENT GROUP LTD	4,526	\$ 25,294	0.00%
RELIANCE WORLDWIDE CORP LTD	9,485	\$ 25,264	0.00%
FREEDOM FOODS GROUP LTD	7,216	\$ 25,114	0.00%
MINERAL DEPOSITS LTD	44,118	\$ 24,995	0.00%
REJECT SHOP LTD/THE	6,313	\$ 24,630	0.00%
AUSTIN ENGINEERING LTD	139,010	\$ 24,399	0.00%
MACMAHON HOLDINGS LTD	170,022	\$ 23,122	0.00%
GBST HOLDINGS LTD	8,603	\$ 22,676	0.00%
MICHAEL HILL INTL LTD	22,676	\$ 22,537	0.00%
MONEY3 CORP LTD	19,067	\$ 21,837	0.00%
CLASS LTD	9,118	\$ 21,673	0.00%

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IVE GROUP LTD	12,058	\$ 21,653	0.00%
MAXITRANS INDUSTRIES LTD	37,745	\$ 21,052	0.00%
LIFESTYLE COMMUNITIES LTD	6,408	\$ 20,812	0.00%
ONEVUE HOLDINGS LTD	43,092	\$ 20,638	0.00%
ATLAS IRON LTD	1,170,617	\$ 19,616	0.00%
ENERGY RESOURCES OF AUSTRALIA	43,940	\$ 19,130	0.00%
WATPAC LTD	38,556	\$ 18,168	0.00%
HUON AQUACULTURE GROUP LTD	4,394	\$ 17,830	0.00%
ALKANE RESOURCES LTD	64,486	\$ 17,537	0.00%
CAPITOL HEALTH LTD	79,926	\$ 16,926	0.00%
VIRGIN AUSTRALIA HOLDINGS LTD	119,263	\$ 16,670	0.00%
PRO MEDICUS LTD	3,953	\$ 16,388	0.00%
BEADELL RESOURCES LIMITED	109,635	\$ 16,310	0.00%
QUINTIS LTD	66,065	\$ 15,856	0.00%
RECKON LTD	13,214	\$ 15,844	0.00%
MCPHERSON'S LTD	13,636	\$ 15,502	0.00%
REECE LTD	448	\$ 15,120	0.00%
NETCOMM WIRELESS LTD	11,245	\$ 15,019	0.00%
SMS MANAGEMENT & TECHNOLOGY LT	10,426	\$ 14,971	0.00%
MNF GROUP LTD	3,845	\$ 14,259	0.00%
AVANCO RESOURCES LTD	159,028	\$ 13,958	0.00%
RURALCO HOLDINGS LTD	5,536	\$ 13,701	0.00%
FLEETWOOD CORP LTD	6,438	\$ 13,604	0.00%
INTEGREL DIAGNOSTICS LTD	9,556	\$ 13,278	0.00%
DICKER DATA LTD	6,055	\$ 12,873	0.00%
AUSTRALIAN FINANCE GROUP LTD	11,226	\$ 12,851	0.00%
HORIZON OIL LTD	308,529	\$ 12,569	0.00%
NEOMETALS LTD	54,227	\$ 12,330	0.00%
ADAIRS LTD	12,780	\$ 12,266	0.00%

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SPECIALTY FASHION GROUP LTD	33,481	\$ 11,871	0.00%
BASE RESOURCES LTD	55,730	\$ 11,571	0.00%
MINCOR RESOURCES NI	77,260	\$ 11,404	0.00%
CARNEGIE CLEAN ENERGY LTD	270,400	\$ 11,224	0.00%
CAPILANO HONEY LTD	844	\$ 11,111	0.00%
MOTORCYCLE HOLDINGS LTD	3,240	\$ 10,586	0.00%
VITA GROUP LTD	10,015	\$ 10,492	0.00%
ELLEX MEDICAL LASERS LTD	12,145	\$ 10,472	0.00%
BABY BUNTING GROUP LTD	6,574	\$ 10,468	0.00%
JUPITER MINES LIMITED	25,213	\$ 10,085	0.00%
AUSTRALIAN VINTAGE LTD	28,618	\$ 9,587	0.00%
3P LEARNING LTD	10,897	\$ 9,570	0.00%
MILLENNIUM MINERALS LTD	62,150	\$ 8,989	0.00%
PANORAMIC RESOURCES LTD	42,940	\$ 8,746	0.00%
PALADIN ENERGY LTD	231,199	\$ 8,675	0.00%
EUROZ LIMITED	10,661	\$ 8,598	0.00%
MEDUSA MINING LTD	35,541	\$ 8,401	0.00%
PACIFIC ENERGY LTD	14,851	\$ 7,825	0.00%
BILLABONG INTERNATIONAL LTD	12,234	\$ 7,814	0.00%
FINBAR GROUP LTD	11,312	\$ 7,588	0.00%
GREENLAND MINERALS & ENERGY	78,166	\$ 7,175	0.00%
MERMAID MARINE AUSTRALIA LTD	46,250	\$ 6,464	0.00%
GRANGE RESOURCES LTD	55,488	\$ 6,427	0.00%
SUNDANCE ENERGY AUSTRALIA LTD	120,784	\$ 6,372	0.00%
SALMAT LTD	20,683	\$ 6,128	0.00%
ACRUX LIMITED	25,263	\$ 6,052	0.00%
HILLS INDUSTRIES LTD	38,644	\$ 6,031	0.00%
TEN NETWORK HOLDINGS LTD	46,992	\$ 6,003	0.00%
TIGER RESOURCES LIMITED	201,642	\$ 5,924	0.00%

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CUDECO LTD	21,001	\$ 5,857	0.00%
DORAY MINERALS LTD	34,201	\$ 5,346	0.00%
ARRIUM LTD	315,776	\$ 4,737	0.00%
DWS ADV BUSINESS SOLUTIONS	3,575	\$ 4,433	0.00%
KINGSGATE CONSOLIDATED LTD	17,376	\$ 3,197	0.00%
TROY RESOURCES LIMITED	25,089	\$ 2,213	0.00%
PENINSULA ENERGY LIMITED	5,255	\$ 1,445	0.00%
KINGSROSE MINING LTD	3,246	\$ 97	0.00%
MORNING STAR GOLD NL	37,905	\$ 3	0.00%
<b>TOTAL AUSTRALIA</b>		<b>\$ 70,389,326</b>	<b>3.67%</b>
<b>AUSTRIA</b>			
BUWOG AG	407,970	\$ 11,940,052	0.62%
WIENERBERGER AG	223,416	\$ 5,115,087	0.27%
UNIQA VERSICHERUNGEN AG	468,647	\$ 4,831,907	0.25%
CA IMMOBILIEN ANLAGEN AG	150,690	\$ 3,873,204	0.20%
S&T AG	198,255	\$ 3,451,584	0.18%
AUSTRIA MICRO SYSTEMS AG	11,925	\$ 861,264	0.04%
ANDRITZ AG	11,654	\$ 710,608	0.04%
BUWOG AG	19,933	\$ 583,379	0.03%
RAIFFEISEN INTERNATIONAL BANK	19,101	\$ 560,618	0.03%
WIENERBERGER AG	21,917	\$ 501,787	0.03%
CA IMMOBILIEN ANLAGEN AG	14,142	\$ 363,494	0.02%
LENZING AG	1,966	\$ 350,310	0.02%
PALFINGER AG	6,365	\$ 296,268	0.02%
OESTERREICHISCHE POST AG	6,397	\$ 292,925	0.02%
UNIQA VERSICHERUNGEN AG	27,352	\$ 282,008	0.01%
IMMOFINANZ AG	110,268	\$ 267,106	0.01%
VERBUND AG	12,530	\$ 246,851	0.01%
AGRANA BETEILIGUNGS AG	1,817	\$ 245,260	0.01%

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TELEKOM AUSTRIA AG	25,914	\$ 233,334	0.01%
VIENNA INSURANCE	7,727	\$ 231,663	0.01%
STRABAG SE - BR	4,896	\$ 216,441	0.01%
SCHOELLER-BLECKMANN OILFIELD E	2,801	\$ 211,275	0.01%
RHI AG	5,615	\$ 211,009	0.01%
MAYR MELNHOF KARTON AG	1,574	\$ 206,622	0.01%
S IMMO AG	12,292	\$ 183,205	0.01%
EVN AG	8,195	\$ 124,960	0.01%
ZUMTOBEL AG	6,046	\$ 119,234	0.01%
POLYTEC HOLDING AG	4,120	\$ 75,812	0.00%
AUSTRIA TECHNOLOGIE & SYSTEM	5,718	\$ 75,593	0.00%
ALLGEMEINE BAU PORR AG	2,084	\$ 73,985	0.00%
KAPSCH TRAFFICOM AG	1,263	\$ 71,032	0.00%
DO & CO RESTAURANTS & CATERING	894	\$ 65,169	0.00%
S&T AG	3,679	\$ 64,051	0.00%
ROSENBAUER INTERNATIONAL AG	924	\$ 55,691	0.00%
SEMPERIT AG HOLDING	1,610	\$ 48,985	0.00%
FACC AG	3,557	\$ 42,850	0.00%
FLUGHAFEN WIEN AG	472	\$ 18,488	0.00%
WOLFORD AG	715	\$ 14,726	0.00%
<b>TOTAL AUSTRIA</b>		<b>\$ 37,117,839</b>	<b>1.94%</b>
BAHAMAS			
UNITED INTERNATIONAL ENTERPRIS	438	\$ 91,931	0.00%
<b>TOTAL BAHAMAS</b>		<b>\$ 91,931</b>	<b>0.00%</b>
BELGIUM			
ONTEX GROUP NV	181,311	\$ 6,192,630	0.32%
NV BEKAERT SA	117,985	\$ 5,683,521	0.30%
COMPAGNIE D'ENTREPRISES CFE	30,964	\$ 4,546,450	0.24%
GREENYARD NV	114,090	\$ 2,794,830	0.15%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UMICORE	10,651	\$ 851,617	0.04%
ACKERMANS & VAN HAAREN NV	4,646	\$ 836,544	0.04%
GALAPAGOS	8,350	\$ 660,685	0.03%
ONTEX GROUP NV	13,559	\$ 463,104	0.02%
BPOST SA	14,674	\$ 400,089	0.02%
NV BEKAERT SA	7,301	\$ 351,701	0.02%
MELEXIS NV	3,696	\$ 316,662	0.02%
ELIA SYSTEM OPERATOR SA/NV	5,382	\$ 314,336	0.02%
BARCO NV	2,965	\$ 295,762	0.02%
TESSENDERLO GROUP	5,973	\$ 261,162	0.01%
D'IETEREN SA	5,149	\$ 242,921	0.01%
COMPAGNIE D'ENTREPRISES CFE	1,344	\$ 197,340	0.01%
AGFA GEVAERT NV	41,953	\$ 194,815	0.01%
ION BEAM APPLICATIONS	5,010	\$ 176,963	0.01%
BANQUE NATIONALE DE BELGIQUE	50	\$ 171,742	0.01%
KINEPOLIS	2,979	\$ 170,475	0.01%
EURONAV NV	20,482	\$ 162,744	0.01%
ECON0COM GROUP	21,175	\$ 161,170	0.01%
ORANGE BELGIUM	6,367	\$ 156,404	0.01%
ABLYNX NV	9,722	\$ 146,585	0.01%
LOTUS BAKERIES	50	\$ 139,113	0.01%
ARSEUS NV	9,009	\$ 122,521	0.01%
EVS BROADCAST EQUIPMENT SA	2,544	\$ 102,808	0.01%
SIOEN INDUSTRIES NV	2,928	\$ 101,256	0.01%
SIPEF SA	1,371	\$ 100,481	0.01%
RECTICEL SA	11,152	\$ 87,555	0.00%
NYRSTAR NV	11,790	\$ 76,251	0.00%
DECEUNINCK NV	17,079	\$ 69,495	0.00%
VAN DE VELDE	986	\$ 52,884	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
JENSEN-GROUP NV	1,037	\$ 50,054	0.00%
COMPAGNIE IMMOBILIERE DE BELGI	790	\$ 48,997	0.00%
CELYAD	1,419	\$ 47,004	0.00%
VIOHALCO SA	12,489	\$ 40,696	0.00%
ATENOR	700	\$ 39,785	0.00%
THROMBOGENICS NV	9,628	\$ 35,921	0.00%
MDXHEALTH	5,973	\$ 34,934	0.00%
RESILUX	196	\$ 34,668	0.00%
GIMV NV	541	\$ 34,092	0.00%
EXMAR NV	5,270	\$ 30,813	0.00%
PICANOL	220	\$ 27,470	0.00%
TER BEKE N.V.	124	\$ 25,958	0.00%
REALDOLMEN	547	\$ 17,007	0.00%
ROULARTA MEDIA GROUP NV	517	\$ 13,327	0.00%
TIGENIX NV	11,350	\$ 12,043	0.00%
SAPEC	90	\$ 6,357	0.00%
<b>TOTAL BELGIUM</b>		<b>\$ 27,101,739</b>	<b>1.41%</b>
BERMUDA			
HISCOX LTD	520,983	\$ 8,918,654	0.47%
HISCOX LTD	50,909	\$ 871,506	0.05%
LANCASHIRE HOLDINGS LTD	55,101	\$ 528,256	0.03%
VTECH HOLDINGS LTD	29,600	\$ 428,179	0.02%
ORIENT OVERSEAS INTL LTD	39,500	\$ 367,633	0.02%
LUK FOOK HOLDINGS INTERNATIONA	64,000	\$ 234,999	0.01%
HAITONG INTERNATIONAL SEC	397,375	\$ 229,035	0.01%
FIRST PACIFIC CO	294,000	\$ 220,047	0.01%
JOHNSON ELECTRIC HOLDINGS	59,625	\$ 211,889	0.01%
CAFE DE CORAL HOLDINGS LTD	64,000	\$ 206,015	0.01%
MAN WAH HOLDINGS LTD	231,200	\$ 199,589	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ESPRIT HOLDINGS LTD	378,500	\$ 186,514	0.01%
PACIFIC BASIN SHIPPING LTD	790,000	\$ 172,629	0.01%
TRANSPORT INTERNATIONAL HLDG	49,200	\$ 165,940	0.01%
KERRY LOGISTICS NETWORK LTD	108,000	\$ 155,316	0.01%
LI & FUNG LTD	410,000	\$ 149,993	0.01%
BRIGHTOIL PETROLEUM HOLDINGS	571,000	\$ 148,385	0.01%
PETRA DIAMONDS LTD	114,980	\$ 144,820	0.01%
CHOW SANG SANG HLDG	56,000	\$ 130,778	0.01%
USI HOLDINGS LTD	188,000	\$ 128,672	0.01%
GIORDANO INTERNATIONAL LTD	214,000	\$ 119,095	0.01%
GLOBAL BRANDS GROUP HLDG LTD	1,146,000	\$ 108,455	0.01%
WING ON CO INTERNATIONAL LTD	32,000	\$ 107,969	0.01%
CHINESE ESTATES HOLDINGS LTD	62,500	\$ 105,097	0.01%
SMARTONE TELECOMMUNICATIONS HO	74,500	\$ 97,847	0.01%
TAI CHEUNG HOLDINGS	80,000	\$ 87,132	0.00%
HOEGH LNG HOLDINGS	7,632	\$ 85,171	0.00%
TEXWINCA HOLDINGS LTD	140,000	\$ 84,941	0.00%
LANDING INTERNATIONAL DEVELO	6,870,000	\$ 79,050	0.00%
EMPEROR INTERNATIONAL HOLDINGS	192,083	\$ 74,233	0.00%
PUBLIC FINANCIAL HOLDINGS LTD	154,000	\$ 71,542	0.00%
STOLT-NIELSEN LTD	4,628	\$ 70,385	0.00%
MANDARIN ORIENTAL INTL LTD	34,600	\$ 69,949	0.00%
NEWOCEAN ENERGY HOLDINGS LTD	232,000	\$ 68,580	0.00%
FAIRWOOD LTD	16,500	\$ 68,236	0.00%
CAPITAL STRATEGIC INVESTMENT L	1,046,876	\$ 55,606	0.00%
SEA HOLDINGS LTD	46,000	\$ 54,467	0.00%
GCL NEW ENERGY HOLDINGS LTD	1,180,000	\$ 54,339	0.00%
GL LTD	96,000	\$ 51,983	0.00%
BW OFFSHORE LIMITED	16,328	\$ 50,078	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ASIA STANDARD INTERNATIONAL GR	170,593	\$ 49,523	0.00%
G RESOURCES GROUP LTD	3,699,000	\$ 48,298	0.00%
CHEVALIER INTERNATIONAL HOLDIN	28,000	\$ 46,770	0.00%
ENERCHINA HOLDINGS LTD	1,941,000	\$ 46,105	0.00%
NOBLE GROUP LTD	166,870	\$ 46,002	0.00%
EMPEROR CAPITAL GROUP LTD	504,000	\$ 45,094	0.00%
SUMMIT ASCENT HOLDINGS LTD	196,000	\$ 44,358	0.00%
IT LTD	83,912	\$ 41,864	0.00%
REGAL HOTELS INTERNATIONAL HOL	52,000	\$ 40,730	0.00%
BEP INTERNATIONAL HOLDINGS LTD	1,540,000	\$ 40,544	0.00%
KUANGCHI SCIENCE LTD	115,000	\$ 40,321	0.00%
CHUANG'S CONSORTIUM INTERNATIO	172,000	\$ 40,047	0.00%
HONGKONG CHINESE LTD	217,700	\$ 39,856	0.00%
CENTURY CITY INTERNATIONAL	397,540	\$ 37,604	0.00%
PALIBURG HOLDINGS LTD	86,000	\$ 36,752	0.00%
ODFJELL DRILLING LTD	13,624	\$ 36,725	0.00%
FRONTLINE LTD	6,169	\$ 35,593	0.00%
YUGANG INTERNATIONAL LTD	1,432,000	\$ 34,853	0.00%
TOWN HEALTH INTL INVESTMENT	452,000	\$ 34,153	0.00%
SOUNDWILL HOLDINGS LTD	13,500	\$ 33,841	0.00%
AVANCE GAS HOLDING LTD	11,013	\$ 33,504	0.00%
MIDLAND HOLDINGS LTD	120,000	\$ 31,918	0.00%
SOLARTECH INTL HLDG LTD	480,000	\$ 31,329	0.00%
VARITRONIX INTERNATIONAL LTD	58,000	\$ 30,971	0.00%
LUKS GROUP VIETNAM HOLDINGS CO	94,000	\$ 30,916	0.00%
YEEBO INTERNATIONAL HOLDINGS	56,000	\$ 30,730	0.00%
EMPEROR ENTERTAINMENT HOTEL LT	115,000	\$ 30,176	0.00%
APT SATELLITE HOLDINGS LTD	59,625	\$ 29,339	0.00%
ASIA FINANCIAL HOLDINGS LTD	52,000	\$ 28,480	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PLAYMATES HOLDINGS LTD	200,000	\$ 28,414	0.00%
ITC PROPERTIES GROUP LTD	64,600	\$ 25,207	0.00%
LUNG KEE BERMUDA HOLDINGS	54,000	\$ 25,086	0.00%
ORANGE SKY GOLDEN HARVEST ENT	195,000	\$ 24,699	0.00%
AGRITRADE RESOURCES LTD	100,000	\$ 24,586	0.00%
VALUETRONICS HOLDINGS LTD	38,610	\$ 23,034	0.00%
YUAN HENG GAS HOLDINGS LTD	280,000	\$ 22,223	0.00%
ASIAN GROWTH PROPERTIES LTD	58,328	\$ 21,127	0.00%
PLAYMATES TOYS LTD	120,000	\$ 20,729	0.00%
PYI CORP LTD	936,705	\$ 20,615	0.00%
MAGICIAN INDUSTRIES HLDG LTD	230,000	\$ 18,242	0.00%
LOUIS XIII HOLDINGS LTD	135,500	\$ 17,883	0.00%
GLORIOUS SUN ENTERPRISES LTD	153,000	\$ 17,839	0.00%
BURWILL HOLDINGS LTD	660,800	\$ 17,663	0.00%
APPLIED DEVELOPMENT HLDGS L	255,000	\$ 17,622	0.00%
GOOD FELLOW RESOURCES HOLDING	330,000	\$ 17,502	0.00%
KINGMAKER FOOTWEAR HOLDINGS LT	58,000	\$ 17,068	0.00%
COMMON SPLENDOR INTERNATIONAL	222,000	\$ 17,049	0.00%
ORIENTAL WATCH HOLDINGS	80,000	\$ 16,884	0.00%
ASIA SATELLITE TELECOMMUNICATI	16,500	\$ 16,882	0.00%
CHINA DISPLAY OPTOELECTRONICS	112,000	\$ 16,742	0.00%
CHUANG'S CHINA INVESTMENTS LTD	187,500	\$ 16,553	0.00%
BROCKMAN MINING LIMITED	1,119,320	\$ 16,487	0.00%
CHAMPION TECHNOLOGY HOLDINGS L	1,102,461	\$ 16,485	0.00%
CHEN HSONG HOLDINGS	52,000	\$ 15,993	0.00%
MASTER GLORY GROUP LTD	1,152,562	\$ 15,756	0.00%
KARRIE INTL HLDGS LTD	100,000	\$ 15,729	0.00%
IONE HOLDINGS LTD	640,000	\$ 15,631	0.00%
SEADRILL LTD	41,367	\$ 15,366	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
VICTORY CITY INTERNATIONAL HLD	428,152	\$ 14,517	0.00%
SAS DRAGON HLDG LTD	46,000	\$ 13,604	0.00%
K WAH INTERNATIONAL HOLDINGS L	22,301	\$ 13,403	0.00%
KWOON CHUNG BUS HLDGS LTD	22,000	\$ 13,091	0.00%
HSIN CHONG GROUP HOLDINGS LTD	386,000	\$ 12,974	0.00%
SING TAO NEWS CORP LTD	98,000	\$ 12,666	0.00%
ARCHER LTD	8,068	\$ 11,836	0.00%
ESUN HOLDINGS LTD	94,000	\$ 11,790	0.00%
UNIVERSE INTERNATIONAL FINAN	90,000	\$ 11,750	0.00%
GUOCO GROUP LTD	1,000	\$ 11,724	0.00%
PEARL ORIENTAL OIL LTD	484,200	\$ 10,782	0.00%
CNT GROUP LTD	168,000	\$ 10,526	0.00%
VANTAGE INTERNATIONAL HOLDINGS	68,000	\$ 9,814	0.00%
EMPEROR CULTURE GROUP	300,000	\$ 9,784	0.00%
SOCAM DEVELOPMENT LTD	31,664	\$ 9,600	0.00%
KADER HOLDINGS CO LTD	90,000	\$ 9,223	0.00%
TOMORROW INTL HOLDINGS LTD	720,000	\$ 8,846	0.00%
WAI KEE HOLDINGS LTD	18,000	\$ 8,164	0.00%
STELUX HOLDINGS INTL LTD	90,500	\$ 7,761	0.00%
TRINITY LTD	118,000	\$ 6,798	0.00%
SEEC MEDIA GROUP LTD	1,500,000	\$ 6,717	0.00%
CHINA BEST HOLDING LTD	440,000	\$ 6,080	0.00%
PARADISE ENTERTAINMENT LTD	44,000	\$ 5,524	0.00%
NEW CENTURY GROUP HONG KONG LT	308,400	\$ 5,476	0.00%
NEW TIMES ENERGY CORP LTD	168,750	\$ 5,333	0.00%
CHINA STAR ENTERTAINMENT LTD F	68,000	\$ 4,527	0.00%
HENRY GROUP HOLDINGS LTD	20,000	\$ 4,193	0.00%
FUTURE BRIGHT HOLDINGS LTD	42,000	\$ 3,762	0.00%
LANDSEA GREEN PROPERTIES CO LT	36,000	\$ 3,407	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IMAGI INTERNATIONAL HOLDINGS	43,200	\$ 3,365	0.00%
APAC RESOURCES LTD	25,456	\$ 3,255	0.00%
AUTO ITALIA HOLDINGS	325,000	\$ 3,250	0.00%
GRANDE HOLDINGS LTD/THE	74,000	\$ 2,841	0.00%
NAM CHEONG LIMITED	162,000	\$ 2,387	0.00%
SHOUGANG CONCORD GRAND GROUP	73,000	\$ 2,140	0.00%
NINE EXPRESS LIMITED	54,000	\$ 1,968	0.00%
NATIONAL ELECTRONICS HLDGS	13,200	\$ 1,822	0.00%
PACIFIC ANDES INTERNATIONAL HO	334,000	\$ 1,172	0.00%
CHINA SOLAR ENERGY HOLDINGS LT	87,000	\$ 376	0.00%
UP ENERGY DEVELOPMENT GROUP	40,000	\$ 124	0.00%
<b>TOTAL BERMUDA</b>		<b>\$ 17,300,867</b>	<b>0.90%</b>
<b>CANADA</b>			
NEW FLYER INDUSTRIES INC	301,200	\$ 12,242,610	0.64%
LUNDIN MINING CORP	1,368,242	\$ 9,814,186	0.51%
KINAXIS INC	139,400	\$ 8,938,856	0.47%
CORUS ENTERTAINMENT INC	712,900	\$ 7,889,757	0.41%
H&R REAL ESTATE INV-	461,200	\$ 7,781,632	0.41%
KIRKLAND LAKE GOLD LTD	735,907	\$ 7,602,991	0.40%
TFI INTERNATINAL INC	310,100	\$ 7,268,027	0.38%
WHITECAP RESOURCES	981,926	\$ 7,231,649	0.38%
CAPITAL POWER CORP	356,500	\$ 7,015,685	0.37%
AMAYA INC	391,900	\$ 6,928,878	0.36%
OPEN TEXT CORP	195,700	\$ 6,525,681	0.34%
ENERPLUS CORP	718,700	\$ 6,465,455	0.34%
PAREX RESOURCES	471,453	\$ 5,783,127	0.30%
PURE INDUSTRIAL REAL ESTATE	1,035,600	\$ 5,275,097	0.28%
RAGING RIVER EXPLORATION INC	787,700	\$ 5,032,764	0.26%
ALLIED PROPERTIES REAL ESTATE REIT	158,900	\$ 4,847,495	0.25%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALAMOS GOLD INC	625,700	\$ 4,418,001	0.23%
SEVEN GENERATIONS ENERGY	230,100	\$ 3,987,259	0.21%
CCL INDUSTRIES	74,500	\$ 3,560,725	0.19%
CASCADES INC	287,300	\$ 3,531,087	0.18%
BIRCHCLIFF ENERGY LTD	697,685	\$ 3,403,205	0.18%
OCEANAGOLD CORPORATION	1,186,700	\$ 3,235,894	0.17%
ENERFLEX LTD	230,000	\$ 3,170,765	0.17%
DETOUR GOLD CORP	241,000	\$ 3,021,774	0.16%
CES ENERGY SOLUTIONS CORP	526,783	\$ 2,683,306	0.14%
SPARTAN ENERGY CORP	348,405	\$ 1,780,263	0.09%
AIR CANADA	64,029	\$ 1,015,309	0.05%
WEST FRASER TIMBER CO LTD	10,600	\$ 561,553	0.03%
TOROMONT INDUSTRIES LTD	14,539	\$ 538,171	0.03%
VERESEN INC	36,447	\$ 530,726	0.03%
LINAMAR CORP	9,263	\$ 506,130	0.03%
WHITECAP RESOURCES	64,345	\$ 473,885	0.02%
MAPLE LEAF FOODS INC	16,965	\$ 467,485	0.02%
IAMGOLD CORP	83,675	\$ 450,308	0.02%
CINEPLEX INC	11,400	\$ 448,233	0.02%
ENBRIDGE INCOME FUND HOLDINGS	17,009	\$ 435,783	0.02%
STANTEC INC	16,828	\$ 426,840	0.02%
ALGONQUIN POWER & UTILITIES	39,200	\$ 417,845	0.02%
COTT CORP	26,947	\$ 416,956	0.02%
B2GOLD CORP	165,912	\$ 415,261	0.02%
CANADIAN WESTERN BANK	18,038	\$ 403,873	0.02%
TFI INTERNATINAL INC	17,229	\$ 403,808	0.02%
FIRSTSERVICE CORP	6,068	\$ 389,879	0.02%
ALAMOS GOLD INC	55,053	\$ 388,723	0.02%
ENERPLUS CORP	41,668	\$ 374,847	0.02%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PARKLAND FULE CORPORATION	17,004	\$ 363,726	0.02%
TMX GROUP LTD	6,742	\$ 356,360	0.02%
KIRKLAND LAKE GOLD LTD	34,422	\$ 355,629	0.02%
CAPITAL POWER CORP	17,693	\$ 348,187	0.02%
MACDONALD DETTWILER & ASSOCIAT	6,149	\$ 347,684	0.02%
DESCARTES SYSTEMS GROUP INC/TH	13,501	\$ 337,700	0.02%
LAURENTIAN BANK OF CANADA	7,759	\$ 336,096	0.02%
TRANSALTA CORPORATION	51,200	\$ 332,858	0.02%
PAREX RESOURCES	27,029	\$ 331,554	0.02%
OSISKO GOLD ROYALTIES LTD	25,580	\$ 327,485	0.02%
COLLIERS INTERNATIONAL GROUP	6,078	\$ 326,367	0.02%
NORTHLAND POWER INC	17,252	\$ 320,332	0.02%
HUDBAY MINERALS INC	40,956	\$ 317,024	0.02%
PREMIUM BRANDS HOLDINGS CORP	4,395	\$ 316,406	0.02%
ENERCARE INC	18,651	\$ 312,304	0.02%
STELLA-JONES INC	8,642	\$ 301,508	0.02%
NEW GOLD INC	86,687	\$ 289,061	0.02%
MULLEN GROUP	22,059	\$ 281,525	0.01%
SUPERIOR PLUS CORP	31,912	\$ 278,916	0.01%
TRANSCONTINENTAL INC	13,600	\$ 276,448	0.01%
NEW FLYER INDUSTRIES INC	6,767	\$ 275,052	0.01%
ELDORADO GOLD CORP	128,700	\$ 271,695	0.01%
ADVANTAGE OIL AND GAS LTD	39,493	\$ 270,645	0.01%
CELESTICA INC	22,825	\$ 270,494	0.01%
RICHELIEU HARDWARE LTD	10,267	\$ 267,071	0.01%
AMAYA INC	15,069	\$ 266,423	0.01%
OCEANAGOLD CORPORATION	97,577	\$ 266,073	0.01%
GIBSON ENERGY INC	20,447	\$ 265,367	0.01%
TAHOE RESOURCES INC	47,549	\$ 259,313	0.01%

