

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NEKTAR THERAPEUTICS	913,676	\$ 54,564,731	1.16%
INTERACTIVE BROKERS GROUP INC	414,713	\$ 24,555,157	0.52%
CHEMED CORP	92,640	\$ 22,513,373	0.48%
HEALTHCARE SERVICES GROUP	425,151	\$ 22,413,961	0.48%
ALLETE INC	295,104	\$ 21,943,933	0.47%
CANTEL MEDICAL CORP	206,831	\$ 21,276,705	0.45%
FIVE BELOW INC	320,286	\$ 21,241,368	0.45%
SPIRE INC	280,059	\$ 21,046,434	0.45%
JOHN BEAN TECHNOLOGIES CORP	183,168	\$ 20,295,014	0.43%
EVERCORE INC	224,069	\$ 20,166,210	0.43%
SELECTIVE INSURANCE GROUP	338,801	\$ 19,887,619	0.42%
PETROLEUM DEVELOPMENT CORP	382,216	\$ 19,699,413	0.42%
AVISTA CORP	373,731	\$ 19,243,409	0.41%
ICU MEDICAL INC	87,604	\$ 18,922,464	0.40%
CACI INTERNATIONAL INC	142,858	\$ 18,907,256	0.40%
LCI INDUSTRIES	144,709	\$ 18,812,170	0.40%
TREX COMPANY INC	170,732	\$ 18,505,641	0.39%
MARRIOTT VACATIONS WORLD	136,823	\$ 18,499,838	0.40%
FIRSTCASH INC	273,795	\$ 18,467,473	0.39%
COLUMBIA BANKING SYSTEM INC	423,701	\$ 18,405,571	0.39%
NEOGEN CORP	221,839	\$ 18,237,384	0.39%
ON ASSIGNMENT INC	283,700	\$ 18,233,399	0.39%
BARNES GROUP INC	286,183	\$ 18,106,798	0.39%
GLACIER BANCORP INC	452,590	\$ 17,827,520	0.38%
HAEMONETICS CORP	306,465	\$ 17,799,487	0.38%
STAMPS.COM INC	94,319	\$ 17,731,972	0.38%
PROASSURANCE CORP	309,819	\$ 17,706,156	0.41%
WOLVERINE WORLD WIDE INC	555,171	\$ 17,698,851	0.38%
EASTGROUP PROPERTIES INC REIT	199,744	\$ 17,653,375	0.38%
INTEGRA LIFESCIENCES HOLDINGS	368,831	\$ 17,652,252	0.38%
LUMENTUM HOLDINGS INC	359,446	\$ 17,576,909	0.37%
DARLING INTERNATIONAL INC	955,725	\$ 17,327,294	0.37%
FIRST FINANCIAL BANKSHARES INC	384,262	\$ 17,311,003	0.37%
INGEVITY CORP	244,282	\$ 17,214,553	0.37%
ROGERS CORP	105,857	\$ 17,140,365	0.37%
LIGAND PHARMACEUTICAL-CL B	122,457	\$ 16,768,037	0.36%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BOYD GAMING CORP	476,401	\$ 16,697,855	0.36%
HILLENBRAND INC	365,707	\$ 16,347,103	0.35%
MOOG INC	187,744	\$ 16,305,566	0.35%
GREEN CORP-CLASS A	265,385	\$ 15,992,100	0.34%
SKYWEST INC	300,796	\$ 15,972,268	0.34%
AMERICAN EQUITY INVESTMENT	517,112	\$ 15,890,852	0.34%
LITHIA MOTORS INC	139,388	\$ 15,833,083	0.34%
COMMUNITY BANK SYSTEM INC	293,648	\$ 15,783,580	0.34%
SCIENTIFIC GAMES CORP	306,873	\$ 15,742,585	0.34%
FULLER HB CO	292,049	\$ 15,732,680	0.34%
TOPBUILD CORP	206,225	\$ 15,619,482	0.33%
TETRA TECH INC	323,323	\$ 15,568,002	0.33%
ADVANCED ENERGY INDUSTRIES INC	230,103	\$ 15,527,350	0.33%
US SILICA HOLDINGS INC	471,222	\$ 15,342,988	0.33%
APPLIED INDUSTRIAL TECHNOLOGIE	225,218	\$ 15,337,346	0.33%
PENN NATIONAL GAMING INC	486,282	\$ 15,235,215	0.32%
OLLIES BARGAIN OUTLET HOLDI	285,064	\$ 15,179,658	0.32%
BALCHEM CORP	185,696	\$ 14,967,098	0.32%
II-VI INC	318,469	\$ 14,952,120	0.32%
LENDINGTREE INC	43,753	\$ 14,895,709	0.32%
PROTO LABS INC	143,785	\$ 14,809,855	0.32%
UNIFIRST CORP/MA	89,703	\$ 14,792,025	0.32%
CHILDRENS PLACE RETAIL STORES	100,937	\$ 14,671,193	0.31%
PS BUSINESS PARKS INC REIT	115,426	\$ 14,438,638	0.31%
MADDEN STEVEN LTD	308,641	\$ 14,413,535	0.31%
SOUTH JERSEY INDUSTRIES INC	461,143	\$ 14,401,496	0.31%
MERCURY COMPUTER SYSTEMS INC	279,908	\$ 14,373,276	0.31%
FIRST MIDWEST BANCORP INC/IL	596,110	\$ 14,312,601	0.31%
ISHARES CORE S&P SML-CAP ETF	186,256	\$ 14,306,323	0.30%
WAGeworks INC	230,351	\$ 14,281,762	0.30%
SIMPSON MANUFACTURING CO INC	244,331	\$ 14,027,043	0.30%
CVB FINANCIAL CORP	594,389	\$ 14,003,805	0.30%
HEALTH EQUITY INC	298,328	\$ 13,919,984	0.30%
CABOT MICROELECTRONICS CORP	147,128	\$ 13,841,802	0.30%
MYRIAD GENETICS INC	401,756	\$ 13,798,310	0.29%
SANMINA-SCI CORP	417,889	\$ 13,790,337	0.29%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



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AMN HEALTHCARE SERVICES INC	277,189	\$ 13,651,558	0.29%
RLI CORP	224,971	\$ 13,646,741	0.29%
HOPE BANCORP INC	746,889	\$ 13,630,724	0.29%