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SECURE ENERGY SERVICES INC	34,334	\$ 258,627	0.01%
GENWORTH MI CANADA INC	8,867	\$ 257,881	0.01%
ENERFLEX LTD	18,485	\$ 254,833	0.01%
INTERTAPE POLYMER GROUP INC	13,200	\$ 253,645	0.01%
CENTERRA GOLD INC	47,551	\$ 252,861	0.01%
DOMINION DIAMOND CORP	17,964	\$ 251,960	0.01%
PAN AMERICAN SILVER CORP	14,900	\$ 250,210	0.01%
NORTH WEST CO INC	10,185	\$ 248,731	0.01%
NORBORD INC	7,026	\$ 248,611	0.01%
RAGING RIVER EXPLORATION INC	38,757	\$ 247,628	0.01%
TOREX GOLD RESOURCES INC	13,500	\$ 245,376	0.01%
CORUS ENTERTAINMENT INC	21,962	\$ 243,056	0.01%
FINNING INTERNATIONAL INC.	12,000	\$ 240,758	0.01%
INNERGEX RENEWABLE ENERGY	20,500	\$ 239,826	0.01%
INTERNATIONAL FOREST PRODUCTS	15,300	\$ 237,474	0.01%
JEAN COUTU GROUP INC	13,925	\$ 231,387	0.01%
RUSSEL METALS INC	11,494	\$ 229,227	0.01%
CANFOR CORP	13,700	\$ 229,182	0.01%
WINPAK LTD	5,159	\$ 220,832	0.01%
WESTSHORE TERMINALS INCOME FUN	11,640	\$ 219,667	0.01%
ATS AUTOMATION TOOLING SYSTEMS	19,940	\$ 213,663	0.01%
PAN AMERICAN SILVER CORP	12,600	\$ 212,310	0.01%
SILVER STANDARD RESOURCES INC	21,724	\$ 210,538	0.01%
COGECO COMMUNICATIONS INC	2,991	\$ 208,321	0.01%
NUVISTA ENERGY LTD	40,548	\$ 207,190	0.01%
DHX MEDIA LTD	39,473	\$ 205,169	0.01%
UNI-SELECT INC	8,705	\$ 202,563	0.01%
SIERRA WIRELESS INC	6,875	\$ 201,816	0.01%
SHAWCOR LTD	9,002	\$ 201,124	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MEG ENERGY CORP	48,997	\$ 200,603	0.01%
BORALEX INC	11,240	\$ 200,164	0.01%
GREAT CANADIAN GAMING CORP	10,300	\$ 199,814	0.01%
TRANSALTA RENEWABLES INC	16,840	\$ 196,874	0.01%
FREEHOLD ROYALTIES LTD	17,300	\$ 196,718	0.01%
FIRST MAJESTIC SILVER CORP	23,829	\$ 195,502	0.01%
BIRCHCLIFF ENERGY LTD	39,607	\$ 193,197	0.01%
PASON SYSTEMS INC	13,158	\$ 191,496	0.01%
LABRADOR IRON ORE ROYALTY CO	13,700	\$ 188,648	0.01%
BRP INC/CA	5,869	\$ 187,491	0.01%
PRECISION DRILLING CORP	64,436	\$ 186,525	0.01%
DOREL INDUSTRIES INC	7,000	\$ 184,383	0.01%
TRICAN WELL SERVICE LTD	63,128	\$ 184,253	0.01%
MORNEAU SHEPELL INC	11,087	\$ 183,254	0.01%
CASCADES INC	14,734	\$ 181,090	0.01%
ENGHOUSE SYSTEMS LTD	4,223	\$ 180,429	0.01%
KNIGHT THERAPEUTICS	22,400	\$ 169,986	0.01%
MITEL NETWORKS CORP	19,698	\$ 167,281	0.01%
WESTERN FOREST PRODUCTS INC	84,013	\$ 166,608	0.01%
VALENER INC	9,478	\$ 163,405	0.01%
ENSIGN ENERGY SERVICES INC	29,933	\$ 159,652	0.01%
PARAMOUNT RESOURCES LTD	9,874	\$ 157,757	0.01%
ATLUS GROUP LTD	7,579	\$ 154,907	0.01%
KINAXIS INC	2,404	\$ 154,154	0.01%
BADGER DAYLIGHTING	7,264	\$ 153,813	0.01%
MARTINREA INTERNATIONAL INC	19,100	\$ 153,802	0.01%
AG GROWTH INTERNATIONAL INC	3,400	\$ 152,117	0.01%
CARGOJET INC	3,900	\$ 150,661	0.01%
EXTENDICARE REAL ESTATE INV	19,645	\$ 149,079	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALARISROYALTY CORP	8,200	\$ 147,797	0.01%
LEON'S FURNITURE LTD	10,196	\$ 147,084	0.01%
COMPUTER MODELLING GROUP LTD	19,018	\$ 144,017	0.01%
BAYTEX ENERGY CORP	51,400	\$ 143,857	0.01%
GUYANA GOLDFIELDS INC	36,875	\$ 141,833	0.01%
VERO ENERGY INC	31,038	\$ 139,237	0.01%
SUNOPTA INC	14,506	\$ 138,036	0.01%
DETOUR GOLD CORP	11,000	\$ 137,923	0.01%
SANDSTORM GOLD LTD	33,232	\$ 136,590	0.01%
LUCARA DIAMOND CORP	63,711	\$ 136,536	0.01%
SIENNA SENIOR LIVING INC	9,720	\$ 133,611	0.01%
ENTERTAINMENT ONE LTD	42,431	\$ 133,309	0.01%
CES ENERGY SOLUTIONS CORP	26,076	\$ 132,825	0.01%
KELT EXPLORATION LTD	24,675	\$ 132,003	0.01%
OBSIDIAN ENERGY LTD	110,517	\$ 129,911	0.01%
MTY FOOD GROUP INC	3,430	\$ 129,076	0.01%
BONAVISTA ENERGY CORP	51,220	\$ 128,198	0.01%
ELEMENT FLEET MANAGEMENT CORP	16,817	\$ 126,946	0.01%
SLEEP COUNTRY CANADA HOLDING	4,100	\$ 124,356	0.01%
AECON GROUP INC	10,035	\$ 120,849	0.01%
KLONDEX MINES LTD	37,740	\$ 119,810	0.01%
CANACOL ENERGY LTD	33,196	\$ 119,188	0.01%
EQUITABLE GROUP INC	2,710	\$ 118,711	0.01%
FORTUNA SILVER MINES INC	23,800	\$ 118,567	0.01%
CANACCORD FINANCIAL INC	23,604	\$ 118,346	0.01%
SURGE ENERGY INC	67,200	\$ 116,608	0.01%
RICHMONT MINES INC	13,900	\$ 115,486	0.01%
MAJOR DRILLING GROUP INTERNATI	17,448	\$ 114,967	0.01%
HOME CAPITAL GROUP INC	10,342	\$ 114,125	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CREW ENERGY INC	34,384	\$ 111,630	0.01%
SANDVINE CORP	31,800	\$ 111,378	0.01%
MORGUARD CORP	800	\$ 110,044	0.01%
STUDENT TRANSPORTATION INC	18,502	\$ 108,596	0.01%
SPARTAN ENERGY CORP	20,967	\$ 107,134	0.01%
JUST ENERGY GROUP INC	19,600	\$ 104,853	0.01%
NEVSUN RESOURES LTD	38,178	\$ 102,883	0.01%
FIERA CAPITAL CORP	8,912	\$ 102,621	0.01%
SEMAFO INC	40,218	\$ 96,802	0.01%
ROGERS SUGAR INC	18,600	\$ 95,339	0.00%
AUTOCANADA INC	5,662	\$ 90,914	0.00%
AVIGILON CORP COM	8,000	\$ 90,712	0.00%
GLUSKIN SHEFF + ASSOCIATES INC	6,589	\$ 89,413	0.00%
THERATECHNOLOGIES INC	14,100	\$ 87,945	0.00%
AGF MANAGEMENT LTD	14,590	\$ 87,385	0.00%
WAJAX INCOME FUND	4,605	\$ 86,352	0.00%
HEROUX-DEVTEK INC	8,100	\$ 85,952	0.00%
TOTAL ENERGY SERVICES INC	8,775	\$ 84,905	0.00%
PAINTED PONY ENERGY LTD	23,133	\$ 84,167	0.00%
JINSHAN GOLD MINES INC	55,300	\$ 84,019	0.00%
CAPSTONE MINING CORP	85,400	\$ 81,948	0.00%
ATHABASCA OIL CORP	96,834	\$ 80,530	0.00%
ALLIANCE GRAIN TRADERS INC	3,916	\$ 79,632	0.00%
CALFRAC WELL SERVICES LTD	29,088	\$ 78,619	0.00%
COGECO INC	1,275	\$ 77,873	0.00%
TASEKO MINES LTD	52,006	\$ 77,351	0.00%
BONTERRA OIL AND GAS	5,648	\$ 75,876	0.00%
ALTIUS MINERALS CORP	8,288	\$ 74,692	0.00%
ALACER GOLD CORP	44,671	\$ 74,300	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TREVALI MINING CORP	70,400	\$ 72,621	0.00%
K-BRO LINEN INC	2,248	\$ 72,354	0.00%
DIRTT ENVIRONMENTAL SOLUTIONS	14,992	\$ 71,211	0.00%
PENGROWTH ENERGY GROWTH	94,500	\$ 71,033	0.00%
EXCHANGE INCOME CORP	3,051	\$ 70,362	0.00%
PIZZA PIZZA ROYALTY CORP	5,219	\$ 69,987	0.00%
TRINIDAD DRILLING LTD	48,868	\$ 69,948	0.00%
PREMIER GOLD MINES LTD	25,700	\$ 69,668	0.00%
HUDSON'S BAY CO	8,153	\$ 69,563	0.00%
ABSOLUTE SOFTWARE CORP	10,862	\$ 69,052	0.00%
ZCL COMPOSITES INC	6,500	\$ 69,026	0.00%
DENISON MINES CORP	129,780	\$ 67,456	0.00%
SPROTT INC	36,203	\$ 66,295	0.00%
HIGH LINER FOODS INC	4,862	\$ 65,900	0.00%
ANDREW PELLER LTD	7,400	\$ 65,683	0.00%
CARA OPERATIONS LTD	3,500	\$ 65,631	0.00%
DUNDEE PRECIOUS METALS INC	31,162	\$ 65,536	0.00%
EXCO TECHNOLOGIES LTD	7,392	\$ 65,494	0.00%
SABINA GOLD & SILVER CORP	35,830	\$ 64,752	0.00%
E-L FINANCIAL CORP LTD	94	\$ 63,291	0.00%
MEDICAL FACILITIES CORP	5,988	\$ 62,439	0.00%
CANFOUR PULP PRODUCTS INC	6,464	\$ 61,045	0.00%
BIRD CONSTRUCTION INCOME FUND	8,987	\$ 60,869	0.00%
ALTERRA POWER CORP	12,300	\$ 58,916	0.00%
EVERTZ TECHNOLOGIES LTD	4,132	\$ 58,649	0.00%
GOLDEN STAR RESOURCES LTD	85,300	\$ 57,978	0.00%
FIRM CAPITAL MORTGAGE INV CORP	5,200	\$ 56,343	0.00%
TIMBERCREEK FINANCIAL CORP	7,432	\$ 55,745	0.00%
GOEASY LTD	2,400	\$ 53,602	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SOLIUM CAPITAL INC	6,791	\$ 52,621	0.00%
FIRST NATIONAL FINANCIAL CORP	2,537	\$ 50,718	0.00%
CRH MEDICAL CORP	15,398	\$ 50,360	0.00%
AIRBOSS OF AMERICA CORP	4,700	\$ 49,798	0.00%
CANWEL BUILDING MATERIALS	10,066	\$ 49,503	0.00%
MAGELLAN AEROSPACE CORP	3,100	\$ 49,355	0.00%
TRILOGY ENERGY CORP	11,500	\$ 48,647	0.00%
TEMBEC INC	13,376	\$ 48,560	0.00%
SHERRITT INTERNATIONAL CORP	69,013	\$ 47,460	0.00%
GUARDIAN CAP GRP LTD A	2,192	\$ 47,326	0.00%
ARGONAUT GOLD INC	26,910	\$ 47,126	0.00%
QUARTERHILL INC	32,375	\$ 46,341	0.00%
POLARIS INFRASTRUCTURE INC	3,400	\$ 46,247	0.00%
BLACKPEARL RESOURCES INC	58,110	\$ 46,003	0.00%
EPSILON ENERGY LTD	18,408	\$ 45,926	0.00%
WDO - COMMON STOCK	22,800	\$ 44,851	0.00%
DELPHI ENERGY CORP	42,936	\$ 42,230	0.00%
YANGARRA RESOURCES LTD	15,400	\$ 41,746	0.00%
DREAM UNLIMITED	7,000	\$ 41,254	0.00%
GREAT PANTHER RESOURCES LTD	31,200	\$ 40,417	0.00%
CORBY DISTILLERIES LTD	2,297	\$ 40,409	0.00%
SPIN MASTER CORP	1,300	\$ 39,731	0.00%
IMPERIAL METALS CORP	12,676	\$ 38,721	0.00%
LASSONDE INDS INC	200	\$ 38,351	0.00%
LIQUOR STORES NA LTD	4,734	\$ 37,893	0.00%
NOVELION THERAPEUTICS INC	4,171	\$ 37,748	0.00%
LUNDIN GOLD INC	9,900	\$ 36,495	0.00%
CALLIDUS CAPITAL CORP	3,000	\$ 36,440	0.00%
5N PLUS INC	14,500	\$ 36,060	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALIO GOLD INC	8,381	\$ 35,119	0.00%
SILVER STANDARD RESOURCES	3,500	\$ 34,055	0.00%
DHX MEDIA LTD	6,530	\$ 33,889	0.00%
CLEARWATER SEAFOODS INC	3,800	\$ 33,851	0.00%
TERANGA GOLD CORP	12,777	\$ 32,593	0.00%
PURE TECHNOLOGIES LTD	8,100	\$ 32,580	0.00%
GROUPE AEROPLAN INC	28,064	\$ 32,540	0.00%
SAVARIA CORP	2,700	\$ 32,170	0.00%
NORTH AMERICAN ENERGY PARTNERS	7,600	\$ 31,906	0.00%
MAINSTREET HEALTH INVESTMENT	3,400	\$ 31,280	0.00%
CALIAN GROUP LTD	1,397	\$ 31,257	0.00%
TMAC RESOURCES INC	3,600	\$ 31,234	0.00%
REITMANS CANADA LTD	8,521	\$ 31,139	0.00%
BLACK DIAMOND GROUP LTD	14,035	\$ 29,853	0.00%
FISSION URANIUM CORP	50,500	\$ 28,268	0.00%
INFORMATION SERVICES CORP	1,869	\$ 27,963	0.00%
MAINSTREET EQUITY CORPORATION	928	\$ 27,820	0.00%
HORIZON NORTH LOGISTICS INC	26,267	\$ 27,726	0.00%
POINTS INTERNATIONAL LTD	3,320	\$ 27,212	0.00%
COPPER MOUNTAIN MINING CORP	32,600	\$ 26,069	0.00%
CHESSWOOD GROUP LTD	2,400	\$ 25,966	0.00%
GAMEHOST INC	3,400	\$ 25,230	0.00%
ACADIAN TIMBER CORP	1,700	\$ 25,013	0.00%
YELLOW PAGES LTD CANADA	4,600	\$ 24,057	0.00%
POLYMET MINING CORP	34,500	\$ 23,450	0.00%
PULSE DATA INC	11,455	\$ 23,450	0.00%
YAMANA GOLD INC	8,900	\$ 23,130	0.00%
MEDIAGRIF INTERACTIVE TECHNO	1,900	\$ 22,729	0.00%
GRANITE OIL CORP	6,123	\$ 22,670	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
URTHECAST CORP	25,000	\$ 22,390	0.00%
KINGSWAY FINANCIAL SERVICES	3,600	\$ 21,878	0.00%
MANDALAY RESOURCES CORP	69,300	\$ 21,612	0.00%
PINE CLIFF ENERGY LTD	38,147	\$ 21,048	0.00%
NEWALTA CORP	20,000	\$ 20,311	0.00%
IMVESCOR RESTAURANT GROUP IN	7,300	\$ 20,139	0.00%
WESTERN ENERGY SERVICES CORP	17,413	\$ 20,051	0.00%
TRANSGLOBE ENERGY CORP	14,647	\$ 19,911	0.00%
WESTJET AIRLINES LTD	1,000	\$ 19,871	0.00%
CERVUS EQUIPMENT CORP	2,020	\$ 19,755	0.00%
ROCKY MOUNTAIN DEALERSHIPS	2,417	\$ 19,501	0.00%
QUESTERRE ENERGY CORP	32,000	\$ 18,936	0.00%
CHURCHILL CORP/THE	4,232	\$ 18,003	0.00%
AKITA DRILLING LTD	3,100	\$ 17,947	0.00%
RMP ENERGY INC	35,857	\$ 17,204	0.00%
CLARKE INC	1,900	\$ 17,168	0.00%
ASANKO GOLD INC	13,700	\$ 17,090	0.00%
BELLATRIX EXPLORATION LTD	6,722	\$ 16,771	0.00%
GMP CAPITAL INC	6,768	\$ 16,236	0.00%
ENERGY FUELS INC	9,000	\$ 15,977	0.00%
AURICO METALS INC	16,732	\$ 15,788	0.00%
PHX ENERGY SERVICES CORP	9,523	\$ 15,687	0.00%
STORNOWAY DIAMOND CORP	24,500	\$ 15,477	0.00%
TRICON CAPITAL GROUP INC	1,800	\$ 15,113	0.00%
NAPEC INC	15,200	\$ 14,707	0.00%
CONA RESOURCES LTD	6,000	\$ 14,634	0.00%
GENESIS LAND DEVELOPMENT CORP	5,000	\$ 14,434	0.00%
AMERICAS SILVER CORP	4,300	\$ 13,720	0.00%
GDI INTEGRATED FACILITY SERVIC	1,100	\$ 13,414	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
WESTPORT INNOVATIONS INC	7,441	\$ 12,793	0.00%
BSM TECHNOLOGIES INC	10,400	\$ 12,391	0.00%
BROOKFIELD REAL ESTATE SERVICE	900	\$ 12,112	0.00%
TORSTAR CORP	10,160	\$ 11,862	0.00%
MELCOR DEVELOPMENTS LTD	1,000	\$ 11,475	0.00%
KP TISSUE INC	1,000	\$ 11,227	0.00%
ALGOMA CENTRAL CORPORATION	1,080	\$ 10,536	0.00%
GOLDMONEY INC	5,100	\$ 10,114	0.00%
PRIMERO MINING CORPORATION	24,095	\$ 8,670	0.00%
CARDINAL ENERGY LTD	2,186	\$ 8,128	0.00%
AMERIGO RESOURCES LTD	14,500	\$ 8,000	0.00%
MAXIM POWER CORP	3,667	\$ 7,917	0.00%
NAUTILUS MINERALS INC	44,760	\$ 7,516	0.00%
INDIGO BOOKS & MUSIC INC	600	\$ 7,461	0.00%
ESSENTIAL ENERGY SERVICES TR	14,500	\$ 6,957	0.00%
HNZ GROUP INC	600	\$ 6,803	0.00%
TVA GROUP INC	2,400	\$ 6,506	0.00%
SPROTT RESOURCE HOLDINGS INC	51,900	\$ 6,433	0.00%
STREET CAPITAL GROUP INC	6,705	\$ 6,112	0.00%
LOGISTEC CORP	200	\$ 6,036	0.00%
XTREME DRILLING CORP	3,297	\$ 5,273	0.00%
CORRIDOR RESOURCES INC	10,300	\$ 4,612	0.00%
GLACIER VENTURES INTERNATIONAL	8,300	\$ 4,115	0.00%
CHINOOK ENERGY INC	14,850	\$ 3,919	0.00%
CEQUENCE ENERGY LTD	19,755	\$ 2,764	0.00%
STRAD ENERGY SERVICES LTD	1,800	\$ 2,001	0.00%
BMTC GROUP INC	200	\$ 1,879	0.00%
GEAR ENERGY LTD	2,500	\$ 1,519	0.00%
ZENITH CAPITAL CORP	6,900	\$ 447	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
EXFO ELECTRO OPTICAL ENGINEERI	39	\$ 160	0.00%
MANITOK ENERGY INC	2,231	\$ 152	0.00%
POINT LOMA RESOURCES LTD	154	\$ 45	0.00%
MANITOK ENERGY INC UNITS	397	\$ 27	0.00%
RB ENERGY INC	19,039	\$ 13	0.00%
<b>TOTAL CANADA</b>		<b>\$ 190,306,642</b>	<b>9.93%</b>
<b>CAYMAN ISLANDS</b>			
XINYI GLASS HOLDINGS CO LTD	10,706,000	\$ 11,063,408	0.58%
PHOENIX GROUP HOLDINGS	68,335	\$ 687,651	0.04%
XINYI GLASS HOLDINGS CO LTD	306,000	\$ 316,215	0.02%
IGG INC	156,000	\$ 262,455	0.01%
ENDEAVOUR MINING CORP	12,384	\$ 235,093	0.01%
FIH MOBILE LTD	582,000	\$ 194,477	0.01%
SITC INTERNATIONAL HOLDINGS	227,000	\$ 188,874	0.01%
HKBN LTD	191,000	\$ 188,811	0.01%
NAGACORP LTD	286,000	\$ 173,978	0.01%
LIFESTYLE INTL HLDGS LTD	113,000	\$ 154,384	0.01%
STELLA INTERNATIONAL	86,500	\$ 147,827	0.01%
FAR EAST CONSORTIUM	247,056	\$ 136,223	0.01%
HKR INTERNATIONAL LTD	180,800	\$ 100,404	0.01%
HUTCHISON TELECOMMUNICATIONS	250,000	\$ 95,939	0.01%
VALUE PARTNERS GROUP LTD	89,000	\$ 82,698	0.00%
SA SA INTERNATIONAL HOLDINGS L	215,155	\$ 79,036	0.00%
CHINA METAL INTERNATIONAL HOLD	192,000	\$ 72,496	0.00%
PICO FAR EAST HOLDINGS LTD	168,000	\$ 69,252	0.00%
UNITED LABORATORIES LTD	103,000	\$ 64,562	0.00%
MACAU LEGEND DEVELOPMENT LTD	337,000	\$ 58,168	0.00%
MING FUNG JEWELRY	290,700	\$ 53,928	0.00%
TOM GROUP LTD	210,000	\$ 51,656	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
REGINA MIRACLE INTERNATIONAL H	58,000	\$ 51,083	0.00%
VST HOLDINGS LTD	187,200	\$ 49,932	0.00%
CK LIFE SCIENCES INTL HLDGS	538,000	\$ 44,020	0.00%
MONGOLIAN MINING CORP	1,247,500	\$ 43,980	0.00%
GET NICE HOLDINGS LTD	1,040,000	\$ 37,245	0.00%
MICROPORT SCIENTIFIC CORP	47,000	\$ 37,045	0.00%
CHINA LNG GROUP LTD	2,100,000	\$ 33,606	0.00%
VEDAN INTERNATIONAL HOLDINGS L	272,000	\$ 32,025	0.00%
UPBEST GROUP LTD	204,000	\$ 31,920	0.00%
YAT SING HOLDINGS LTD	65,000	\$ 30,297	0.00%
POLYTEC ASSET HOLDINGS LTD	340,000	\$ 29,593	0.00%
IPE GROUP LTD	110,000	\$ 27,452	0.00%
BRIGHT SMART SECURITIES AND	90,000	\$ 26,568	0.00%
GOLD FINANCE HOLDINGS LTD	120,000	\$ 24,549	0.00%
EAGLE NICE HOLDINGS LTD	56,000	\$ 23,143	0.00%
ECOGREEN FINE CHEMICALS GROUP	110,880	\$ 22,878	0.00%
SOLOMON SYSTECH INTERNATIONAL	492,000	\$ 22,378	0.00%
NEW CONCEPTS HOLDINGS LTD	44,000	\$ 20,900	0.00%
CGN MINING CO LTD	255,000	\$ 20,541	0.00%
HANISON CONSTRUCTION HOLDINGS	104,621	\$ 20,469	0.00%
HOP HING GROUP HOLDINGS LTD	612,000	\$ 18,011	0.00%
CMMB VISION HOLDINGS LTD	344,000	\$ 17,164	0.00%
NETMIND FINANCIAL HOLDINGS LTD	3,535,680	\$ 16,732	0.00%
GET NICE FINANCIAL GROUP LTD	100,650	\$ 16,481	0.00%
MING FAI INTL HOLDINGS LTD	101,000	\$ 15,896	0.00%
COWELL E HOLDINGS INC	38,000	\$ 15,543	0.00%
FREEMAN FINTECH CORP LTD	220,000	\$ 14,073	0.00%
CHIA TAI ENTERPRISES INTERNATI	660,000	\$ 12,859	0.00%
BONJOUR HOLDINGS LIMITED	257,400	\$ 12,353	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TAO HEUNG HOLDINGS LTD	58,000	\$ 12,031	0.00%
CHINA ENERGY DEVELOPMENT	1,006,000	\$ 11,976	0.00%
CNQC INTERNATIONAL HOLDINGS	37,500	\$ 11,907	0.00%
SINCERE WATCH HK LTD	520,000	\$ 11,114	0.00%
WONDERFUL SKY FINANCIAL GROUP	42,000	\$ 10,856	0.00%
INTERNATIONAL HOUSEWARES RETAI	54,000	\$ 10,159	0.00%
CHINA TING GROUP HOLDINGS LTD	191,450	\$ 9,670	0.00%
HUARONG INVESTMENT STOCK COR	65,000	\$ 9,416	0.00%
WIN HANVERKY HOLDINGS LTD	66,000	\$ 9,288	0.00%
SITOU GROUP HOLDINGS LTD	38,000	\$ 8,314	0.00%
FOUR SEAS MERCANTILE HLDG	18,000	\$ 8,233	0.00%
BEIJINGWEST INDUSTRIES INTER	44,000	\$ 8,051	0.00%
SILVER BASE GROUP HOLDINGS	120,000	\$ 7,983	0.00%
CHINA FORTUNE FINANCIAL GROUP	282,000	\$ 7,174	0.00%
HONGDA FINANCIAL HOLDING LTD	240,000	\$ 6,787	0.00%
TSC OFFSHORE GROUP LTD	71,000	\$ 6,271	0.00%
VANKE PROPERTY OVERSEAS L	10,000	\$ 6,271	0.00%
CW GROUP HOLDINGS LTD	34,000	\$ 5,700	0.00%
PERFECT SHAPE PRC HOLDINGS LTD	48,000	\$ 5,528	0.00%
TSUI WAH HOLDINGS LTD	32,000	\$ 4,951	0.00%
CHINA EVER GRAND FINANCIAL LEA	590,000	\$ 4,683	0.00%
HAO TIAN RESOURCES GROUP LTD	138,600	\$ 4,607	0.00%
RICHFIELD GROUP HOLDINGS	176,000	\$ 4,415	0.00%
NEW SPORTS GROUP LTD	930,000	\$ 4,291	0.00%
CONVOY GLOBAL HOLDINGS LIMITED	168,000	\$ 3,805	0.00%
MIDLAND IC&I LTD	60,000	\$ 3,031	0.00%
LSEA RESOURCES INTERNATIONAL	190,000	\$ 2,390	0.00%
UNIVERSAL TECH HOLDINGS	60,000	\$ 2,195	0.00%
CONVENIENCE RETAIL ASIA LTD	2,000	\$ 995	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CHINA BILLION RESOURCES LTD	155,400	\$ 437	0.00%
<b>TOTAL CAYMAN ISLANDS</b>		<b>\$ 15,448,802</b>	<b>0.81%</b>
CYPRUS			
ADO PROPERTIES SA	105,040	\$ 4,722,350	0.25%
PROSAFE SE	863	\$ 3,322	0.00%
<b>TOTAL CYPRUS</b>		<b>\$ 4,725,671</b>	<b>0.25%</b>
DENMARK			
ROYAL UNIBREW	166,367	\$ 8,256,146	0.43%
GN STORE NORD A/S	23,593	\$ 714,719	0.04%
JYSKE BANK	10,498	\$ 655,327	0.03%
TDC A/S	99,462	\$ 611,264	0.03%
SIMCORP A/S	8,478	\$ 527,978	0.03%
SYDBANK A/S	12,704	\$ 527,068	0.03%
NKT HOLDING A/S	5,253	\$ 459,589	0.02%
TOPDANMARK A/S	12,924	\$ 439,818	0.02%
FLSMIDTH & CO A/S	6,412	\$ 390,862	0.02%
BAVARIAN NORDIC A/S	5,772	\$ 376,318	0.02%
SCHOUW & CO	3,381	\$ 369,767	0.02%
AMBU A/S-B	5,623	\$ 364,666	0.02%
ALM BRAND A/S	29,500	\$ 294,540	0.02%
DFDS A/S	5,120	\$ 290,842	0.02%
ROCKWOOL INTL A/S- B SHARES	1,175	\$ 266,327	0.01%
SPAR NORD BANK A/S	18,993	\$ 254,234	0.01%
ROYAL UNIBREW	4,739	\$ 235,178	0.01%
RINGKJOEBING LANDBOBANK AS	3,810	\$ 199,781	0.01%
ALK-ABELLO A/S	1,194	\$ 187,433	0.01%
BANG & OLUFSEN A/S	7,905	\$ 137,759	0.01%
PER AARSLEFF	5,180	\$ 128,686	0.01%
JEUDAN A/S	1,149	\$ 127,920	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ROCKWOOL INTL A/S-A SHS	422	\$ 90,588	0.00%
D/S NORDEN A/S	4,523	\$ 89,367	0.00%
SOLAR A/S	1,080	\$ 64,059	0.00%
TIVOLI A/S	530	\$ 50,923	0.00%
NNIT A/S	1,509	\$ 48,075	0.00%
EAST ASIATIC CO LTD A/S	4,470	\$ 40,343	0.00%
MATAS A/S	2,582	\$ 39,686	0.00%
NORDJYSKE BANK A/S	2,054	\$ 39,094	0.00%
H+H INTERNATIONAL A/S	2,077	\$ 35,370	0.00%
BRODRENE HARTMANN A/S	575	\$ 35,081	0.00%
RTX A S	1,313	\$ 33,742	0.00%
TK DEVELOPMENT	19,798	\$ 33,561	0.00%
IC COMPANYS A/S	1,471	\$ 33,488	0.00%
ZEALAND PHARMA A/S	1,677	\$ 33,242	0.00%
PARKEN SPORT & ENTERTAINMENT A	2,398	\$ 32,954	0.00%
GRONLANDSBANKEN	320	\$ 31,747	0.00%
LAN & SPAR BANK	350	\$ 27,918	0.00%
DJURSLANDS BANK A/S	644	\$ 26,188	0.00%
HARBOES BRYGGERI A/S	675	\$ 12,732	0.00%
FLUEGGER A/S	209	\$ 12,431	0.00%
VESTJYSK BANK A/S	3,295	\$ 6,413	0.00%
<b>TOTAL DENMARK</b>		<b>\$ 16,633,226</b>	<b>0.87%</b>
FAEROE ISLANDS			
BAKKAFROST P/F	6,187	\$ 241,749	0.01%
BANKNORDIK P/F	541	\$ 10,891	0.00%
<b>TOTAL FAEROE ISLANDS</b>		<b>\$ 252,641</b>	<b>0.01%</b>
FINLAND			
VALMET OYJ	571,475	\$ 10,374,882	0.54%
SANOMA-WSOY OYJ	332,989	\$ 3,080,482	0.16%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ELISA OYJ	17,962	\$ 736,441	0.04%
NOKIAN RENKAAT OYJ	16,726	\$ 679,225	0.04%
AMER SPORTS OYJ	22,811	\$ 610,245	0.03%
HUHTAMAKI OYJ	14,972	\$ 577,824	0.03%
METSO CORPORATION	18,137	\$ 574,667	0.03%
KESKO OYJ	11,050	\$ 556,468	0.03%
KONECRANES OYJ	10,833	\$ 481,365	0.03%
OUTOKUMPU OYJ	48,883	\$ 409,105	0.02%
VALMET OYJ	21,604	\$ 392,211	0.02%
M-REAL OYJ	45,670	\$ 321,743	0.02%
ORION OYJ	5,904	\$ 298,201	0.02%
KEMIRA OYJ	22,082	\$ 277,209	0.01%
CARGOTEC CORP	4,464	\$ 271,434	0.01%
FISKARS OYJ ABP	10,444	\$ 261,301	0.01%
TIETOENATOR OYJ	8,018	\$ 253,332	0.01%
CITYCON OYJ	85,373	\$ 231,390	0.01%
YIT OYJ	27,109	\$ 229,279	0.01%
CRAMO OYJ	7,317	\$ 209,058	0.01%
UPONOR OYJ	12,719	\$ 204,536	0.01%
OUTOTEC OYJ DESIGNS	31,441	\$ 204,249	0.01%
FINNAIR OYJ	17,136	\$ 184,650	0.01%
TIKKURILA RIGHTS	7,922	\$ 168,273	0.01%
RAISIO PLC	40,259	\$ 167,928	0.01%
ALMA MEDIA	21,977	\$ 167,861	0.01%
VAISALA OYJ	3,496	\$ 167,452	0.01%
RAMIRENT OYJ	15,603	\$ 154,900	0.01%
CAVERION CORP	18,217	\$ 151,787	0.01%
LASSILA & TIKANOJA OYJ	6,616	\$ 150,165	0.01%
ORIOLA-KD OYJ	35,118	\$ 150,017	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
OLVI OYJ	3,958	\$ 138,616	0.01%
TECHNOPOLIS PLC	29,006	\$ 125,168	0.01%
SANOMA-WSOY OYJ	12,055	\$ 111,521	0.01%
PONSSE OY	3,833	\$ 110,758	0.01%
POYRY OYJ	18,288	\$ 104,243	0.01%
KESKO OYJ	1,968	\$ 99,430	0.01%
MUNKSJO OYJ	4,415	\$ 90,701	0.00%
F-SECURE OYJ	17,445	\$ 78,935	0.00%
BASWARE OYJ	1,602	\$ 75,949	0.00%
STOCKMANN OYJ ABP	8,521	\$ 73,475	0.00%
LEMMINKAINEN OYJ	2,397	\$ 71,561	0.00%
ELEKTROBIT CORP	8,078	\$ 70,889	0.00%
AKTIA BANK OYJ	5,639	\$ 61,156	0.00%
ASPO OYJ	4,137	\$ 43,984	0.00%
ATRIA PLC	3,154	\$ 42,015	0.00%
REVENIO GROUP OYJ	898	\$ 39,140	0.00%
TELESTE OYJ	3,267	\$ 30,992	0.00%
RAPALA VMC OYJ	5,290	\$ 24,767	0.00%
HKSCAN OYJ	4,874	\$ 17,347	0.00%
QT GROUP OYJ	1,835	\$ 14,715	0.00%
SRV GROUP OYJ	2,659	\$ 14,133	0.00%
APETIT OYJ	746	\$ 12,229	0.00%
DIGIA PLC	2,064	\$ 6,788	0.00%
STOCKMANN OYJ ABP	494	\$ 4,262	0.00%
ILKKA-YHTYMA OYJ	876	\$ 3,331	0.00%
TALVIVAARA MINING CO PLC	156,114	\$ 1,049	0.00%
<b>TOTAL FINLAND</b>		<b>\$ 24,164,833</b>	<b>1.26%</b>
FRANCE			
TELEPERFORMANCE	87,331	\$ 12,118,720	0.63%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ORPEA	83,459	\$ 9,531,696	0.50%
FONCIERE DES REGIONS	94,417	\$ 9,076,674	0.47%
RUBIS	141,958	\$ 8,999,284	0.47%
SOITEC	131,766	\$ 8,332,894	0.43%
NEXANS SA	139,252	\$ 7,944,617	0.41%
PLASTIC OMNIUM	195,093	\$ 7,477,187	0.39%
NEXITY	110,401	\$ 5,897,450	0.31%
EUROFINS SCIENTIFIC	10,424	\$ 5,783,138	0.30%
SOPRA GROUP SA	29,029	\$ 4,999,777	0.26%
BIOMERIEUX	15,731	\$ 3,452,323	0.18%
TELEPERFORMANCE	9,072	\$ 1,258,900	0.07%
UBISOFT ENTERTAINMENT	19,204	\$ 1,210,216	0.06%
EDENRED	40,104	\$ 1,049,972	0.05%
RUBIS	16,362	\$ 1,037,253	0.05%
ORPEA	8,265	\$ 943,930	0.05%
REXEL SA	48,464	\$ 764,338	0.04%
LAGARDERE SCA	21,549	\$ 705,135	0.04%
EUTELSAT COMMUNICATIONS	24,202	\$ 652,352	0.03%
IPSEN	4,686	\$ 597,351	0.03%
ALTEN LTD	6,204	\$ 533,439	0.03%
ELIOR GROUP	19,224	\$ 508,194	0.03%
FAURECIA	9,119	\$ 504,307	0.03%
GROUPE EUROTUNNEL SA	42,751	\$ 472,126	0.02%
ALTRAN TECHNOLOGIES SA	26,763	\$ 468,676	0.02%
SOPRA GROUP SA	2,711	\$ 466,926	0.02%
NEXITY	8,563	\$ 457,422	0.02%
INGENICO	4,369	\$ 456,429	0.02%
FNAC DARTY	4,502	\$ 424,938	0.02%
BONGRAIN SA	4,238	\$ 419,796	0.02%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PLASTIC OMNIUM	9,775	\$ 374,639	0.02%
AIR FRANCE KLM	27,241	\$ 367,347	0.02%
VALLOUREC	60,947	\$ 359,076	0.02%
NEOPOST SA	7,573	\$ 345,853	0.02%
HAVAS	31,442	\$ 342,975	0.02%
SOMFY SA	3,505	\$ 330,793	0.02%
ELIS SA	13,539	\$ 326,027	0.02%
EULER HERMES SA	2,558	\$ 304,568	0.02%
TELEVISION FRANCAISE	20,576	\$ 299,841	0.02%
SPIE SA	10,603	\$ 296,815	0.02%
KORIAN	8,549	\$ 281,518	0.01%
IMERYYS SA	3,127	\$ 269,963	0.01%
SA DES CIMENTS VICAT	3,539	\$ 257,493	0.01%
NEXANS SA	4,441	\$ 253,368	0.01%
M6-METROPOLE TELEVISION	9,746	\$ 234,851	0.01%
IPSOS	6,695	\$ 230,275	0.01%
SARTORIUS STEDIM BIOTECH	3,165	\$ 224,599	0.01%
BONDUELLE SCA	5,587	\$ 213,808	0.01%
TRIGANO SA	1,604	\$ 210,075	0.01%
COFACE SA	21,051	\$ 198,246	0.01%
GAZTRANSPORT ET TECHNIGA-W/I	4,037	\$ 191,637	0.01%
LECTRA	6,129	\$ 175,557	0.01%
EUROPCAR GROUPE SA	11,947	\$ 173,244	0.01%
TARKETT	4,006	\$ 165,183	0.01%
LISI	3,274	\$ 157,200	0.01%
CHARGEURS SA	5,168	\$ 149,266	0.01%
PENAUILE POLUSERVIES SA	16,377	\$ 142,895	0.01%
SOLOCAL GROUP	139,144	\$ 139,486	0.01%
BOIRON SA	1,491	\$ 139,108	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BENETEAU SA	8,038	\$ 137,434	0.01%
NATUREX	1,352	\$ 136,670	0.01%
MERSEN	3,650	\$ 134,313	0.01%
TECHNICOLOR	36,828	\$ 133,342	0.01%
VIRBAC SA	715	\$ 127,099	0.01%
SECHILIENNE-SIDEC	5,315	\$ 124,382	0.01%
SYNERGIE SA	2,461	\$ 116,137	0.01%
ROBERTET SA	239	\$ 114,123	0.01%
GUERBET	1,264	\$ 113,293	0.01%
DEVOTEAM SA	1,232	\$ 111,350	0.01%
WORLDLINE SA	2,732	\$ 110,582	0.01%
VILMORIN & CIE	1,166	\$ 102,397	0.01%
MANUTAN SOCIETE	998	\$ 102,208	0.01%
MANITOU BF SA	2,807	\$ 98,039	0.01%
RALLYE SA	4,586	\$ 97,067	0.01%
JACQUET METAL SERVICE	3,232	\$ 89,957	0.00%
MGI COUTIER	2,203	\$ 88,251	0.00%
ASSYSTEM	2,250	\$ 85,955	0.00%
AKKA TECHNOLOGIES	1,569	\$ 85,352	0.00%
LAURENT-PERRIER	946	\$ 85,328	0.00%
STEF-TFE	732	\$ 81,030	0.00%
PIERRE & VACANCES	1,328	\$ 73,925	0.00%
ROTHSCHILD AND CO	1,907	\$ 70,638	0.00%
LATECOERE SA	13,484	\$ 69,121	0.00%
ERAMET	1,097	\$ 68,970	0.00%
COMPAGNIE DES ALPES	2,012	\$ 65,468	0.00%
LE NOBLE AGE	1,080	\$ 63,676	0.00%
AUBAY	1,748	\$ 63,273	0.00%
OENEO	5,142	\$ 57,089	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GROUPE CRIT	591	\$ 56,398	0.00%
MAISONS FRANCE CONFORT	763	\$ 55,741	0.00%
NRJ GROUP	4,099	\$ 54,034	0.00%
THERMADOR GROUPE	483	\$ 52,964	0.00%
SWORD GROUP	1,293	\$ 52,888	0.00%
PARROT SA	4,433	\$ 52,426	0.00%
INTERPARFUMS SA	1,311	\$ 51,885	0.00%
PLASTIVALOIRE	2,016	\$ 51,639	0.00%
GL EVENTS	1,678	\$ 49,586	0.00%
ALTAMIR AMBOISE	2,485	\$ 49,251	0.00%
CEGEDIM SA	1,284	\$ 48,805	0.00%
APRIL	3,089	\$ 47,342	0.00%
VIEL ET COMPAGNIE	6,576	\$ 45,222	0.00%
ID LOGISTICS GROUP	261	\$ 41,989	0.00%
MR BRICOLAGE	2,223	\$ 41,700	0.00%
LE BELIER	764	\$ 41,036	0.00%
ESSO SA FRANCAISE	611	\$ 40,913	0.00%
BIOALLIANCE PHARMA	8,453	\$ 40,275	0.00%
HAULOTTE GROUP	2,277	\$ 39,922	0.00%
NICOX SA	2,582	\$ 37,467	0.00%
LINEDATA SERVICES	636	\$ 36,899	0.00%
TESSI SA	182	\$ 33,213	0.00%
AXWAY SOFTWARE SA	1,087	\$ 31,093	0.00%
BIGBEN INTERACTIVE	2,652	\$ 30,301	0.00%
VETOQUINOL SA	485	\$ 30,019	0.00%
SOC MAR TUNNEL PRADO CAR	1,354	\$ 29,779	0.00%
ELECTRICITE DE STRASBOURG	211	\$ 29,746	0.00%
EXEL INDUSTRIES	247	\$ 29,403	0.00%
GROUPE OPEN	988	\$ 29,360	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BOURBON CORPORATION	3,152	\$ 29,259	0.00%
VALNEVA SE	8,340	\$ 28,912	0.00%
SECHE ENVIRONNEMENT	722	\$ 28,090	0.00%
HERIGE	578	\$ 26,308	0.00%
BURELLE SA	16	\$ 22,552	0.00%
TFF GROUP	120	\$ 21,540	0.00%
UNION FINANCIERE DE FRANCE BQE	615	\$ 20,936	0.00%
ACTIA GROUP	1,706	\$ 17,830	0.00%
BASTIDE LE CONFORT MEDICAL	359	\$ 16,713	0.00%
PSB INDUSTRIES SA	250	\$ 15,719	0.00%
LANSON - BCC	385	\$ 15,246	0.00%
SOCIETE POUR L'INFORMATIQUE	495	\$ 13,117	0.00%
AMPLITUDE SURGICAL SAS	2,155	\$ 12,235	0.00%
CGG SA	2,697	\$ 11,862	0.00%
KAUFMAN & BROAD SA	271	\$ 11,695	0.00%
VRANKEN - POMMERY MONOPOLE	376	\$ 10,785	0.00%
GROUPE GORGE	412	\$ 10,201	0.00%
FLEURY MICHON SA	161	\$ 9,624	0.00%
HIPAY GROUP SA	439	\$ 8,402	0.00%
SES IMAGOTAG	209	\$ 7,111	0.00%
TOUAX	453	\$ 6,665	0.00%
GAUMONT SA	36	\$ 3,743	0.00%
SEQUANA - REGS	3,328	\$ 3,682	0.00%
CATERING INTERNATIONAL SERVICE	156	\$ 3,587	0.00%
ANTALIS INTERNATIONAL SAS	666	\$ 1,507	0.00%
MAUREL ET PROM	20,221	\$ 954	0.00%
<b>TOTAL FRANCE</b>		<b>\$ 108,097,208</b>	<b>5.64 %</b>
GABON			
TOTAL GABON	135	\$ 21,215	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<b>TOTAL GABON</b>		\$ 21,215	0.00 %
GERMANY			
RHEINMETALL AG	127,247	\$ 12,646,486	0.66 %
AAREAL BANK AG	270,695	\$ 11,244,503	0.59 %
SILTRONIC AG	95,136	\$ 10,303,310	0.54 %
SARTORIUS AG VORZUG	97,018	\$ 9,132,456	0.48 %
AURUBIS AG	101,304	\$ 8,981,815	0.47 %
PFEIFFER VACUUM TECHNOLOGY AG	50,673	\$ 8,558,351	0.45 %
DUERR AG	65,768	\$ 7,980,473	0.42 %
CARL ZEISS MEDITEC AG	122,951	\$ 6,556,533	0.34 %
DEUTZ AG	709,866	\$ 5,248,541	0.27 %
BECHTLE AG	72,452	\$ 5,194,026	0.27 %
TLG IMMOBILIEN AG	214,016	\$ 4,622,899	0.24 %
LANXESS AG	12,936	\$ 993,501	0.05 %
STADA ARZNEIMITTEL AG	11,849	\$ 918,815	0.05 %
OSRAM LICHT AG	10,914	\$ 905,822	0.05 %
MTU AERO ENGINES HOLDING AG	6,168	\$ 900,278	0.05 %
LEG IMMOBILIEN AG	8,748	\$ 837,756	0.04 %
FRAPORT AG FRANKFURT AIRPORT S	8,255	\$ 823,296	0.04 %
FREENET AG	22,799	\$ 766,456	0.04 %
HUGO BOSS	9,600	\$ 721,175	0.04 %
AURUBIS AG	7,698	\$ 682,520	0.04 %
RHEINMETALL AG	6,147	\$ 610,922	0.03 %
DUERR AG	4,916	\$ 596,521	0.03 %
DRILLISCH AG	7,927	\$ 528,122	0.03 %
DIALOG SEMICONDUCTOR PLC	12,042	\$ 522,628	0.03 %
KS AG	19,947	\$ 516,582	0.03 %
FUCHS PETROLUB AG	8,542	\$ 505,043	0.03 %
AAREAL BANK AG	11,877	\$ 493,363	0.03 %