AEROJET ROCKETDYNE	435,752	\$ 13,595,462	0.29%
GREAT WESTERN BANCORP INC	341,372	\$ 13,586,606	0.29%
KORN/FERRY INTERNATIONAL	327,785	\$ 13,563,743	0.29%
B&G FOODS INC	385,829	\$ 13,561,889	0.29%
OLD NATIONAL BANCORP/IN	776,336	\$ 13,547,063	0.29%
ITRON INC	197,730	\$ 13,485,186	0.29%
MAGELLAN HEALTH SERVICES INC	139,498	\$ 13,468,532	0.29%
UNIVERSAL FOREST PRODUCTS INC	354,951	\$ 13,353,257	0.28%
ACADIA REALTY TRUST REIT	485,687	\$ 13,288,396	0.29%
DAVE & BUSTER'S ENTERTAINMENT	238,482	\$ 13,157,052	0.28%
J&J SNACK FOODS CORP	86,631	\$ 13,153,185	0.28%
SEMTECH CORP	384,106	\$ 13,136,425	0.28%
DIAMONDROCK HOSPITALITY CO REIT	1,162,230	\$ 13,121,577	0.28%
EL PASO ELECTRIC CO	235,526	\$ 13,036,364	0.28%
SIMMONS FIRST NATL CORP A	226,349	\$ 12,924,528	0.28%
ANIXTER INTERNATIONAL INC	167,957	\$ 12,764,732	0.27%
RETAIL OPPORTUNITY INVESTMENT	636,686	\$ 12,701,886	0.27%
POWER INTEGRATIONS INC	172,428	\$ 12,682,079	0.27%
CALIFORNIA WATER SERVICE GRP	278,359	\$ 12,623,581	0.27%
MERIT MEDICAL SYSTEMS INC	291,269	\$ 12,582,799	0.27%
IROBOT CORP	161,739	\$ 12,405,381	0.26%
INSPERITY INC	215,270	\$ 12,345,735	0.26%
AMERICAN STATES WATER CO	212,822	\$ 12,324,522	0.26%
VONAGE HOLDINGS CORP	1,207,404	\$ 12,279,299	0.26%
WATTS WATER TECHNOLOGIES INC	161,126	\$ 12,237,520	0.26%
HAWAIIAN HOLDINGS INC	304,460	\$ 12,132,731	0.26%
LEXINGTON REALTY TRUST REIT	1,256,540	\$ 12,125,611	0.26%
ABM INDUSTRIES INC	321,249	\$ 12,117,512	0.26%
SRC ENERGY INC	1,400,321	\$ 11,944,738	0.25%
EXLSERVICE HOLDINGS INC	196,947	\$ 11,885,751	0.25%
MUELLER INDUSTRIES INC	335,401	\$ 11,883,257	0.25%
SUPERNUS PHARMACEUTICALS INC	297,437	\$ 11,852,864	0.25%
PLEXUS CORP	194,872	\$ 11,832,628	0.25%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
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INOGEN INC	99,297	\$ 11,824,287	0.25%
PROGRESS SOFTWARE CORP	277,398	\$ 11,808,833	0.25%
UNITED COMMUNITY BANKS INC	416,540	\$ 11,721,436	0.25%
SPX FLOW INC	245,419	\$ 11,669,673	0.25%
QUAKER CHEMICAL CORP	77,165	\$ 11,635,710	0.25%
ENPRO INDUSTRIES INC	123,739	\$ 11,570,834	0.25%
INVESCO MORTGAGE CAPITAL	647,405	\$ 11,543,231	0.25%
VIAVI SOLUTIONS INC	1,319,567	\$ 11,533,016	0.25%
KAPSTONE PAPER & PACKAGING	506,316	\$ 11,488,310	0.25%
MERITAGE HOMES CORP	219,944	\$ 11,261,133	0.24%
ALLEGIANT TRAVEL CO	72,765	\$ 11,260,384	0.24%
COOPER-STANDARD HOLDING	91,549	\$ 11,214,753	0.24%
FINANCIAL ENGINES INC	367,384	\$ 11,131,735	0.24%
INDEPENDENT BANK CORP/ROCKLAND	159,232	\$ 11,122,355	0.24%
TIVO CORP	708,193	\$ 11,047,811	0.24%
QUALYS INC	184,819	\$ 10,969,008	0.23%
SELECT MEDICAL HOLDINGS CORP	621,194	\$ 10,964,074	0.23%
COGENT COMMUNICATIONS HOLDINGS	239,980	\$ 10,871,094	0.23%
SERVISFIRST BANCSHARES INC	261,289	\$ 10,843,494	0.23%
MCDERMOTT INTERNATIONAL INC	1,647,905	\$ 10,843,215	0.23%
MONRO INC	190,152	\$ 10,829,156	0.23%
AMERICAN WOODMARK CORP	82,972	\$ 10,807,103	0.23%
WADDELL & REED FINANCIAL INC	483,745	\$ 10,806,863	0.23%
NETGEAR INC	182,600	\$ 10,727,750	0.23%
OMNICELL INC	220,092	\$ 10,674,462	0.23%
GOVERNMENT PROPERTES INCOME	575,274	\$ 10,665,580	0.23%
TIME INC	577,804	\$ 10,660,484	0.23%
EXPONENT INC	149,763	\$ 10,648,149	0.23%
DORMAN PRODUCTS INC	174,143	\$ 10,647,103	0.23%
BRADY CORP	278,632	\$ 10,560,153	0.23%
BANNER CORPORATION	190,352	\$ 10,492,202	0.22%
KAISER ALUMINUM CORP	98,083	\$ 10,480,169	0.22%
SAIA INC	147,900	\$ 10,463,925	0.22%
APOLLO COMMERCIAL REAL ESTATE	565,608	\$ 10,435,468	0.23%
AMERIS BANCORP	216,025	\$ 10,412,405	0.22%
HORACE MANN EDUCATORS CORP	235,964	\$ 10,406,012	0.22%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
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LEGACY TEX FINL GROUP INC	245,293	\$ 10,353,818	0.22%
HFF INC	212,621	\$ 10,341,885	0.22%
ALBANY INTERNATIONAL CORP	168,266	\$ 10,339,946	0.22%
AK STEEL HOLDING CORP	1,826,500	\$ 10,337,990	0.22%
FRANKLIN ELECTRIC CO INC	224,406	\$ 10,300,235	0.22%
MEDICINES COMPANY/THE	372,213	\$ 10,176,303	0.22%
EBIX INC	127,761	\$ 10,125,059	0.22%
LTC PROPERTIES INC REIT	229,602	\$ 9,999,167	0.21%
KULICKE & SOFFA INDUSTRIES INC	409,667	\$ 9,969,247	0.21%
NORTHWEST BANCSHARES INC	595,431	\$ 9,961,561	0.21%
SPECTRUM PHARMACEUTICALS INC	525,663	\$ 9,961,314	0.21%
NORTHWEST NATURAL GAS CO	166,601	\$ 9,937,750	0.21%
CORCEPT THERAPEUTICS INC	549,498	\$ 9,923,934	0.21%
FORWARD AIR CORP	172,748	\$ 9,922,645	0.21%
INNOSPEC INC	140,050	\$ 9,887,530	0.21%
MATTHEWS INTERNATIONAL CORP	186,540	\$ 9,849,312	0.21%
AMERICAN AXLE & MFG HOLDINGS	574,706	\$ 9,787,243	0.21%
BROOKS AUTOMATION INC	407,953	\$ 9,729,679	0.21%
BOFI HOLDING INC	325,028	\$ 9,718,337	0.21%
PATRICK INDUSTRIES INC	138,571	\$ 9,623,721	0.21%
WD-40 CO	81,024	\$ 9,560,832	0.20%
CARRIZO OIL & GAS INC	448,923	\$ 9,553,081	0.20%
KITE REALTY GROUP TRUST	485,037	\$ 9,506,725	0.20%
KAMAN CORP	161,392	\$ 9,496,305	0.20%
FIRST FINANCIAL BANCORP	360,092	\$ 9,488,424	0.20%
EMERGENT BIOSOLUTIONS INC	204,158	\$ 9,487,222	0.20%
SHUTTERFLY INC	190,508	\$ 9,477,773	0.20%
PROVIDENT FINANCIAL SERVICES I	351,004	\$ 9,466,578	0.20%
FTI CONSULTING INC	220,239	\$ 9,461,467	0.20%
CHESAPEAKE LODGING TRUST	348,694	\$ 9,446,120	0.20%
COMFORT SYSTEMS USA INC	215,464	\$ 9,405,004	0.20%
RH	109,064	\$ 9,402,407	0.20%
MAXLINEAR INC-CLASS A	353,549	\$ 9,340,765	0.20%
WINNEBAGO INDUSTRIES	167,943	\$ 9,337,631	0.20%
HUB GROUP INC	194,094	\$ 9,297,103	0.20%
NBT BANCORP INC	252,620	\$ 9,296,416	0.20%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
INSTALLED BUILDING PRODUCTS	122,019	\$ 9,267,343	0.20%
SUMMIT HOTEL PROPERTIES INC	604,779	\$ 9,210,784	0.20%
AMERICAN ASSETS TRUST INC	240,565	\$ 9,199,206	0.20%
BOB EVANS FARMS INC	116,318	\$ 9,168,185	0.20%
NUTRISYSTEM INC	174,295	\$ 9,167,917	0.20%
CAMBREX CORP	190,187	\$ 9,128,976	0.19%
FOUR CORNERS PROPERTY TRUST	355,065	\$ 9,125,171	0.20%
WESTAMERICA BANCORPORATION	152,867	\$ 9,103,230	0.19%
STEPAN CO	114,732	\$ 9,060,386	0.19%
RAMBUS INC	636,964	\$ 9,057,628	0.19%
ESCO TECHNOLOGIES INC	149,908	\$ 9,031,957	0.19%
PACIFIC PREMIER BANCORP INC	225,087	\$ 9,003,480	0.19%
DSW INC	419,305	\$ 8,977,320	0.19%
BOISE CASCADE CO	223,597	\$ 8,921,520	0.19%
GREENBRIER COMPANIES INC	166,531	\$ 8,876,102	0.19%
MOBILE MINI INC	257,198	\$ 8,873,331	0.19%
G-III APPAREL GROUP LTD	240,472	\$ 8,871,012	0.19%
NEENAH INC	97,583	\$ 8,845,899	0.19%
INTERFACE INC	349,596	\$ 8,792,339	0.19%
ACTUANT CORP	347,093	\$ 8,781,453	0.19%
VAREX IMAGING CORP	217,806	\$ 8,749,267	0.19%
KRATON CORPORATION	181,588	\$ 8,747,094	0.19%
LA-Z-BOY INC	279,902	\$ 8,732,942	0.19%
AGREE REALTY CORP	169,519	\$ 8,720,057	0.19%
AMEDISYS INC	165,406	\$ 8,718,550	0.19%
HARSCO CORP	466,760	\$ 8,705,074	0.19%
PORTFOLIO RECOVERY ASSOCIATES	262,072	\$ 8,700,790	0.19%
SLEEP NUMBER CORP	231,043	\$ 8,684,906	0.19%
ATLAS AIR WORLDWIDE HOLDINGS	146,699	\$ 8,603,896	0.18%
AAON INC	234,416	\$ 8,603,067	0.18%
GENERAL CABLE CORP	289,911	\$ 8,581,366	0.18%
METHODE ELECTRONICS INC	213,588	\$ 8,564,879	0.18%
CUBIC CORP	145,239	\$ 8,561,839	0.18%
CSG SYSTEMS INTERNATIONAL INC	194,512	\$ 8,523,516	0.18%
CORE-MARK HOLDING CO INC	268,015	\$ 8,463,914	0.18%
FOX FACTORY HOLIDING CORP	217,829	\$ 8,462,657	0.18%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
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BENCHMARK ELECTRONICS INC	288,509	\$ 8,395,612	0.18%
OIL STATES INTERNATIONAL INC	296,435	\$ 8,389,111	0.18%
WISDOMTREE INVESTMENTS INC	667,301	\$ 8,374,628	0.18%
CHART INDUSTRIES INC	178,542	\$ 8,366,478	0.18%
EMPLOYERS HOLDINGS INC	188,174	\$ 8,354,926	0.18%
CALERES INC	249,303	\$ 8,346,664	0.18%
TTM TECHNOLOGIES INC	531,679	\$ 8,331,410	0.18%
MDC HOLDINGS INC	260,402	\$ 8,301,620	0.18%
HMS HOLDINGS CORP	487,880	\$ 8,269,566	0.18%
AXON ENTERPRISE INC	307,016	\$ 8,135,924	0.17%