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CTS EVENTIM AG	9,959	\$ 459,732	0.02%
GERRESHEIMER AG	5,206	\$ 427,899	0.02%
AXEL SPRINGER AG	6,250	\$ 395,259	0.02%
GILDEMEISTER AG	6,410	\$ 377,019	0.02%
TAG IMMOBILIEN AG	22,772	\$ 372,148	0.02%
BECHTLE AG	5,070	\$ 363,464	0.02%
WASHTEC AG	4,453	\$ 355,869	0.02%
SOFTWARE AG	7,848	\$ 341,748	0.02%
KRONES AG	2,756	\$ 341,508	0.02%
LEONI AG	5,773	\$ 340,080	0.02%
UNIPER SE	15,578	\$ 319,745	0.02%
RATIONAL AG	508	\$ 317,699	0.02%
JENOPTIK AG	10,748	\$ 294,928	0.02%
SARTORIUS AG VORZUG	3,132	\$ 294,820	0.02%
JUNGHEINRICH AG	7,271	\$ 287,358	0.01%
SUEDZUCKER AG	13,299	\$ 282,695	0.01%
PFEIFFER VACUUM TECHNOLOGY AG	1,585	\$ 267,697	0.01%
EVOTEC AG	18,552	\$ 266,247	0.01%
COMPUGROUP MEDICAL SE	4,468	\$ 265,094	0.01%
BILFINGER BERGER AG	6,463	\$ 263,013	0.01%
NORMA GROUP	4,325	\$ 261,220	0.01%
INDUS HOLDING AG	3,502	\$ 261,047	0.01%
STROEER SE + CO. KGAA	3,968	\$ 254,782	0.01%
SALZGITTER AG	5,695	\$ 254,468	0.01%
NEMETSCHEK SE	3,072	\$ 237,420	0.01%
HELLA KGAA HUECK & CO	4,447	\$ 234,193	0.01%
CARL ZEISS MEDITEC AG	4,359	\$ 232,450	0.01%
WACKER CHEMIE AG	1,862	\$ 230,145	0.01%
RHOEN KLINIKUM AG	6,932	\$ 217,260	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KWS SAAT AG	524	\$ 211,998	0.01%
TLG IMMOBILIEN AG	9,698	\$ 209,484	0.01%
DEUTSCHE PFANDBRIEFBANK AG	15,935	\$ 209,108	0.01%
KOENIG & BAUER AG	2,478	\$ 193,335	0.01%
XING AG	642	\$ 187,903	0.01%
FIELMANN AG	2,289	\$ 183,094	0.01%
CANCOM AG	2,788	\$ 182,609	0.01%
SILTRONIC AG	1,678	\$ 181,729	0.01%
KLOECKNER & CO SE	16,312	\$ 179,620	0.01%
SIXT SE	2,883	\$ 163,082	0.01%
GRENKELEASING AG	1,830	\$ 157,437	0.01%
HEIDELBERGER DRUCKMASCHINEN AG	46,417	\$ 157,410	0.01%
FUCHS PETROLUB AG	2,908	\$ 152,348	0.01%
SIXT AG	2,142	\$ 150,799	0.01%
DRAEGERWERK AG & CO	1,407	\$ 150,764	0.01%
GRAMMER AG	2,583	\$ 146,162	0.01%
TAKKT AG	5,710	\$ 139,639	0.01%
WACKER CONSTRUCTION EQUIPMENT	5,167	\$ 138,149	0.01%
NORDEX AG	10,075	\$ 137,008	0.01%
VOSSLOH AG	1,904	\$ 126,123	0.01%
DEUTZ AG	16,743	\$ 123,793	0.01%
HAMBURGER HAFEN UND LOGISTIK	4,292	\$ 119,551	0.01%
PUMA AG RUDOLF DASSLER SPORT	294	\$ 117,385	0.01%
AIXTRON AG	13,099	\$ 116,093	0.01%
VTG AG	2,212	\$ 110,446	0.01%
RIB SOFTWARE AG	6,146	\$ 109,352	0.01%
PATRIZIA IMMOBILIEN AG	6,070	\$ 109,202	0.01%
MLP AG	14,843	\$ 108,284	0.01%
ELRINGKLINGER AG	6,215	\$ 107,976	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BORUSSIA DORTMUND GMBH & CO KG	14,575	\$ 102,657	0.01%
ISRA VISION AG	527	\$ 96,116	0.01%
BAYWA-BAYERISCHE WARENVERMIT	2,531	\$ 93,281	0.00%
CEWE COLOR HOLDING AG	937	\$ 82,578	0.00%
BIOTEST AG	2,523	\$ 80,829	0.00%
TECHNOTRANS	1,621	\$ 79,423	0.00%
AMADEUS FIRE AG	860	\$ 79,114	0.00%
NEXUS AG	2,515	\$ 77,070	0.00%
COMDIRECT BANK AG	5,914	\$ 74,288	0.00%
GERRY WEBER INTERNATIONAL AG	5,808	\$ 73,805	0.00%
BERTRANDT AG	737	\$ 69,904	0.00%
DIC ASSET AG	6,431	\$ 69,072	0.00%
BIOTEST AG	2,496	\$ 67,597	0.00%
GFT TECHNOLOGIES AG	3,606	\$ 66,759	0.00%
HORNBAACH BAUMARKT AG	1,739	\$ 64,383	0.00%
LEIFHEIT	1,552	\$ 61,215	0.00%
WINCOR NIXDORF AG	722	\$ 61,207	0.00%
ADVA AG OPTICAL NETWORKING	7,553	\$ 57,290	0.00%
KSB AG	100	\$ 56,338	0.00%
BAUER AG	2,024	\$ 55,899	0.00%
SMA SOLAR TECHNOLOGY AG	1,543	\$ 55,731	0.00%
ELMOS SEMICONDUCTOR AG	2,087	\$ 50,670	0.00%
OHB AG	1,415	\$ 50,504	0.00%
SUSS MICROTEC AG	3,472	\$ 49,982	0.00%
GESCO AG	1,521	\$ 48,020	0.00%
TOM TAILOR HOLDING AG	5,740	\$ 47,947	0.00%
VILLEROY AND BOCH AG	2,172	\$ 46,185	0.00%
PNE WIND AG	14,751	\$ 46,019	0.00%
MEDIGENE AG	3,579	\$ 43,369	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BIJOU BRIGITTE MODI	562	\$ 38,753	0.00%
VERBIO AG	3,398	\$ 38,494	0.00%
CENTROTEC SUSTAINABLE AG	1,723	\$ 37,978	0.00%
CENIT AG	1,369	\$ 37,910	0.00%
STO SE & CO KGAA	264	\$ 37,131	0.00%
SHW AG	851	\$ 35,695	0.00%
SCHALTBAU HOLDING AG	811	\$ 35,401	0.00%
ALLGEIER SE	1,274	\$ 33,992	0.00%
SURTECO SE	1,150	\$ 33,793	0.00%
TIPP24	1,228	\$ 33,711	0.00%
ADLER REAL ESTATE AG	2,084	\$ 32,531	0.00%
QSC AG	14,829	\$ 32,464	0.00%
H&R GMBH & CO KGAA	2,364	\$ 32,043	0.00%
INIT INNOVATION IN TRAFFIC SYS	1,621	\$ 31,229	0.00%
DRAEGERWERK AG	367	\$ 29,739	0.00%
KONTRON AG	6,910	\$ 28,342	0.00%
ECKERT & ZIEGLER AG	642	\$ 27,069	0.00%
PARAGON AG	334	\$ 24,160	0.00%
R STAHL AG	597	\$ 22,520	0.00%
CONSTANTIN MEDIEN AG	10,222	\$ 22,396	0.00%
SILICON SENSOR INTERNATIONAL A	1,325	\$ 21,666	0.00%
CROPENERGIES AG	2,002	\$ 21,442	0.00%
HOLIDAYCHECK GROUP AG	5,338	\$ 18,899	0.00%
BASLER AG	100	\$ 18,813	0.00%
SIXT LEASING SE	796	\$ 18,781	0.00%
TELE COLUMBUS AG	1,506	\$ 17,215	0.00%
AC SERVICE AG	211	\$ 16,141	0.00%
MANZ AG	396	\$ 15,649	0.00%
WUESTENROT & WUERTTEMBERG	533	\$ 13,709	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DEUTSCHE BETEILIGUNGS AG	244	\$ 11,449	0.00%
PROGRESS - WERK OBERKIRCH AG	216	\$ 10,950	0.00%
DELTICOM AG	588	\$ 10,729	0.00%
SOFTING AG	762	\$ 10,464	0.00%
EUROMICRON AG	1,012	\$ 10,208	0.00%
DR HOENLE AG	239	\$ 10,050	0.00%
TEPLA AG	2,671	\$ 9,431	0.00%
SMT SCHARF AG	551	\$ 7,696	0.00%
ADLER MODEMARKTE AG	858	\$ 5,924	0.00%
<b>TOTAL GERMANY</b>		<b>\$ 117,790,900</b>	<b>6.15%</b>
GIBRALTAR			
888 HOLDINGS PLC	41,011	\$ 139,234	0.01%
<b>TOTAL GIBRALTAR</b>		<b>\$ 139,234</b>	<b>0.01%</b>
GUERNSEY, CI			
STOBART GROUP LTD	35,069	\$ 127,294	0.01%
RAVEN RUSSIA LTD	60,620	\$ 38,793	0.00%
<b>TOTAL GUERNSEY, CI</b>		<b>\$ 166,087</b>	<b>0.01%</b>
HONG KONG			
MELCO INTERNATIONAL DEVELOPMEN	3,000,000	\$ 7,089,573	0.37%
HYSAN DEVELOPMENT CO LTD	1,443,000	\$ 6,978,557	0.36%
HOPEWELL HOLDINGS LTD	96,000	\$ 367,823	0.02%
VITASOY INTERNATIONAL HOLDINGS	140,000	\$ 299,199	0.02%
MELCO INTERNATIONAL DEVELOPMEN	123,000	\$ 290,673	0.02%
ALLIED GROUP LTD	44,000	\$ 267,715	0.01%
TELEVISION BROADCASTS LTD	58,400	\$ 213,795	0.01%
HONGKONG & SHANGHAI HOTELS	109,000	\$ 193,772	0.01%
DAH SING FINANCIAL HOLDINGS LT	27,296	\$ 193,160	0.01%
DAH SING BANKING GROUP LTD	82,048	\$ 175,729	0.01%
PACIFIC TEXTILES HOLDINGS LTD	151,000	\$ 170,781	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GUOTAI JUNAN INTERNATIONAL	464,600	\$ 143,044	0.01%
LAI SUN GARMENT INTERNATIONAL	233,160	\$ 102,690	0.01%
CITIC 1616 HOLDINGS LTD	337,000	\$ 102,606	0.01%
MIRAMAR HOTEL & INVESTMENT	44,000	\$ 100,808	0.01%
SHUN TAK HOLDINGS LTD	217,500	\$ 93,806	0.00%
LIU CHONG HING INVESTMENT	52,000	\$ 85,978	0.00%
LAI SUN DEVELOPMENT	2,060,000	\$ 76,383	0.00%
SUN HUNG KAI & CO LTD	112,202	\$ 74,103	0.00%
KOWLOON DEVELOPMENT CO LTD	62,000	\$ 68,144	0.00%
CROSS-HARBOUR HOLDINGS LTD	44,000	\$ 66,811	0.00%
ALLIED PROPERTIES HK LTD	301,124	\$ 65,858	0.00%
SINGAMAS CONTAINER HOLDINGS LT	410,000	\$ 58,738	0.00%
HONG KONG AIRCRAFT ENGINEERG	6,800	\$ 47,429	0.00%
KECK SENG INVESTMENTS	50,000	\$ 43,517	0.00%
CHONG HING BANK LTD	18,000	\$ 36,758	0.00%
CHEUK NANG HOLDINGS	53,669	\$ 35,727	0.00%
SHENYIN WANGUO HK LTD	90,000	\$ 33,920	0.00%
CITY TELECOM HK LTD	97,000	\$ 33,263	0.00%
ASSOCIATED INTERNATIONAL HOTEL	10,000	\$ 30,470	0.00%
LIPPO LTD	43,000	\$ 25,868	0.00%
TRADELINK ELECTRONIC COMMERCE	132,000	\$ 25,002	0.00%
MASON GROUP HOLDINGS LIMITED	1,742,400	\$ 23,167	0.00%
EMPEROR WATCH & JEWELLERY LTD	500,000	\$ 22,089	0.00%
ENM HOLDINGS LTD	312,000	\$ 20,774	0.00%
CHINNEY INVESTMENT	40,000	\$ 20,212	0.00%
CHINA STRATEGIC HLDGS LTD	1,406,250	\$ 18,895	0.00%
FIRST SHANGHAI INVEST LTD	136,000	\$ 18,415	0.00%
FOUNTAIN SET HLDGS	128,000	\$ 16,868	0.00%
GUANGNAN HOLDINGS	120,000	\$ 16,591	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LIPPO CHINA RESOURCES LTD	446,000	\$ 15,979	0.00%
CROCODILE GARMENTS	95,000	\$ 12,160	0.00%
FAR EAST HOLDINGS INTL LTD	123,000	\$ 10,845	0.00%
IRC LTD	225,466	\$ 10,391	0.00%
VALUE CONVERGENCE HOLDING	52,000	\$ 8,716	0.00%
GOLD PEAK INDUSTRIES HLD LTD	83,000	\$ 8,189	0.00%
KAM HING INTERNATIONAL HOLDING	118,000	\$ 7,853	0.00%
KONG SUN HOLDINGS LTD	150,000	\$ 6,514	0.00%
I-CABLE COMMUNICATIONS LTD	84,000	\$ 5,800	0.00%
HARBOUR CENTRE DEVELOPMENT LTD	3,000	\$ 5,611	0.00%
YGM TRADING	6,000	\$ 5,421	0.00%
NEXT DIGITAL LIMITED	96,000	\$ 4,674	0.00%
HONG KONG FERRY HOLDINGS CO	4,000	\$ 4,669	0.00%
DING HE MINING HOLDINGS LTD	444,000	\$ 2,158	0.00%
AEON STORES HONG KONG CO LTD	2,000	\$ 1,783	0.00%
CHEUK NANG HOLDINGS LTD WARRANT	1,987	\$ 267	0.00%
<b>TOTAL HONG KONG</b>		<b>\$ 17,859,743</b>	<b>0.93%</b>
<b>IRELAND</b>			
SMURFIT KAPPA GROUP PLC	366,660	\$ 10,860,627	0.57%
DCC PLC	83,441	\$ 7,329,663	0.38%
UNITED DRUG PLC	625,880	\$ 6,982,153	0.36%
GREENCORE GROUP PLC	1,648,104	\$ 4,860,724	0.25%
KINGSPAN GROUP PLC	25,443	\$ 844,040	0.04%
GLANBIA PLC	30,143	\$ 621,468	0.03%
UNITED DRUG PLC	50,477	\$ 563,108	0.03%
GREENCORE GROUP PLC	184,884	\$ 545,275	0.03%
SMURFIT KAPPA GROUP PLC	17,988	\$ 532,812	0.03%
GRAFTON GROUP PLC	42,532	\$ 430,417	0.02%
IRISH CONTINENTAL GROUP PLC	31,571	\$ 199,753	0.01%

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C&C GROUP PLC	48,192	\$ 173,846	0.01%
IFG GROUP PLC	27,012	\$ 55,757	0.00%
FBD HOLDINGS PLC	4,778	\$ 47,607	0.00%
DATALEX PLC	2,783	\$ 12,133	0.00%
INDEPENDENT NEWS & MEDIA PLC	79,400	\$ 10,463	0.00%
KENMARE RESOURCES PLC	307	\$ 996	0.00%
<b>TOTAL IRELAND</b>		<b>\$ 34,070,844</b>	<b>1.78%</b>
ISLE OF MAN			
GVC HOLDINGS PLC	831,108	\$ 8,422,409	0.44%
PAYSAFE GROUP PLC	90,325	\$ 702,461	0.04%
PLAYTECH PLC	45,217	\$ 572,556	0.03%
GVC HOLDINGS PLC	52,828	\$ 535,356	0.03%
LAMPRELL PLC	53,658	\$ 70,040	0.00%
HANSARD GLOBAL PLC	1,105	\$ 1,261	0.00%
<b>TOTAL ISLE OF MAN</b>		<b>\$ 10,304,084</b>	<b>0.54%</b>
ISRAEL			
MIZRAHI TEFAHOT BANK LTD	436,818	\$ 7,896,258	0.41%
ISRAEL DISCOUNT BANK- A	2,920,853	\$ 7,532,498	0.39%
WIX COM LTD	120,394	\$ 7,428,310	0.39%
TOWER SEMICONDUCTOR	236,317	\$ 6,179,690	0.32%
ORBOTECH LTD	173,002	\$ 6,134,651	0.32%
TOWER SEMICONDUCTOR LTD	10,253	\$ 272,813	0.01%
PAZ OIL COMPANY LTD	1,270	\$ 212,109	0.01%
ISRAEL DISCOUNT BANK- A	76,912	\$ 198,346	0.01%
AIRPORT CITY LTD	12,080	\$ 159,183	0.01%
MELISRON LTD	2,946	\$ 150,241	0.01%
MAZOR ROBOTICS LTD	7,035	\$ 140,659	0.01%
HAREL INSURANCE INVESTMENTS	22,670	\$ 134,858	0.01%
NOVA MEASURING	5,208	\$ 122,647	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
STRAUSS GROUP LTD	6,392	\$ 122,454	0.01%
FIRST INTL BANK OF ISRAEL	6,655	\$ 121,512	0.01%
OIL REFINERIES LTD	258,028	\$ 120,028	0.01%
AMOT INVESTMENTS LTD	19,199	\$ 101,945	0.01%
SHIKUN & BINUI LTD	40,674	\$ 93,564	0.00%
JOEL-JERUSALEM OIL EXPLORATION	1,744	\$ 92,768	0.00%
PARTNER COMMUNICATIONS CO	16,698	\$ 84,645	0.00%
CELLCOM ISRAEL LTD	8,027	\$ 74,820	0.00%
IDI INSURANCE CO LTD	1,305	\$ 74,444	0.00%
SHUFERSAL LTD	13,658	\$ 74,237	0.00%
MATRIX IT LTD	7,088	\$ 72,654	0.00%
MIGDAL INSURANCE & FINANCIAL	67,812	\$ 69,587	0.00%
ELECTRA LTD	345	\$ 68,250	0.00%
CLAL INSURANCE ENTERPRISE	4,139	\$ 66,901	0.00%
TOWER SEMICONDUCTOR	2,549	\$ 66,656	0.00%
RAMI LEVI CHAIN STORES	1,350	\$ 64,081	0.00%
FORMULA SYSTEMS 1985 LTD	1,737	\$ 63,887	0.00%
EL AL ISRAEL AIRLINES	64,185	\$ 61,006	0.00%
BAYSIDE LAND CORP	141	\$ 60,806	0.00%
BLUE SQUARE REAL ESTATE LTD	1,308	\$ 59,832	0.00%
MENORAH MIVTACHIM HOLDINGS	4,848	\$ 58,571	0.00%
ALROV PROPERTIES AND LODGING	1,999	\$ 57,584	0.00%
SHAPIR ENGINEERING AND INDUSTR	17,189	\$ 57,241	0.00%
AFRICA ISRALE PROPERTIES LTD	2,818	\$ 56,136	0.00%
DELEK AUTOMOTIVE SYSTEMS LTD	6,518	\$ 53,950	0.00%
BIG SHOPPING CENTERS LTD	731	\$ 51,272	0.00%
HILAN LTD	2,692	\$ 48,876	0.00%
HADERA PAPER LTD	783	\$ 48,529	0.00%
A D O GROUP LTD	3,245	\$ 45,571	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALONY HETZ PROPERTIES & INV	4,390	\$ 43,744	0.00%
NAPHTHA ISRAEL PETROLEUM	6,314	\$ 42,961	0.00%
SUMMIT REAL ESTATE HOLDING	6,431	\$ 42,393	0.00%
PHOENIX HOLDINGS LTD	9,196	\$ 39,340	0.00%
AUDICODES LTD	5,249	\$ 36,034	0.00%
ELECTRA CONSUMER PRODUCTS 1970	1,769	\$ 34,703	0.00%
MAGIC SOFTWARE ENTERPRISES	4,277	\$ 34,253	0.00%
INROM CONSTRUCTION INDUSTRIES	7,374	\$ 34,077	0.00%
DELTA-GALIL INDUSTRIES LTD	1,230	\$ 34,077	0.00%
KERUR HOLDINGS LTD	1,143	\$ 32,335	0.00%
DIRECT INSURANCE FINANCIAL INV	2,977	\$ 31,764	0.00%
SCOPE METALS GROUP LTD	1,100	\$ 30,796	0.00%
NAWI BROTHERS LTD	4,562	\$ 29,855	0.00%
GILAT SATELLITE NETWORKS LTD	5,392	\$ 29,565	0.00%
NETO ME HOLDINGS LTD	293	\$ 28,942	0.00%
CARASSO MOTORS LTD	2,938	\$ 27,679	0.00%
UNION BANK OF ISRAEL LTD	5,159	\$ 26,544	0.00%
FOX WIZEL LTD	1,271	\$ 26,456	0.00%
ENLIGHT RENEWABLE ENERGY LTD	68,935	\$ 26,185	0.00%
MAYTRONICS LTD	7,250	\$ 26,100	0.00%
EQUITAL LTD	1,067	\$ 25,570	0.00%
INDUSTRIAL BUILDINGS CORP	18,281	\$ 24,832	0.00%
PLASSON	644	\$ 23,807	0.00%
FMS ENTERPRISES MIGUN LTD	621	\$ 23,154	0.00%
ENERGIX RENEWABLE ENERGIES	27,889	\$ 22,906	0.00%
COMPUGEN LTD	5,740	\$ 22,711	0.00%
ARKO HOLDINGS LTD	48,206	\$ 22,608	0.00%
ALLOT COMMUNICATIONS LTD	4,466	\$ 22,132	0.00%
KLIL INDUSTRIES LTD	192	\$ 21,565	0.00%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KAMADA	4,584	\$ 20,678	0.00%
DOR ALON ENERGY IN ISRAEL	1,240	\$ 20,511	0.00%
ISSTA LINES LTD	903	\$ 20,100	0.00%
CERAGON NETWORKS LTD	8,234	\$ 19,299	0.00%
ASHTROM PROPERTIES LTD	4,331	\$ 18,998	0.00%
AVGOL INDUSTRIES 1953 LTD	15,329	\$ 18,816	0.00%
MEDITERRANEAN TOWERS LTD	11,440	\$ 18,424	0.00%
ELRON ELECTRONICS INDS LTD	3,615	\$ 18,376	0.00%
MEGA OR HOLDINGS LTD	1,245	\$ 12,958	0.00%
SCAILEX CORP LTD	16,671	\$ 12,431	0.00%
ISRAEL LAND DEVELOPMENT	1,343	\$ 12,301	0.00%
CAMTEK LTD	2,222	\$ 11,820	0.00%
AFRICA ISRAEL RESIDENCES LTD	592	\$ 11,151	0.00%
DANEL ADIR YEOSHUA LTD	239	\$ 11,076	0.00%
TADIRAN HOLDINGS LTD	399	\$ 10,857	0.00%
ARAD LTD	1,001	\$ 10,249	0.00%
CLAL BIOTECHNOLOGY INDUSTRIE	9,513	\$ 10,154	0.00%
ISRAS INVESTMENT CO LTD	89	\$ 10,137	0.00%
HAMLET ISRAEL CANADA LTD	697	\$ 9,956	0.00%
AZORIM INVESTMENT DEVELOPMENT	10,030	\$ 9,612	0.00%
DS APEX HOLDINGS LTD	2,382	\$ 9,477	0.00%
MIVTACH SHAMIR HOLDINGS LTD	449	\$ 9,358	0.00%
MAABAROT PRODUCTS LTD	394	\$ 7,372	0.00%
SPACE COMMUNICATION LTD	757	\$ 4,693	0.00%
EVOGENE LIMITED	845	\$ 4,156	0.00%
AFRICA-ISRAEL INV LTD	23,180	\$ 1,791	0.00%
BIOLINE RX LTD	950	\$ 993	0.00%
<b>TOTAL ISRAEL</b>		<b>\$ 39,846,901</b>	<b>2.08 %</b>
ITALY			

# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MONCLER SPA	446,827	\$ 11,950,583	0.62%
MEDIOBANCA SPA	880,611	\$ 9,150,699	0.48%
BUZZI UNICEM SPA	361,189	\$ 9,110,518	0.48%
IRIDE SPA	3,481,125	\$ 8,822,660	0.46%
AMPLIFON SPA	617,551	\$ 8,815,971	0.46%
SOCIETA INIZIATIVE AUTOSTRADAL	598,869	\$ 8,206,977	0.43%
RECORDATI SPA	186,552	\$ 7,930,784	0.41%
AUTOGRILL SPA	513,383	\$ 6,070,741	0.32%
ANIMA HOLDING SPA	528,302	\$ 4,270,065	0.22%
UBI BANCA SPA	177,562	\$ 854,337	0.04%
BANCO BPM SPA	203,367	\$ 737,701	0.04%
MONCLER SPA	26,312	\$ 703,726	0.04%
PRYSMIAN SPA	21,645	\$ 689,528	0.04%
FINECOBANK BANCA FINECO SPA	59,339	\$ 517,958	0.03%
A2A SPA	302,977	\$ 513,311	0.03%
BPER BANCA SPA	89,348	\$ 488,846	0.03%
AZIMUT HOLDING SPA	20,728	\$ 462,534	0.02%
CERVED INFORMATION SOLUTIONS S	39,995	\$ 456,830	0.02%
MEDIASET SPA	111,555	\$ 434,307	0.02%
SAIPEM SPA	105,573	\$ 431,430	0.02%
BREMBO SPA	27,248	\$ 417,307	0.02%
ITALGAS SPA	75,249	\$ 412,622	0.02%
INTERPUMP GROUP SPA	13,346	\$ 404,422	0.02%
DAVIDE CAMPARI	54,836	\$ 403,724	0.02%
BANCA MEDIOLANUM SPA	46,035	\$ 400,891	0.02%
BANCA POPOLARE DI SONDRIO	91,422	\$ 397,317	0.02%
UNIPOL GRUPPO FINANZIARIO	82,159	\$ 383,083	0.02%
ANIMA HOLDING SPA	46,675	\$ 377,256	0.02%
HERA SPA	114,633	\$ 369,173	0.02%

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# International SmallCap Separate Account

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BANCA GERNERALI SPA	10,417	\$ 368,031	0.02%
DIASORIN SPA	3,973	\$ 345,112	0.02%
FONDIARIA-SAI SPA	148,994	\$ 343,045	0.02%
DE'LONGHI SPA	10,444	\$ 342,088	0.02%
SOCIETA CATTOLICA DI ASSICURAZ	37,637	\$ 324,142	0.02%
BUZZI UNICEM SPA	12,814	\$ 323,216	0.02%
YOOX NET-A-PORTER GROUP	9,623	\$ 317,444	0.02%
IRIDE SPA	120,443	\$ 305,254	0.02%
IMA SPA	3,034	\$ 299,514	0.02%
AUTOGRILL SPA	24,731	\$ 292,443	0.02%
ANSALDO STS SPA	19,420	\$ 265,429	0.01%
INFRASTRUTTURE WIRELESS ITALIA	38,237	\$ 245,918	0.01%
AMPLIFON SPA	16,408	\$ 234,236	0.01%
SALVATORE FERRAGAMO SPA	7,895	\$ 227,919	0.01%
OVS SPA	30,134	\$ 227,025	0.01%
SOCIETA INIZIATIVE AUTOSTRADAL	16,469	\$ 225,693	0.01%
SARAS SPA	95,715	\$ 219,337	0.01%
EI TOWERS SPA	3,522	\$ 214,589	0.01%
BANCA IFIS SPA	4,589	\$ 214,473	0.01%
ERG SPA	14,126	\$ 201,035	0.01%
CREDITO EMILIANO SPA	21,621	\$ 185,740	0.01%
ACEA SPA	12,368	\$ 184,910	0.01%
MARR SPA	6,844	\$ 174,771	0.01%
IMPREGILO SPA	49,130	\$ 171,879	0.01%
TOD'S SPA	2,412	\$ 166,889	0.01%
BRUNELLO CUCINELLI SPA	5,503	\$ 160,998	0.01%
REPLY SPA	742	\$ 156,238	0.01%
MAIRE TECNIMONT SPA	24,501	\$ 136,899	0.01%
CIR-COMPAGNIE INDUSTRIALI RIUN	90,582	\$ 134,258	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TAMBURI INVESTMENT PARTNERS	18,875	\$ 126,171	0.01%
DATALOGIC SPA	4,100	\$ 125,374	0.01%
FINCANTIERI SPA	105,868	\$ 124,580	0.01%
BIESSE SPA	3,244	\$ 123,124	0.01%
CREDITO VALTELLINESE SCARL	22,696	\$ 109,572	0.01%
PIAGGIO & C SPA	39,064	\$ 108,007	0.01%
CAIRO COMMUNICATION SPA	21,675	\$ 100,539	0.01%
VITTORIA ASSICURAZIONI SPA	7,044	\$ 98,320	0.01%
CEMENTIR HOLDING SPA	12,356	\$ 87,661	0.00%
SAVE SPA	3,443	\$ 84,918	0.00%
ARNOLDO MONDADORI EDITORE SPA	40,923	\$ 84,900	0.00%
DANIELI & CO SPA	3,289	\$ 84,378	0.00%
ITALMOBILIARE SPA	2,886	\$ 81,657	0.00%
FILA SPA	3,592	\$ 78,963	0.00%
EL.EN. SPA	2,626	\$ 76,661	0.00%
RAI WAY SPA	13,204	\$ 72,368	0.00%
SOGEFI SPA	13,533	\$ 68,365	0.00%
ASTALDI SPA	9,885	\$ 65,394	0.00%
ASCOPIAVE SPA	15,579	\$ 63,581	0.00%
SOL SPA	5,223	\$ 63,134	0.00%
JUVENTUS FOOTBALL CLUB SPA	83,807	\$ 58,693	0.00%
SAFILO GROUP SPA	7,615	\$ 58,149	0.00%
GRUPPO MUTUIONLINE	3,398	\$ 54,082	0.00%
RETELIT SPA	33,457	\$ 51,155	0.00%
ESPRINET SPA	6,645	\$ 51,119	0.00%
PARMALAT SPA	13,342	\$ 48,154	0.00%
ZIGNAGO VETRO SPA	5,172	\$ 45,833	0.00%
SAES GETTERS SPA	2,083	\$ 43,568	0.00%
RENO DE MEDICI SPA	86,133	\$ 43,424	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
INTEK GROUP SPA	117,627	\$ 41,345	0.00%
FALCK RENEWABLES SPA	26,801	\$ 40,077	0.00%
GEOX SPA	10,132	\$ 40,047	0.00%
DEA CAPITAL SPA	25,970	\$ 38,417	0.00%
LA DORIA SPA	3,071	\$ 37,127	0.00%
CEMBRE SPA	1,502	\$ 37,122	0.00%
PRIMA INDUSTRIE SPA	1,165	\$ 36,160	0.00%
SNAITECH SPA	17,656	\$ 34,026	0.00%
SABAF SPA	1,841	\$ 33,089	0.00%
TECHNOGYM SPA	3,493	\$ 25,745	0.00%
BASICNET SPA	5,149	\$ 23,975	0.00%
EPRICE SPA	5,310	\$ 23,242	0.00%
PRELIOS SPA	173,335	\$ 22,892	0.00%
GEDI GRUPPO EDITORIALE SPA	24,596	\$ 22,738	0.00%
BANCO DI DESIO E DELLA BRIANZA	7,504	\$ 22,028	0.00%
AEFFE SPA	10,397	\$ 21,952	0.00%
CARRARO SPA	5,974	\$ 21,266	0.00%
FNM SPA	28,228	\$ 17,876	0.00%
BANCA SISTEMA SPA	6,651	\$ 17,349	0.00%
NICE SPA	4,012	\$ 17,022	0.00%
TXT E-SOLUTIONS SPA	1,187	\$ 16,852	0.00%
TREVI FINANZIARIA SPA	18,516	\$ 15,700	0.00%
TISCALI SPA	312,926	\$ 14,925	0.00%
SERVIZI ITALIA SPA	2,726	\$ 14,016	0.00%
BE	13,602	\$ 13,781	0.00%
RCS MEDIAGROUP SPA	8,661	\$ 12,388	0.00%
BANCA FINNAT EURAMERICA SPA	25,957	\$ 11,715	0.00%
PANARIAGROUP INDUSTRIE CERAMIC	1,514	\$ 10,012	0.00%
EMAK SPA	5,291	\$ 9,851	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IMMSI SPA	17,616	\$ 9,511	0.00%
BANCA PROFILO SPA	32,106	\$ 8,074	0.00%
BANCA CARIGE SPA	23,952	\$ 7,161	0.00%
EUROTECH SPA	3,060	\$ 4,695	0.00%
CALTAGIRONE EDITORE SPA	2,490	\$ 3,526	0.00%
<b>TOTAL ITALY</b>		<b>\$ 94,201,371</b>	<b>4.92%</b>
<b>JAPAN</b>			
SHOWA DENKO K K	458,400	\$ 11,904,879	0.62%
JAFCO CO LTD	222,600	\$ 10,621,337	0.55%
HASEKO CORPORATION	828,100	\$ 10,344,880	0.54%
FURUKAWA ELECTRIC CO	224,400	\$ 10,104,032	0.53%
SUMITOMO FORESTRY CO LTD	638,800	\$ 9,756,325	0.51%
FUJIKURA LTD	1,118,000	\$ 9,391,437	0.49%
UNIPRES CORP	388,490	\$ 9,014,805	0.47%
SEVENTY SEVEN 77 BANK LTD	1,724,000	\$ 8,868,187	0.46%
MITSUI MINING & SMELTING CO	1,992,000	\$ 8,682,208	0.45%
ULVAC INC	159,900	\$ 8,553,722	0.45%
ASHIKAGA HOLDINGS CO LTD	2,208,300	\$ 8,481,664	0.44%
NICHIREI CORP	296,400	\$ 8,311,620	0.43%
K'S HOLDINGS CORP	403,600	\$ 8,084,263	0.42%
KANAMOTO CO LTD	225,100	\$ 8,051,415	0.42%
NICHIHA CORP	216,800	\$ 8,034,806	0.42%
MAEDA CORP	630,000	\$ 7,599,981	0.40%
SUMITOMO HEAVY INDUSTRIES LTD	1,034,000	\$ 7,521,240	0.39%
KYUDENKO CORP	198,900	\$ 7,485,042	0.39%
COCA-COLA BOTTLERS JAPAN INC	247,500	\$ 7,448,174	0.39%
YAMADA DENKI CO LTD	1,377,200	\$ 7,338,772	0.38%
TOSOH CORP	607,000	\$ 7,170,702	0.37%
ZENKOKU HOSHO CO LTD	166,300	\$ 7,135,181	0.37%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KINDEN CORP	449,100	\$ 6,974,639	0.36%
LION CORP	325,300	\$ 6,947,361	0.36%
TODA CORP	1,012,000	\$ 6,941,461	0.36%
NIPPON SHINYAKU CO LTD	109,600	\$ 6,901,719	0.36%
SEINO HOLDINGS CORP	504,300	\$ 6,774,968	0.35%
FCC CO LTD	305,800	\$ 6,672,028	0.35%
JAPAN HOTEL REIT INVESTMENT	9,241	\$ 6,665,153	0.35%
JAPAN LIFELINE CO LTD	138,900	\$ 6,371,001	0.33%
SHINMAYWA INDUSTRIES LTD	722,400	\$ 6,302,059	0.33%
DTS CORP	205,000	\$ 6,243,881	0.33%
MCJ CO LTD	524,800	\$ 6,186,286	0.32%
TIS INC	203,500	\$ 6,137,858	0.32%
DIC CORP	159,700	\$ 6,010,005	0.31%
MORINAGA MILK INDUSTRY CO LTD	816,000	\$ 5,947,624	0.31%
TOWA CORP	381,000	\$ 5,922,405	0.31%
MEGMILK SNOW BRAND CO LTD	202,100	\$ 5,574,905	0.29%
EZAKI GLICO CO LTD	105,600	\$ 5,539,948	0.29%
DENKA COMPANY LIMITED	980,000	\$ 5,430,244	0.28%
TOSHIBA PLANT	327,400	\$ 5,319,426	0.28%
MATSUMOTOKIYOSHI HOLDINGS CO	86,200	\$ 5,303,558	0.28%
DAIKYONISHIKAWA CORP	354,400	\$ 5,281,240	0.28%
EBARA CORP	176,100	\$ 5,139,975	0.27%
ALPS ELECTRIC CO LTD	185,500	\$ 5,032,934	0.26%
YOKOGAWA BRIDGE HOLDINGS CORP	320,400	\$ 4,863,790	0.25%
MID INC REIT	1,563	\$ 4,739,074	0.25%
SAWAI PHARMACEUTICAL CO LTD	83,400	\$ 4,689,933	0.24%
CMK CORP/JAPAN	521,200	\$ 4,648,893	0.24%
SANYO CHEMICAL INDUSTRIES LTD	97,600	\$ 4,624,477	0.24%
NIPPON ZEON CO LTD	346,000	\$ 4,306,966	0.22%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUYO GENERAL LEASE CO LTD	71,900	\$ 4,205,706	0.22%
TSURUHA HOLDINGS INC	39,900	\$ 4,176,893	0.22%
KAWADA TECHNOLOGIES INC	52,600	\$ 3,603,643	0.19%
JUKI CORP	231,300	\$ 3,490,985	0.18%
FUKUI COMPUTER HOLDINGS INC	92,200	\$ 3,355,143	0.18%
KOSHIDAKA HOLDINGS CO LTD	118,700	\$ 3,212,806	0.17%
SOGO MEDICAL CO LTD	46,600	\$ 2,126,830	0.11%
FUJIKURA LTD	50,800	\$ 426,731	0.02%
mitsui MINING & SMELTING CO	81,000	\$ 353,042	0.02%
TAIYO YUDEN CO LTD	21,000	\$ 351,835	0.02%
SEVENTY SEVEN 77 BANK LTD	66,000	\$ 339,501	0.02%
SUMITOMO OSAKA CEMENT CO LTD	72,000	\$ 336,256	0.02%
LEOPALACE21 CORP	46,900	\$ 333,692	0.02%
AOYAMA TRADING CO LTD	9,000	\$ 313,005	0.02%
NIPPON SUISAN KAISHA LTD	53,700	\$ 312,687	0.02%
NAGASE & CO LTD	19,700	\$ 308,547	0.02%
CITIZEN WATCH CO LTD	41,200	\$ 305,636	0.02%
SOSEI GROUP CORP	2,900	\$ 300,203	0.02%
USHIO INC	21,200	\$ 296,855	0.02%
NIPRO CORP	21,800	\$ 295,044	0.02%
HOKURIKU ELECTRIC POWER CO	31,700	\$ 292,827	0.02%
MORI SEIKI CO LTD	17,400	\$ 287,989	0.02%
NISHIMATSU CONSTRUCTION CO LTD	50,000	\$ 287,096	0.01%
TOPCON CORPORATION	16,500	\$ 281,668	0.01%
KAWASAKI KISEN KAISHA	110,000	\$ 272,496	0.01%
KIYO BANK LTD	16,300	\$ 271,986	0.01%
NOF CORP	20,000	\$ 271,121	0.01%
MORINAGA MILK INDUSTRY CO LTD	37,000	\$ 269,684	0.01%
ADEKA CORP	17,600	\$ 269,570	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AMANO CORP	11,800	\$ 267,939	0.01%
MAEDA ROAD CONSTRUCTION CO LTD	13,000	\$ 267,799	0.01%
NICHIAS CORP	22,000	\$ 266,573	0.01%
WACOAL HOLDINGS CORP	19,000	\$ 266,305	0.01%
KYOWA EXEO CORP	15,600	\$ 265,742	0.01%
MEGMILK SNOW BRAND CO LTD	9,500	\$ 262,056	0.01%
NISHI NIPPON FINANCIAL HOLDI	23,000	\$ 258,189	0.01%
HOKUHOKU FINANCIAL GROUP INC	15,800	\$ 256,271	0.01%
KOKUYO CO LTD	16,000	\$ 254,208	0.01%
MAEDA CORP	21,000	\$ 253,333	0.01%
HOKKAIDO ELECTRIC POWER CO INC	33,700	\$ 253,221	0.01%
TECHNOPRO HOLDINGS INC	5,900	\$ 252,555	0.01%
TOYOBO CO LTD	132,000	\$ 250,773	0.01%
NIPPON PAPER INDUSTRIES CO L	12,600	\$ 250,636	0.01%
FUJI OIL HOLDINGS INC	10,600	\$ 249,879	0.01%
AICA KOGYO CO LTD	7,800	\$ 249,739	0.01%
DOWA HOLDINGS CO LTD	31,000	\$ 249,708	0.01%
TOKUYAMA CORP	55,000	\$ 249,303	0.01%
OSG CORP	11,800	\$ 248,232	0.01%
PENTA-OCEAN CONS	41,700	\$ 247,848	0.01%
DAISHI BANK LTD/THE	54,000	\$ 246,916	0.01%
NISSHINBO HOLDINGS INC	24,400	\$ 246,530	0.01%
TOKYO SEIMITSU CO LTD	7,100	\$ 245,716	0.01%
HANWA CO LTD	34,000	\$ 242,606	0.01%
NISHI-NIPPON RAILROAD CO LTD	55,000	\$ 241,854	0.01%
SUMITOMO BAKELITE COMPANY LTD	33,000	\$ 239,191	0.01%
NIPPON LIGHT METAL HOLDINGS	87,800	\$ 235,692	0.01%
TADANO LTD	19,000	\$ 234,793	0.01%
JAFCO CO LTD	4,900	\$ 233,803	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SAN-IN GODO BANK LTD/THE	28,700	\$ 232,582	0.01%
KYUSHU FINANCIAL GROUP INC	37,150	\$ 232,579	0.01%
KYB CORPORATION	41,000	\$ 230,883	0.01%
GS YUASA CORP	48,000	\$ 226,036	0.01%
MEITEC CORP	4,800	\$ 224,451	0.01%
RYOSAN CO LTD	5,700	\$ 222,430	0.01%
TOAGOSEI CO LTD	18,450	\$ 222,041	0.01%
NIHON PARKERIZING CO LTD	15,500	\$ 221,278	0.01%
TOKYO OHKA KOGYO CO LTD	6,800	\$ 220,851	0.01%
RESORTTRUST INC	12,000	\$ 220,703	0.01%
OKUMA CORPORATION	23,000	\$ 220,600	0.01%
HORIBA LTD	3,600	\$ 220,022	0.01%
TOKAI CARBON CO LTD	34,000	\$ 218,920	0.01%
TS TECH CO LTD	7,400	\$ 218,822	0.01%
KUMAGAI GUMI CO LTD	63,000	\$ 217,726	0.01%
SHIP HEALTH CARE HOLDINGS INC	7,100	\$ 217,408	0.01%
K'S HOLDINGS CORP	10,800	\$ 216,328	0.01%
H2O RETAILING CORPORATION	13,100	\$ 213,872	0.01%
TODA CORP	31,000	\$ 212,634	0.01%
HIS CO LTD	6,900	\$ 211,673	0.01%
SHIGA BANK/THE LTD	40,000	\$ 211,506	0.01%
AUTOBACS SEVEN CO LTD	12,700	\$ 211,128	0.01%
FUYO GENERAL LEASE CO LTD	3,600	\$ 210,578	0.01%
OKUMURA CORP	29,000	\$ 210,557	0.01%
MARUHA NICHIRO SEAFOODS INC	7,719	\$ 210,174	0.01%
FUJI SEAL INTERNATIONAL	7,500	\$ 209,988	0.01%
NIKKON HOLDINGS CO.LTD	8,900	\$ 209,922	0.01%
HOKKOKU BANK/THE	52,000	\$ 209,678	0.01%
OKI ELECTRIC INDUSTRY CO LTD	15,300	\$ 209,016	0.01%

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# International SmallCap Separate Account

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UBE INDUSTRIES LTD	77,200	\$ 208,652	0.01%
JAPAN STEEL WORKS LTD/THE	12,600	\$ 207,621	0.01%
ARIAKE JAPAN CO LTD	2,900	\$ 207,435	0.01%
TRUSCO NAKAYAMA CORP	8,100	\$ 207,280	0.01%
KYUDENKO CORP	5,500	\$ 206,977	0.01%
SHIMA SEIKI MFG LTD	4,200	\$ 203,798	0.01%
NIPPON GAS CO LTD	6,500	\$ 203,538	0.01%
AWA BANK LTD/THE	31,000	\$ 203,138	0.01%
TOHO HOLDINGS CO LTD	10,200	\$ 201,184	0.01%
LINTEC CORP	8,300	\$ 201,040	0.01%
NORTH PACIFIC BANK LTD	60,000	\$ 200,676	0.01%
IWATANI CORP	31,000	\$ 200,511	0.01%
CAPCOM CO LTD	8,100	\$ 200,184	0.01%
MITSUI ENGINEER	143,000	\$ 198,898	0.01%
NIHON UNISYS LTD	11,900	\$ 197,978	0.01%
DUSKIN CO LTD	7,300	\$ 197,724	0.01%
FUKUYAMA TRANSPORTING CO LTD	31,000	\$ 197,549	0.01%
RENGO CO LTD	34,700	\$ 196,536	0.01%
ORAKI KYORITSU BANK/THE	68,000	\$ 196,011	0.01%
HAZAMA CORP	28,410	\$ 195,600	0.01%
TOKAI TOKYO SECURITIES CO LTD	33,600	\$ 195,545	0.01%
TSUBAKIMOTO CHAIN CO	23,000	\$ 194,701	0.01%
NIPPON SHEET GLASS CO LTD	22,800	\$ 192,495	0.01%
KANDENKO CO LTD	18,000	\$ 192,203	0.01%
SENSHU IKEDA HOLDINGS INC	46,100	\$ 190,530	0.01%
EXEDY CORP	6,100	\$ 190,480	0.01%
COSMO ENERGY HOLDINGS CO LTD	11,000	\$ 190,170	0.01%
KEIYO BANK LTD	45,000	\$ 189,958	0.01%
JUROKU BANK LTD	60,000	\$ 189,785	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DAIDO STEEL CO LTD	31,000	\$ 188,230	0.01%
JAPAN LIFELINE CO LTD	4,100	\$ 188,057	0.01%
FP CORP	3,400	\$ 185,587	0.01%
HYAKUGO BANK LTD/THE	46,000	\$ 185,059	0.01%
AI HOLDINGS CORP	6,700	\$ 184,181	0.01%
HOKUETSU PAPER MILLS LTD	26,015	\$ 182,133	0.01%
DAIO PAPER CORP	14,000	\$ 181,381	0.01%
ONWARD HOLDINGS CO LTD	25,000	\$ 180,957	0.01%
SANKYU INC	24,000	\$ 180,355	0.01%
SHIMACHU CO LTD	7,200	\$ 179,764	0.01%
TOMY CO LTD	14,700	\$ 179,410	0.01%
YAMATO KOGYO CO LTD	6,400	\$ 178,988	0.01%
KANAMOTO CO LTD	5,000	\$ 178,841	0.01%
NIHON KOHDEN CORP	7,500	\$ 178,837	0.01%
UNIPRES CORP	7,700	\$ 178,676	0.01%
OPEN HOUSE CO LTD	5,400	\$ 178,321	0.01%
MAKINO MILLING MACHINE CO LTD	21,000	\$ 176,949	0.01%
SANGETSU CO LTD	9,800	\$ 176,168	0.01%
TOKAI RIKA CO LTD	9,600	\$ 175,880	0.01%
TOYO INKSC HOLDINGS CO	34,000	\$ 175,772	0.01%
OKASAN HOLDINGS INC	29,000	\$ 175,233	0.01%
KOMERI CO LTD	6,000	\$ 175,148	0.01%
TAKARA HOLDINGS INC	17,300	\$ 172,359	0.01%
NIPPON SEIKI CO LTD	9,000	\$ 171,927	0.01%
TOMMY HOLDINGS INC	35,173	\$ 171,612	0.01%
HITACHI ZOSEN CORP	32,600	\$ 171,217	0.01%
GMO PAYMENT GATEWAY INC	2,900	\$ 170,675	0.01%
SMS CO LTD	5,400	\$ 170,495	0.01%
NANTO BANK LTD/THE	5,800	\$ 170,241	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KANEMATSU CORP	77,000	\$ 167,890	0.01%
ANRITSU CORP	20,500	\$ 164,793	0.01%
COLOWIDE CO LTD	9,500	\$ 164,571	0.01%
BANK OF OKINAWA LTD/THE	4,120	\$ 162,300	0.01%
TOKYO DOME CORP	16,900	\$ 162,290	0.01%
CKD CORP	9,700	\$ 162,150	0.01%
BIC CAMERA INC	14,000	\$ 162,121	0.01%
GMO INTERNET INC	12,500	\$ 160,839	0.01%
DAIHEN CORP	18,000	\$ 160,104	0.01%
NACHI-FUJIKOSHI CORP	29,000	\$ 159,933	0.01%
MOCHIDA PHARMACEUTICAL CO LTD	2,300	\$ 159,887	0.01%
NISSHIN OILLIO GROUP LTD/THE	27,000	\$ 159,479	0.01%
TAKARA STANDARD CO LTD	9,500	\$ 159,150	0.01%
EDION CORP	17,300	\$ 159,034	0.01%
ALPINE ELECTRONICS INC	8,700	\$ 158,260	0.01%
PIONEER CORP	80,237	\$ 158,080	0.01%
JAPAN AVIATION ELECTRONICS IND	10,000	\$ 157,634	0.01%
KYORIN CO LTD	7,400	\$ 157,607	0.01%
CENTRAL GLASS CO LTD	36,000	\$ 157,591	0.01%
CHUDENKO CORP	5,900	\$ 157,510	0.01%
DCM JAPAN HOLDINGS CO LTD	18,100	\$ 157,265	0.01%
PALTAC CORP	4,300	\$ 155,661	0.01%
DENKA COMPANY LIMITED	28,000	\$ 155,150	0.01%
SEIREN CO LTD	9,200	\$ 155,139	0.01%
KYORITSU MAINTENANCE CO LTD	5,440	\$ 154,971	0.01%
TOKEN CORP	1,220	\$ 154,754	0.01%
KOTOBUKI SPIRITS CO LTD	4,200	\$ 154,666	0.01%
OTOYA HOLDINGS CO LTD	900	\$ 153,733	0.01%
TOYO TIRE & RUBBER CO LTD	7,500	\$ 153,601	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KOMORI CORP	12,900	\$ 153,042	0.01%
MITSUBISHI PENCIL CO LTD	5,600	\$ 152,247	0.01%
MUSASHINO BANK LTD/THE	5,100	\$ 152,035	0.01%
SAWAI PHARMACEUTICAL CO LTD	2,700	\$ 151,832	0.01%
PANAHOME CORP	14,000	\$ 151,699	0.01%
TOKYO STEEL MFG CO LTD	17,700	\$ 151,384	0.01%
FURUKAWA-SKY ALUMINUM CORP	51,254	\$ 150,937	0.01%
KUREHA CORP	3,000	\$ 150,521	0.01%
SAPPORO HOLDINGS LIMITED	5,500	\$ 149,462	0.01%
DAIWABO CO LTD	38,000	\$ 149,206	0.01%
MANDOM CORP	2,700	\$ 148,903	0.01%
PIOLAX INC	5,400	\$ 148,837	0.01%
NISSAN SHATAI CO LTD	14,400	\$ 148,754	0.01%
NISSIN KOGYO CO LTD	8,900	\$ 148,718	0.01%
NET ONE SYSTEMS CO LTD	15,500	\$ 148,221	0.01%
FUTABA CORP/CHIBA	8,100	\$ 148,215	0.01%
TPR CO LTD	4,700	\$ 148,086	0.01%
COCOKARA FINE HOLDINGS INC	2,840	\$ 148,074	0.01%
OKINAWA ELECTRIC POWER CO INC/	6,237	\$ 146,768	0.01%
TAKASAGO THERMAL	8,800	\$ 146,545	0.01%
SANRIO CO LTD	7,300	\$ 146,285	0.01%
IRISO ELECTRONICS CO LTD	1,700	\$ 145,985	0.01%
HITACHI MAXELL LTD	6,600	\$ 145,710	0.01%
PARAMOUNT BED HOLDINGS CO LT	3,200	\$ 145,462	0.01%
DAISEKI CO LTD	6,126	\$ 145,164	0.01%
MILBON CO LTD	2,492	\$ 144,971	0.01%
NIPPON FLOUR MILLS CO LTD	9,000	\$ 144,692	0.01%
NICHIHA CORP	3,900	\$ 144,538	0.01%
EIZO NANA O CORP	3,600	\$ 144,010	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BANK OF IWATE LTD/THE	3,700	\$ 143,695	0.01%
KITZ CORP	16,000	\$ 142,850	0.01%
SAIBU GAS CO LTD	57,000	\$ 142,818	0.01%
YAMANASHI CHUO BANK LTD/THE	35,000	\$ 142,639	0.01%
NIPPON STEEL TRADING CO LTD	2,772	\$ 142,564	0.01%
SAN-A CO LTD	3,200	\$ 142,399	0.01%
FCC CO LTD	6,500	\$ 141,819	0.01%
NS SOLUTIONS CORP	6,700	\$ 140,738	0.01%
ASATSU-DK INC	5,500	\$ 140,663	0.01%
SUMITOMO WAREHOUSE CO LTD/THE	22,000	\$ 140,652	0.01%
YAMAGATA BANK LTD/THE	31,000	\$ 140,407	0.01%
PRIMA MEAT PACKERS LTD	22,000	\$ 140,134	0.01%
NIPPON SODA CO LTD	25,000	\$ 139,960	0.01%
NISSHIN STEEL HOLDINGS CO	11,360	\$ 138,872	0.01%
HOGY MEDICAL CO LTD	1,900	\$ 138,358	0.01%
STARTS CORP INC	5,300	\$ 138,173	0.01%
ARCS CO LTD	6,400	\$ 138,092	0.01%
CHIYODA CORP	23,000	\$ 137,829	0.01%
FUJITEC CO LTD	10,000	\$ 137,639	0.01%
EN-JAPAN INC	4,800	\$ 137,320	0.01%
TOTETSU KOGYO CO LTD	4,400	\$ 137,067	0.01%
SUMITOMO MITSUI CONSTRUCTION C	125,900	\$ 136,578	0.01%
DAI-DAN CO LTD	10,000	\$ 136,575	0.01%
CI:Z HOLDINGS CO LTD	3,800	\$ 136,343	0.01%
HYAKUJUSHI BANK/THE LTD	42,000	\$ 135,934	0.01%
TOKYO TY FINANCIAL GROUP INC	5,090	\$ 135,157	0.01%
NIPPON DENKO CO LTD	28,800	\$ 134,890	0.01%
PILOT CORP	3,100	\$ 134,726	0.01%
ROUND ONE CORP	12,600	\$ 134,264	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KOA CORP	7,600	\$ 133,766	0.01%
INABA DENKI SANGYO CO LTD	3,400	\$ 133,615	0.01%
SAIZERIYA CO LTD	4,600	\$ 133,519	0.01%
VALOR HOLDINGS CO.LTD	5,900	\$ 133,037	0.01%
TAKUMA CO LTD	13,000	\$ 132,841	0.01%
TAIYO HOLDINGS INC	2,800	\$ 132,746	0.01%
TOEI CO LTD	13,000	\$ 132,243	0.01%
FUJI SOFT INC	4,600	\$ 131,713	0.01%
TOSHIBA PLANT	8,100	\$ 131,605	0.01%
HITACHI KOKUSAI ELECTRIC INC	5,100	\$ 131,178	0.01%
MEIDENSHA CORP	37,000	\$ 131,163	0.01%
TOKYU CONSTRUCTION CO LTD	16,300	\$ 130,055	0.01%
UNITED ARROWS LTD	4,300	\$ 130,031	0.01%
NAKANISHI INC	3,100	\$ 129,587	0.01%
OUTSOURCING INC	2,600	\$ 129,582	0.01%
YAOKO CO LTD	3,000	\$ 129,152	0.01%
FUKUI BANK LTD/THE	53,000	\$ 128,869	0.01%
MITSUBA CORP	7,400	\$ 128,737	0.01%
DTS CORP	4,200	\$ 127,923	0.01%
NITTO BOSEKI CO LTD	22,000	\$ 127,884	0.01%
RYOBI LTD	27,000	\$ 127,398	0.01%
SANYO SPECIAL STEEL CO LTD	21,000	\$ 127,129	0.01%
NOMURA CO LTD	6,000	\$ 126,675	0.01%
AEON DELIGHT CO LTD	3,800	\$ 126,656	0.01%
SAKATA INX CORP	7,000	\$ 126,293	0.01%
TOPRE CORP	4,800	\$ 126,246	0.01%
NISSHA PRINTING CO LTD	4,600	\$ 125,582	0.01%
ASKUL CORP	4,100	\$ 125,361	0.01%
INABATA & CO LTD	8,900	\$ 124,821	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BANK OF NAGOYA LTD/THE	3,400	\$ 124,790	0.01%
OKAMURA CORP	12,300	\$ 124,761	0.01%
HEIWADO CO LTD	5,500	\$ 124,700	0.01%
POINT INC	5,000	\$ 124,622	0.01%
NOEVIR HOLDING	2,400	\$ 124,119	0.01%
FURUKAWA CO LTD	67,000	\$ 124,020	0.01%
AOKI HOLDINGS INC	9,600	\$ 123,982	0.01%
TACHI-S CO LTD	6,800	\$ 123,774	0.01%
KADOKAWA DWANGO CORP	9,270	\$ 122,183	0.01%
FUNAI CONSULTING CO LTD	4,700	\$ 122,167	0.01%
AOMORI BANK LTD/THE	35,000	\$ 122,165	0.01%
SHINMAYWA INDUSTRIES LTD	14,000	\$ 122,133	0.01%
FINANCIAL PRODUCTS GROUP CO	10,800	\$ 121,973	0.01%
JACCS CO LTD	26,000	\$ 121,619	0.01%
SANKEN ELECTRIC CO LTD	24,000	\$ 121,392	0.01%
OBARA GROUP	2,200	\$ 121,364	0.01%
NSD CO LTD	6,370	\$ 121,222	0.01%
CREATE SD HOLDINGS CO	4,800	\$ 121,178	0.01%
NISSIN ELECTRIC CO LTD	10,000	\$ 121,172	0.01%
HOSIDEN CORP	10,500	\$ 121,171	0.01%
NIPPON CHEMI-CON CORP	30,000	\$ 120,920	0.01%
SKY PERFECT JSAT HOLDINGS INC	26,900	\$ 120,482	0.01%
MIYAZAKI BANK LTD/THE	36,000	\$ 120,077	0.01%
FUTABA INDUSTRIAL CO LTD	11,600	\$ 119,917	0.01%
TRANS COSMOS INC/JAPAN	5,000	\$ 119,895	0.01%
NIPPON SIGNAL CO LTD	11,800	\$ 119,541	0.01%
TOPY INDUSTRIES LTD	3,900	\$ 119,508	0.01%
TKC	4,100	\$ 119,005	0.01%
NIPPON DENSETSU KOGYO CO LTD	6,000	\$ 118,985	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ICHIGO INC	39,000	\$ 118,848	0.01%
IBJ LEASING CO LTD	5,000	\$ 118,682	0.01%
NICHICON CORP	10,800	\$ 118,426	0.01%
TOHO BANK LTD/THE	34,000	\$ 118,362	0.01%
AKITA BANK LTD/THE	41,000	\$ 118,207	0.01%
NICHI-IKO PHARM	7,700	\$ 117,693	0.01%
TOKAI HOLDINGS CORP	15,300	\$ 117,390	0.01%
JAPAN DISPLAY INC	65,500	\$ 116,961	0.01%
ZENRIN CO LTD	3,800	\$ 116,684	0.01%
TSI HOLDINGS CO LTD	16,155	\$ 116,397	0.01%
EARTH CHEMICAL CO LTD	2,100	\$ 116,237	0.01%
TAKEUCHI MFG CO LTD	6,000	\$ 116,036	0.01%
MIRAIT HOLDINGS CORP	9,910	\$ 115,928	0.01%
SEIKO HOLDINGS CORP	26,000	\$ 115,800	0.01%
KUSURI NO AOKI HOLDINGS CO L	2,100	\$ 115,313	0.01%
YODOGAWA STEEL WORKS LTD	4,200	\$ 115,226	0.01%
JUSTSYSTEMS CORP	7,500	\$ 115,181	0.01%
SIIX CORP	2,700	\$ 114,808	0.01%
HEIWA REAL ESTATE CO LTD	7,300	\$ 114,230	0.01%
MITSUBOSHI BELTING CO LTD	10,000	\$ 114,143	0.01%
J TRUST CO LTD	14,300	\$ 113,734	0.01%
MARUDAI FOOD CO LTD	24,000	\$ 113,574	0.01%
ATOM CORP	15,900	\$ 113,380	0.01%
KATO SANGYO CO LTD	4,200	\$ 112,872	0.01%
SANKI ENGINEERING CO LTD	10,000	\$ 112,803	0.01%
SAN-AI OIL CO LTD	11,100	\$ 112,523	0.01%
ROYAL HOLDINGS CO LTD	4,700	\$ 112,410	0.01%
EIKEN CHEMICAL CO LTD	3,400	\$ 112,317	0.01%
JOSHIN DENKI CO LTD	8,000	\$ 112,302	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SODICK CO LTD	9,200	\$ 111,793	0.01%
GUNZE LTD	29,000	\$ 111,654	0.01%
CHUGOKU MARINE PAINTS LTD	14,400	\$ 111,635	0.01%
AICHI BANK LTD/THE	2,000	\$ 111,010	0.01%
BUNKA SHUTTER CO LTD	12,900	\$ 110,732	0.01%
TOC CO LTD	11,800	\$ 110,633	0.01%
TOSHIBA TEC CORP	20,000	\$ 110,452	0.01%
WAKITA & CO LTD	9,800	\$ 110,274	0.01%
MIZUNO CORP	19,000	\$ 110,211	0.01%
TAIKISHA LTD	4,100	\$ 110,026	0.01%
AIDA ENGINEERING LTD	10,900	\$ 109,998	0.01%
DOUTOR NICHIRETSU HOLDINGS CO LTD	4,980	\$ 109,813	0.01%
KONISHI CO LTD	7,200	\$ 109,743	0.01%
KAMEDA SEIKA CO LTD	2,200	\$ 109,678	0.01%
BANK OF THE RYUKYUS LTD	7,700	\$ 109,659	0.01%
JINS INC	1,800	\$ 109,365	0.01%
TORIDOLL HOLDINGS CORPORATION	3,900	\$ 109,071	0.01%
HOKUETSU BANK LTD	4,600	\$ 108,954	0.01%
NITTA CORP	3,400	\$ 108,950	0.01%
SEKISUI JUSHI CORP	6,000	\$ 108,864	0.01%
MACNICA FUJI ELECTRONICS HOLDI	6,800	\$ 108,166	0.01%
SHIZUOKA GAS CO LTD	14,300	\$ 107,916	0.01%
YAMAZEN CORP	10,500	\$ 107,551	0.01%
SENKO GROUP HOLDINGS CO LTD	15,800	\$ 107,316	0.01%
DESCENTE LTD	7,400	\$ 107,275	0.01%
NIKKISO CO LTD	10,400	\$ 107,085	0.01%
SHIKOKU BANK LTD/THE	40,000	\$ 107,016	0.01%
KINTETSU WORLD EXPRESS INC	6,100	\$ 106,582	0.01%
FUSO CHEMICAL CO LTD	3,200	\$ 106,367	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KUMIAI CHEMICAL	18,306	\$ 106,204	0.01%
PRESS KOGYO CO LTD	22,600	\$ 106,059	0.01%
SHOWA CORP	11,000	\$ 106,021	0.01%
EHIME BANK LTD/THE	8,400	\$ 105,908	0.01%
DAIKYO INC	50,640	\$ 105,831	0.01%
JAPAN SECURITIES FINANCE CO LT	21,100	\$ 105,686	0.01%
HARASHIN NARUS HOLDINGS CO LTD	2,700	\$ 105,637	0.01%
MUSASHI SEIMITSU INDUSTRY CO L	3,800	\$ 105,567	0.01%
BENEFIT ONE INC	2,600	\$ 105,345	0.01%
DIP CORP	5,000	\$ 105,240	0.01%
FERROTEC HOLDINGS CORPORATION	7,100	\$ 105,118	0.01%
KEIHIN CORP	7,300	\$ 104,802	0.01%
INFOMART CORP	14,300	\$ 104,746	0.01%
DOSHISHA CO LTD	5,200	\$ 104,519	0.01%
BELLUNA CO LTD	9,100	\$ 104,407	0.01%
AICHI STEEL CORP	2,500	\$ 104,392	0.01%
IUCHI SEIEIDO CO LTD	2,090	\$ 104,168	0.01%
FUJICCO CO LTD	4,300	\$ 103,996	0.01%
MARUSAN SECURITIES CO LTD	12,300	\$ 103,616	0.01%
CAWACHI LTD	4,200	\$ 103,426	0.01%
UNITED SUPER MARKETS HOLDINGS	10,200	\$ 103,271	0.01%
TORII PHARMACEUTICAL CO LTD	3,700	\$ 103,092	0.01%
KURODA ELECTRIC CO LTD	5,400	\$ 103,012	0.01%
MITSUI SUGAR CO LTD	3,400	\$ 102,998	0.01%
SATO HOLDINGS CORPORATION	4,300	\$ 102,895	0.01%
MONEX GROUP INC	36,200	\$ 102,085	0.01%
TAKASAGO INTERNATIONAL CORP	2,600	\$ 101,895	0.01%
NORITZ CORP	5,200	\$ 101,758	0.01%
CMK CORP/JAPAN	11,400	\$ 101,683	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HIRATA CORP	900	\$ 101,620	0.01%
RAITO KOGYO CO LTD	9,400	\$ 101,312	0.01%
LASERTEC CORP	6,800	\$ 101,158	0.01%
SAKAI MOVING SERVICE CO LTD	2,100	\$ 101,122	0.01%
TAIHEI DENGYO KAISHA LTD	7,000	\$ 100,937	0.01%
SUMITOMO SEIKA	2,000	\$ 100,327	0.01%
KYOKUTO KAIHATSU KOGYO CO LTD	6,000	\$ 100,222	0.01%
KLAB INC	5,900	\$ 100,136	0.01%
DAINICHISEIKA	12,000	\$ 100,078	0.01%
SANYO DENKI CO LTD	9,000	\$ 100,024	0.01%
SINTOKOGIO LTD	9,500	\$ 99,816	0.01%
AVEX GROUP HOLDINGS INC	7,600	\$ 99,714	0.01%
SANYO CHEMICAL INDUSTRIES LTD	2,100	\$ 99,502	0.01%
FUKUSHIMA INDUSTRIES CORP	2,400	\$ 99,429	0.01%
SEINO HOLDINGS CORP	7,400	\$ 99,415	0.01%
TOCALO CO LTD	2,600	\$ 99,118	0.01%
ZERIA PHARMACEUTICAL CO LTD	5,700	\$ 99,106	0.01%
DEXERIALS CORP	8,200	\$ 98,874	0.01%
NOJIMA CORP	6,100	\$ 98,508	0.01%
JAPAN WOOL TEXTILE CO LTD/THE	11,500	\$ 98,301	0.01%
DAIBIRU CORP	8,700	\$ 97,816	0.01%
ASAHI DIAMOND INDUSTRIAL CO LT	12,900	\$ 97,340	0.01%
NITTO KOGYO CORP	6,000	\$ 96,963	0.01%
MARUWA CO LTD/AICHI	2,000	\$ 96,872	0.01%
DAIKYONISHIKAWA CORP	6,500	\$ 96,862	0.01%
NISHIO RENT ALL CO LTD	2,900	\$ 96,317	0.01%
PACIFIC INDUSTRIAL CO LTD	7,400	\$ 95,981	0.01%
TSUGAMI CORP	12,000	\$ 95,975	0.01%
INTERNET INITIATIVE JAPAN	5,300	\$ 95,601	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GOLDCREST CO LTD	4,300	\$ 95,569	0.00%
FUJIMORI KOGYO CO LTD	3,200	\$ 95,120	0.00%
MANI INC	4,000	\$ 94,858	0.00%
TOHO ZINC CO LTD	22,000	\$ 94,516	0.00%
NISHIMATSUYA CHAIN CO LTD	8,600	\$ 93,973	0.00%
XEBIO HOLDINGS CO.LTD	5,000	\$ 93,958	0.00%
MORITA CORP	6,000	\$ 93,884	0.00%
HI-LEX CORP	3,600	\$ 93,881	0.00%
JAPAN PETROLEUM EXPLORATION	4,500	\$ 93,242	0.00%
KISSEI PHARMACEUTICAL CO LTD	3,600	\$ 92,882	0.00%
F&A AQUA HOLDINGS INC	3,700	\$ 92,720	0.00%
T HASEGAWA CO LTD	4,400	\$ 92,479	0.00%
SHOWA SANGYO CO LTD	17,000	\$ 92,170	0.00%
SINFONIA TECHNOLOGY CO LTD	22,000	\$ 92,118	0.00%
GREE INC	12,000	\$ 91,985	0.00%
ASAHI HOLDINGS INC	4,900	\$ 91,873	0.00%
SANWA HOLDINGS CORP	8,500	\$ 91,835	0.00%
RISO KAGAKU CORP	4,400	\$ 91,798	0.00%
NORITAKE CO LTD	2,400	\$ 91,793	0.00%
COLOPL INC	8,200	\$ 91,754	0.00%
JAPAN PULP & PAPER CO LTD	24,000	\$ 91,618	0.00%
DAIHO CORP	19,000	\$ 91,613	0.00%
IDEC CORP/JAPAN	5,500	\$ 91,501	0.00%
KENEDIX INC	17,900	\$ 91,436	0.00%
OITA BANK LTD/THE	24,217	\$ 91,048	0.00%
SHIN-ETSU POLYMER CO LTD	9,400	\$ 90,875	0.00%
BELC LTD	2,000	\$ 90,641	0.00%
RICOH LEASING CO LTD	2,600	\$ 90,640	0.00%
KURABO INDUSTRIES LTD	35,000	\$ 90,630	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MODEC INC	3,800	\$ 90,383	0.00%
TOPPAN FORMS CO LTD	8,700	\$ 90,254	0.00%
TOSHIBA MACHINE CO LTD	19,000	\$ 90,020	0.00%
HAMAKYOREX CO LTD	3,400	\$ 89,694	0.00%
NIPPON VALQUA INDUSTRIES LTD	3,400	\$ 89,637	0.00%
JVC KENWOOD CORPORATION	30,700	\$ 89,187	0.00%
NIPPON ROAD CO LTD/THE	16,000	\$ 89,166	0.00%
TOWA BANK LTD/THE	80,000	\$ 88,899	0.00%
PACIFIC METALS CO	33,000	\$ 88,327	0.00%
MATSUI SECURITIES CO LTD	10,800	\$ 88,195	0.00%
TOKYOTOKEIBA CO LTD	2,700	\$ 87,473	0.00%
MOSHI MOSHI HOTLINE INC	8,200	\$ 87,459	0.00%
HIDAY HIDAKA CORP	3,283	\$ 87,431	0.00%
OKAMOTO INDUSTRIES INC	8,000	\$ 87,378	0.00%
BANK OF SAGA LTD/THE	37,000	\$ 87,317	0.00%
YOKOHAMA REITO CO LTD	8,800	\$ 87,315	0.00%
HOKUTO CORP	4,900	\$ 87,231	0.00%
NEC NET & SYS INT	4,000	\$ 87,197	0.00%
IYO BANK LTD/THE	10,700	\$ 87,168	0.00%
IINO KAIUN KAISHA LTD	19,000	\$ 87,166	0.00%
J-OIL MILLS INC	2,500	\$ 87,056	0.00%
FUJI CO LTD/EHIME	3,500	\$ 86,937	0.00%
W-SCOPE CORP	4,100	\$ 86,847	0.00%
EAGLE INDUSTRY CO LTD	5,000	\$ 86,824	0.00%
GOURMET NAVIGATOR INC	5,300	\$ 86,503	0.00%
PLENUS CO LTD	3,700	\$ 86,468	0.00%
ISHIHARA SANGYO KAISHA LTD	7,900	\$ 86,347	0.00%
YUASA TRADING CO LTD	2,700	\$ 86,314	0.00%
FOSTER ELECTRIC CO LTD	4,400	\$ 86,199	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ICHIKOH INDUSTRIES LTD	11,000	\$ 86,034	0.00%
UT GROUP CO LTD	4,800	\$ 85,979	0.00%
STAR MICRONICS CO LTD	5,200	\$ 85,893	0.00%
SHINKO ELECTRIC INDUSTRIES	11,800	\$ 85,662	0.00%
UNIZO HOLDINGS CO LTD	3,700	\$ 85,655	0.00%
CHOFU SEISAKUSHO CO LTD	3,500	\$ 85,411	0.00%
KURA CORP	1,700	\$ 85,298	0.00%
TV ASAHI CORP	4,700	\$ 85,269	0.00%
AISAN INDUSTRY CO LTD	9,500	\$ 84,658	0.00%
COOKPAD INC	9,900	\$ 84,593	0.00%
PRESTIGE INTERNATIONAL INC	7,700	\$ 84,142	0.00%
RIKEN CORP	1,800	\$ 84,055	0.00%
FUJI KYUKO CO LTD	8,000	\$ 84,020	0.00%
GEO HOLDINGS CORPORATION	7,700	\$ 83,997	0.00%
OKABE CO LTD	8,600	\$ 83,995	0.00%
ELECOM CO LTD	3,900	\$ 83,969	0.00%
OKURA INDUSTRIAL CO LTD	13,000	\$ 83,852	0.00%
EPS CORPORATION LTD	5,100	\$ 83,453	0.00%
IDOM INC	12,600	\$ 83,269	0.00%
GLORY LTD	2,500	\$ 83,062	0.00%
ISEKI & CO LTD	4,000	\$ 83,010	0.00%
KONOIKE TRANSPORT CO LTD	6,100	\$ 82,889	0.00%
TAKARA LEBEN CO LTD	18,100	\$ 82,844	0.00%
SHINDENGEN ELECTRIC MANUFACTUR	16,000	\$ 82,790	0.00%
KAMEI CORP	5,800	\$ 82,707	0.00%
LIFULL CO LTD	10,300	\$ 82,059	0.00%
SHIBUYA CORPORATION	2,700	\$ 82,022	0.00%
YOKOGAWA BRIDGE HOLDINGS CORP	5,400	\$ 81,974	0.00%
MAX CO LTD	6,000	\$ 81,896	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SANKYO TATEYAMA	5,800	\$ 81,754	0.00%
BANDO CHEMICAL INDUSTRIES LTD	8,000	\$ 81,669	0.00%
TSUMURA & CO	2,100	\$ 81,435	0.00%
ZOJIRUSHI CORP	7,800	\$ 81,246	0.00%
ST MARC HOLDINGS CO LTD	2,600	\$ 81,076	0.00%
SAKAI CHEMICAL INDUSTRY CO LTD	20,000	\$ 80,867	0.00%
NIHON KAGAKU SANGYO CO LTD	4,600	\$ 80,697	0.00%
RINGER HUT CO LTD	3,500	\$ 80,679	0.00%
MINATO BANK LTD/THE	4,400	\$ 80,376	0.00%
INAGEYA CO LTD	5,100	\$ 80,078	0.00%
JUKI CORP	5,300	\$ 79,992	0.00%
VITAL KSK HOLDINGS INC	10,000	\$ 79,915	0.00%
NETUREN CO LTD	8,700	\$ 79,904	0.00%
PRESSANCE CORP	5,800	\$ 79,873	0.00%
T-GAIA CORP	4,000	\$ 79,870	0.00%
MITSUB STEEL MFG	31,000	\$ 79,569	0.00%
CREATE RESTAURANTS HOLDINGS	7,800	\$ 79,535	0.00%
MICRONICS JAPAN CO LTD	7,500	\$ 79,248	0.00%
KAGA ELECTRONICS CO LTD	3,600	\$ 79,229	0.00%
ARC LAND SAKAMOTO CO LTD	5,800	\$ 79,217	0.00%
SALA CORP	9,500	\$ 78,972	0.00%
JSP CORP	2,500	\$ 78,818	0.00%
OILES CORP	4,416	\$ 78,796	0.00%
SHINKO PLANTECH CO LTD	9,200	\$ 78,434	0.00%
ALPEN CO LTD	4,300	\$ 78,414	0.00%
ICHIBANYA CO LTD	2,200	\$ 78,181	0.00%
OYO CORP	5,400	\$ 78,090	0.00%
S FOODS INC	2,100	\$ 78,010	0.00%
RYOSHOKU LTD	2,700	\$ 77,939	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SHOWA DENKO K K	3,000	\$ 77,912	0.00%
ICHIYOSHI SECURITIES CO LTD	8,700	\$ 77,829	0.00%
HOSOKAWA MICRON CORP	1,600	\$ 77,558	0.00%
PACK CORP/THE	2,400	\$ 77,463	0.00%
JOYFUL HONDA CO LTD	2,800	\$ 77,264	0.00%
G-TEKT CORP	4,000	\$ 77,238	0.00%
TOSEI CORPORATION	9,900	\$ 77,201	0.00%
TOCHIGI BANK LTD/THE	19,000	\$ 77,138	0.00%
KATO WORKS CO LTD	2,400	\$ 77,030	0.00%
EIGHTEENTH BANK LTD/THE	29,000	\$ 77,013	0.00%
VECTOR INC	5,300	\$ 76,965	0.00%
SANDEN CORP	27,000	\$ 76,837	0.00%
SHIKOKU CHEMICALS CORP	6,000	\$ 76,627	0.00%
TAMURA CORP	14,000	\$ 76,323	0.00%
MITSUI HIGH-TEC INC	4,900	\$ 76,300	0.00%
OSAKI ELECTRIC CO LTD	10,000	\$ 76,278	0.00%
NICHIIGAKKAN CO LTD	7,300	\$ 76,227	0.00%
JEOL LTD	14,000	\$ 76,140	0.00%
TAKAMATSU CORP	2,900	\$ 75,913	0.00%
NIPPON CERAMIC CO LTD	2,900	\$ 75,872	0.00%
RYOYO ELECTRO CORP	4,700	\$ 75,559	0.00%
KYOEI STEEL LTD	4,900	\$ 75,449	0.00%
CHIYODA CO LTD	2,900	\$ 75,388	0.00%
DAIICHI JITSUGYO CO LTD	13,000	\$ 75,261	0.00%
TOKAI CORP GIFU	1,700	\$ 74,949	0.00%
NIPPON ZEON CO LTD	6,000	\$ 74,687	0.00%
YURTEC CORP	11,000	\$ 74,505	0.00%
KOBE BUSSAN CO LTD	1,500	\$ 74,168	0.00%
YOROZU CORP	4,400	\$ 74,100	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DAIWA INDUSTRIES LTD	6,500	\$ 73,963	0.00%
NITTOKU ENGINEERING CO LTD	2,400	\$ 73,961	0.00%
ENPLAS CORP	1,800	\$ 73,909	0.00%
NIPPON THOMPSON CO LTD	12,900	\$ 73,532	0.00%
VT HOLDINGS CO LTD	14,400	\$ 73,443	0.00%
TOKAI RUBBER INDUSTRIES INC	7,000	\$ 73,054	0.00%
NITTETSU MINING CO LTD	1,300	\$ 72,800	0.00%
KANTO DENKA KOGYO CO LTD	8,000	\$ 72,793	0.00%
HODOGAYA CHEMICAL CO LTD	1,700	\$ 72,789	0.00%
KOHNAN SHOJI CO LTD	4,000	\$ 72,781	0.00%
TOKYO HOLDINGS CORP	3,500	\$ 72,651	0.00%
NAMURA SHIPBUILDING CO	12,708	\$ 72,640	0.00%
TOWA PHARMACEUTICAL CO LTD	1,500	\$ 72,289	0.00%
YELLOW HAT LTD	2,800	\$ 72,146	0.00%
FIDEA HOLDINGS CO	44,000	\$ 71,977	0.00%
CHUBU SHIRYO CO LTD	5,000	\$ 71,954	0.00%
ARAKAWA CHEMICAL	4,100	\$ 71,871	0.00%
MENICON CO LTD	2,200	\$ 71,867	0.00%
BML INC	3,500	\$ 71,841	0.00%
KANSAI URBAN BANKING CORP	5,600	\$ 71,633	0.00%
SANYO ELECTRIC RAILWAY CO	14,000	\$ 71,547	0.00%
ONOKEN CO LTD	4,300	\$ 71,349	0.00%
YAMABIKO CORP	5,908	\$ 71,273	0.00%
FAN COMMUNICATIONS INC	7,800	\$ 71,259	0.00%
TEIKOKU SEN-I CO LTD	3,900	\$ 70,879	0.00%
TAYCA CORP	8,000	\$ 70,597	0.00%
OPTEX GROUP CO LTD	2,100	\$ 70,355	0.00%
MEIKO ELECTRONICS CO LTD	4,700	\$ 70,328	0.00%
FUJITSU FRONTECH LTD	3,700	\$ 70,310	0.00%