FIRST COMMONWEALTH FINANCIAL C	565,488	\$ 8,097,788	0.17%
SCHWEITZER-MAUDUIT INTERNATION	178,258	\$ 8,085,783	0.17%
S&T BANCORP INC	202,970	\$ 8,080,236	0.17%
BADGER METER INC	168,928	\$ 8,074,758	0.17%
GROUP 1 AUTOMOTIVE INC	113,768	\$ 8,074,115	0.17%
INSIGHT ENTERPRISES INC	207,675	\$ 7,951,876	0.17%
REPLIGEN CORP	217,388	\$ 7,886,837	0.17%
SOLAREGE TECHNOLOGIES INC	209,642	\$ 7,872,057	0.17%
TRIUMPH GROUP INC	288,072	\$ 7,835,558	0.17%
NATIONAL STORAGE AFFILIATES TR	287,390	\$ 7,834,251	0.17%
ELECTRONICS FOR IMAGING	265,114	\$ 7,828,816	0.17%
WALKER & DUNLOP INC	164,028	\$ 7,791,330	0.17%
SPX CORP	247,230	\$ 7,760,550	0.17%
CALAVO GROWERS INC	91,553	\$ 7,727,073	0.16%
AZZ INC	150,635	\$ 7,697,449	0.16%
CAL-MAINE FOODS INC	172,707	\$ 7,676,826	0.16%
UNIVERSAL CORP/RICHMOND VA	145,720	\$ 7,650,300	0.16%
CENTRAL GARDEN AND PET CO	202,645	\$ 7,641,743	0.16%
CALLAWAY GOLF CO	548,526	\$ 7,640,967	0.16%
APOGEE ENTERPRISES INC	166,197	\$ 7,600,189	0.16%
US CONCRETE INC	90,806	\$ 7,595,922	0.16%
LGI HOMES INC	100,904	\$ 7,570,827	0.16%
STANDEX INTERNATIONAL CORP	74,199	\$ 7,557,168	0.16%
BOSTON PRIVATE FINANCIAL HOLDI	488,791	\$ 7,551,821	0.16%
TENNANT CO	103,582	\$ 7,525,232	0.16%
8X8 INC	533,538	\$ 7,522,886	0.16%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



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GANNETT SPINCO INC	648,519	\$ 7,516,335	0.16%
MANTECH INTERNATIONAL CORP	149,728	\$ 7,514,848	0.16%
CAVCO INDUSTRIES INC	49,240	\$ 7,514,024	0.16%
MIMEDX GROUP INC	592,719	\$ 7,474,187	0.16%
ADVANSIX INC	176,592	\$ 7,429,225	0.16%
WABASH NATIONAL CORP	342,209	\$ 7,425,935	0.16%
INTEGER HOLDINGS CORP	163,545	\$ 7,408,589	0.16%
THIRD POINT REINSURANCE LTD	504,685	\$ 7,393,635	0.16%
CARETRUST REIT INC	440,406	\$ 7,381,205	0.16%
CONMED CORP	144,252	\$ 7,352,524	0.16%
MATSON INC	246,297	\$ 7,349,502	0.16%
OXFORD INDUSTRIES INC	97,635	\$ 7,341,176	0.16%
AAR CORP	186,825	\$ 7,340,354	0.16%
SYKES ENTERPRISES INC	231,485	\$ 7,280,203	0.16%
TIVITY HEALTH INC	197,687	\$ 7,225,460	0.15%
MICROSTRATEGY INC A	54,611	\$ 7,170,424	0.15%
IMPAX LABORATORIES INC	430,033	\$ 7,160,049	0.15%
RAVEN INDUSTRIES INC	207,468	\$ 7,126,526	0.15%
PIPER JAFFRAY COS	82,407	\$ 7,107,604	0.15%
SAFETY INSURANCE GROUP INC	88,305	\$ 7,099,722	0.15%
BOTTOMLINE TECHNOLOGIES INC	204,248	\$ 7,083,321	0.15%
FEDERAL SIGNAL CORP	348,045	\$ 6,992,224	0.15%
VIRTUSA CORP	158,457	\$ 6,984,785	0.15%
BROOKLINE BANCORP INC	444,757	\$ 6,982,685	0.15%
XPERI CORP	286,136	\$ 6,981,718	0.15%
WORLD WRESTLING ENTERTAIN	227,206	\$ 6,947,959	0.15%
AEROVIRONMENT INC	123,110	\$ 6,913,858	0.15%
NATUS MEDICAL INC	180,764	\$ 6,905,185	0.15%
ASBURY AUTOMOTIVE GROUP INC	107,592	\$ 6,885,888	0.15%
ABERCROMBIE & FITCH CO	394,649	\$ 6,878,732	0.15%
AMERISAFE INC	111,659	\$ 6,878,194	0.15%
RAMCO-GERSHENSON PROPERTIES TR REIT	460,481	\$ 6,782,885	0.15%
HEARTLAND EXPRESS INC	290,009	\$ 6,768,810	0.14%
GENTHERM INC	212,836	\$ 6,757,543	0.14%
UNIT CORP	306,827	\$ 6,750,194	0.14%
INFINITY PROPERTY & CASUALTY C	63,402	\$ 6,720,612	0.14%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FRANKLIN STREET PROPERTIES COR REIT	622,186	\$ 6,682,278	0.14%
OSI SYSTEMS INC	103,454	\$ 6,660,369	0.14%
ORASURE TECHNOLOGIES INC	351,897	\$ 6,636,777	0.14%
OCLARO INC	979,324	\$ 6,600,644	0.14%
TRUEBLUE INC	239,996	\$ 6,599,890	0.14%
WINGSTOP INC	168,817	\$ 6,580,487	0.14%
VIAD CORP	118,419	\$ 6,560,413	0.14%
CHICO'S FAS INC	741,564	\$ 6,540,594	0.14%
ABAXIS INC	131,694	\$ 6,521,487	0.14%
BARRACUDA NETWORKS INC	236,380	\$ 6,500,450	0.14%
ASTEC INDUSTRIES INC	111,098	\$ 6,499,233	0.14%
US ECOLOGY INC	126,774	\$ 6,465,474	0.14%
SCHOLASTIC CORP	160,655	\$ 6,443,872	0.14%
NOBLE CORP PLC	1,421,372	\$ 6,424,601	0.14%
SONIC CORP	233,544	\$ 6,417,789	0.14%
DIODES INC	223,528	\$ 6,408,548	0.14%
NIC INC	384,500	\$ 6,382,700	0.14%
SCHULMAN A INC	170,755	\$ 6,360,624	0.14%
NAVIGATORS GROUP INC	130,100	\$ 6,335,870	0.14%
BRIGGS & STRATTON CORP	248,698	\$ 6,309,468	0.14%
CALGON CARBON CORP	294,820	\$ 6,279,666	0.13%
FABRINET	218,102	\$ 6,259,527	0.13%
ARMOUR RESIDENTIAL REIT INC	242,936	\$ 6,248,314	0.13%
ALAMO GROUP INC	55,343	\$ 6,246,564	0.13%
TAILORED BRANDS INC	285,444	\$ 6,231,243	0.13%
ENSIGN GROUP INC	279,094	\$ 6,195,887	0.13%
EPLUS INC	82,224	\$ 6,183,245	0.13%
MOMENTA PHARMACEUTICALS INC	443,220	\$ 6,182,919	0.13%
RAYONIER ADVANCED MATERIALS	300,474	\$ 6,144,693	0.13%
KOPPERS HOLDINGS INC	120,368	\$ 6,126,731	0.13%
CITY HOLDING CO	90,614	\$ 6,113,727	0.13%
HELIX ENERGY SOLUTIONS GROUP I	805,688	\$ 6,074,888	0.13%
GIBRALTAR INDUSTRIES INC	183,863	\$ 6,067,479	0.13%
ANALOGIC CORP	72,441	\$ 6,066,934	0.13%
INNOVIVA INC	426,181	\$ 6,047,508	0.13%
MULTI COLOR CORP	80,651	\$ 6,036,727	0.13%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CHATHUM LODGING TRUST	263,267	\$ 5,991,957	0.13%
GENERAL COMMUNICATION INC	153,408	\$ 5,985,980	0.13%
ORIENT EXPRESS HOTELS LTD	486,917	\$ 5,964,733	0.13%
CONSOL ENERGY INC	150,202	\$ 5,934,481	0.13%
BLUCORA INC	267,636	\$ 5,914,756	0.13%
CEVA INC	127,441	\$ 5,881,402	0.13%
ENCORE WIRE CORP	120,774	\$ 5,875,655	0.13%
GUESS? INC	347,860	\$ 5,871,877	0.13%
MONOTYPE IMAGING HOLDINGS INC	242,153	\$ 5,835,887	0.12%
TOMPKINS FINANCIAL CORP	71,701	\$ 5,832,876	0.12%
STEWART INFORMATION SERVICES C	137,758	\$ 5,827,163	0.12%
ACORDA THERAPEUTICS INC	271,240	\$ 5,818,098	0.12%
EXTERRAN CORP	184,841	\$ 5,811,401	0.12%
COCA COLA BOTTL CO CONSL	26,932	\$ 5,797,382	0.12%
ENCORE CAPITAL GROUP INC	137,429	\$ 5,785,761	0.12%
LHC GROUP INC	94,395	\$ 5,781,694	0.12%
ORTHOFIX INTERNATIONAL NV	105,433	\$ 5,767,185	0.12%
ORTHOFIX INTERNATIONAL NV	105,433	\$ 5,767,185	0.12%
DELTIC TIMBER CORP	62,944	\$ 5,762,523	0.12%
SPARTAN STORES INC	214,524	\$ 5,723,500	0.12%
HANMI FINANCIAL CORP	188,035	\$ 5,706,866	0.12%
PENNEY/JC CO INC	1,805,095	\$ 5,704,100	0.12%
IRIDIUM COMMUNICATIONS INC	483,188	\$ 5,701,618	0.12%
CRAY INC	234,633	\$ 5,678,119	0.12%
CENTURY ALUMINUM CO	288,817	\$ 5,672,366	0.12%
MATERION CORP	116,295	\$ 5,651,937	0.12%
STURM RUGER & CO INC	101,124	\$ 5,647,775	0.12%
CBL & ASSOCIATES PROPERTIES REIT	992,750	\$ 5,618,965	0.12%
DIPLOMAT PHARMACY INC	279,735	\$ 5,614,281	0.12%
UNITED FIRE GROUP INC	122,699	\$ 5,592,620	0.12%
MTS SYSTEMS CORP	103,147	\$ 5,538,994	0.12%
STRAYER EDUCATION INC	61,554	\$ 5,514,007	0.12%
UNIVERSAL HEALTH REALTY INCOME REIT	73,318	\$ 5,506,915	0.12%
M/I HOMES INC	159,685	\$ 5,493,164	0.12%
LINDSAY CORP	61,678	\$ 5,440,000	0.12%
PETMED EXPRESS INC	119,550	\$ 5,439,525	0.12%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
EASTERLY GOVERNMENT PROPERTIES	254,570	\$ 5,432,524	0.12%
GLATFELTER	252,887	\$ 5,421,897	0.12%
ADTRAN INC	279,380	\$ 5,406,003	0.12%
SOUTHSIDE BANCSHARES INC	160,046	\$ 5,390,349	0.11%
FIRST BANCORP P R COM	1,053,788	\$ 5,374,319	0.11%
BIOTELEMETRY INC	178,374	\$ 5,333,383	0.11%
ARKANSAS BEST CORP	148,755	\$ 5,317,991	0.11%
STANDARD MOTOR PRODUCTS INC	118,114	\$ 5,304,500	0.11%
INNOFOS HOLDINGS INC	113,313	\$ 5,295,116	0.11%
SCANSOURCE INC	147,906	\$ 5,295,035	0.11%
DINEEQUITY INC	104,373	\$ 5,294,842	0.12%
US PHYSICAL THERAPY INC	72,998	\$ 5,270,456	0.11%
NMI HOLDINGS INC CLASS A	310,013	\$ 5,270,221	0.11%
CAPELLA EDUCATION CO	67,724	\$ 5,241,838	0.11%
AXCELIS TECHNOLOGIES INC	182,267	\$ 5,231,063	0.11%
CENTRAL PACIFIC FINANCIAL CORP	174,813	\$ 5,214,672	0.11%
LUMBER LIQUIDATORS HOLDINGS	165,278	\$ 5,188,076	0.11%
NEW MEDIA INVESTMENT GROUP	308,902	\$ 5,183,376	0.11%
GETTY REALTY CORPORATION	190,758	\$ 5,180,987	0.11%
NAVIGANT CONSULTING INC	266,443	\$ 5,171,659	0.11%
DENBURY RESOURCES INC	2,333,514	\$ 5,157,066	0.11%
TRUSTCO BANK CORP NY	557,612	\$ 5,130,030	0.11%
CROCS INC	404,236	\$ 5,109,543	0.11%
CINCINNATI BELL INC	244,775	\$ 5,103,559	0.11%