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OSAKA SODA CO.LTD	14,000	\$ 70,306	0.00%
OKINAWA CELLULAR TELEPHONE CO	2,000	\$ 70,153	0.00%
KASAI KOGYO CO LTD	5,400	\$ 70,134	0.00%
OHSO FOOD SERVICE CORP	1,800	\$ 69,868	0.00%
FUJIMI INC	3,100	\$ 69,801	0.00%
FUJIBO HOLDINGS INC	2,300	\$ 69,626	0.00%
JCU CORP	1,900	\$ 69,563	0.00%
T RAD CO LTD	22,000	\$ 69,358	0.00%
HIBIYA ENGINEERING LTD	3,800	\$ 69,328	0.00%
DYDO GROUP HOLDINGS INC	1,400	\$ 69,277	0.00%
DAIKOKUTENBUSSAN CO LTD	1,400	\$ 69,268	0.00%
ITOCHU ENEX CO LTD	7,700	\$ 69,133	0.00%
H-ONE CO LTD	6,000	\$ 68,649	0.00%
SYSTEMA CORP	3,000	\$ 68,617	0.00%
TENMA CORP	3,400	\$ 68,458	0.00%
DAIKEN CORP	2,800	\$ 68,444	0.00%
KAPPA CREATE CO. LTD	5,900	\$ 68,432	0.00%
SHOCHIKU CO LTD	5,000	\$ 68,397	0.00%
SHOEI FOODS CORP	1,600	\$ 68,317	0.00%
TSUBAKI NAKASHIMA CO LTD	3,400	\$ 68,088	0.00%
CLARION CO LTD	18,000	\$ 67,965	0.00%
RIKEN KEIKI CO LTD	3,600	\$ 67,905	0.00%
NISSIN CORP	14,000	\$ 67,555	0.00%
TOYO CONSTRUCTION CO LTD	15,800	\$ 67,483	0.00%
TEKKEN CORP	22,000	\$ 67,400	0.00%
KABU.COM SECURITIES CO LTD	20,800	\$ 67,325	0.00%
MIROKU JYOHO SERVICE CO LTD	3,200	\$ 67,262	0.00%
MELCO HOLDINGS INC	2,000	\$ 66,805	0.00%
NIPPON PILLAR PACKING CO LTD	4,000	\$ 66,762	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KYOSAN ELECTRIC MANUFACTURING	12,000	\$ 66,694	0.00%
TONAMI HOLDINGS	17,000	\$ 66,689	0.00%
MEGACHIPS CORP	2,500	\$ 66,530	0.00%
ITOKI CORP	8,200	\$ 66,459	0.00%
UNITIKA LTD	94,000	\$ 66,324	0.00%
NIPPON KOEI CO LTD	2,400	\$ 66,253	0.00%
ASKA PHARMACEUTICAL CO LTD	4,400	\$ 65,707	0.00%
TOYO ENGINEERING CORP	25,000	\$ 65,604	0.00%
TAMRON CO LTD	3,500	\$ 65,504	0.00%
INTAGE INC	3,200	\$ 65,251	0.00%
CI TAKIRON CORPORATION	12,000	\$ 65,211	0.00%
NICHIREKI CO LTD	5,400	\$ 65,187	0.00%
ROLAND DG CORP	2,600	\$ 65,008	0.00%
SUMIDA CORP	3,400	\$ 64,889	0.00%
MCJ CO LTD	5,500	\$ 64,833	0.00%
ESPEC CORP	3,800	\$ 64,768	0.00%
DIGITAL ARTS INC	1,900	\$ 64,657	0.00%
NAGAILEBEN CO LTD	2,600	\$ 64,654	0.00%
TOSHO CO LTD	1,400	\$ 64,516	0.00%
TOKYO INDIVIDUALIZED EDU	5,600	\$ 64,313	0.00%
MICHINOKU BANK LTD/THE	38,000	\$ 64,229	0.00%
CANON ELECTRONICS INC	3,300	\$ 64,109	0.00%
FUKUDA CORP	1,400	\$ 64,070	0.00%
TOSHO PRINTING CO LTD	13,000	\$ 64,006	0.00%
GIKEN LTD	2,400	\$ 63,910	0.00%
SOGO MEDICAL CO LTD	1,400	\$ 63,896	0.00%
CHIBA KOGYO BANK LTD/THE	12,400	\$ 63,802	0.00%
PAL GROUP HOLDINGS CO LTD	2,000	\$ 63,693	0.00%
TOMOKU CO LTD	18,000	\$ 63,505	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOKYO ENERGY & SYSTEMS INC	6,500	\$ 63,468	0.00%
SHIMIZU BANK LTD/THE	2,000	\$ 63,345	0.00%
HAKUTO CO LTD	4,700	\$ 63,235	0.00%
KYODO PRINTING CO LTD	18,000	\$ 62,851	0.00%
SANSHIN ELECTRONICS CO LTD	5,000	\$ 62,741	0.00%
NIHON NOHYAKU CO LTD	10,800	\$ 62,612	0.00%
ST CORP	2,500	\$ 62,595	0.00%
KEIHANSHIN REAL ESTATE CO	9,900	\$ 62,515	0.00%
JAPAN MATERIAL CO LTD	3,200	\$ 62,486	0.00%
NAGATANIEN HOLDINGS CO.LTD	5,000	\$ 62,110	0.00%
TANSEISHA CO LTD	6,100	\$ 61,370	0.00%
ARISAWA MANUFACTURING CO LTD	7,218	\$ 61,311	0.00%
OSJB HOLDINGS CORP	22,300	\$ 61,115	0.00%
NIPPON KANZAI CO LTD	3,400	\$ 60,998	0.00%
NIPPO CORP	3,000	\$ 60,894	0.00%
TIS INC	2,018	\$ 60,866	0.00%
MARUZEN SHOWA UNYU CO LTD	14,000	\$ 60,796	0.00%
ANICOM HOLDINGS INC	2,400	\$ 60,615	0.00%
DAISAN BANK LTD/THE	3,900	\$ 60,507	0.00%
MITSUBISHI PAPER MILLS LTD	8,600	\$ 60,498	0.00%
MATSUYA FOODS CO LTD	1,600	\$ 60,442	0.00%
SUMITOMO DENSETSU CO LTD	3,800	\$ 60,385	0.00%
MIE BANK LTD/THE	2,700	\$ 60,311	0.00%
ARATA CORP	1,700	\$ 59,974	0.00%
MEIKO NETWORK JAPAN CO LTD	4,200	\$ 59,830	0.00%
NORITSU KOKI CO LTD	6,500	\$ 59,705	0.00%
FUNAI ELECTRIC CO LTD	6,600	\$ 59,697	0.00%
UCHIDA YOKO CO LTD	2,400	\$ 59,620	0.00%
TRANCOM LTD	1,200	\$ 59,173	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KANEMATSU ELECTRONICS LTD	2,000	\$ 59,086	0.00%
KENKO MAYONNAISE CO LTD	2,100	\$ 58,891	0.00%
MARVELOUS AQL INC	6,300	\$ 58,730	0.00%
SHINKO SHOJI CO LTD	4,500	\$ 58,672	0.00%
TOA CORP/TOKYO	3,600	\$ 58,646	0.00%
ROKKO BUTTER CO LTD	2,600	\$ 58,645	0.00%
NIHON TOKUSHU TORYO CO LTD	3,500	\$ 58,644	0.00%
SUN FRONTIER FUDOUSAN CO LTD	5,500	\$ 58,564	0.00%
RIKEN VITAMIN CO LTD	1,500	\$ 58,509	0.00%
ALBIS CO LTD	1,400	\$ 58,317	0.00%
NOHMI BOSAI LTD	3,800	\$ 58,303	0.00%
DAI NIPPON TORYO CO LTD	21,000	\$ 58,299	0.00%
YAMAICHI ELECTRONICS CO LTD	3,000	\$ 58,270	0.00%
FUKUI COMPUTER HOLDINGS INC	1,600	\$ 58,224	0.00%
LIFE CORP	2,200	\$ 58,123	0.00%
STARZEN CO LTD	1,300	\$ 58,110	0.00%
RYODEN CORPORATION	8,000	\$ 58,076	0.00%
RORZE CORP	2,700	\$ 58,058	0.00%
ITOCHU-SHOKUJIN CO LTD	1,400	\$ 58,013	0.00%
ACHILLES CORP/JAPAN	3,300	\$ 58,002	0.00%
AMUSE INC	2,100	\$ 57,658	0.00%
MIMASU SEMICONDUCTOR INDUSTRY	3,600	\$ 57,656	0.00%
NISSEI BUILD KOGYO CO LTD	10,000	\$ 57,638	0.00%
HAPPINET CORP	3,200	\$ 57,601	0.00%
KITA-NIPPON BANK LTD/THE	2,000	\$ 57,226	0.00%
AKEBONO BRAKE INDUSTRY CO LTD	17,300	\$ 57,093	0.00%
TOKUSHU TOKAI HOLDINGS CO LTD	1,511	\$ 56,712	0.00%
CHUKYO BANK LTD/THE	2,700	\$ 56,707	0.00%
TOKYO ROPE MANUFACTURING CO LT	3,700	\$ 56,531	0.00%

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DENKI KOGYO CO LTD	11,000	\$ 56,372	0.00%
FUDO TETRA CORP	34,200	\$ 56,332	0.00%
UNION TOOL CO	1,900	\$ 56,277	0.00%
TOA CORP	5,400	\$ 56,189	0.00%
KEIYO CO LTD	8,100	\$ 56,140	0.00%
BELL SYSTEM24 HOLDINGS INC	5,000	\$ 56,020	0.00%
ROCK FIELD CO LTD	3,300	\$ 55,684	0.00%
CRESCO LTD	1,700	\$ 55,535	0.00%
TOYO KANETSU K K	17,000	\$ 55,519	0.00%
NIPPON CARBON CO LTD	1,700	\$ 55,387	0.00%
ICOM INC	2,600	\$ 55,321	0.00%
METAWATER CO LTD	2,000	\$ 55,184	0.00%
TOKYO KEIKI INC	21,000	\$ 55,078	0.00%
NISSEI ASB MACHINE CO LTD	1,600	\$ 55,008	0.00%
MITO SECURITIES CO LTD	19,800	\$ 54,921	0.00%
KAWADA TECHNOLOGIES INC	800	\$ 54,808	0.00%
KYOKUTO SECURITIES	3,900	\$ 54,739	0.00%
HIGASHI NIHON HOUSE CO LTD	11,500	\$ 54,711	0.00%
SANOH INDUSTRIAL CO LTD	7,600	\$ 54,669	0.00%
DAIDO METAL CO LTD	6,100	\$ 54,551	0.00%
NITTO KOHKI CO LTD	2,300	\$ 54,531	0.00%
MITSUI-SOKO CO LTD	20,000	\$ 54,454	0.00%
ITC NETWORKS CORP	3,300	\$ 54,228	0.00%
CHUETSU PULP & PAPER CO LTD	26,000	\$ 54,090	0.00%
LEC INC	2,200	\$ 53,734	0.00%
CHORI CO LTD	2,900	\$ 53,622	0.00%
IMASEN ELECTRIC INDUSTRIAL	4,800	\$ 53,621	0.00%
SENSHUKAI CO LTD	8,700	\$ 53,494	0.00%
TAIHO KOGYO CO LTD	3,800	\$ 53,448	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
K&O ENERGY GROUP INC	3,500	\$ 53,383	0.00%
KYOKUYO CO LTD	1,900	\$ 53,365	0.00%
ACCESS CO LTD	6,700	\$ 53,356	0.00%
MINISTOP CO LTD	2,400	\$ 52,684	0.00%
KANTO TSUKUBA BANK LTD/THE	17,600	\$ 52,648	0.00%
DENYO CO LTD	3,000	\$ 52,629	0.00%
YUSEN LOGISTICS CO LTD	5,800	\$ 52,427	0.00%
ATSUGI CO LTD	47,000	\$ 52,330	0.00%
AICHI CORP	7,400	\$ 52,328	0.00%
YOMIURI LAND CO LTD	11,000	\$ 52,325	0.00%
SHINOKEN GROUP CO LTD	2,200	\$ 52,234	0.00%
TOBISHIMA CORP	34,100	\$ 52,073	0.00%
ISI-DENTSU	2,300	\$ 52,028	0.00%
TACHIBANA ELETECH CO LTD	3,600	\$ 51,947	0.00%
NIPPON PARKING DEVELOPMENT CO	34,700	\$ 51,780	0.00%
SEIKA CORP	12,000	\$ 51,759	0.00%
YUMESHIN HOLDINGS CO LTD	7,600	\$ 51,684	0.00%
NISSHIN SUGAR HOLDINGS SECOND	3,000	\$ 51,648	0.00%
C UYEMURA & CO	900	\$ 51,518	0.00%
FULLCAST HOLDINGS CO LTD	4,100	\$ 51,493	0.00%
KEY COFFEE INC	2,600	\$ 51,352	0.00%
ALCONIX CORP	2,600	\$ 51,301	0.00%
TOWA CORP	3,300	\$ 51,296	0.00%
SEPTENI HOLDINGS CO LTD	16,800	\$ 51,244	0.00%
DAI-ICHI SEIKO CO LTD	2,300	\$ 51,219	0.00%
SOFTBANK TECHNOLOGY CORP	3,200	\$ 51,210	0.00%
WARABEYA NICHIO HOLDINGS CO L	1,900	\$ 51,186	0.00%
FUJI PHARMA CO LTD	1,500	\$ 51,174	0.00%
RHYTHM WATCH CO LTD	24,000	\$ 51,065	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UKC HOLDINGS CORPORATION	3,400	\$ 50,957	0.00%
TSUKISHIMA KIKAI CO LTD	4,500	\$ 50,902	0.00%
TSUKUI CORP	8,400	\$ 50,894	0.00%
AOC HOLDINGS INC	16,700	\$ 50,782	0.00%
D A CONSORTIUM HOLDINGS INC	3,900	\$ 50,750	0.00%
NIPPON BEET SUGAR	2,600	\$ 50,739	0.00%
SMK CORP	12,000	\$ 50,560	0.00%
KOATSU GAS KOGYO CO LTD	6,800	\$ 50,412	0.00%
ODELIC CO LTD	1,100	\$ 50,402	0.00%
COMPUTER ENGINEERING & CONSULT	2,600	\$ 50,315	0.00%
TSURUMI MANUFACTURING CO LTD	3,000	\$ 50,131	0.00%
NAKAMURAYA CO LTD	1,100	\$ 50,052	0.00%
TAISEI LAMICK CO LTD	1,900	\$ 50,036	0.00%
FIELDS CORP	4,700	\$ 49,825	0.00%
OSAKA STEEL CO LTD	2,400	\$ 49,348	0.00%
INES CORP	5,200	\$ 49,288	0.00%
NIHON DEMPA KOGYO CO LTD	5,900	\$ 49,231	0.00%
PARCO CO LTD	4,000	\$ 49,189	0.00%
ISTYLE INC	7,400	\$ 49,155	0.00%
SHIN NIPPON AIR TECHNOLOGIES C	3,400	\$ 48,901	0.00%
ELEMATEC CORP	2,700	\$ 48,869	0.00%
KANADEN CORP	4,600	\$ 48,852	0.00%
INFOCOM CORP	2,000	\$ 48,820	0.00%
AHRESTY CORP	4,800	\$ 48,759	0.00%
KURIMOTO LTD	2,600	\$ 48,601	0.00%
TOENEC CORP	8,000	\$ 48,468	0.00%
ANEST IWATA CORP	5,200	\$ 48,333	0.00%
BROADLEAF CO LTD	7,200	\$ 48,268	0.00%
SEIKITOKYU KOGYO CO LTD	8,900	\$ 48,150	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KROSAKI HARIMA CORP	11,000	\$ 48,065	0.00%
FUJI CORP LTD	7,100	\$ 48,044	0.00%
HOCHIKI CORP	2,800	\$ 48,031	0.00%
SHINNIHON CORP	5,900	\$ 47,949	0.00%
ORGANO CORP	9,000	\$ 47,867	0.00%
TOKYO RAKUTENCHI CO LTD	900	\$ 47,802	0.00%
STELLA CHEMIFA CORP	1,700	\$ 47,679	0.00%
ASAHI YUKIZAI CORP	20,000	\$ 47,544	0.00%
EREX CO LTD	5,400	\$ 47,441	0.00%
FRANCE BED HOLDINGS CO LTD	5,200	\$ 47,246	0.00%
CHIYODA INTEGRE CO LTD	2,200	\$ 47,142	0.00%
DAITO PHARMACEUTICAL CO LTD	1,770	\$ 47,120	0.00%
RISO KYOIKU CO LTD	6,300	\$ 47,057	0.00%
KITAGAWA IRON WORKS CO LTD	2,200	\$ 46,918	0.00%
FUJITA KANKO INC	1,300	\$ 46,917	0.00%
ALTECH CORP	1,400	\$ 46,586	0.00%
SANYO SHOKAI LTD	3,100	\$ 46,578	0.00%
SHINAGAWA REFRACTORIES CO LTD	17,000	\$ 46,275	0.00%
JAPAN ASSET MARKETING CO LTD	39,300	\$ 46,197	0.00%
YUSHIRO CHEMICAL	3,400	\$ 46,186	0.00%
AEON FANTASY CO LTD	1,500	\$ 46,092	0.00%
KOSHIDAKA HOLDINGS CO LTD	1,700	\$ 46,013	0.00%
PIA CORP	1,300	\$ 46,008	0.00%
MITSUBISHI RESEARCH	1,600	\$ 45,913	0.00%
PUMP MFG CO LTD	4,500	\$ 45,885	0.00%
SHINWA KAIUN KAISHA LTD	22,000	\$ 45,878	0.00%
ASANUMA CORP	15,000	\$ 45,843	0.00%
SHOEI CO LTD/TAITO-KU	1,600	\$ 45,727	0.00%
TEIKOKU ELECTRIC MANUFACTURING	4,400	\$ 45,615	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOEI ANIMATION CO LTD	600	\$ 45,536	0.00%
JAMCO CORP	1,800	\$ 45,526	0.00%
MARS ENGINEERING CORP	2,300	\$ 45,434	0.00%
MATSUYA CO LTD	5,400	\$ 45,305	0.00%
SEKISUI PLASTICS CO LTD	5,300	\$ 45,202	0.00%
ARCLAND SERVICE HOLDINGS CO LT	2,600	\$ 45,135	0.00%
KATAKURA INDUSTRIES CO LTD	3,900	\$ 45,082	0.00%
MAEZAWA KYUSO INDUSTRIES CO LT	3,100	\$ 44,974	0.00%
NIPPON YUSOKI CO LTD	5,600	\$ 44,957	0.00%
GLOBERIDE INC	2,600	\$ 44,904	0.00%
AKATSUKI INC	500	\$ 44,887	0.00%
UNITED INC	1,800	\$ 44,833	0.00%
TATSUTA ELECTRIC WIRE AND CABL	7,000	\$ 44,775	0.00%
HISAKA WORKS LTD	5,000	\$ 44,755	0.00%
YAHAGI CONSTRUCTION CO LTD	5,400	\$ 44,646	0.00%
GENKY STORES INC	1,200	\$ 44,628	0.00%
VIA HOLDINGS INC	5,100	\$ 44,624	0.00%
MEISEI INDUSTRIAL CO LTD	6,900	\$ 44,618	0.00%
MITSUUROKO CO LTD	6,900	\$ 44,496	0.00%
NICHIBAN CO LTD	5,000	\$ 44,495	0.00%
ICHINEN CO LTD	3,800	\$ 44,475	0.00%
NIPPON COKE & ENGINEERING CO	47,100	\$ 44,326	0.00%
FURUNO ELECTRIC CO LTD	7,400	\$ 44,219	0.00%
ARDEPRO CO LTD	34,400	\$ 44,148	0.00%
RION CO LTD	2,500	\$ 44,135	0.00%
NIPPON CONCRETE INDUSTRIES CO	11,400	\$ 44,125	0.00%
CENTRAL SECURITY PATROLS CO LT	2,400	\$ 44,012	0.00%
EM SYSTEMS CO LTD	1,900	\$ 43,882	0.00%
TOYO KOHAN CO LTD	10,000	\$ 43,858	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
JAPAN RADIO CO LTD	3,400	\$ 43,804	0.00%
SWCC SHOWA HOLDINGS CO LTD	53,000	\$ 43,608	0.00%
DAI-ICHI KOGYO SEIYAKU CO LTD	9,000	\$ 43,381	0.00%
KENTUCKY FRIED CHICKEN JAPAN L	2,400	\$ 43,341	0.00%
COTE D IVOIRE REP GLBL	3,700	\$ 43,294	0.00%
MISAWA HOMES CO LTD	4,700	\$ 43,037	0.00%
FANCL CORP	2,000	\$ 42,947	0.00%
SANKYO SEIKO CO LTD	12,100	\$ 42,806	0.00%
NIPPON CHEMICAL INDUSTRIAL CO	20,000	\$ 42,785	0.00%
NIHON YAMAMURA GLASS CO LTD	25,000	\$ 42,736	0.00%
JAPAN MEDICAL DYNAMIC	4,800	\$ 42,726	0.00%
OKUWA CO LTD	4,000	\$ 42,494	0.00%
TAKEEI CORP	4,200	\$ 42,444	0.00%
TOYO CORP/CHUO-KU	4,400	\$ 42,347	0.00%
MAEZAWA KASEI INDUSTRIES CO LT	3,800	\$ 42,291	0.00%
AIPHONE CO LTD	2,400	\$ 42,276	0.00%
LAOX CO LTD	8,700	\$ 42,176	0.00%
STUDIO ALICE CO LTD	1,800	\$ 42,174	0.00%
FUJITSU GENERAL LTD	2,000	\$ 42,121	0.00%
SUMINOE TEXTILE CO LTD	15,000	\$ 42,051	0.00%
MEC CO LTD/JAPAN	3,400	\$ 41,992	0.00%
LINK AND MOTIVATION INC	6,300	\$ 41,992	0.00%
TOHO CO LTD/HYOGO	1,600	\$ 41,935	0.00%
FUJI KIKO CO LTD	6,300	\$ 41,883	0.00%
QOL CO LTD	2,600	\$ 41,855	0.00%
GODO STEEL LTD	2,200	\$ 41,822	0.00%
MITSUI MATSUSHIMA CO LTD	3,100	\$ 41,676	0.00%
GCA CORPORATION	4,700	\$ 41,608	0.00%
CHUGAI RO CO LTD	21,000	\$ 41,605	0.00%

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KOMATSU SEIREN CO LTD	6,000	\$ 41,593	0.00%
CROOZ INC	1,600	\$ 41,554	0.00%
YAMATANE CORP	2,800	\$ 41,354	0.00%
PC DEPOT CORP	7,200	\$ 41,350	0.00%
TOA ROAD CORP	10,000	\$ 41,229	0.00%
RIKEN TECHNOS CORP	7,400	\$ 41,227	0.00%
FUJIKURA RUBBER LTD	6,500	\$ 41,099	0.00%
MITSUI HOME CO LTD	6,000	\$ 40,819	0.00%
RIGHT ON CO LTD	4,500	\$ 40,732	0.00%
AOI ELECTRONIC CO LTD	1,000	\$ 40,635	0.00%
PROTO CORP	2,600	\$ 40,550	0.00%
SINANEN HOLDINGS	2,000	\$ 40,488	0.00%
FUKUSHIMA BANK LTD/THE	51,000	\$ 40,116	0.00%
ALPHA SYSTEMS INC	2,060	\$ 39,947	0.00%
HOKUETSU INDUSTRIES CO LTD	4,600	\$ 39,927	0.00%
G-7 HOLDINGS INC	1,900	\$ 39,874	0.00%
MTI LTD	5,900	\$ 39,702	0.00%
SINKO INDUSTRIES LTD	2,600	\$ 39,632	0.00%
DAIDO KOGYO CO LTD	13,000	\$ 39,610	0.00%
MAEDA KOSEN CO LTD	2,700	\$ 39,526	0.00%
ENDO LIGHTING CORP	3,500	\$ 39,506	0.00%
TOHO TITANIUM CO LTD	5,100	\$ 39,407	0.00%
COSEL CO LTD	3,200	\$ 39,262	0.00%
NISSHIN FUDOSAN CO/JAPAN	7,000	\$ 38,929	0.00%
MIYAJI ENGINEERING	16,000	\$ 38,892	0.00%
SANYO TRADING CO LTD	1,700	\$ 38,646	0.00%
FJ NEXT CO LTD	4,800	\$ 38,562	0.00%
SUMITOMO TITANIUM TECHNOLOGIES	2,500	\$ 38,489	0.00%
MATSUDA SANGYO CO LTD	2,840	\$ 38,459	0.00%

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YOMEISHU SEIZO CO LTD	2,000	\$ 38,349	0.00%
HIRANO TECSEED CO LTD/KINZOKU	2,600	\$ 38,344	0.00%
RAYSUM CO LTD	4,300	\$ 38,341	0.00%
YOKOWO CO LTD	2,900	\$ 38,251	0.00%
ASHIMORI INDUSTRY CO LTD	12,000	\$ 38,164	0.00%
HONEYS HOLDINGS CO LTD	3,380	\$ 38,092	0.00%
UNIDEN HOLDINGS CORP	16,000	\$ 38,010	0.00%
INUI GLOBAL LOGISTICS CO LTD	4,965	\$ 37,961	0.00%
JALUX INC	1,500	\$ 37,733	0.00%
JAPAN CASH MACHINE CO LTD	3,500	\$ 37,685	0.00%
KOMATSU WALL INDUSTRY CO LTD	2,000	\$ 37,599	0.00%
NISSEI PLASTIC INDUSTRIAL CO L	3,600	\$ 37,560	0.00%
FUJIKURA KASEI CO LTD	6,400	\$ 37,542	0.00%
NUFLARE TECHNOLOGY INC	700	\$ 37,371	0.00%
NIHON TRIM LTD	900	\$ 37,362	0.00%
KAWASHO GECOSS CORP	3,300	\$ 37,295	0.00%
NIPPON PISTON RING CO LTD	1,900	\$ 37,265	0.00%
POLETOWIN PITCREW HOLDINGS INC	2,800	\$ 37,244	0.00%
WEATHERNEWS	1,200	\$ 37,230	0.00%
HAGIHARA INDUSTRIES INC	1,300	\$ 37,214	0.00%
FUKUDA DENSHI CO LTD	500	\$ 37,084	0.00%
HOOSIERS HOLDINGS	3,700	\$ 37,016	0.00%
SPARX GROUP CO LTD	18,600	\$ 36,989	0.00%
CREEK & RIVER CO LTD	3,000	\$ 36,974	0.00%
DAIKI ALUMINIUM INDUSTRY CO LT	6,000	\$ 36,780	0.00%
TECHMATRIX CORPORATION	2,200	\$ 36,655	0.00%
ARGO GRAPHICS INC	1,500	\$ 36,563	0.00%
NISSUI PHARMACEUTICAL CO LTD	2,900	\$ 36,517	0.00%
OPT HOLDING INC	2,900	\$ 36,500	0.00%