BANC OF CALIFORNIA INC	247,071	\$ 5,102,016	0.11%
UNIVERSAL INSURANCE HOLDINGS	185,861	\$ 5,083,298	0.11%
LYDALL INC	100,043	\$ 5,077,182	0.11%
NATIONAL BANK HOLD CL A	155,014	\$ 5,027,104	0.11%
SCRIPPS EW CO	320,717	\$ 5,012,807	0.11%
RE/MAX HOLDINGS INC	102,683	\$ 4,980,126	0.11%
CTS CORP	191,110	\$ 4,921,083	0.11%
CARDTRONICS PLC	265,054	\$ 4,908,800	0.10%
KINDRED HEALTHCARE INC	504,910	\$ 4,897,627	0.10%
INDEPENDENCE REALTY TRUST IN	484,602	\$ 4,889,634	0.10%
META FINANCIAL GROUP INC	52,719	\$ 4,884,415	0.10%
ENANTA PHARMACEUTICALS INC	82,839	\$ 4,860,993	0.10%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SPS COMMERCE INC	99,938	\$ 4,855,987	0.10%
PGT INC	288,147	\$ 4,855,277	0.10%
VISTA OUTDOOR INC	332,610	\$ 4,846,128	0.10%
CAPSTEAD MORTGAGE CORP REIT	557,629	\$ 4,823,491	0.11%
PENNSYLVANIA REAL ESTATE INVES REIT	405,632	\$ 4,822,964	0.10%
KELLY SERVICES INC	176,634	\$ 4,816,809	0.10%
SUPERVALU INC	222,558	\$ 4,807,253	0.10%
AEGION CORP	188,733	\$ 4,799,480	0.10%
VIRTUS INVESTMENT PARTNERS	41,533	\$ 4,778,372	0.10%
ANDERSONS INC	153,012	\$ 4,766,324	0.10%
QUANEX BUILDING PRODUCTS CORP	201,583	\$ 4,717,042	0.10%
LUMINEX CORP	237,723	\$ 4,683,143	0.10%
CIRCOR INTERNATIONAL INC	95,737	\$ 4,660,477	0.10%
EXPRESS INC	457,232	\$ 4,640,905	0.10%
SUPER MICRO COMPUTER INC	220,374	\$ 4,611,326	0.10%
NORTHFIELD BANCORP INC	269,435	\$ 4,601,950	0.10%
CAREER EDUCATION CORP	380,858	\$ 4,600,765	0.10%
SHAKE SHSCK INC CLASS A	106,397	\$ 4,596,350	0.10%
SHUTTERSTOCK INC	106,633	\$ 4,588,418	0.10%
ANIKA THERAPEUTICS INC	85,073	\$ 4,586,285	0.10%
CONSOLIDATED COMMUNICATIONS HO	374,031	\$ 4,559,438	0.10%
FARO TECHNOLOGIES INC	96,962	\$ 4,557,214	0.10%
MARTEN TRANSPORT	224,437	\$ 4,556,071	0.10%
HOMESTREET INC	155,988	\$ 4,515,853	0.10%
SEACOR HOLDINGS INC	97,405	\$ 4,502,059	0.10%
SUNCOKE ENERGY INC	373,128	\$ 4,473,805	0.10%
CALAMP CORP	206,567	\$ 4,426,731	0.09%
RUDOLPH TECHNOLOGIES INC	183,277	\$ 4,380,320	0.09%
CUSTOMERS BANCORP INC	167,922	\$ 4,364,293	0.09%
CLEARWATER PAPER CORP	95,349	\$ 4,328,845	0.09%
ARCHROCK INC	411,847	\$ 4,324,394	0.09%
INTER PARFUMS INC	99,525	\$ 4,324,361	0.09%
SAUL CENTERS INC REIT	69,888	\$ 4,315,584	0.09%
BANCA FINNAT EURAMERICA SPA	284,616	\$ 4,286,317	0.09%
NEWPARK RESOURCES	498,051	\$ 4,283,239	0.09%
ECHO GLOBAL LOGISTICS INC	152,216	\$ 4,262,048	0.09%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MEDIFAST INC	60,935	\$ 4,253,872	0.09%
APPLIED OPTOELECTRONICS INC	112,460	\$ 4,253,237	0.09%
RED ROBIN GOURMET BURGERS INC	75,058	\$ 4,233,271	0.09%
ETHAN ALLEN INTERIORS INC	146,643	\$ 4,193,990	0.09%
ELECTRO SCIENTIFIC INDUSTRIES	194,330	\$ 4,164,492	0.09%
VEECO INSTRUMENTS INC	280,264	\$ 4,161,920	0.09%
LANNETT CO INC	174,844	\$ 4,056,381	0.09%
ARMADA HOFFLER PROPERTIES INC	260,610	\$ 4,047,273	0.09%
ALMOST FAMILY INC	72,920	\$ 4,036,122	0.09%
LYON WILLIAM HOMES	136,686	\$ 3,974,829	0.08%
AMPHASTAR PHARMACEUTICALS INC	205,412	\$ 3,952,127	0.08%
HERSHA HOSPITALITY TRUST	226,949	\$ 3,948,913	0.08%
UNIVERSAL ELECTRONICS INC	83,009	\$ 3,922,175	0.08%
BUCKLE INC	164,393	\$ 3,904,334	0.08%
PERFICIENT INC	202,548	\$ 3,862,590	0.08%
PROVIDENCE SERVICE CORP	64,853	\$ 3,848,377	0.08%
INTL FCSTONE INC	90,153	\$ 3,834,207	0.08%
DONNELLEY FINANCIAL SOL	195,537	\$ 3,811,016	0.08%
PHIBRO ANIMAL HEALTH COR	113,620	\$ 3,806,270	0.08%
BJ'S RESTAURANTS INC	104,157	\$ 3,791,315	0.08%
GREEN PLAINS RENEWABLE ENER	224,506	\$ 3,782,926	0.08%
DONNELLEY RR & SONS CO	406,213	\$ 3,777,781	0.08%
GENESCO INC	115,575	\$ 3,756,188	0.08%
URSTADT BIDDLE PROPERTIES INC REIT	172,502	\$ 3,750,193	0.08%
ORITANI FINANCIAL CORP	228,250	\$ 3,743,300	0.08%
DIME COMMUNITY BANCSHARES	178,056	\$ 3,730,273	0.08%
CRYOLIFE INC	194,063	\$ 3,716,306	0.08%
QUALITY SYSTEMS INC	273,388	\$ 3,712,609	0.08%
TITAN INTERNATIONAL INC	287,572	\$ 3,703,927	0.08%
NANOMETRICS INCORPORATED	148,509	\$ 3,700,844	0.08%