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MORITO CO LTD	4,300	\$ 36,454	0.00%
SOKEN CHEMICAL & ENGINEERING	2,600	\$ 36,422	0.00%
M&A CAPITAL PARTNERS CO LTD	800	\$ 36,389	0.00%
HIOKI E E CORP	1,800	\$ 36,366	0.00%
YUME NO MACHI SOUZOU IINKAI	3,200	\$ 36,363	0.00%
FUTURE CORPORATION	4,500	\$ 36,316	0.00%
TOYO SECURITIES CO LTD	16,000	\$ 36,259	0.00%
CLEANUP CORP	4,500	\$ 36,149	0.00%
SHIBUSAWA WAREHOUSE CO LTD/THE	11,000	\$ 36,136	0.00%
NAGAWA CO LTD	1,000	\$ 36,089	0.00%
TACHIKAWA CORP	3,100	\$ 36,027	0.00%
ALPS LOGISTICS CO LTD	5,000	\$ 35,990	0.00%
F-TECH INC	2,600	\$ 35,893	0.00%
NICHIDEN CORP	1,000	\$ 35,812	0.00%
ATEAM INC	1,400	\$ 35,792	0.00%
NIHON ESLEAD CORP	1,900	\$ 35,758	0.00%
SHIN NIPPON BIOMEDICAL LABORAT	6,500	\$ 35,688	0.00%
NAGANO BANK LTD/THE	2,000	\$ 35,611	0.00%
SRA HOLDINGS	1,300	\$ 35,559	0.00%
YAKUODO CO LTD	1,300	\$ 35,427	0.00%
MEITO SANGYO CO LTD	2,700	\$ 35,232	0.00%
KRS CORP	1,300	\$ 35,172	0.00%
FUSO PHARM IND	1,400	\$ 35,161	0.00%
SAMTY CO LTD	2,400	\$ 35,138	0.00%
T&K TOKA CO LTD	3,200	\$ 35,023	0.00%
WOWOO INC	1,200	\$ 34,785	0.00%
OENON HOLDINGS INC	14,000	\$ 34,709	0.00%
FEED ONE CO.LTD	15,840	\$ 34,692	0.00%
CMIC HOLDINGS CO LTD	2,500	\$ 34,645	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
WELLNET CORP	2,800	\$ 34,645	0.00%
KITANO CONSTRUCTION CORP	10,000	\$ 34,552	0.00%
CORONA CORP	3,300	\$ 34,539	0.00%
HOKKAN HOLDINGS LTD	9,000	\$ 34,517	0.00%
HALOWS CO LTD	1,600	\$ 34,499	0.00%
JIG-SAW INC	600	\$ 34,495	0.00%
SAWADA HOLDINGS CO LTD	3,800	\$ 34,425	0.00%
OSAKA ORGANIC CHEMICAL INDUSTR	2,900	\$ 34,365	0.00%
UNIVERSAL ENTERTAINMENT CORP	1,200	\$ 34,350	0.00%
SHINSHO CORP	1,300	\$ 34,327	0.00%
PEGASUS SEWING MACHINE MFG	5,100	\$ 34,277	0.00%
JAC RECRUITMENT CO LTD	2,100	\$ 34,188	0.00%
WATAMI CO LTD	2,800	\$ 34,151	0.00%
MORY INDUSTRIES INC	1,600	\$ 34,133	0.00%
DAIKOKU DENKI CO LTD	2,200	\$ 34,119	0.00%
ZUKEN INC	2,600	\$ 34,113	0.00%
JIMOTO HOLDINGS INC	19,100	\$ 34,027	0.00%
WORLD HOLDINGS CO LTD	1,400	\$ 33,986	0.00%
SHIKIBO LTD	25,000	\$ 33,934	0.00%
CENTRAL SPORTS CO	800	\$ 33,883	0.00%
JAPAN PILE CORP	5,000	\$ 33,812	0.00%
KAKIYASU HONTEN CO LTD	1,900	\$ 33,758	0.00%
KITO CORPORATION	2,900	\$ 33,469	0.00%
FURUSATO INDUSTRIES LTD	2,100	\$ 33,352	0.00%
KING JIM CO LTD	3,600	\$ 33,296	0.00%
MATSUI CONSTRUCTION CO LTD	3,900	\$ 33,291	0.00%
KINTETSU DEPARTMENT STORE CO L	10,000	\$ 33,184	0.00%
GUN-EI CHEMICAL INDUSTRY CO LT	1,000	\$ 33,183	0.00%
SUNCALL CORP	5,700	\$ 33,144	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ASAHI KOGYOSHA CO LTD	1,100	\$ 33,077	0.00%
KANAGAWA CHUO KOTSU CO LTD	5,000	\$ 32,944	0.00%
CTI ENGINEERING CO LTD	3,300	\$ 32,906	0.00%
LINICAL CO LTD	1,900	\$ 32,905	0.00%
FREUND CORP	2,300	\$ 32,882	0.00%
GRO-BELS CO LTD	51,000	\$ 32,736	0.00%
OAK CAPITAL CORP	13,500	\$ 32,733	0.00%
AGRO-KANESHO CO LTD	2,400	\$ 32,725	0.00%
KONDOTEC INC	3,600	\$ 32,689	0.00%
HIROSHIMA GAS CO LTD	10,200	\$ 32,664	0.00%
HOKKO CHEMICAL INDUSTRY CO LTD	6,000	\$ 32,641	0.00%
TSUTSUMI JEWELRY CO LTD	1,800	\$ 32,497	0.00%
PS MITSUBISHI CONSTRUCTION	7,100	\$ 32,495	0.00%
ADVAN CO LTD	3,600	\$ 32,480	0.00%
TOLI CORP	10,000	\$ 32,463	0.00%
ARAYA INDUSTRIAL CO LTD	18,000	\$ 32,232	0.00%
AERIA INC	1,100	\$ 32,144	0.00%
OTSUKA KAGU LTD	4,000	\$ 32,093	0.00%
ABIST CO LTD	800	\$ 32,087	0.00%
INABA SEISAKUSHO CO LTD	2,600	\$ 32,072	0.00%
FUMAKILLA LTD	3,000	\$ 32,039	0.00%
HARIMA CHEMICALS GROUP INC	3,300	\$ 31,997	0.00%
COMTURE CORP	700	\$ 31,992	0.00%
BRONCO BILLY CO LTD	1,300	\$ 31,925	0.00%
NITTO SEIKO CO LTD	6,500	\$ 31,904	0.00%
FUJISASH CO LTD	31,000	\$ 31,901	0.00%
TORIGOE CO LTD/THE	4,300	\$ 31,897	0.00%
TOYO TANSO CO LTD	1,900	\$ 31,728	0.00%
ES-CON JAPAN LTD	6,600	\$ 31,646	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SHINKAWA LTD	4,700	\$ 31,623	0.00%
NATORI CO LTD	1,700	\$ 31,527	0.00%
AIZAWA SECURITIES CO LTD	4,900	\$ 31,490	0.00%
MORPHO INC	700	\$ 31,489	0.00%
WAKACHIKU CONSTRUCTION CO LTD	20,000	\$ 31,485	0.00%
TRUST TECH INC	1,500	\$ 31,449	0.00%
MONOGATARI CORP	600	\$ 31,231	0.00%
NICHIRIN CO LTD	1,400	\$ 31,189	0.00%
DAITRON CO LTD	2,200	\$ 31,188	0.00%
NIPPON SHARYO LTD	12,000	\$ 31,146	0.00%
TRINITY INDUSTRIAL CORP	4,000	\$ 31,100	0.00%
NISSAN TOKYO SALES	8,200	\$ 31,049	0.00%
NEC LEASING LTD	1,800	\$ 30,940	0.00%
SAKAI HEAVY INDUSTRIES LTD	10,000	\$ 30,840	0.00%
POCKET CARD CO LTD	4,700	\$ 30,804	0.00%
YA-MAN LTD	400	\$ 30,794	0.00%
NIKKO CO LTD/HYOGO	1,500	\$ 30,722	0.00%
INVESTORS CLOUD CO LTD	600	\$ 30,679	0.00%
HIRAMATSU INC	5,500	\$ 30,665	0.00%
SAGAMI RUBBER INDUSTRIES CO LT	2,000	\$ 30,633	0.00%
ZIGEXN CO LTD	2,100	\$ 30,555	0.00%
PRONEXUS INC	2,700	\$ 30,527	0.00%
MARUBUN CORP	4,000	\$ 30,524	0.00%
CAC CORP	3,200	\$ 30,342	0.00%
TODA KOGYO CORP	8,000	\$ 30,284	0.00%
DAISHINKU CORP	1,800	\$ 30,277	0.00%
SHIBAURA ELECTRONICS CO LTD	900	\$ 30,264	0.00%
KOURAKUEN HOLDINGS CORPORATION	1,900	\$ 30,252	0.00%
SHIN-KEISEI ELECTRIC RAILWAY C	8,000	\$ 30,170	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
RENOWN INC	16,200	\$ 30,160	0.00%
JANOME SEWING MACHINE CO LTD	3,700	\$ 30,082	0.00%
NIHON CHOUZAI CO LTD	900	\$ 29,954	0.00%
HOKKAIDO GAS CO LTD	12,000	\$ 29,867	0.00%
HAGIWARA ELECTRIC CO LTD	1,400	\$ 29,851	0.00%
SHINWA CO LTD	1,500	\$ 29,798	0.00%
CHUO SPRING CO LTD	9,000	\$ 29,694	0.00%
HEARTS UNITED GROUP CO LTD	1,900	\$ 29,662	0.00%
TOKYO DERICA	2,700	\$ 29,612	0.00%
TAKAOKA TOKA HOLDINGS CO LTD	1,770	\$ 29,564	0.00%
OKK CORP	23,000	\$ 29,525	0.00%
PEPPER FOOD SERVICE CO LTD	800	\$ 29,522	0.00%
OHASHI TECHNICA INC	2,300	\$ 29,456	0.00%
SUGIMOTO & CO LTD	2,000	\$ 29,420	0.00%
NEXYZ GROUP CORP	1,800	\$ 29,370	0.00%
LAC CO LTD	2,400	\$ 29,341	0.00%
CAN DO CO LTD	1,900	\$ 29,337	0.00%
NAGANO KEIKI	4,100	\$ 29,296	0.00%
SOTOH CO LTD	2,800	\$ 29,252	0.00%
JP-HOLDINGS INC	11,400	\$ 29,190	0.00%
MARUWA UNYU KIKAN CO LTD	800	\$ 29,127	0.00%
KU HOLDINGS CO LTD	3,200	\$ 29,003	0.00%
IWASAKI ELECTRIC CO LTD	15,000	\$ 28,936	0.00%
SUN WA TECHNOS	1,700	\$ 28,863	0.00%
MAXVALU TOKAI CO LTD	1,500	\$ 28,445	0.00%
BOURBON CORP	1,200	\$ 28,444	0.00%
EIDAI CO LTD	6,000	\$ 28,274	0.00%
IVY COSMETICS CORP	400	\$ 28,246	0.00%
ASUNARO AOKI CONSTRUCTION CO L	3,300	\$ 28,246	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ZUIKO CORP	800	\$ 28,161	0.00%
RHEON AUTOMATIC MACHINERY	2,600	\$ 28,062	0.00%
UMENOHANA LTD	1,100	\$ 27,876	0.00%
TAZMO CO	1,400	\$ 27,632	0.00%
MITANI CORP	700	\$ 27,548	0.00%
YONDENKO CORP	5,000	\$ 27,447	0.00%
TRI CHEMICAL LABORATORIES INC	1,000	\$ 27,392	0.00%
GFOOT CO LTD	3,700	\$ 27,264	0.00%
SOFTWARE SERVICE INC	600	\$ 27,159	0.00%
JAPAN TRANCITY CORP	7,000	\$ 27,012	0.00%
SATO SHOJI CORP	3,000	\$ 26,979	0.00%
TOKYO SANGYO CO LTD	6,500	\$ 26,976	0.00%
ISE CHEMICAL CORP	6,000	\$ 26,794	0.00%
MIKUNI CORP	6,000	\$ 26,763	0.00%
PASONA GROUP INC	2,400	\$ 26,617	0.00%
SATO RESTAURANT SYSTEMS CO LTD	3,200	\$ 26,540	0.00%
OHARA INC	2,100	\$ 26,443	0.00%
MORESCO CORP	1,400	\$ 26,376	0.00%
KONAKA CO LTD	4,900	\$ 26,374	0.00%
NIPPON HUME CORP	4,200	\$ 26,176	0.00%
SANKYO FRONTIER CO LTD	2,000	\$ 26,154	0.00%
JAPAN FOUND ENG	7,400	\$ 26,114	0.00%
WOOD ONE CO LTD	10,000	\$ 26,072	0.00%
YAC HOLDINGS CO LTD	2,100	\$ 25,988	0.00%
OTOYA HOLDINGS CO LTD	1,400	\$ 25,906	0.00%
TOKYO ELECTRON DEVICE LTD	1,600	\$ 25,877	0.00%
DAIHATSU DIESEL MANUFACTURING	4,000	\$ 25,845	0.00%
EGUARANTEEE INC	1,100	\$ 25,816	0.00%
ZENITAKA CORP	6,000	\$ 25,798	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUJI CORP	1,400	\$ 25,790	0.00%
NITTO FC CO LTD	3,100	\$ 25,581	0.00%
PARIS MIKI INC	6,100	\$ 25,551	0.00%
MIYOSHI OIL & FAT CO LTD	2,000	\$ 25,537	0.00%
NIPPON CARBIDE INDUSTRIES CO I	15,000	\$ 25,235	0.00%
JBCC HOLDINGS INC	3,000	\$ 25,207	0.00%
TAKIHYO CO LTD	6,000	\$ 25,190	0.00%
SHOFU INC	2,100	\$ 25,117	0.00%
KNT-CT HOLDINGS CO LTD	15,000	\$ 25,048	0.00%
SEIKO PMC CORP	2,200	\$ 24,954	0.00%
KAWAI MUSICAL INSTRUMENTS MANU	1,200	\$ 24,946	0.00%
NIHON PLAST CO LTD	2,100	\$ 24,900	0.00%
SNT CORP	3,800	\$ 24,882	0.00%
TRANSACTION CO LTD	2,400	\$ 24,844	0.00%
MEDICAL SYSTEM NETWORK CO	5,700	\$ 24,841	0.00%
YAMATO CORP	4,000	\$ 24,823	0.00%
TOHOKU BANK LTD/THE	18,000	\$ 24,740	0.00%
SATORI ELECTRIC CO LTD	3,000	\$ 24,688	0.00%
TOKYO TEKKO CO LTD	6,000	\$ 24,640	0.00%
TOTTORI BANK LTD/THE	1,600	\$ 24,636	0.00%
KANEMI CO LTD	800	\$ 24,610	0.00%
FURUYA METAL CO LTD	1,000	\$ 24,517	0.00%
MIE KOTSU GROUP HOLDINGS INC	6,500	\$ 24,399	0.00%
SBS HOLDINGS INC	3,200	\$ 24,366	0.00%
DAISYO CORP	1,500	\$ 24,351	0.00%
DAITO BANK LTD/THE	16,000	\$ 24,304	0.00%
VITEC HOLDINGS CO LTD	1,900	\$ 24,255	0.00%
SOFT99 CORP	3,000	\$ 24,213	0.00%
mitsubishi kakoki kaisha LTD	11,000	\$ 24,182	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TAIKO PHARMACEUTICAL CO LTD	1,200	\$ 24,129	0.00%
RAKUS CO LTD	1,100	\$ 24,110	0.00%
KYOWA LEATHER CLOTH CO LTD	2,800	\$ 24,099	0.00%
SENSHU ELECTRIC CO LTD	1,200	\$ 24,098	0.00%
DAIICHI KIGENSO KAGAKU-KOGYO C	2,000	\$ 24,077	0.00%
SPACE CO LTD	1,800	\$ 24,076	0.00%
NIPPON KINZOKU CO LTD	1,200	\$ 24,012	0.00%
AICHI TOKEI DENKI CO LTD	700	\$ 23,980	0.00%
AIRPORT FACILITIES CO LTD	4,400	\$ 23,879	0.00%
INNOTECH CORPORATION	3,500	\$ 23,788	0.00%
GAKKEN CO LTD	800	\$ 23,736	0.00%
NIPPON FINE CHEMICAL CO LTD	2,600	\$ 23,645	0.00%
JAPAN INVESTMENT ADVISER CO	600	\$ 23,530	0.00%
NAKABAYASHI CO LTD	8,000	\$ 23,526	0.00%
IGNIS LTD	600	\$ 23,502	0.00%
SOFTBRAIN CO LTD	6,000	\$ 23,468	0.00%
NIHON DENGU CO LTD	900	\$ 23,461	0.00%
NIPPON CHEMIPHAR CO LTD	500	\$ 23,438	0.00%
SK ELECTRONICS LTD	1,900	\$ 23,390	0.00%
SEED CO LTD/TOKYO	1,100	\$ 23,377	0.00%
NIPPON COMMERCIAL DEVELOPMEN	1,500	\$ 23,345	0.00%
RS TECHNOLOGIES CO LTD	600	\$ 23,205	0.00%
NODA CORP	2,500	\$ 23,192	0.00%
RETAIL PARTNERS CO LTD	2,200	\$ 23,173	0.00%
SANEI ARCHITECTURE PLANNING CO	1,300	\$ 23,130	0.00%
TOW CO LTD	2,900	\$ 23,096	0.00%
NDS CO LTD	800	\$ 23,060	0.00%
TECHNO SMART CORP	1,900	\$ 23,051	0.00%
HARUYAMA HOLDINGS INC	2,500	\$ 23,032	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
E GUARDIAN INC	1,100	\$ 22,950	0.00%
WDB HOLDINGS CO LTD	1,100	\$ 22,946	0.00%
JAPAN DRILLING CO LTD	1,200	\$ 22,941	0.00%
TBK CO LTD	5,100	\$ 22,915	0.00%
KOJIMA CO LTD	6,900	\$ 22,911	0.00%
AMIYAKI TEI CO LTD	600	\$ 22,857	0.00%
STAR MICA CO LTD	800	\$ 22,795	0.00%
SHOKO CO LTD	24,000	\$ 22,793	0.00%
U-SHIN LTD	3,400	\$ 22,783	0.00%
FUKOKU CO LTD	2,400	\$ 22,706	0.00%
BR HOLDINGS CORP	6,300	\$ 22,607	0.00%
PALTEK CORP	2,600	\$ 22,590	0.00%
SUBARU ENTERPRISE CO LTD	400	\$ 22,589	0.00%
VOYAGE GROUP INC	1,200	\$ 22,545	0.00%
NITTOC CONSTRUCTION	4,250	\$ 22,430	0.00%
GRANDY HOUSE CORP	5,700	\$ 22,427	0.00%
SYSTEMSOFT CORP	15,100	\$ 22,400	0.00%
MYNET INC	800	\$ 22,391	0.00%
BENGO4 COM INC	1,400	\$ 22,343	0.00%
FALCO BIOSYSTEMS LTD	1,600	\$ 22,341	0.00%
ASAHI BROADCASTING CORP	2,000	\$ 22,308	0.00%
KOIKE SANSO KOGYO CO LTD	8,000	\$ 22,299	0.00%
FREAKOUT HOLDINGS INC	600	\$ 22,283	0.00%
OPTIM CORP	800	\$ 22,282	0.00%
TAKARA PRINTING CO LTD	1,500	\$ 22,273	0.00%
TOMATO BANK LTD	1,600	\$ 22,252	0.00%
NIPPON SEISEN CO LTD	3,000	\$ 22,243	0.00%
IWAKI CO LTD	6,000	\$ 22,243	0.00%
TSUDAKOMA CORP	13,000	\$ 22,226	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ICHIKEN CO LTD	6,000	\$ 22,203	0.00%
IMAGICA ROBOT HOLDINGS INC	3,500	\$ 22,150	0.00%
TOA OIL CO LTD	17,000	\$ 22,149	0.00%
TOYO WHARF & WAREHOUSE CO LTD	13,000	\$ 22,118	0.00%
SHIMOJIMA CO LTD	2,200	\$ 22,113	0.00%
HELIOS TECHNO HOLDING CO LTD	3,100	\$ 22,097	0.00%
HITO COMMUNICATIONS INC	1,400	\$ 22,076	0.00%
SRG TAKAMIYA CO LTD	4,200	\$ 21,908	0.00%
TECNOS JAPAN INC	2,200	\$ 21,840	0.00%
KOHSOKU CORP	2,200	\$ 21,801	0.00%
SEIBU ELECTRIC INDUSTRY CO LTD	1,000	\$ 21,638	0.00%
ASAHI CO LTD	1,800	\$ 21,597	0.00%
IHARA SCIENCE CORP	1,100	\$ 21,546	0.00%
EVOLABLE ASIA CORP	900	\$ 21,489	0.00%
TOMOE ENGINEERING	1,300	\$ 21,323	0.00%
NIPPON KOSHUHA STEEL CO LTD	21,000	\$ 21,071	0.00%
TORIKIZOKU CO LTD	900	\$ 21,007	0.00%
TECHNO RYOWA LTD	2,720	\$ 20,905	0.00%
KINKI SHARYO CO LTD	900	\$ 20,895	0.00%
TOYO ELECTRIC MANUFACTURING CO	1,200	\$ 20,893	0.00%
EXCEL CO LTD	1,600	\$ 20,787	0.00%
TOHO ACETYLENE CO LTD	1,300	\$ 20,747	0.00%
MONEY PARTNERS GROUP CO LTD	4,600	\$ 20,743	0.00%
SANIX INC	8,700	\$ 20,713	0.00%
HARD OFF CORPORATION	2,000	\$ 20,690	0.00%
MEDIA DO CO LTD	900	\$ 20,626	0.00%
I-NET CORP	1,780	\$ 20,539	0.00%
SANSEI TECHNOLOGIES INC	2,400	\$ 20,373	0.00%
KADOYA SESAME MILLS INC	400	\$ 20,365	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SHOBUNSHA PUBLICATIONS INC	3,000	\$ 20,358	0.00%
CHIMNEY CO LTD	800	\$ 20,358	0.00%
TAMURA TAIKO HOLDINGS INC	10,000	\$ 20,346	0.00%
IJT TECHNOLOGY HOLDINGS CO.	3,600	\$ 20,310	0.00%
NIPPON KODOSHI CORP	1,500	\$ 20,281	0.00%
YOSHINOYA HOLDINGS CO LTD	1,200	\$ 20,244	0.00%
JASTEC CO LTD	1,700	\$ 20,119	0.00%
YAMASHIN FILTER CORP	900	\$ 20,055	0.00%
RENOWN LOOK INC	8,000	\$ 20,045	0.00%
FDK CORP	15,000	\$ 20,022	0.00%
NICE HOLDINGS INC	14,000	\$ 20,007	0.00%
ALPHA CORP/JAPAN	900	\$ 19,945	0.00%
SODA NIKKA CO LTD	4,000	\$ 19,792	0.00%
NAC CO LTD	2,200	\$ 19,788	0.00%
GUNOSY INC	700	\$ 19,723	0.00%
KURIYAMA HOLDINGS CORP	1,000	\$ 19,519	0.00%
TOMOEGAWA CO LTD	8,000	\$ 19,480	0.00%
SUMITOMO PRECISION PRODUCTS CO	6,000	\$ 19,464	0.00%
FAITH INC	1,780	\$ 19,461	0.00%
COMPUTER INSTITUTE OF JAPAN	3,800	\$ 19,373	0.00%
NAKAYAMA STEEL WORKS LTD	3,200	\$ 19,349	0.00%
YAGI & CO LTD	1,200	\$ 19,223	0.00%
RIBERESUTE CORP	2,400	\$ 19,192	0.00%
SCALA INC	2,500	\$ 19,190	0.00%
PUNCH INDUSTRY CO LTD	1,600	\$ 19,165	0.00%
SAKURA INTERNET INC	2,500	\$ 19,162	0.00%
TTK CO LTD	4,000	\$ 19,015	0.00%
MR MAX CORP	4,000	\$ 18,920	0.00%
MUTOW CO LTD	5,400	\$ 18,821	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MITANI SEKISAN CO LTD	800	\$ 18,784	0.00%
HOTLAND CO LTD	1,400	\$ 18,628	0.00%
MOROZOFF LTD	300	\$ 18,525	0.00%
MEIWA ESTATE CO LTD	2,500	\$ 18,521	0.00%
AEON HOKKAIDO CORP	3,300	\$ 18,484	0.00%
SHIBAURA MECHATRONICS CORP	6,000	\$ 18,465	0.00%
HANDSMAN CO LTD	1,300	\$ 18,450	0.00%
MARUKA MACHINERY CO LTD	1,100	\$ 18,416	0.00%
SANYO HOUSING NAGOYA CO LTD	1,800	\$ 18,351	0.00%
INFORMATION DEVELOPMENT CO	1,600	\$ 18,344	0.00%
SRI SPORTS LTD	1,800	\$ 18,320	0.00%
RASA INDUSTRIES LTD	13,000	\$ 18,313	0.00%
KOBE ELECTRIC RAILWAY CO LTD	5,000	\$ 18,234	0.00%
GOKURAKUYU HOLDINGS CO LTD	2,500	\$ 18,219	0.00%
MIRAIAL CO LTD	1,900	\$ 18,190	0.00%
MARUFUJI SHEET PILING CO LTD	7,000	\$ 18,180	0.00%
TECHNO ASSOCIE CO LTD	1,600	\$ 18,178	0.00%
CHINO CORP	1,600	\$ 18,094	0.00%
RENAISSANCE INC	1,000	\$ 18,065	0.00%
GMO CLICK HOLDINGS INC	2,600	\$ 18,042	0.00%
IBJ INC	2,800	\$ 17,998	0.00%
ENIGMO INC	1,200	\$ 17,949	0.00%
MAMEZOU HOLDINGS CO LTD	2,000	\$ 17,933	0.00%
SUN CORP	2,800	\$ 17,896	0.00%
JMS CO LTD	6,000	\$ 17,861	0.00%
FINDEX INC	2,100	\$ 17,855	0.00%
N FIELD CO LTD	1,300	\$ 17,852	0.00%
HIRAKAWA HEWTECH CORP	1,300	\$ 17,756	0.00%
WIN-PARTNERS CO LTD	1,400	\$ 17,703	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HOKURIKU ELECTRIC INDUSTRY CO	12,000	\$ 17,693	0.00%
NEXTAGE CO LTD	1,100	\$ 17,653	0.00%
DAIDOH LTD	4,400	\$ 17,601	0.00%
HEIWA CORP	800	\$ 17,560	0.00%
ESCROW AGENT JAPAN CO LTD	600	\$ 17,555	0.00%
IWAKI CO LTD	800	\$ 17,431	0.00%
CYBOZU INC	3,800	\$ 17,340	0.00%
SFP DINING CO LTD	1,100	\$ 17,325	0.00%
JAPAN PROPERTY MANAGEMENT CENT	1,300	\$ 17,324	0.00%
ASAHI BROADCASTING CORP	2,300	\$ 17,270	0.00%
QUICK CO LTD	1,200	\$ 17,195	0.00%
COTA CO LTD	1,540	\$ 17,056	0.00%
GOLF DIGEST ONLINE INC	2,300	\$ 17,012	0.00%
PAPYLESS CO LTD	600	\$ 17,005	0.00%
LUCKLAND CO LTD	900	\$ 16,965	0.00%
WATAHAN & CO LTD	800	\$ 16,832	0.00%
TIGERS POLYMER CORP	2,500	\$ 16,791	0.00%
VISION INC TOKYO JAPAN	700	\$ 16,762	0.00%
RESOL HOLDINGS CO LTD	5,000	\$ 16,739	0.00%
BP CASTROL KK	1,000	\$ 16,687	0.00%
FURUWAKA BATTERY CO LTD	2,000	\$ 16,675	0.00%
KIMOTO CO LTD	7,400	\$ 16,646	0.00%
SHIDAX CORP	4,100	\$ 16,513	0.00%
KOMEHYO CO LTD	1,400	\$ 16,499	0.00%
NIPPON SYSTEMWARE CO LTD	1,000	\$ 16,401	0.00%
ITFOR INC	2,900	\$ 16,304	0.00%
TOTECH CORP	900	\$ 16,283	0.00%
LIKE CO LTD	500	\$ 16,279	0.00%
STRIDERS CORP	28,000	\$ 16,208	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BROADBAND TOWER INC	6,700	\$ 16,198	0.00%
AJIS CO LTD	800	\$ 16,166	0.00%
ASUKANET CO LTD	1,100	\$ 16,143	0.00%
YASUDA WAREHOUSE CO LTD/THE	2,300	\$ 16,112	0.00%
NISHIKAWA RUBBER CO LTD	800	\$ 16,085	0.00%
YUTAKA GIKEN CO LTD	700	\$ 15,987	0.00%
ADVANCE CREATE CO LTD	900	\$ 15,961	0.00%
TAKISAWA MACHINE TOOL CO LTD	10,000	\$ 15,913	0.00%
NIPPON JOGESUIDO SEKKEI CO LTD	1,300	\$ 15,895	0.00%
DRECOM CO LTD	1,200	\$ 15,848	0.00%
TDC SOFTWARE ENGINEERING INC	1,400	\$ 15,786	0.00%
LACTO JAPAN CO LTD	400	\$ 15,776	0.00%
SAISON INFORMATION SYSTEMS	1,000	\$ 15,754	0.00%
CANARE ELECTRIC CO LTD	700	\$ 15,741	0.00%
WIRELESSGATE INC	1,200	\$ 15,688	0.00%
FUJIYA CO LTD	700	\$ 15,681	0.00%
WATTS CO LTD	1,200	\$ 15,676	0.00%
HONDA TSUSHIN KOGYO CO LTD	1,000	\$ 15,671	0.00%
ASANTE INC	900	\$ 15,624	0.00%
DAINICHI CO LTD	2,100	\$ 15,608	0.00%
TOMOE CORP	4,700	\$ 15,529	0.00%
RVH INC	2,400	\$ 15,528	0.00%
OKAMOTO MACHINE TOOL WORKS LTD	6,000	\$ 15,479	0.00%
NIPPON YAKIN KOGYO CO LTD	7,700	\$ 15,451	0.00%
NOZAWA CORP	1,200	\$ 15,418	0.00%
GEOSTR CORP	1,800	\$ 15,408	0.00%
MEDICAL DATA VISION CO LTD	700	\$ 15,374	0.00%
NIPPON KUCHO SERVICE	2,400	\$ 15,366	0.00%
NAKANO CORP	2,800	\$ 15,332	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
VERISERVE CORP	500	\$ 15,277	0.00%
TOUKEI COMPUTER CO LTD	600	\$ 15,253	0.00%
TAMA HOME CO LTD	2,300	\$ 15,185	0.00%
TOKYU RECREATION CO LTD	2,000	\$ 15,183	0.00%
TOYO MACHINERY & METAL CO LTD	2,100	\$ 15,136	0.00%
MIMAKI ENGINEERING CO LTD	1,900	\$ 15,083	0.00%
MAXVALU NISHINIHON CO LTD	1,000	\$ 15,080	0.00%
KYOWA ELECTRONICS INSTRUMENTS	3,600	\$ 15,043	0.00%
ARRK CORP	13,700	\$ 14,868	0.00%
TAKANO CO LTD	1,400	\$ 14,860	0.00%
ROYAL HOTEL LTD THE	8,000	\$ 14,832	0.00%
YASUNAGA CORP	1,000	\$ 14,817	0.00%
TOKYO RADIATOR MANUFACTURING C	1,600	\$ 14,791	0.00%
HAKUDO CO LTD	900	\$ 14,787	0.00%
SNOW PEAK INC	500	\$ 14,666	0.00%
INTELLIGENT WAVE INC	2,300	\$ 14,645	0.00%
WEST HOLDINGS CORP	1,900	\$ 14,633	0.00%
NITTOBEST CORP	1,700	\$ 14,632	0.00%
TAKEBISHI CORP	1,100	\$ 14,623	0.00%
GL SCIENCES INC	1,200	\$ 14,613	0.00%
A&D CO LTD	3,500	\$ 14,510	0.00%
KOEKISHA CO LTD	700	\$ 14,509	0.00%
YAMAZAWA CO LTD	900	\$ 14,491	0.00%
NS TOOL CO LTD	800	\$ 14,443	0.00%
GMO CLOUD K.K.	400	\$ 14,426	0.00%
NIPPI INC	2,000	\$ 14,401	0.00%
TAIHEIYO KOUHATSU	15,000	\$ 14,380	0.00%
TOBU STORE CO LTD	500	\$ 14,360	0.00%
KANEKO SEEDS CO LTD	1,100	\$ 14,349	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MUGEN ESTATE CO LTD	1,600	\$ 14,329	0.00%
FIRST JUKEN CO LTD	1,000	\$ 14,327	0.00%
NEW JAPAN RADIO CO LTD	2,600	\$ 14,259	0.00%
I K K INC	1,900	\$ 14,258	0.00%
FJUI SHOJI CO LTD	1,300	\$ 14,253	0.00%
YAIZU SUISAN	1,300	\$ 14,218	0.00%
ORIGIN ELECTRIC CO LTD	5,000	\$ 14,156	0.00%
PARACA INC	700	\$ 14,111	0.00%
NITTAN VALVE CO LTD	3,800	\$ 14,008	0.00%
HOWA MACHINERY LTD	1,900	\$ 14,001	0.00%
JAPAN ASIA GROUP LTD	3,600	\$ 13,978	0.00%
YACHIYO INDUSTRY CO LTD	1,200	\$ 13,862	0.00%
BIOFERMIN PHARMACEUTICAL CO	500	\$ 13,842	0.00%
IWATSU ELECTRIC CO LTD	17,000	\$ 13,831	0.00%
TSUBAKIMOTO KOGYO CO LTD	3,000	\$ 13,747	0.00%
BROADMEDIA CORP	11,800	\$ 13,668	0.00%
KIMURA UNITY CO LTD	1,300	\$ 13,668	0.00%
ONO SOKKI CO LTD	2,000	\$ 13,583	0.00%
TOKAI LEASE	7,000	\$ 13,555	0.00%
GAKUJO CO LTD	1,200	\$ 13,540	0.00%
ICHIMASA KAMABOKO CO LTD	1,100	\$ 13,527	0.00%
AD WORKS CO LTD	31,700	\$ 13,481	0.00%
FFRI INC	300	\$ 13,472	0.00%
AOHATA CORP	600	\$ 13,466	0.00%
NIHON FLUSH CO LTD	1,000	\$ 13,420	0.00%
HABA LABORATORIES INC	400	\$ 13,401	0.00%
CARLIT HOLDINGS CO LTD	2,300	\$ 13,341	0.00%
ITOKURO INC	300	\$ 13,338	0.00%
UORIKI CO LTD	1,200	\$ 13,338	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PEOPLE CO LTD	800	\$ 13,336	0.00%
JK HOLDINGS CO LTD	2,100	\$ 13,296	0.00%
TOREX SEMICONDUCTOR LTD	800	\$ 13,282	0.00%
TOHOKUSHINSHA FILM CORP	1,900	\$ 13,255	0.00%
STEP CO LTD	1,000	\$ 13,216	0.00%
FIXSTARS CORP	400	\$ 13,157	0.00%
GAKKYUSHA CO LTD	900	\$ 13,150	0.00%
TOGAMI ELECTRIC MFG CO LTD	3,000	\$ 13,132	0.00%
SAKAI OVEX CO LTD	800	\$ 13,128	0.00%
TOKYO THEATRES CO INC	10,000	\$ 13,115	0.00%
JOBAN KOSAN CO LTD	800	\$ 13,110	0.00%
TSUKADA GLOBAL HOLDINGS INC	2,400	\$ 13,031	0.00%
IKEGAMI TSUSHINKI CO LTD	9,000	\$ 13,017	0.00%
VALUECOMMERCE CO LTD	2,100	\$ 13,009	0.00%
FREEBIT CO LTD	1,600	\$ 12,925	0.00%
NISSEI CORP	1,400	\$ 12,872	0.00%
KYOKUTO BOEKI	5,000	\$ 12,845	0.00%
RENASAS EASTON CO LTD	2,400	\$ 12,819	0.00%
OLYMPIC CORP	2,400	\$ 12,768	0.00%
HANEDA ZENITH HOLDINGS CO LT	4,100	\$ 12,744	0.00%
FUJIO FOOD SYSTEM CO LTD	800	\$ 12,728	0.00%
KYORITSU PRINTING CO LTD	4,000	\$ 12,667	0.00%
TOYO LOGISTICS CO LTD	4,700	\$ 12,617	0.00%
EF ON INC	1,400	\$ 12,617	0.00%
TAKAMATSU MACHINERY CO LTD	1,400	\$ 12,573	0.00%
BANK OF KOCHI LTD	11,000	\$ 12,533	0.00%
IWATSUKA CONFECTIONERY CO	300	\$ 12,531	0.00%
ARTSPARK HOLDINGS INC	1,000	\$ 12,515	0.00%
S & B FOODS INC	200	\$ 12,504	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
JAPAN OIL TRANSPORTATION CO LT	500	\$ 12,442	0.00%
BOOKOFF CORP	1,700	\$ 12,432	0.00%
DAISEKI ECO SOLUTION CO LTD	960	\$ 12,416	0.00%
TECHNO MEDICA CO LTD	700	\$ 12,378	0.00%
NITTA GELATIN INC	1,800	\$ 12,349	0.00%
HIBINO CORP	600	\$ 12,298	0.00%
SYUPPIN CO LTD	600	\$ 12,294	0.00%
TENPOS BUSTERS CO LTD	700	\$ 12,290	0.00%
MEIWA CORP	3,100	\$ 12,272	0.00%
YUASA FUNASHOKU CO LTD	4,000	\$ 12,239	0.00%
NAKAYAMAFUKU CO LTD	1,700	\$ 12,108	0.00%
AOI TYO HOLDINGS INC	1,170	\$ 12,099	0.00%
SANKO METAL INDUSTRIAL CO	400	\$ 12,024	0.00%
OUG HOLDINGS INC	5,000	\$ 11,984	0.00%
LONSEAL CORP	500	\$ 11,920	0.00%
CHILLED & FROZEN LOGISTICS H	1,000	\$ 11,873	0.00%
SOFTCREATE HOLDINGS CORP	900	\$ 11,825	0.00%
AIT CORP	1,200	\$ 11,696	0.00%
COCOS JAPAN CO LTD	600	\$ 11,675	0.00%
TYK CORP	6,000	\$ 11,663	0.00%
FTGROUP CO LTD	1,300	\$ 11,613	0.00%
ARTNATURE INC	1,800	\$ 11,576	0.00%
CORE CORP	800	\$ 11,534	0.00%
FURYU CORP	1,000	\$ 11,486	0.00%
TOELL CO LTD	1,400	\$ 11,432	0.00%
DAIKEN MEDICAL CO LTD	1,600	\$ 11,418	0.00%
KAWASUMI LABORATORIES INC	1,800	\$ 11,405	0.00%
MEIJI SHIPPING CO LTD	3,100	\$ 11,361	0.00%
NIPPON VIEW HOTEL CO LTD	900	\$ 11,350	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DAISUE CONSTRUCTION CO LTD	1,200	\$ 11,287	0.00%
V-CUBE INC	2,000	\$ 11,232	0.00%
HOKURIKU ELECTRICAL CONSTRUCTI	1,300	\$ 11,155	0.00%
ECO'S CO LTD	1,100	\$ 11,100	0.00%
I-O DATA DEVICE INC	1,000	\$ 11,064	0.00%
ENERES CO LTD	2,400	\$ 10,983	0.00%
GENKI SUSHI CO LTD	500	\$ 10,941	0.00%
ASTI CORP	2,000	\$ 10,923	0.00%
KI STAR REAL ESTATE CO LTD	600	\$ 10,895	0.00%
SOURCENEXT CORP	2,100	\$ 10,871	0.00%
SANYO ENGINEERING & CONSTRUCTI	1,400	\$ 10,794	0.00%
TAIKO BANK LTD THE	5,000	\$ 10,620	0.00%
AREALINK CO LTD	800	\$ 10,529	0.00%
UTOOC CORP	2,600	\$ 10,494	0.00%
JOLLY - PASTA CO LTD	700	\$ 10,283	0.00%
KOMAIHALTEC INC	500	\$ 10,275	0.00%
DVX INC	900	\$ 10,251	0.00%
KIMURA CHEMICAL PLANTS	3,000	\$ 10,090	0.00%
MARUYAMA MANUFACTURING CO INC	600	\$ 10,075	0.00%
APAMANSHOP HOLDINGS CO LTD	1,400	\$ 10,056	0.00%
NICHIMO LTD	6,000	\$ 9,878	0.00%
KONOSHIMA CHEMICAL CO LTD	600	\$ 9,734	0.00%
GSI CREOS	7,000	\$ 9,308	0.00%
SANOYAS HOLDINGS CORP	4,000	\$ 9,298	0.00%
TABUCHI ELECTRIC CO LTD	3,000	\$ 9,185	0.00%
CTS CO LTD	1,400	\$ 9,170	0.00%
CREATE MEDIC CO LTD	1,000	\$ 8,933	0.00%
IZUTSUYA CO LTD	2,200	\$ 8,899	0.00%
AXELL CORP	1,300	\$ 8,772	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KOSEI SECURITIES CO LTD	6,000	\$ 8,679	0.00%
TOHTO SUISAN	500	\$ 8,510	0.00%
EBARA JITSUGYO CO LTD	600	\$ 8,493	0.00%
TEIKOKU TSUSHIN KOGYO CO LTD	4,000	\$ 8,318	0.00%
TAKE AND GIVE NEEDS CO LTD	1,180	\$ 8,289	0.00%
KOKUSAI CO LTD	800	\$ 8,283	0.00%
KI HOLDINGS CO LTD	3,000	\$ 7,868	0.00%
TAKASHIMA LTD	4,000	\$ 7,778	0.00%
MEGANESUPER CO LTD	12,200	\$ 7,517	0.00%
NIPPON FELT CO LTD	1,600	\$ 7,382	0.00%
OKAYA ELECTRIC INDUSTRIES CO L	2,000	\$ 7,305	0.00%
CYBERSTEP INC	200	\$ 7,296	0.00%
PASCO CORP	2,000	\$ 6,730	0.00%
WAKAMOTO PHARMACEUTICAL CO LTD	2,000	\$ 5,032	0.00%
SATA CONSTRUCTION CO LTD	1,200	\$ 4,947	0.00%
ASAHI NET INC	1,000	\$ 4,804	0.00%
TOABO CORP	900	\$ 4,581	0.00%
MAMIYA-OP CO LTD	400	\$ 4,402	0.00%
YAMAYA CORP	300	\$ 4,337	0.00%
NIPPON FILCON CO LTD/TOKYO	800	\$ 4,320	0.00%
TAKACHIHO KOHEKI CO LTD	400	\$ 3,827	0.00%
KAWASAKI KINKAI KISEN KAISHA	1,000	\$ 2,996	0.00%
SHOWA HOLDINGS CO LTD	2,200	\$ 2,822	0.00%
NICHIA STEEL WORKS LTD	1,000	\$ 2,615	0.00%
TOMEN DEVICES CORP	100	\$ 2,177	0.00%
YUKEN KOGYO CO LTD	1,000	\$ 2,117	0.00%
AD WORKS CO LTD RIGHTS	31,700	\$ 2,008	0.00%
NAFCO CO LTD	100	\$ 1,582	0.00%
CHI GROUP CO LTD	100	\$ 319	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<b>TOTAL JAPAN</b>		<b>\$ 489,984,358</b>	<b>25.57 %</b>
JERSEY, CI			
BOOHOO.COM PLC	3,323,536	\$ 10,312,171	0.54 %
WIZZ AIR HOLDINGS PLC	107,159	\$ 3,675,061	0.19 %
UBM PLC	70,205	\$ 669,813	0.03 %
IWG PLC	125,954	\$ 545,289	0.03 %
PETROFAC LTD	30,713	\$ 181,332	0.01 %
ATRIUM EUROPEAN REAL ESTATE	31,692	\$ 147,533	0.01 %
WIZZ AIR HOLDINGS PLC	2,325	\$ 79,737	0.00 %
TARSUS GROUP PLC	6,260	\$ 24,747	0.00 %
<b>TOTAL JERSEY, CI</b>		<b>\$ 15,635,682</b>	<b>0.82 %</b>
LIECHTENSTEIN			
LIECHTENSTEIN LANDESBANK	1,625	\$ 82,352	0.00 %
VERWALT & PRIVAT-BANK AG	334	\$ 36,321	0.00 %
VP BANK AG	95	\$ 11,991	0.00 %
<b>TOTAL LIECHTENSTEIN</b>		<b>\$ 130,664</b>	<b>0.01 %</b>
LUXEMBOURG			
SUBSEA 7 SA	636,244	\$ 9,381,789	0.49 %
B&M EUROPEAN VALUE RETAIL SA	132,381	\$ 628,649	0.03 %
APERAM	10,630	\$ 514,604	0.03 %
STABILUS SA	2,987	\$ 247,373	0.01 %
L' OCCITANE INTERNATIONAL SA	68,000	\$ 157,385	0.01 %
SAF-HOLLAND SA	7,414	\$ 130,469	0.01 %
EDREAMS ODIGEO SL	7,626	\$ 26,438	0.00 %
IVS GROUP	970	\$ 15,376	0.00 %
D'AMICO INTERNATIONAL SHIPPING	27,917	\$ 8,641	0.00 %
<b>TOTAL LUXEMBOURG</b>		<b>\$ 11,110,724</b>	<b>0.58 %</b>
MALTA			
UNIBET GROUP PLC	37,863	\$ 420,597	0.02 %