INVESTMENT TECHNOLOGY GROUP IN	191,831	\$ 3,692,747	0.08%
LIVEPERSON INC	317,751	\$ 3,654,137	0.08%
RUTH'S HOSPITALITY GROUP INC	168,782	\$ 3,654,130	0.08%
CUTERA INC	80,392	\$ 3,645,777	0.08%
EZCORP INC	298,400	\$ 3,640,480	0.08%
COHU INC	164,135	\$ 3,602,763	0.08%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GRIFFON CORP	175,352	\$ 3,568,413	0.08%
ANGIODYNAMICS INC	213,037	\$ 3,542,805	0.08%
UNIFI INC	98,576	\$ 3,535,921	0.08%
LANTHEUS HOLDINGS INC	171,920	\$ 3,515,764	0.07%
ATN INTERNATIONAL INC	63,198	\$ 3,492,321	0.07%
TIMKENSTEEL CORP	226,574	\$ 3,441,659	0.07%
RENT-A-CENTER INC/TX	309,332	\$ 3,433,585	0.07%
HEALTHSTREAM INC	148,056	\$ 3,428,977	0.07%
MERIDIAN BIOSCIENCE INC	244,874	\$ 3,428,236	0.07%
MYR GROUP INC DELAWARE	95,519	\$ 3,412,894	0.07%
PHOTRONICS INC	400,004	\$ 3,410,034	0.07%
CONTROL4 CORP	114,348	\$ 3,402,996	0.07%
FINISH LINE	233,217	\$ 3,388,643	0.07%
ANI PHARMACEUTICALS INC	51,995	\$ 3,351,078	0.07%
TELETECH HOLDINGS INC	82,469	\$ 3,319,377	0.07%
WHITESTONE REIT	223,521	\$ 3,220,938	0.07%
INVACARE CORP	190,491	\$ 3,209,773	0.07%
SANFILIPPO JOHN B & SON INC	50,479	\$ 3,192,797	0.07%
REGIS CORP	202,711	\$ 3,113,641	0.07%
FRONTIER COMMUNICATIONS CORP	455,700	\$ 3,080,532	0.07%
LSC COMMUNICATIONS INC	202,447	\$ 3,067,072	0.07%
MARCUS CORP	111,653	\$ 3,053,710	0.07%
HESKA CORP	37,828	\$ 3,034,184	0.06%
COMTECH TELECOMMUNICATIONS COR	137,032	\$ 3,031,148	0.06%
AMERICAN VANGUARD CORP	152,133	\$ 2,989,413	0.06%
FIESTA RESTAURANT GROUP	157,033	\$ 2,983,627	0.06%
INSTEEL INDUSTRIES INC	104,957	\$ 2,972,382	0.07%
ENOVA INTERNATIONAL INC	194,175	\$ 2,951,460	0.06%
CORVEL CORP	55,759	\$ 2,949,651	0.06%
MONARCH CASINO & RESORT INC	65,732	\$ 2,946,108	0.06%
DEPOMED INC	365,324	\$ 2,940,858	0.06%
ENGILITY HLDGS INC	102,416	\$ 2,905,542	0.06%
BILL BARRETT CORP	564,384	\$ 2,895,290	0.06%
NATIONAL PRESTO INDUSTRIES INC	29,101	\$ 2,894,094	0.06%
MOVADO GROUP INC	89,839	\$ 2,892,816	0.06%
TETRA TECHNOLOGIES INC	672,474	\$ 2,871,464	0.06%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CEDAR REALTY TRUST INC REIT	471,565	\$ 2,867,115	0.06%
COMMUNITY HEALTH SYSTEMS INC	665,682	\$ 2,835,805	0.06%
TREDEGAR CORP	147,559	\$ 2,833,133	0.06%
PAR PETROLEUM CORP	146,165	\$ 2,818,061	0.06%
LEMAITRE VASCULAR INC	88,307	\$ 2,811,695	0.06%
COMMUNITY HEALTHCARE TRUST INC	99,230	\$ 2,788,363	0.06%
FIDELITY SOUTHERN CORP	127,673	\$ 2,783,271	0.06%
REX AMERICAN RESOURCES CORP	33,531	\$ 2,776,031	0.06%
MOTORCAR PART OF AMERICA IN	110,649	\$ 2,765,119	0.06%
GREENHILL & CO INC	141,718	\$ 2,763,501	0.06%
MATRIX SERVICE CO	155,199	\$ 2,762,542	0.06%
WORLD ACCEPTANCE CORP	34,171	\$ 2,758,283	0.06%
CHUY'S HOLDINGS INC	98,140	\$ 2,752,827	0.06%
OPUS BANK	99,998	\$ 2,729,945	0.06%
AMAG PHARMACEUTICALS INC	205,250	\$ 2,719,563	0.06%
DXP ENTERPRISES INC	91,833	\$ 2,715,502	0.06%
CROSS COUNTRY HEALTHCARE INC	211,675	\$ 2,700,973	0.06%
HEIDRICK & STRUGGLES INTERNATI	108,996	\$ 2,675,852	0.06%
MAIDEN HOLDINGS LTD	402,637	\$ 2,657,404	0.06%
SONIC AUTOMOTIVE INC	142,861	\$ 2,635,785	0.06%
SUCAMPO PHARMACEUTICALS INC	146,124	\$ 2,622,926	0.06%
BANK MUTUAL CORP	245,601	\$ 2,615,651	0.06%
MARINEMAX INC	137,719	\$ 2,602,889	0.06%
EAGLE PHARMACEUTICALS INC/DE	48,486	\$ 2,590,122	0.06%
XO GROUP INC	140,171	\$ 2,587,557	0.06%
TEAM INC	173,569	\$ 2,586,178	0.06%
HAVERTY FURNITURE COS INC	112,698	\$ 2,552,610	0.05%
RESOURCES CONNECTION INC	164,322	\$ 2,538,775	0.05%
FORRESTER RESEARCH INC	57,362	\$ 2,535,400	0.05%
BRISTOW GROUP INC	186,730	\$ 2,515,253	0.05%
PDF SOLUTIONS INC	159,421	\$ 2,502,910	0.05%
MYERS INDUSTRIES INC	127,159	\$ 2,479,601	0.05%
TACTILE SYSTEMS TECHNOLOGY I	84,224	\$ 2,440,812	0.05%
BIGLARI HLDGS INC	5,876	\$ 2,435,014	0.05%
HIBBETT SPORTS INC	119,181	\$ 2,431,292	0.05%
VASCO DATA SECURITY INTL	174,795	\$ 2,429,651	0.05%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PROGENICS PHARMACEUTICALS INC	407,727	\$ 2,425,976	0.05%