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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<b>TOTAL MALTA</b>		\$ 420,597	0.02 %
MAURITIUS			
GOLDEN AGRI-RESOURCES LTD	615,000	\$ 178,806	0.01 %
<b>TOTAL MAURITIUS</b>		\$ 178,806	0.01 %
MONACO			
BAINS DE MER ET DU	2,223	\$ 88,613	0.00 %
<b>TOTAL MONACO</b>		\$ 88,613	0.00 %
NETHERLANDS			
ASR NEDERLAND NV	354,337	\$ 13,344,938	0.70 %
AALBERTS INDUSTRIES NV	282,075	\$ 12,265,920	0.64 %
PHILIPS LIGHTING NV	275,539	\$ 10,429,306	0.54 %
WERELDHAVE NV REIT	178,432	\$ 8,603,600	0.45 %
EURONEXT NV	105,086	\$ 6,116,280	0.32 %
AALBERTS INDUSTRIES NV	18,408	\$ 800,465	0.04 %
QIAGEN NV	22,175	\$ 732,547	0.04 %
GEMALTO NV	14,116	\$ 716,171	0.04 %
BE SEMICONDUCTOR INDUSTRIES NV	10,303	\$ 667,478	0.03 %
KONINKLIJKE BOSKALIS WESTMINST	18,520	\$ 659,713	0.03 %
SBM OFFSHORE NV	37,404	\$ 644,213	0.03 %
EURONEXT NV	9,949	\$ 579,058	0.03 %
ASM INTERNATIONAL NV	9,441	\$ 565,835	0.03 %
KONINKLIJKE VOPAK NV	10,646	\$ 504,826	0.03 %
TKH GROUP NV ADR	7,783	\$ 474,094	0.02 %
POSTNL NV	98,119	\$ 462,543	0.02 %
CSM	12,075	\$ 388,397	0.02 %
ARCADIS NV	17,619	\$ 358,852	0.02 %
KONINKLIJKE BAM GROEP NV	59,539	\$ 352,606	0.02 %
OCI NV	14,837	\$ 316,573	0.02 %
TOMTOM	29,695	\$ 313,929	0.02 %

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IMCD GROUP NV	4,934	\$ 275,130	0.01%
KONINKLIJKE WESSANEN NV	15,018	\$ 263,724	0.01%
ADVANCED METALLURGICAL GROUP N	6,957	\$ 239,182	0.01%
SLIGRO FOOD GROUP NV	5,118	\$ 230,551	0.01%
REFRESCO GROUP NV	11,194	\$ 217,831	0.01%
FUGRO NV	12,946	\$ 207,097	0.01%
FLOW TRADERS	5,570	\$ 167,980	0.01%
BRACK CAPITAL PROPERTIES NV	1,509	\$ 150,605	0.01%
ACCELL GROUP	4,750	\$ 144,211	0.01%
INTERTRUST NV	7,418	\$ 126,723	0.01%
HUNTER DOUGLAS NV	1,252	\$ 109,107	0.01%
KENDRION NV	2,443	\$ 103,798	0.01%
V LANSCHOT KEMPEN VLK NA	2,995	\$ 88,465	0.00%
AMSTERDAM COMMODITIES	2,685	\$ 79,434	0.00%
NEDERLAND APPARATENFABRIEK	1,683	\$ 76,992	0.00%
TELEGRAAF MEDIA GROEP NV	10,366	\$ 73,449	0.00%
BETER BED HOLDING NV	3,899	\$ 72,091	0.00%
BINCKBANK NV	12,455	\$ 68,233	0.00%
HEIJMANS NV	7,758	\$ 65,343	0.00%
KAS BANK NV	4,194	\$ 48,190	0.00%
ORDINA NV	25,443	\$ 47,350	0.00%
BRUNEL INTERNATIONAL	2,780	\$ 42,548	0.00%
LUCAS BOLS NV	1,198	\$ 27,957	0.00%
ARGENX SE	674	\$ 13,989	0.00%
LASTMINUTE.COM NV	760	\$ 9,452	0.00%
<b>TOTAL NETHERLANDS</b>		<b>\$ 62,246,775</b>	<b>3.25%</b>
<b>NEW ZEALAND</b>			
TELECOM CORP OF NEW ZEALAND	3,535,662	\$ 9,942,020	0.52%
SKY CITY ENTERTAINMENT GROUP L	117,892	\$ 357,181	0.02%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PORT OF TAURANGA LTD	87,539	\$ 307,135	0.02%
AIR NEW ZEALAND LTD	122,149	\$ 307,007	0.02%
MAINFREIGHT LTD	16,531	\$ 301,174	0.02%
A2 MILK CO LTD	72,837	\$ 241,139	0.01%
TRADE ME GROUP LTD	54,549	\$ 223,909	0.01%
CONTACT ENERGY LTD	49,485	\$ 198,927	0.01%
INFRATIL LTD	77,653	\$ 179,979	0.01%
EBOS GROUP LTD	13,005	\$ 176,375	0.01%
XERO LIMITED	8,030	\$ 158,836	0.01%
Z ENERGY LTD	24,489	\$ 142,139	0.01%
SKY NETWORK TELEVISION LTD	56,688	\$ 140,662	0.01%
CHORUS LIMITED	41,824	\$ 139,919	0.01%
RESTAURANT BRANDS	27,096	\$ 130,317	0.01%
FREIGHTWAYS LTD	20,219	\$ 120,499	0.01%
GENESIS ENERGY LTD	62,033	\$ 115,363	0.01%
METLIFECARE LTD	22,912	\$ 96,039	0.01%
SUMMERSET GROUP HOLDINGS LTD	24,734	\$ 89,950	0.00%
VECTOR LTD	27,238	\$ 69,489	0.00%
SKELLERUP HOLDINGS LTD	34,068	\$ 42,928	0.00%
NEW ZEALAND REFINING CO LTD	22,651	\$ 41,929	0.00%
TOWER LTD	53,708	\$ 37,851	0.00%
TOURISM HOLDINGS LTD	11,038	\$ 35,443	0.00%
NZX LTD	39,554	\$ 34,958	0.00%
SANFORD LTD/NZ	6,400	\$ 34,820	0.00%
SCALES CORP LTD	12,711	\$ 32,503	0.00%
WAREHOUSE GROUP LIMITED	19,518	\$ 31,611	0.00%
BAY ENERGY LTD	7,183	\$ 31,244	0.00%
HEARTLAND BANK LTD	21,608	\$ 29,486	0.00%
STEEL & TUBE HOLDINGS LTD	15,025	\$ 24,891	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KATHMANDU HOLDINGS LTD	13,863	\$ 23,604	0.00%
PGG WRIGHTSON LTD	48,755	\$ 21,209	0.00%
NZME LTD	24,729	\$ 17,193	0.00%
GENTRACK GROUP LTD	4,322	\$ 16,206	0.00%
MICHAEL HILL INTL LTD	12,627	\$ 12,313	0.00%
NEW ZEALAND OIL & GAS LTD	26,596	\$ 11,957	0.00%
TILT RENEWABLES LTD	7,183	\$ 11,637	0.00%
METRO PERFORMANCE GLASS LTD	7,673	\$ 8,861	0.00%
HALLENSTEIN GLASSON HOLDINGS L	3,370	\$ 7,827	0.00%
<b>TOTAL NEW ZEALAND</b>		<b>\$ 13,946,531</b>	<b>0.73%</b>
NORWAY			
DET NORSKE OLJESELSKAP ASA	501,702	\$ 9,430,885	0.49%
SKANDIABANKEN ASA	522,653	\$ 5,854,155	0.31%
ENTRA ASA	341,194	\$ 4,512,864	0.24%
TGS NOPEC GEOPHYSICAL CO ASA	11,847	\$ 249,137	0.01%
AUSTEVOLL SEAFOOD ASA	26,600	\$ 235,130	0.01%
TOMRA SYSTEMS ASA	15,881	\$ 224,621	0.01%
BORREGAARD ASA	15,018	\$ 186,919	0.01%
SPAREBANK 1 SR BANK ASA	16,006	\$ 158,976	0.01%
EMENTOR ASA	12,980	\$ 158,377	0.01%
DNO INTERNATIONAL ASA	131,072	\$ 152,133	0.01%
NORWEGIAN AIR SHUTTLE AS	6,058	\$ 148,015	0.01%
XXL ASA	14,232	\$ 137,945	0.01%
VEIDEKKE ASA	10,383	\$ 136,583	0.01%
PETROLEUM GEO-SERVICES	60,570	\$ 132,195	0.01%
AKER SOLUTIONS HOLDING ASA	24,709	\$ 122,977	0.01%
SPAREBANK 1 SMN	10,696	\$ 107,486	0.01%
NORDIC SEMICONDUCTOR ASA	21,388	\$ 105,118	0.01%
KONGSBERG AUTOMOTIVE ASA	86,800	\$ 91,518	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PROTECTOR FORSIKRING ASA	9,332	\$ 90,886	0.00%
WILH WILHELMSSEN ASA	2,612	\$ 81,716	0.00%
EKORNES ASA	5,535	\$ 79,897	0.00%
OPERA SOFTWARE ASA	17,700	\$ 72,868	0.00%
HEXAGON COMPOSITES ASA	19,715	\$ 69,561	0.00%
BW LPG LTD	14,770	\$ 66,274	0.00%
GRIEG SEAFOOD ASA	7,991	\$ 65,281	0.00%
AKER SOLUTIONS ASA	29,899	\$ 60,950	0.00%
REC SILICON ASA	497,695	\$ 60,791	0.00%
SKANDIABANKEN ASA	5,166	\$ 57,864	0.00%
SCATEC SOLAR ASA	9,623	\$ 56,182	0.00%
OCEAN YIELD ASA	6,293	\$ 53,497	0.00%
AF GRUPPEN ASA	2,780	\$ 52,640	0.00%
WILH. WILHELMSSEN ASA	8,226	\$ 51,172	0.00%
ABG SUNDAL COLLIER HOLDING	67,312	\$ 46,460	0.00%
KVAERNER ASA	31,712	\$ 46,061	0.00%
BONHEUR ASA	4,286	\$ 44,006	0.00%
SELVAAG BOLIG ASA	9,055	\$ 41,823	0.00%
KONGSBERG GRUPPEN AS	1,740	\$ 29,445	0.00%
AMERICAN SHIPPING COMPANY AS	9,329	\$ 29,224	0.00%
NEL ASA	85,367	\$ 28,019	0.00%
ODFJELL SE	6,115	\$ 22,927	0.00%
TREASURE ASA	8,226	\$ 16,946	0.00%
Q-FREE ASA	9,738	\$ 10,948	0.00%
PHOTOCURE ASA	3,568	\$ 10,584	0.00%
SEVAN MARINE ASA	6,243	\$ 10,317	0.00%
FRED OLSEN ENERGY ASA	5,323	\$ 7,744	0.00%
SOLSTAD OFFSHORE ASA	3,215	\$ 3,819	0.00%
<b>TOTAL NORWAY</b>		<b>\$ 23,412,935</b>	<b>1.22%</b>

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<b>PORTUGAL</b>			
SONAE	6,249,574	\$ 7,152,660	0.37%
BANCO COMERCIAL PORTUGUES	1,735,707	\$ 492,742	0.03%
SONAE	221,523	\$ 253,534	0.01%
THE NAVIGATOR COMPANY SA	54,855	\$ 235,477	0.01%
UBS AG LONDON	36,967	\$ 234,302	0.01%
REDES ENERGETICAS NACIONAIS	66,564	\$ 214,826	0.01%
SEMAPA-SOCIEDADE DE INVESTIMEN	5,872	\$ 113,667	0.01%
CTT-CORREIOS DE PORTUGAL SA	13,879	\$ 90,138	0.00%
ALTRI SGPS SA	19,894	\$ 89,983	0.00%
MOTA ENGIL SGPS SA	30,566	\$ 85,634	0.00%
TEIXEIRA DUARTE SA	72,660	\$ 28,403	0.00%
SONAE CAPITAL SGPS SA	26,826	\$ 25,511	0.00%
NOVABASE SGPS SA	1,146	\$ 4,307	0.00%
<b>TOTAL PORTUGAL</b>		<b>\$ 9,021,184</b>	<b>0.47%</b>
<b>SINGAPORE</b>			
MAPLETREE COMMERCIAL TRUST	7,812,552	\$ 9,238,625	0.48%
UOL GROUP LTD	1,542,200	\$ 8,959,633	0.47%
VENTURE CORP LTD	37,000	\$ 358,900	0.02%
SATS AIRPORT SERVICES	69,100	\$ 245,824	0.01%
SEMBCORP INDUSTRIES LIMITED	78,700	\$ 187,146	0.01%
SINGAPORE POST LTD	176,700	\$ 171,111	0.01%
COMFORTDELGRO CORP LTD	90,800	\$ 154,472	0.01%
BUKIT SEMBAWANG ESTATES LTD	28,600	\$ 143,433	0.01%
CITYSPRING INFRASTRUCTURE TRUS	335,964	\$ 136,123	0.01%
UNITED ENGINEERS LTD	68,000	\$ 131,162	0.01%
HUTCHISON PORT HOLDINGS TR	264,200	\$ 125,417	0.01%
STARHUB LTD	61,700	\$ 124,083	0.01%
WING TAI HOLDINGS LTD	76,715	\$ 115,272	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SEMBCORP MARINE LTD	92,600	\$ 114,901	0.01%
DELFI LIMITED	60,000	\$ 91,265	0.00%
FIRST RESOURCES LTD	66,000	\$ 90,875	0.00%
SINARMAS LAND LTD	261,400	\$ 81,772	0.00%
SIA ENGINEERING CO LTD	30,500	\$ 81,762	0.00%
METRO HOLDINGS LTD	94,400	\$ 80,970	0.00%
RAFFLES MEDICAL GROUP LTD	85,120	\$ 80,636	0.00%
OUE LTD	46,900	\$ 69,097	0.00%
ASCENDAS INDIA TRUST	76,700	\$ 64,962	0.00%
WHEELOCK PROPERTIES S LTD	46,200	\$ 63,634	0.00%
HO BEE INVESTMENT LTD	35,000	\$ 62,357	0.00%
MOBILEONE LTD	46,700	\$ 62,105	0.00%
UNITED INDUSTRIAL CORP LTD	25,300	\$ 59,823	0.00%
RHT HEALTH TRUST	87,000	\$ 57,030	0.00%
CHINA AVIATION OIL SINGAPORE	45,400	\$ 54,851	0.00%
SHENG SIONG GROUP LTD	78,400	\$ 54,584	0.00%
GUOCOLAND LTD	38,500	\$ 54,018	0.00%
CWT LTD	32,000	\$ 48,781	0.00%
SIIC ENVIRONMENT HOLDINGS LTD	129,220	\$ 46,178	0.00%
K1 VENTURES LTD	85,600	\$ 45,745	0.00%
EZION HOLDINGS LTD	256,880	\$ 45,424	0.00%
FRASERS CENTREPOINT LTD	31,600	\$ 44,821	0.00%
XP POWER LTD	1,243	\$ 43,179	0.00%
SUNNINGDALE TECH LTD	29,000	\$ 43,134	0.00%
HOURL GLASS LTD/THE	81,000	\$ 39,887	0.00%
OLAM INTERNATIONAL LIM	26,000	\$ 37,351	0.00%
CHIP ENG SENG CORP LTD	68,300	\$ 36,457	0.00%
STAMFORD LAND CORP LTD	93,000	\$ 35,656	0.00%
ACCORDIA GOLF TRUST	68,400	\$ 35,516	0.00%

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UMS HOLDINGS LTD	41,250	\$ 32,196	0.00%
UOB-KAY HIAN HOLDINGS LTD	30,700	\$ 31,210	0.00%
MIDAS HLDGS S	205,000	\$ 30,920	0.00%
CSE GLOBAL LTD	100,000	\$ 30,561	0.00%
FAR EAST ORCHARD LTD	24,416	\$ 27,833	0.00%
QAF LTD	28,900	\$ 27,784	0.00%
HYFLUX LTD	78,500	\$ 27,742	0.00%
PAN-UNITED CORP LTD	65,000	\$ 26,834	0.00%
GK GOH HOLDINGS LTD	35,626	\$ 26,751	0.00%
BONVESTS HOLDINGS LTD	27,800	\$ 26,715	0.00%
BOUSTEAD SINGAPORE LTD	37,000	\$ 25,869	0.00%
FOOD EMPIRE HOLDINGS LTD	51,600	\$ 25,053	0.00%
TUAN SING HOLDINGS LTD	101,157	\$ 24,918	0.00%
HONG FOK CORP LTD	42,900	\$ 24,789	0.00%
LIAN BENG GROUP LTD	55,000	\$ 24,518	0.00%
BANYAN TREE HOLDINGS LIMITED	60,000	\$ 24,305	0.00%
FRAGRANCE GROUP LIMITED	194,000	\$ 23,747	0.00%
HONG LEONG ASIA LTD	29,000	\$ 23,160	0.00%
HEALTH MANAGEMENT INTL LTD	45,576	\$ 22,320	0.00%
FRENCKEN GROUP LTD	60,600	\$ 22,277	0.00%
HALCYON AGRI CORP LTD	51,359	\$ 20,836	0.00%
KEPPEL TELECOMMUNICATIONS & TR	18,000	\$ 20,756	0.00%
HONG LEONG FINANCE LTD	10,600	\$ 20,521	0.00%
JAPFA LTD	44,900	\$ 19,171	0.00%
RIVERSTONE HOLDINGS LTD	23,800	\$ 18,499	0.00%
SINGAPORE REINSURANCE CORP LTD	75,900	\$ 17,912	0.00%
TAT HONG HOLDINGS LTD	63,600	\$ 17,321	0.00%
LUM CHANG HOLDINGS LTD	67,000	\$ 17,275	0.00%
HWA HONG CORP LTD	73,000	\$ 17,253	0.00%

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HI-P INTERNATIONAL LTD	22,500	\$ 16,903	0.00%
INDOFOOD AGRI RESOURCES	44,000	\$ 16,048	0.00%
GALLANT VENTURE LTD	156,500	\$ 15,932	0.00%
KOH BROTHERS GROUP LTD	74,000	\$ 15,784	0.00%
OXLEY HOLDINGS LTD	36,000	\$ 15,372	0.00%
BREADTALK GROUP LIMITED	11,400	\$ 14,701	0.00%
SBS TRANSIT LTD	7,500	\$ 14,198	0.00%
HOTEL GRAND CENTRAL LTD	14,000	\$ 13,928	0.00%
VIBRANT GROUP LTD	48,234	\$ 13,698	0.00%
PERENNIAL REAL ESTATE HOLDINGS	19,800	\$ 12,822	0.00%
YONGNAM HOLDINGS LTD	66,000	\$ 11,430	0.00%
ROWSLEY LTD	121,600	\$ 10,648	0.00%
GEO ENERGY RESOURCES LTD	55,300	\$ 10,384	0.00%
SINGAPORE SHIPPING CORP LTD	50,000	\$ 10,314	0.00%
LOW KENG HUAT SINGAPORE LTD	21,200	\$ 9,994	0.00%
Q&M DENTAL GROUP SINGAPORE LTD	20,900	\$ 9,852	0.00%
SINO GRANDNESS FOOD INDUSTRY	58,181	\$ 9,418	0.00%
ROXY-PACIFIC HOLDINGS LIMITED	24,375	\$ 9,414	0.00%
NERA TELECOMMUNICATIONS LTD	33,100	\$ 9,268	0.00%
NSL LTD/SINGAPORE	8,800	\$ 9,265	0.00%
COSCO SHIPPING INTERNATIONAL S	41,100	\$ 9,226	0.00%
SEE HUP SENG LTD	56,000	\$ 9,087	0.00%
BOUSTEAD PROJECTS PTE LTD	11,100	\$ 7,628	0.00%
KENON HOLDINGS LTD	526	\$ 7,293	0.00%
RAFFLES EDUCATION CORP LTD	51,282	\$ 7,259	0.00%
DYNA-MAC HOLDINGS LTD	67,000	\$ 6,805	0.00%
ABTERRA LIMITED	19,000	\$ 3,348	0.00%
FALCON ENERGY GROUP LIMITED	72,000	\$ 2,863	0.00%
EZRA HOLDINGS LTD	338,395	\$ 2,069	0.00%

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SWIBER HOLDINGS LTD	60,750	\$ 913	0.00%
<b>TOTAL SINGAPORE</b>		<b>\$ 22,822,878</b>	<b>1.19%</b>
SPAIN			
EBRO PULEVA SA	320,853	\$ 7,649,065	0.40%
DISTRIBUIDORA INTERNACIONAL	89,251	\$ 598,714	0.03%
CELLNEX TELECOM SAU	25,678	\$ 575,217	0.03%
ACCIONA SA	6,590	\$ 561,026	0.03%
SOCIEDAD HLDGS MERCADOS	13,636	\$ 498,114	0.03%
INMOBILIARIA COLONIAL SA	51,951	\$ 482,606	0.03%
GESTEVISION TELECINCO SA	36,220	\$ 454,659	0.02%
GRUPO CATALANA OCCIDENTE SA	10,132	\$ 448,906	0.02%
INDRA SISTEMAS SA	27,871	\$ 429,485	0.02%
VISCOFAN SA	7,206	\$ 426,974	0.02%
VIDRALA SA	4,838	\$ 375,839	0.02%
EBRO PULEVA SA	15,368	\$ 366,370	0.02%
MELIA HOTELS INTERNATIONAL SA	23,705	\$ 365,940	0.02%
NH HOTELES SA	54,041	\$ 358,576	0.02%
APPLUS SERVICES SA	26,205	\$ 336,146	0.02%
PROSEGUR CIA DE SEGURIDAD SA	49,181	\$ 334,783	0.02%
ACERINOX SA	20,956	\$ 267,944	0.01%
SACYR VALLEHERMOSO SA	100,310	\$ 266,582	0.01%
ZARDOYA OTIS SA	24,641	\$ 257,447	0.01%
CIE AUTOMOTIVE	9,958	\$ 245,479	0.01%
MIQUEL Y COSTAS & MIQUEL SA	5,334	\$ 196,623	0.01%
TECNICAS REUNIDAS SA	5,485	\$ 193,715	0.01%
CIA DE DISTRIBUCION INTEGRAL	6,805	\$ 174,999	0.01%
EUSKALTEL SA	16,785	\$ 170,925	0.01%
PHARMA MAR SA	37,770	\$ 170,777	0.01%
FAES FARMA SA	51,929	\$ 164,024	0.01%

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ENCE EMPRESARIAL CELULOSA SA	36,371	\$ 154,373	0.01%
BARON DE LEY	1,125	\$ 144,384	0.01%
LABORATORIOS ALMIRALL SA	14,057	\$ 135,410	0.01%
TUBACEX SA	33,317	\$ 129,874	0.01%
SAETA YIELD SA	10,433	\$ 119,229	0.01%
OBRASCON HUARTE LAIN SA	28,322	\$ 118,447	0.01%
CONSTRUCC Y AUX DE FERROCARR	2,610	\$ 115,583	0.01%
FLUIDRA SA	13,021	\$ 113,940	0.01%
ERCROS SA	30,622	\$ 110,807	0.01%
ANTENA 3 DE TELEVISION SA	9,369	\$ 109,517	0.01%
ELECTRIFICACIONES DEL NORTE	7,688	\$ 105,518	0.01%
TALGO SA	16,536	\$ 95,183	0.00%
IBERPAPEL GESTION SA	2,695	\$ 89,161	0.00%
LIBERBANK SA	75,580	\$ 86,704	0.00%
PAPELES Y CARTONES DE EUROPA	9,306	\$ 81,313	0.00%
FOMENTO DE CONTUCCIONES	5,204	\$ 57,016	0.00%
REALIA BUSINESS SA	34,390	\$ 44,295	0.00%
AMPER SA	156,459	\$ 43,948	0.00%
LABORATORIOS FARMACEUTICOS	2,289	\$ 43,340	0.00%
PROMOTORA DE INFORMACIONES	10,297	\$ 38,801	0.00%
GRUPO EZENTIS SA	41,507	\$ 35,070	0.00%
SIEMENS GAMESA RENEWABLE ENERG	2,090	\$ 34,056	0.00%
DINAMIA	2,271	\$ 33,846	0.00%
PRIM SA	2,528	\$ 32,841	0.00%
TUBOS REUNIDOS SA	24,683	\$ 31,242	0.00%
AZKOYEN SA	2,797	\$ 25,415	0.00%
QUABIT INMOBILIARIA SA	12,235	\$ 25,146	0.00%
GRUPO EMPRESARIAL SAN JOSE	4,874	\$ 21,595	0.00%
SOS CUETARA SA	87,934	\$ 21,194	0.00%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
VOCENTO SA	8,516	\$ 15,792	0.00%
UNIPAPEL SA	3,923	\$ 14,534	0.00%
SOLARIA ENERGIA Y MEDIO AMBIEN	7,597	\$ 12,222	0.00%
DURO FELGUERA SA	6,054	\$ 5,357	0.00%
PESCANOVA SA	2,705	\$ 4,398	0.00%
QUABIT INMOBILIARIA SA	611	\$ 1,261	0.00%
<b>TOTAL SPAIN</b>		<b>\$ 18,621,742</b>	<b>0.97%</b>
SWAZILAND			
SUNRISE COMMUNICATIONS GROUP	5,664	\$ 447,658	0.02%
<b>TOTAL SWAZILAND</b>		<b>\$ 447,658</b>	<b>0.02%</b>
SWEDEN			
CASTELLUM AB	725,612	\$ 11,257,361	0.59%
LOOMIS	263,207	\$ 9,760,249	0.51%
HEMFOSA FASTIGHETER AB	762,490	\$ 9,336,154	0.49%
SCANDIC HOTELS GROUP AB	573,846	\$ 7,963,544	0.42%
MICRONIC LASER SYSTEMS AB	404,106	\$ 4,204,617	0.22%
FABEGE AB	24,677	\$ 486,486	0.03%
LOOMIS	11,496	\$ 426,295	0.02%
JM AB	10,765	\$ 377,130	0.02%
ADDTECH AB	18,910	\$ 368,191	0.02%
AF AB	16,815	\$ 367,627	0.02%
NCC AB	13,581	\$ 352,707	0.02%
HEMFOSA FASTIGHETER AB	28,319	\$ 346,746	0.02%
INTRUM JUSTITIA AB	10,651	\$ 345,923	0.02%
HOLMEN AB	7,627	\$ 343,829	0.02%
AARHUSKARLSHAMN AB	4,570	\$ 337,158	0.02%
WIHLBORGS FASTIGHETER AB	13,777	\$ 334,487	0.02%
SWECO AB	13,450	\$ 327,882	0.02%
NOLATO AB	7,428	\$ 325,583	0.02%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
INDUTRADE AB	13,155	\$ 323,901	0.02%
PEAB AB	26,879	\$ 314,918	0.02%
WALLENSTAM AB	29,926	\$ 304,101	0.02%
MODERN TIMES GROUP AB	7,837	\$ 271,853	0.01%
THULE GROUP AB/THE	13,290	\$ 258,147	0.01%
FAGERHAULT AB	19,047	\$ 250,228	0.01%
BEIJER AB G&L	8,145	\$ 244,225	0.01%
NOBIA AB	23,646	\$ 242,314	0.01%
LAGERCANTZ GROUP AB	21,226	\$ 239,883	0.01%
VITROLIFE AB	2,816	\$ 227,675	0.01%
COM HEM HOLDING AB	15,185	\$ 221,350	0.01%
NCC HOUSING	11,470	\$ 200,328	0.01%
RATOS AB-B SHS	41,303	\$ 196,939	0.01%
AVANZA BANK HOLDINGS AB	4,442	\$ 182,929	0.01%
CONCENTRIC AB	11,541	\$ 180,742	0.01%
LINDAB INTERNATIONAL AB	16,720	\$ 175,483	0.01%
BETSSON AB	17,839	\$ 171,234	0.01%
KUNGSLEDEN AB	25,711	\$ 168,793	0.01%
CLOETTA	42,407	\$ 151,479	0.01%
SAAB AB-B	3,184	\$ 147,457	0.01%
BEIJER ALMA AB	4,902	\$ 142,897	0.01%
GRANGES AB	12,286	\$ 135,551	0.01%
BURE EQUITY AB	11,038	\$ 135,360	0.01%
CLAS OHLSON AB	6,424	\$ 131,813	0.01%
BILIA AB	13,448	\$ 129,679	0.01%
DIOS FASTIGHETER AB	21,289	\$ 124,250	0.01%
SKISTAR AB	5,580	\$ 123,841	0.01%
BIOGAIA AB	3,320	\$ 123,552	0.01%
ATTENDO AB	9,780	\$ 122,807	0.01%

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# International SmallCap Separate Account

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KLOVERN AB	94,180	\$ 120,085	0.01%
NETENT AB	12,300	\$ 118,458	0.01%
DOMETIC GROUP AB	12,686	\$ 107,033	0.01%
INWIDO AB	8,464	\$ 106,205	0.01%
MICRONIC LASER SYSTEMS AB	10,098	\$ 105,067	0.01%
RAYSEARCH LABORATORIES AB	4,264	\$ 104,172	0.01%
HALDEX AB	7,456	\$ 99,334	0.01%
DUNI AB	6,722	\$ 97,241	0.01%
KARO PHARMA AB	17,906	\$ 93,550	0.00%
ADDLIFE AB	4,546	\$ 93,546	0.00%
SSAB AB	22,600	\$ 93,298	0.00%
BIOTAGE AB	12,946	\$ 93,154	0.00%
AB SAGAX NPV B	7,168	\$ 89,852	0.00%
ATRIUM LJUNGBERG AB	5,214	\$ 88,869	0.00%
BYGGMAX GROUP	10,603	\$ 85,539	0.00%
FENIX OUTDOOR AG	802	\$ 84,580	0.00%
B&B TOOLS AB	6,764	\$ 83,642	0.00%
SCANDIC HOTELS GROUP AB	5,820	\$ 80,767	0.00%
KAPPAHL	13,845	\$ 78,617	0.00%
NEW WAVE GROUP AB	10,946	\$ 76,112	0.00%
ACANDO AB	22,040	\$ 74,114	0.00%
BILLERUD AB	4,693	\$ 74,068	0.00%
MEKONOMEN AB	3,521	\$ 74,009	0.00%
GUNNEBO AB	13,238	\$ 70,346	0.00%
MOMENTUM GROUP AB	6,764	\$ 69,613	0.00%
RECIPHARM AB	5,393	\$ 64,663	0.00%
REZIDOR HOTEL GROUP AB	16,768	\$ 64,500	0.00%
KNOW IT AB	3,898	\$ 62,714	0.00%
HIQ INTERNATIONAL AB	9,332	\$ 62,279	0.00%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
OPUS GROUP AB	68,272	\$ 59,471	0.00%
SECTRA AB	3,089	\$ 58,236	0.00%
DUSTIN GROUP AB	6,919	\$ 57,927	0.00%
AXACTOR AB	166,541	\$ 53,852	0.00%
VICTORIA PARK AB	15,755	\$ 53,518	0.00%
SCANDI STANDARD AB	7,404	\$ 52,847	0.00%
CATENA AB	2,979	\$ 51,437	0.00%
CDON GROUP	24,431	\$ 50,175	0.00%
BULTEN AB	2,989	\$ 45,455	0.00%
MEDIVIR AB	4,750	\$ 39,315	0.00%
PROACT IT GROUP AB	1,528	\$ 39,004	0.00%
SAS AB	16,252	\$ 38,774	0.00%
ITAB SHOP CONCEPT AB	4,103	\$ 35,355	0.00%
SYSTEMAIR AB	1,875	\$ 31,765	0.00%
VBG GROUP AB	1,739	\$ 29,243	0.00%
PLATZER FASTIGHETER HOLD	4,452	\$ 28,611	0.00%
ENEA AB	2,881	\$ 27,473	0.00%
PRICER AB	22,555	\$ 27,192	0.00%
NP3 FASTIGHETER AB	4,396	\$ 25,925	0.00%
FASTPARTNER AB	1,573	\$ 25,716	0.00%
LIFCO AB	676	\$ 22,495	0.00%
DORO AB	3,554	\$ 22,182	0.00%
COLLECTOR AB	1,849	\$ 21,979	0.00%
BONAVA AB	1,247	\$ 21,633	0.00%
EAST CAPITAL EXPLORER AB	2,524	\$ 21,522	0.00%
EWORK GROUP AB	1,856	\$ 21,311	0.00%
CAPIO AB	3,731	\$ 21,158	0.00%
SWEDOL AB	5,802	\$ 20,739	0.00%
ADDNODE AB	2,240	\$ 19,934	0.00%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ELANDERS AB	1,621	\$ 19,282	0.00%
NEDERMAN HOLDING AB	663	\$ 18,876	0.00%
NOBINA AB	3,778	\$ 18,587	0.00%
NET INSIGHT AB	28,141	\$ 18,444	0.00%
TROAX GROUP AB	572	\$ 16,055	0.00%
BUFAB HOLDING AB	1,434	\$ 16,046	0.00%
ALIMAK GROUP AB	917	\$ 15,868	0.00%
SEMCON AB	2,330	\$ 15,400	0.00%
MQ HOLDING AB	3,620	\$ 14,136	0.00%
SSAB AB	2,604	\$ 13,209	0.00%
CONCORDIA MARITIME AB	8,053	\$ 13,139	0.00%
HOIST FINANCE AB	1,160	\$ 12,830	0.00%
COREM PROPERTY GROUP AB	2,139	\$ 12,773	0.00%
ROTTNEROS AB	13,055	\$ 11,699	0.00%
BE GROUP AB	1,482	\$ 10,713	0.00%
BEIJER ELECTRONICS AB	1,559	\$ 8,539	0.00%
BJORN BORG AB	1,673	\$ 6,929	0.00%
OEM INTERNATIONAL AB	217	\$ 4,749	0.00%
ELTEL AB	1,417	\$ 4,499	0.00%
ARISE WINDPOWER AB	1,163	\$ 1,842	0.00%
<b>TOTAL SWEDEN</b>		<b>\$ 56,698,982</b>	<b>2.96%</b>
SWITZERLAND			
GEORG FISCHER AG	11,704	\$ 13,340,420	0.70%
VALORA HOLDING AG	19,128	\$ 6,363,266	0.33%
FLUGHAFEN ZURICH AG	3,382	\$ 864,419	0.05%
LOGITECH INTERNATIONAL-REG	22,381	\$ 814,087	0.04%
GEORG FISCHER AG	707	\$ 805,851	0.04%
TEMENOS GROUP AG	8,032	\$ 778,114	0.04%
HELVETIA HOLDING AG	1,290	\$ 722,583	0.04%



# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PSP SWISS PROPERTY AG	6,537	\$ 596,092	0.03%
GAM HOLDING LTD	37,142	\$ 586,856	0.03%
OC OERLIKON CORP AG	33,231	\$ 487,260	0.03%
DORMA+KABA HOLDING AG	501	\$ 447,534	0.02%
BOBST GROUP AG	3,790	\$ 422,880	0.02%
ALLREAL HOLDING AG	2,304	\$ 419,845	0.02%
VALIANT HOLDING	3,473	\$ 410,278	0.02%
CEMBRA MONEY BANK AG	4,476	\$ 402,395	0.02%
VONTOBEL HOLDING AG	5,940	\$ 396,017	0.02%
EMMI AG	544	\$ 384,106	0.02%
TECAN GROUP AG	1,930	\$ 360,736	0.02%
LUZERNER KANTONALBANK AG	796	\$ 358,709	0.02%
AUTONEUM HOLDING AG	1,450	\$ 349,192	0.02%
BUCHER INDUSTRIES AG	1,001	\$ 334,508	0.02%
MOBIMO HOLDING AG	1,160	\$ 331,864	0.02%
ARYZTA AG	10,265	\$ 330,583	0.02%
SULZER AG	2,870	\$ 322,683	0.02%
ST GALLER KANTONALBANK	696	\$ 310,697	0.02%
IMPLENIA AG	4,183	\$ 310,026	0.02%
BOSSARD HOLDING AG	1,374	\$ 297,775	0.02%
BELIMO HOLDING AG	70	\$ 290,875	0.02%
FORBO HOLDING AG	191	\$ 290,634	0.02%
CONZZETA AG	271	\$ 284,217	0.01%
BANQUE CANTONALE VAUDOISE	380	\$ 275,528	0.01%
SIEGFRIED HOLDING AG	867	\$ 252,681	0.01%
SCHWEITER TECHNOLOGIES AG	190	\$ 250,605	0.01%
ORIFLAME HOLDING AG	6,356	\$ 243,550	0.01%
RIETER HOLDING AG	1,023	\$ 237,436	0.01%
DKSH HOLDING AG	2,869	\$ 226,262	0.01%

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# International SmallCap Separate Account

As of July 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
U-BLOX AG	1,130	\$ 224,879	0.01%
KOMAX HOLDING AG	733	\$ 214,577	0.01%
DAETWYLER HOLDING AG	1,243	\$ 203,600	0.01%
HUBER & SUHNER AG	2,637	\$ 188,341	0.01%
INFICON HOLDING AG	338	\$ 185,769	0.01%
PANALPINA WELTTRANSPORT HOLDIN	1,403	\$ 178,017	0.01%
VALORA HOLDING AG	522	\$ 173,652	0.01%
ZUGER KANTONALBANK AG	31	\$ 171,723	0.01%
SFS GROUP AG	1,506	\$ 171,695	0.01%
ROMANDE ENERGIE HOLDING SA	124	\$ 167,696	0.01%
BURCKHARDT COMPRESSION HOLDING	561	\$ 166,990	0.01%
FERREXPO PLC	50,755	\$ 159,304	0.01%
INTERROLL HOLDING AG	121	\$ 158,996	0.01%
AFG ARBONIA-FORSTER HLDG	7,884	\$ 150,330	0.01%
BELL AG	320	\$ 147,578	0.01%
KARDEX AG	1,264	\$ 139,619	0.01%
ASCOM HOLDING AG	6,912	\$ 137,192	0.01%
BKW SA RIGHTS	2,402	\$ 137,167	0.01%
EFG INTERNATIONAL AG	17,988	\$ 133,859	0.01%
ALSO HOLDING AG	1,019	\$ 133,546	0.01%
METALL ZUG AG	31	\$ 129,997	0.01%
VZ HOLDING AG	397	\$ 128,137	0.01%
AFFICHAGE HOLDING GENF	283	\$ 127,926	0.01%
VAUDOISE ASSURANCES HOLDING SA	225	\$ 125,441	0.01%
LEM HOLDING SA	102	\$ 123,679	0.01%
KUDELSKI SA	7,575	\$ 120,869	0.01%
BERNER KANTONALBANK AG	631	\$ 119,774	0.01%
INDUSTRI HOLDING CHAM AG	249	\$ 102,166	0.01%
GURIT HOLDING AG	81	\$ 97,540	0.01%

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# International SmallCap Separate Account

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PHOENIX MECANO AG	166	\$ 96,784	0.01%
YPSOMED HOLDING AG	609	\$ 95,296	0.00%
ZUG ESTATES HOLDINGS AG-B	47	\$ 90,176	0.00%
BANK CLER AG	1,935	\$ 87,133	0.00%
VETROPACK HOLDING AG	41	\$ 86,763	0.00%
ENERGIEDIENST HOLDING AG	3,158	\$ 86,411	0.00%
INTERSHOP HOLDINGS	170	\$ 84,259	0.00%
SCHMOLZ + BICKENBACH AG	87,272	\$ 80,409	0.00%
TAMEDIA AG	484	\$ 74,748	0.00%
BANQUE CANTONALE DE GENEV-BR	440	\$ 72,749	0.00%
PLAZZA AG	290	\$ 69,106	0.00%
ZEHNDER GROUP AG	1,777	\$ 62,518	0.00%
MOBILEZONE HOLDING AG	4,205	\$ 61,008	0.00%
SWISSQUOTE GROUP HOLDING SA	1,957	\$ 56,484	0.00%
BURKHALTER HOLDING AG	390	\$ 55,375	0.00%
LOGITECH INTERNATIONAL SA	1,494	\$ 53,844	0.00%
HOCHDORF HOLDING AG	178	\$ 53,490	0.00%
ORIOR AG	714	\$ 53,346	0.00%
BC VALAIS N NAMEN-AKT	530	\$ 52,317	0.00%
CARLO GAVAZZI HOLDING AG	134	\$ 49,018	0.00%
COLTENE HOLDING AG	458	\$ 47,480	0.00%
BACHEM HOLDING AG	419	\$ 46,496	0.00%
ORELL FUESSLI HOLDING AG	278	\$ 36,998	0.00%
ALPIQ HOLDING AG	419	\$ 35,608	0.00%
BANQUE PRIVEE EDMOND DE ROTHSC	2	\$ 34,409	0.00%
SCHAFFNER HOLDING AG	103	\$ 34,099	0.00%
THURGAUER KANTONALBANK	311	\$ 32,457	0.00%
FEINTOOL INTERNATIONAL HOLDING	262	\$ 32,066	0.00%
BELLEVUE GROUP AG	1,597	\$ 32,018	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
COMPAGNIE FINANCIERE TRADITION	333	\$ 30,665	0.00%
WALTER MEIER AG	570	\$ 26,569	0.00%
MCH GROUP AG	333	\$ 26,503	0.00%
CICOR TECHNOLOGIES	471	\$ 24,798	0.00%
CALIDA HOLDING	606	\$ 24,424	0.00%
VON ROLL HOLDING AG	16,115	\$ 24,249	0.00%
BFW LIEGENSCHAFTEN AG	459	\$ 21,807	0.00%
MEYER BURGER TECHNOLOGY AG	13,036	\$ 20,528	0.00%
CAVOTEC SA	3,859	\$ 14,745	0.00%
DOTTIKON ES HOLDING AG	15	\$ 13,676	0.00%
HIGHLIGHT COMMUNICATIONS	2,203	\$ 13,099	0.00%
ORASCOM DEVELOPMENT HOLDING AG	1,826	\$ 12,737	0.00%
WARTECK INVEST AG-REG	6	\$ 12,189	0.00%
EVOLVA HOLDING SA	23,790	\$ 11,344	0.00%
MIKRON HOLDING AG	1,004	\$ 6,723	0.00%
<b>TOTAL SWITZERLAND</b>		<b>\$ 40,357,542</b>	<b>2.11%</b>
United Kingdom			
BELLWAY PLC	297,261	\$ 12,507,307	0.65%
INTERMEDIATE CAPITAL GROUP	971,105	\$ 11,602,270	0.61%
RENTOKIL INITIAL PLC	3,000,497	\$ 11,490,299	0.60%
HAYS PLC	4,691,092	\$ 10,308,079	0.54%
ASOS PLC	125,117	\$ 9,530,338	0.50%
REDROW PLC	1,164,349	\$ 9,091,426	0.47%
VIRGIN MONEY HOLDINGS UK	2,376,231	\$ 8,933,661	0.47%
ABCAM PLC	645,619	\$ 8,739,382	0.46%
FEVERTREE DRINKS PLC	303,422	\$ 8,599,617	0.45%
RIGHTMOVE PLC	155,115	\$ 8,597,941	0.45%
INCHCAPE PLC	799,223	\$ 8,465,334	0.44%
JUST EAT PLC	1,008,560	\$ 8,254,441	0.43%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
WORLDPAY GROUP PLC	1,647,509	\$ 8,033,129	0.42%
NATIONAL EXPRESS GROUP PLC	1,626,340	\$ 7,811,017	0.41%
BEAZLEY PLC UK	1,146,202	\$ 7,739,976	0.40%
TP ICAP PLC	1,179,825	\$ 7,564,650	0.39%
NMC HEALTH PLC	235,939	\$ 7,025,979	0.37%
QINETIQ GROUP PLC	2,111,681	\$ 6,711,242	0.35%
JD SPORTS FASHION PLC	1,351,287	\$ 6,382,297	0.33%
RPC GROUP PLC	527,609	\$ 6,233,381	0.33%
COOKSON GROUP PLC	843,508	\$ 6,040,897	0.32%
IBSTOCK PLC	1,693,571	\$ 5,696,285	0.30%
CONVIVIALITY PLC	788,548	\$ 3,991,904	0.21%
VEDANTA RESOURCES PLC	366,868	\$ 3,723,195	0.19%
DECHRA PHARMACEUTICALS PLC	150,487	\$ 3,518,218	0.18%
HASTINGS GROUP HOLDINGS PLC	834,063	\$ 3,372,489	0.18%
HILL & SMITH HOLDINGS PLC	184,731	\$ 3,262,428	0.17%
DOMINO S PIZZA GROUP PLC	832,262	\$ 2,922,521	0.15%
BELLWAY PLC	25,020	\$ 1,052,721	0.05%
DS SMITH PLC	165,251	\$ 1,051,834	0.05%
MEGGITT PLC	156,991	\$ 1,041,161	0.05%
SSP GROUP PLC	146,260	\$ 982,379	0.05%
PERKINS TRAVIS PLC	46,928	\$ 939,143	0.05%
SPIRAX-SARCO ENGINEERING PLC	12,706	\$ 931,796	0.05%
MELROSE INDUSTRIES PLC	301,564	\$ 923,866	0.05%
INMARSAT PLC	85,152	\$ 870,768	0.05%
RPC GROUP PLC	71,871	\$ 849,112	0.04%
PENNON GROUP PLC	78,749	\$ 836,359	0.04%
RENTOKIL INITIAL PLC	217,506	\$ 832,932	0.04%
HALMA PLC	56,942	\$ 824,693	0.04%
INCHCAPE PLC	76,517	\$ 810,465	0.04%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BBA AVIATION PLC	204,532	\$ 808,265	0.04%
TATE & LYLE PLC	91,153	\$ 807,625	0.04%
SPECTRIS PLC	24,290	\$ 787,764	0.04%
IMI PLC	49,631	\$ 787,531	0.04%
COBHAM PLC	430,966	\$ 754,312	0.04%
RIGHTMOVE PLC	13,436	\$ 744,750	0.04%
BOOKER GROUP PLC	288,698	\$ 732,553	0.04%
ELECTROCOMPONENTS PLC	88,215	\$ 721,422	0.04%
GALIFORM PLC	128,244	\$ 718,730	0.04%
INDIVIOR PLC	140,832	\$ 712,356	0.04%
BEAZLEY PLC UK	102,882	\$ 694,733	0.04%
MAN GROUP PLC	312,832	\$ 659,903	0.03%
TP ICAP PLC	100,186	\$ 642,360	0.03%
CLOSE BROTHERS GROUP PLC	30,998	\$ 629,779	0.03%
GREENE KING PLC	68,773	\$ 620,780	0.03%
JUPITER FUND MANAGEMENT	84,812	\$ 596,248	0.03%
HAYS PLC	268,445	\$ 589,874	0.03%
WEIR GROUP PLC/THE	23,810	\$ 575,852	0.03%
AGGREKOB PLC	49,805	\$ 556,335	0.03%
SSP GROUP PLC	82,213	\$ 552,197	0.03%
TULLOW OIL PLC	247,980	\$ 551,106	0.03%
IG GROUP HOLDINGS PLC	63,995	\$ 537,106	0.03%
WOOD JOHN GROUP PLC	65,776	\$ 530,426	0.03%
ROTORK PLC	173,732	\$ 530,270	0.03%
WH SMITH PLC	22,072	\$ 512,353	0.03%
BERENDESEN PLC	30,376	\$ 510,563	0.03%
CAPITAL & COUNTIES PROPERTIES	133,337	\$ 506,456	0.03%
BOVIS HOMES GROUP PLC	37,132	\$ 495,325	0.03%
INTERMEDIATE CAPITAL GROUP	41,212	\$ 492,380	0.03%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
REDROW PLC	62,380	\$ 487,073	0.03%
WILLIAM HILL PLC	146,913	\$ 485,184	0.03%
NEX GROUP PLC	55,103	\$ 484,177	0.03%
FIRSTGROUP PLC	316,988	\$ 483,020	0.03%
RENISHAW PLC	8,726	\$ 479,253	0.03%
BODYCOTE PLC	39,574	\$ 474,702	0.02%
HOMESERVE PLC	49,640	\$ 474,116	0.02%
BALFOUR BEATTY PLC	134,265	\$ 466,997	0.02%
BRITVIC PLC	48,779	\$ 458,978	0.02%
AUTO TRADER GROUP PLC	88,189	\$ 445,041	0.02%
THOMAS COOK GROUP PLC	299,216	\$ 433,160	0.02%
KAZAKHMYS PLC	45,755	\$ 433,031	0.02%
VICTREX PLC	16,613	\$ 432,017	0.02%
MONEYSUPERMARKET.COM GROUP PLC	96,783	\$ 423,410	0.02%
ULTRA ELECTRONICS HOLDINGS	15,023	\$ 414,883	0.02%
COOKSON GROUP PLC	57,777	\$ 413,778	0.02%
DAILY MAIL & GENERAL TRUST	48,959	\$ 411,437	0.02%
SAGA LTD	147,870	\$ 406,909	0.02%
PAGEGROUP PLC	61,615	\$ 397,964	0.02%
AMEC PLC	67,487	\$ 395,558	0.02%
JARDINE LLOYD THOMPSON GROUP P	25,244	\$ 394,913	0.02%
SAVILLS PLC	32,418	\$ 390,625	0.02%
FILTRONA PLC	54,346	\$ 383,209	0.02%
QINETIQ GROUP PLC	120,418	\$ 382,707	0.02%
BANK OF GEORGIA HOLDINGS PLC	8,373	\$ 380,753	0.02%
BREWIN DOLPHIN HOLDINGS PLC	79,913	\$ 378,449	0.02%
CRANSWICK PLC	9,885	\$ 378,161	0.02%
OCADO GROUP PLC	95,240	\$ 378,054	0.02%
ELEMENTIS PLC	95,580	\$ 373,308	0.02%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CREST NICHOLSON HOLDINGS PLC	51,476	\$ 365,206	0.02%
SIG PLC	165,222	\$ 360,603	0.02%
ASHMORE GROUP PLC	75,192	\$ 356,677	0.02%
NATIONAL EXPRESS GROUP PLC	74,146	\$ 356,110	0.02%
AA PLC	110,554	\$ 355,969	0.02%
DIGNITY PLC	10,329	\$ 347,032	0.02%
DRAX GROUP PLC	81,922	\$ 343,944	0.02%
JD SPORTS FASHION PLC	72,812	\$ 343,900	0.02%
HILL & SMITH HOLDINGS PLC	19,045	\$ 336,343	0.02%
CINEWORLD UK LTD	36,252	\$ 329,344	0.02%
KIER GROUP PLC	19,223	\$ 326,441	0.02%
YULE CATTO & CO PLC	50,497	\$ 326,092	0.02%
ABERDEEN ASSET MANAGEMENT PLC	73,733	\$ 320,256	0.02%
DOMINO S PIZZA GROUP PLC	90,500	\$ 317,794	0.02%
LADBROKES CORAL PLC	186,635	\$ 311,195	0.02%
GRAINGER PLC	88,759	\$ 307,728	0.02%
DIPLOMA PLC	21,572	\$ 306,733	0.02%
GREGGS PLC	20,988	\$ 304,350	0.02%
GALLIFORD TRY PLC	16,839	\$ 300,870	0.02%
SENIOR PLC	91,178	\$ 298,879	0.02%
RATHBONE BROTHERS	8,437	\$ 297,157	0.02%
WETHERSPOON JD PLC	21,958	\$ 296,053	0.02%
JAMES FISHER & SONS PLC	13,567	\$ 280,616	0.01%
GENUS PLC	12,215	\$ 277,692	0.01%
BTG PLC	31,626	\$ 274,715	0.01%
AVEVA GROUP PLC	10,298	\$ 269,384	0.01%
MARSHALLS PLC	52,454	\$ 265,300	0.01%
KELLER GROUP PLC	22,524	\$ 261,717	0.01%
LAIRD PLC	132,701	\$ 261,634	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FIDESSA GROUP PLC	8,602	\$ 256,491	0.01%
EI GROUP PLC	134,653	\$ 252,686	0.01%
MARSTON'S PLC	165,080	\$ 252,540	0.01%
HEADLAM GROUP PLC	32,053	\$ 248,469	0.01%
PZ CUSSONS PLC	51,056	\$ 244,387	0.01%
ST MODWEN PROPERTIES PLC	51,704	\$ 244,251	0.01%
SPORTS DIRECT INTERNATIONAL	48,744	\$ 243,680	0.01%
VIRGIN MONEY HOLDINGS UK	64,074	\$ 240,892	0.01%
HALFORDS GROUP PLC	54,437	\$ 239,301	0.01%
PARAGON GROUP COMPANIES PLC	41,219	\$ 235,185	0.01%
RPS GROUP PLC	65,394	\$ 235,053	0.01%
DAIRY CREST GROUP PLC	29,400	\$ 229,930	0.01%
ZOOPLA PROPERTY GROUP PLC	47,655	\$ 229,393	0.01%
ESURE GROUP PLC	58,436	\$ 228,085	0.01%
MORGAN CRUCIBLE CO	57,799	\$ 228,039	0.01%
HOCHSCHILD MINING PLC	54,566	\$ 227,808	0.01%
BARR AG PLC	28,440	\$ 224,605	0.01%
FENNER PLC	48,891	\$ 221,976	0.01%
SERCO GROUP PLC	151,230	\$ 221,235	0.01%
POLYPIPE GROUP PLC	41,445	\$ 219,579	0.01%
TALKTALK TELECOM GROUP	90,043	\$ 213,394	0.01%
THE GO AHEAD GROUP PLC	8,656	\$ 204,962	0.01%
SPIRENT COMMUNICATIONS PLC	130,670	\$ 203,880	0.01%
NORTHGATE PLC	35,479	\$ 202,205	0.01%
MITIE GROUP	56,915	\$ 199,885	0.01%
TED BAKER PLC	5,995	\$ 198,790	0.01%
DE LA RUE PLC	22,441	\$ 197,391	0.01%
SUPERGROUP PLC	9,951	\$ 196,616	0.01%
MILLENNIUM & COPTHORNE HOTELS	32,183	\$ 194,163	0.01%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HUNTING PLC	31,305	\$ 193,592	0.01%
COMPUTACENTER PLC	16,573	\$ 193,252	0.01%
HELICAL PLC	41,994	\$ 191,441	0.01%
EVRAZ PLC	60,674	\$ 190,533	0.01%
STAGECOACH GROUP PLC	79,897	\$ 189,890	0.01%
CLARKSON PLC	5,236	\$ 184,663	0.01%
MITCHELLS & BUTLERS PLC	57,480	\$ 183,094	0.01%
PAYPOINT PLC	15,394	\$ 181,775	0.01%
RESTAURANT GROUP PLC	41,233	\$ 181,755	0.01%
VECTURA GROUP PLC	120,234	\$ 180,710	0.01%
N BROWN GROUP PLC	43,320	\$ 178,265	0.01%
TELECOM PLUS PLC	11,724	\$ 177,026	0.01%
DEBENHAMS	306,647	\$ 173,843	0.01%
ARROW GLOBAL GROUP PLC	29,785	\$ 171,644	0.01%
MENZIES JOHN PLC	18,075	\$ 167,079	0.01%
GAMES WORKSHOP GROUP PLC	7,902	\$ 167,025	0.01%
DECHRA PHARMACEUTICALS PLC	6,981	\$ 163,208	0.01%
CHEMRING GROUP PLC	68,312	\$ 161,268	0.01%
SHANKS GROUP PLC	130,122	\$ 157,715	0.01%
CONSORT MEDICAL PLC	10,866	\$ 152,576	0.01%
ONESAVINGS BANK PLC	29,283	\$ 152,235	0.01%
CARD FACTORY PLC	36,889	\$ 148,915	0.01%
MORGAN SINDALL PLC	7,843	\$ 141,627	0.01%
WINCANTON PLC	40,898	\$ 138,666	0.01%
FDM GROUP HOLDINGS PLC	11,421	\$ 138,329	0.01%
PHOTO-ME INTERNATIONAL PLC	63,621	\$ 137,392	0.01%
ASCENTIAL PLC	28,958	\$ 137,307	0.01%
MEARS	20,788	\$ 135,452	0.01%
COSTAIN GROUP PLC	20,459	\$ 126,386	0.01%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SDL PLC	14,705	\$ 124,687	0.01%
ITE GROUP PLC	51,583	\$ 122,979	0.01%
EUROMONEY INSTITUTIONAL INVEST	8,355	\$ 122,030	0.01%
KCOM GROUP PLC	100,637	\$ 121,747	0.01%
PENDRAGON PLC	306,128	\$ 120,917	0.01%
TRINITY MIRROR PLC	86,861	\$ 119,704	0.01%
ALDERMORE GROUP PLC	41,687	\$ 119,236	0.01%
BOOT HENRY PLC	29,248	\$ 116,497	0.01%
NOVAE GROUP ORD	12,484	\$ 116,171	0.01%
OXFORD INSTRUMENTS PLC	8,392	\$ 115,660	0.01%
NCC GROUP LTD	45,196	\$ 115,431	0.01%
INTERNATIONAL PERSONAL FINANCE	45,333	\$ 113,376	0.01%
CHESNARA PLC	22,296	\$ 112,167	0.01%
TT ELECTRONICS PLC	38,808	\$ 108,789	0.01%
MCBRIDE PLC	43,156	\$ 107,544	0.01%
SMITHS NEWS PLC	73,471	\$ 107,522	0.01%
XAAR PLC	18,590	\$ 103,577	0.01%
CYBG PLC	29,286	\$ 103,078	0.01%
LOOKERS PLC	69,690	\$ 100,867	0.01%
JACKPOTJOY PLC	11,300	\$ 100,500	0.01%
CLS HOLDINGS PLC	35,620	\$ 99,962	0.01%
SPIRE HEALTHCARE GROUP PLC	21,819	\$ 99,170	0.01%
INTERSERVE PLC	33,063	\$ 98,309	0.01%
DEVRO PLC	34,257	\$ 97,510	0.01%
4IMPRINT GROUP PLC	4,618	\$ 96,183	0.01%
RANK GROUP PLC	30,428	\$ 93,896	0.00%
JUST GROUP PLC	47,616	\$ 92,283	0.00%
JOHN LAING GROUP PLC	22,094	\$ 91,117	0.00%
ENQUEST PLC	204,940	\$ 90,903	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ROBERT WALTERS PLC	14,335	\$ 89,556	0.00%
IBSTOCK PLC	26,054	\$ 87,632	0.00%
GOCOMPARE.COM GROUP PLC	57,708	\$ 86,042	0.00%
RICARDO PLC	8,412	\$ 85,617	0.00%
CAPE	24,577	\$ 84,680	0.00%
PREMIER OIL PLC	105,303	\$ 84,177	0.00%
PREMIER FOODS PLC	158,347	\$ 81,956	0.00%
MCCARTHY & STONE PLC	35,737	\$ 79,897	0.00%
DUNELM GROUP PLC	9,618	\$ 76,366	0.00%
FULLER SMITH & TURNER	5,453	\$ 73,148	0.00%
DAEJAN HOLDINGS PLC	787	\$ 67,642	0.00%
LOW & BONAR PLC	59,373	\$ 67,322	0.00%
COUNTRYSIDE PROPERTIES PLC	13,886	\$ 65,871	0.00%
HUNTSWORTH PLC	66,786	\$ 64,916	0.00%
SEVERFIELD-ROWEN PLC	65,826	\$ 64,341	0.00%
SOCO INTERNATIONAL PLC	39,988	\$ 63,885	0.00%
PETS AT HOME GROUP PLC	29,525	\$ 63,337	0.00%
MOTHERCARE PLC	46,132	\$ 61,861	0.00%
IP GROUP PLC	32,770	\$ 61,489	0.00%
JIMMY CHOO PLC	20,247	\$ 61,045	0.00%
AFRICAN BARRICK GOLD LTD	25,331	\$ 58,226	0.00%
CARILLION PLC	77,315	\$ 57,848	0.00%
CASTINGS PLC	9,471	\$ 57,774	0.00%
DEVELOPMENT SECURITIES PLC	23,020	\$ 57,081	0.00%
STHREE PLC	12,896	\$ 54,071	0.00%
FOXTONS GROUP PLC	45,510	\$ 53,871	0.00%
LSL PROPERTY SERVICES PLC	15,435	\$ 51,695	0.00%
AVON RUBBER PLC	3,886	\$ 51,278	0.00%
BLOOMSBURY PUBLISHING PLC	21,254	\$ 50,355	0.00%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
VITEC GROUP PLC/THE	3,687	\$ 48,997	0.00%
ANGLO PACIFIC GROUP PLC	31,303	\$ 48,334	0.00%
LUPUS CAPITAL PLC	9,808	\$ 45,665	0.00%
ANGLO-EASTERN PLANTATIONS	4,077	\$ 45,423	0.00%
SOFTCAT PLC	8,411	\$ 44,227	0.00%
STOCK SPIRITS GROUP PLC	20,404	\$ 43,855	0.00%
LONMIN PLC	39,905	\$ 43,531	0.00%
PETROPAVLOVSK PLC	430,923	\$ 41,616	0.00%
CAMBIAN GROUP PLC	15,957	\$ 41,099	0.00%
SPEEDY HIRE PLC	56,551	\$ 40,625	0.00%
VOLUTION GROUP PLC	15,725	\$ 39,395	0.00%
WILMINGTON GROUP PLC	12,265	\$ 38,465	0.00%
TRIFAST PLC	13,040	\$ 38,095	0.00%
HASTINGS GROUP HOLDINGS PLC	9,308	\$ 37,636	0.00%
STANLEY CHARLES GROUP PLC	7,130	\$ 36,416	0.00%
CMC MARKETS PLC	17,417	\$ 36,395	0.00%
ACAL PLC	8,695	\$ 35,971	0.00%
CARCLO PLC	16,057	\$ 35,595	0.00%
HOGG ROBINSON	36,623	\$ 35,455	0.00%
TOPPS TILES PLC	29,026	\$ 31,686	0.00%
PUNCH TAVERNS PLC	13,498	\$ 31,540	0.00%
PORVAIR PLC	4,619	\$ 30,990	0.00%
HILTON FOOD GROUP PLC	3,260	\$ 29,059	0.00%
COMMUNISIS PLC	46,062	\$ 28,909	0.00%
ST IVES GROUP PLC	37,492	\$ 27,179	0.00%
GULF MARINE SERVICES PLC	33,312	\$ 27,173	0.00%
DIALIGHT PLC	2,259	\$ 26,935	0.00%
STALLERGENES GREER PLC	606	\$ 25,652	0.00%
SPORTECH PLC	19,643	\$ 25,640	0.00%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CIRCASSIA PHARMACEUTICA-WI	21,795	\$ 25,455	0.00%
MCCOLL'S RETAIL GROUP PLC	7,484	\$ 23,027	0.00%
FUTURE PLC	5,249	\$ 22,054	0.00%
CHARLES TAYLOR CONSULTING PLC	6,912	\$ 21,822	0.00%
CARPETRIGHT PLC	8,434	\$ 21,702	0.00%
CENTAUR MEDIA PLC	30,180	\$ 21,501	0.00%
FORTERRA PLC	5,262	\$ 20,124	0.00%
MANAGEMENT CONSULTING GRP PLC	175,012	\$ 17,689	0.00%
ON THE BEACH GROUP PLC	2,757	\$ 16,922	0.00%
COUNTRYWIDE PLC	8,283	\$ 16,817	0.00%
BRAEMAR SHIPPING SERVICES PLC	3,930	\$ 15,293	0.00%
MJ GLEESON PLC	1,593	\$ 14,489	0.00%
ASHLEY LAURA HOLDINGS PLC	101,542	\$ 13,732	0.00%
VEDANTA RESOURCES PLC	1,347	\$ 13,670	0.00%
OPHIR ENERGY PLC	13,813	\$ 13,286	0.00%
FINDEL PLC	5,428	\$ 12,962	0.00%
DFS FURNITURE PLC	4,460	\$ 12,474	0.00%
NORCROS PLC	4,957	\$ 11,717	0.00%
GYM GROUP PLC THE	4,547	\$ 11,605	0.00%
CITY OF LONDON INVESTMENT GR	2,016	\$ 11,048	0.00%
CARRS MILLING INDUSTRIES	5,838	\$ 10,972	0.00%
FLYBE GROUP PLC	20,598	\$ 10,177	0.00%
MOSS BROS GROUP PLC	7,993	\$ 10,155	0.00%
NON STANDARD FINANCE PLC	11,205	\$ 10,045	0.00%
S & U PLC	380	\$ 9,473	0.00%
SERVELEC GROUP PLC	2,349	\$ 8,936	0.00%
IMAGINATION TECHNOLOGIES GROUP	4,098	\$ 7,794	0.00%
HSS HIRE GROUP PLC	10,697	\$ 7,742	0.00%
RENOLD PLC	10,397	\$ 7,329	0.00%

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<b>SCHEDULE OF INVESTMENTS</b>			
<b>SECURITY</b>	<b>SHARES</b>	<b>MARKET VALUE</b>	<b>% OF ASSETS</b>
AIR PARTNER PLC	4,250	\$ 6,993	0.00%
VOLEX PLC	6,163	\$ 4,957	0.00%
VP PLC	392	\$ 4,376	0.00%
HARVEY NASH GROUP PLC	3,000	\$ 3,835	0.00%
GETBUSY PLC	4,404	\$ 422	0.00%
<b>TOTAL United Kingdom</b>		<b>\$ 275,825,362</b>	<b>14.39%</b>
<b>UNITED STATES</b>			
JANUS HENDERSON GROUP PLC	11,450	\$ 383,461	0.02%
GRAN TIERRA ENERGY INC	87,857	\$ 205,846	0.01%
<b>TOTAL UNITED STATES</b>		<b>\$ 589,307</b>	<b>0.03%</b>
<b>VIRGIN ISLND S BRITSH</b>			
GEM DIAMONDS LTD	14,966	\$ 16,237	0.00%
DEL MONTE PACIFIC LTD	65,692	\$ 14,990	0.00%
<b>TOTAL VIRGIN ISLND S BRITSH</b>		<b>\$ 31,226</b>	<b>0.00%</b>

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<b>TOTAL MARKET VALUE</b>		<b>\$ 1,867,602,670</b>	97.40%
<b>CASH AND OTHER</b>		<b>\$ 49,828,850</b>	2.60%
<b>TOTAL PORTFOLIO</b>		<b>\$ 1,917,431,520</b>	100.00%

International and global investment options are subject to additional risk due to fluctuating exchange rates, foreign accounting and financial policies, and other economic and political environments.

Small-cap and mid-cap investment options are subject to more fluctuation in value and may have additional risks than other investment options with stocks of larger, more stable companies.

Portfolio holdings may not reflect the current portfolio composition. The holdings listed do not constitute a recommendation to purchase or sell a particular security.

Separate Accounts are available through a group annuity contract with Principal Life Insurance Company. Insurance products and plan administrative, if applicable, services are provided by Principal Life Insurance Company, a member of Principal Financial Group, Des Moines, IA 50392. See the fact sheet for the full name of the Separate Account. Certain investment options may not be available in all states or U.S. commonwealths. Principal Life Insurance Company reserves the right to defer payments or transfers from Principal Life Separate Accounts as described in the group annuity contracts providing access to the Separate Accounts or as required by applicable law. Such deferment will be based on factors that may include situations such as: unstable or disorderly financial markets; investment conditions which do not allow for orderly investment transactions; or investment, liquidity, and other risks inherent in real estate (such as those associated with general and local economic conditions). If you elect to allocate funds to a Separate Account, you may not be able to immediately withdraw them.



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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
<p>Before directing retirement funds to a separate account, investors should carefully consider the investment objectives, risks, charges and expenses of the separate account as well as their individual risk tolerance, time horizon and goals. For additional information contact us at 1-800-547-7754 or by visiting <a href="http://principal.com">principal.com</a>.</p> <p>An investment option's unit value and investment return will vary with market conditions, and the principal value of an investment when you sell your shares may be more or less than the original cost.</p> <p>Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.</p>			