ORIENTAL FINANCIAL GROUP INC	254,993	\$ 2,396,934	0.05%
CYTOKINETICS INC	293,897	\$ 2,395,261	0.05%
NAUTILUS INC	178,173	\$ 2,378,610	0.05%
AMERICAN PUBLIC EDUCATION INC	94,391	\$ 2,364,495	0.05%
CENTRAL GARDEN AND PET CO	59,972	\$ 2,334,110	0.05%
HAYNES INTERNATIONAL INC	72,586	\$ 2,326,381	0.05%
ASCENA RETAIL GROUP INC	989,449	\$ 2,325,205	0.05%
SYNCHRONOSS TECHNOLOGIES INC	253,640	\$ 2,267,542	0.05%
BARNES & NOBLE INC	328,943	\$ 2,203,918	0.05%
ZUMIEZ INC	105,406	\$ 2,195,080	0.05%
PARK ELECTROCHEMICAL CORP	110,364	\$ 2,168,653	0.05%
CATO CORP/THE	135,056	\$ 2,150,092	0.05%
SURMODICS INC	76,068	\$ 2,129,904	0.05%
FUTUREFUEL CORP	147,208	\$ 2,074,161	0.04%
DAKTRONICS INC	226,135	\$ 2,064,613	0.04%
UNITED INSURANCE HOLDINGS CO	119,074	\$ 2,054,027	0.04%
ESSENDANT INC	218,236	\$ 2,023,048	0.04%
SUPERIOR INDUSTRIES INTERNATIO	134,401	\$ 1,995,855	0.04%
HARMONIC INC	473,577	\$ 1,989,023	0.04%
VICOR CORP	94,419	\$ 1,973,357	0.04%
FOSSIL GROUP INC	250,600	\$ 1,947,162	0.04%
COMPUTER PROGRAMS & SYSTEMS	64,651	\$ 1,942,763	0.04%
HAWKINS INC	55,064	\$ 1,938,253	0.04%
CLOUD PEAK ENERGY INC	435,497	\$ 1,937,962	0.04%
TILE SHOP HOLDINGS INC	199,739	\$ 1,917,494	0.04%
VERITIV CORP	64,628	\$ 1,867,749	0.04%
ELLIS PERRY INTERNATIONAL INC	72,937	\$ 1,826,342	0.04%
SPOK HOLDINGS INC	115,947	\$ 1,814,571	0.04%
ACETO CORP	174,701	\$ 1,804,661	0.04%
BARNES & NOBLE EDUCATION INC	215,604	\$ 1,776,577	0.04%
SHOE CARNIVAL INC	66,165	\$ 1,769,914	0.04%
QUINSTREET INC	206,892	\$ 1,733,755	0.04%
EHEALTH INC	95,084	\$ 1,651,609	0.04%
DSP GROUP INC	129,524	\$ 1,619,050	0.03%
FRANCESCAS HOLDINGS CORP	213,149	\$ 1,558,119	0.03%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FLOTEK INDUSTRIES INC	329,723	\$ 1,536,509	0.03%
DIGI INTERNATIONAL INC	154,712	\$ 1,477,500	0.03%
POWELL INDUSTRIES	50,398	\$ 1,443,903	0.03%
BEL FUSE INC	57,206	\$ 1,440,161	0.03%
ROADRUNNER TRANSPORTATION SY	182,355	\$ 1,405,957	0.03%
PIONEER DRILLING CO	450,948	\$ 1,375,391	0.03%
HCI GROUP INC	45,975	\$ 1,374,653	0.03%
VERA BRADLEY INC	110,602	\$ 1,347,132	0.03%
CARBO CERAMICS INC	127,542	\$ 1,298,378	0.03%
ORION GROUP HOLDINGS INC	163,626	\$ 1,281,192	0.03%
ERA GROUP INC	117,244	\$ 1,260,373	0.03%
EL POLLO LOCO HOLDINGS INC	125,591	\$ 1,243,351	0.03%
SENECA FOODS CORPORATION	39,298	\$ 1,208,414	0.03%
OLYMPIC STEEL INC	52,840	\$ 1,135,532	0.02%
KOPIN CORP	354,073	\$ 1,133,034	0.02%
KIRKLANDS INC	92,900	\$ 1,111,549	0.02%
AGILYSYS INC	88,854	\$ 1,091,127	0.02%
GULF ISLAND FABRICATION INC	78,662	\$ 1,056,038	0.02%
QUORUM HEALTH CORP	164,737	\$ 1,027,959	0.02%
LSB INDUSTRIES INC	117,018	\$ 1,025,078	0.02%
GEOSPACE TECHNOLOGIES CORP	77,988	\$ 1,011,504	0.02%
BIG 5 SPORTING GOODS CORP	116,868	\$ 888,197	0.02%
FREDS INC	207,683	\$ 841,116	0.02%
LIQUIDITY SERVICES INC	148,059	\$ 718,086	0.02%
FTD COS INC-WHEN ISSUED	97,499	\$ 701,018	0.01%
VITAMIN SHOPPE INC	139,121	\$ 612,132	0.01%
DHI GROUP INC	274,040	\$ 520,676	0.01%
TOTAL MARKET VALUE		\$ 4,565,933,987	97.32%
CASH AND OTHER		\$ 125,878,700	2.68%
TOTAL PORTFOLIO		\$ 4,691,812,687	100.00%

SmallCap S&P 600 Index Separate Account

As of December 31, 2017



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.

Each index-based investment option is invested in the stocks or bonds of the index it tracks. Performance of indexes reflects the unmanaged result for the market segment the selected stocks or bonds represent. There is no assurance an index-based investment option will match the performance of the index tracked.

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.

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 principal.com.

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.

Information is current as of the creation of this piece. Keep in mind that portfolio holdings are subject to risk.