

SmallCap S&P 600 Index Separate Account

As of January 31, 2018



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NEKTAR THERAPEUTICS	913,676	\$ 76,392,450	1.60%
CHEMED CORP	92,640	\$ 24,139,205	0.50%
HEALTHCARE SERVICES GROUP	425,151	\$ 23,459,832	0.49%
CANTEL MEDICAL CORP	206,831	\$ 22,943,763	0.48%
EVERCORE INC	224,069	\$ 22,530,138	0.47%
ON ASSIGNMENT INC	283,700	\$ 21,722,909	0.45%
ALLETE INC	295,104	\$ 21,377,334	0.45%
MARRIOTT VACATIONS WORLD	136,823	\$ 20,842,248	0.44%
JOHN BEAN TECHNOLOGIES CORP	183,168	\$ 20,835,360	0.44%
FIVE BELOW INC	320,286	\$ 20,796,170	0.43%
CACI INTERNATIONAL INC	142,858	\$ 20,078,692	0.42%
ICU MEDICAL INC	87,604	\$ 20,056,936	0.42%
FIRSTCASH INC	273,795	\$ 20,014,415	0.42%
PETROLEUM DEVELOPMENT CORP	382,216	\$ 19,817,900	0.41%
HAEMONETICS CORP	306,465	\$ 19,812,962	0.41%
SELECTIVE INSURANCE GROUP	338,801	\$ 19,735,158	0.41%
INTEGRA LIFESCIENCES HOLDINGS	368,831	\$ 19,422,640	0.41%
LIGAND PHARMACEUTICAL-CL B	122,457	\$ 19,301,672	0.40%
STAMPS.COM INC	94,319	\$ 19,226,928	0.40%
TREX COMPANY INC	170,732	\$ 19,051,984	0.40%
BARNES GROUP INC	286,183	\$ 18,827,980	0.39%
AVISTA CORP	373,731	\$ 18,821,093	0.39%
BOYD GAMING CORP	476,401	\$ 18,803,547	0.39%
SPIRE INC	280,059	\$ 18,623,924	0.39%
COLUMBIA BANKING SYSTEM INC	423,701	\$ 18,253,039	0.38%
WOLVERINE WORLD WIDE INC	555,171	\$ 18,226,264	0.38%
FIRST FINANCIAL BANKSHARES INC	384,262	\$ 17,848,970	0.37%
GLACIER BANCORP INC	452,590	\$ 17,750,580	0.37%
INGEVITY CORP	244,282	\$ 17,722,659	0.37%
DARLING INTERNATIONAL INC	955,725	\$ 17,719,142	0.37%
KAPSTONE PAPER & PACKAGING	506,316	\$ 17,538,786	0.37%
NEOGEN CORP	295,785	\$ 17,460,189	0.37%
ROGERS CORP	105,857	\$ 17,443,116	0.36%
LITHIA MOTORS INC	139,388	\$ 17,417,924	0.36%
EASTGROUP PROPERTIES INC REIT	199,744	\$ 17,339,777	0.36%
AMERICAN EQUITY INVESTMENT	517,112	\$ 17,064,696	0.36%

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PROASSURANCE CORP	309,819	\$ 16,947,099	0.35%
MOOG INC	187,744	\$ 16,908,225	0.35%
SKYWEST INC	300,796	\$ 16,769,377	0.35%
LUMENTUM HOLDINGS INC	359,446	\$ 16,642,350	0.35%
APPLIED INDUSTRIAL TECHNOLOGIE	225,218	\$ 16,609,828	0.35%
ADVANCED ENERGY INDUSTRIES INC	230,103	\$ 16,367,226	0.34%
GREEN CORP-CLASS A	265,385	\$ 16,257,485	0.34%
HILLENBRAND INC	365,707	\$ 16,200,820	0.34%
LENDINGTREE INC	43,753	\$ 16,094,541	0.34%
TETRA TECH INC	323,323	\$ 16,069,153	0.34%
LCI INDUSTRIES	144,709	\$ 15,954,167	0.33%
OLLIES BARGAIN OUTLET HOLDI	285,064	\$ 15,835,305	0.33%
TOPBUILD CORP	206,225	\$ 15,784,462	0.33%
PROTO LABS INC	143,785	\$ 15,722,890	0.33%
US SILICA HOLDINGS INC	471,222	\$ 15,686,980	0.33%
COMMUNITY BANK SYSTEM INC	293,648	\$ 15,651,438	0.33%
PENN NATIONAL GAMING INC	486,282	\$ 15,517,259	0.32%
FULLER HB CO	292,049	\$ 15,142,741	0.32%
CHILDRENS PLACE RETAIL STORES	100,937	\$ 15,120,363	0.32%
HEALTH EQUITY INC	298,328	\$ 15,101,363	0.32%
CABOT MICROELECTRONICS CORP	147,128	\$ 14,990,872	0.31%
AMN HEALTHCARE SERVICES INC	277,189	\$ 14,871,190	0.31%
UNIFIRST CORP/MA	89,703	\$ 14,827,906	0.31%
FIRST MIDWEST BANCORP INC/IL	596,110	\$ 14,819,295	0.31%
MYRIAD GENETICS INC	401,756	\$ 14,816,761	0.31%
BALCHEM CORP	185,696	\$ 14,669,984	0.31%
ISHARES CORE S&P SML-CAP ETF	186,256	\$ 14,665,797	0.31%
KORN/FERRY INTERNATIONAL	327,785	\$ 14,606,100	0.31%
ITRON INC	197,730	\$ 14,473,836	0.30%
MCDERMOTT INTERNATIONAL INC	1,647,905	\$ 14,468,606	0.30%
RLI CORP	224,971	\$ 14,456,636	0.30%
GREAT WESTERN BANCORP INC	341,372	\$ 14,388,830	0.30%
IROBOT CORP	161,739	\$ 14,354,336	0.30%
SIMPSON MANUFACTURING CO INC	244,331	\$ 14,352,003	0.30%
MADDEN STEVEN LTD	308,641	\$ 14,259,214	0.30%
HOPE BANCORP INC	746,889	\$ 14,220,767	0.30%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PS BUSINESS PARKS INC REIT	115,426	\$ 14,094,669	0.29%
ANIXTER INTERNATIONAL INC	167,957	\$ 14,058,001	0.29%
WAGeworks INC	230,351	\$ 13,947,753	0.29%
SRC ENERGY INC	1,400,321	\$ 13,933,194	0.29%
CVB FINANCIAL CORP	594,389	\$ 13,908,703	0.29%
MAGELLAN HEALTH SERVICES INC	139,498	\$ 13,894,001	0.29%
PROGRESS SOFTWARE CORP	277,398	\$ 13,822,742	0.29%
SEMTECH CORP	384,106	\$ 13,750,995	0.29%
DIAMONDROCK HOSPITALITY CO REIT	1,162,230	\$ 13,667,825	0.29%
II-VI INC	318,469	\$ 13,582,703	0.28%
SOUTH JERSEY INDUSTRIES INC	461,143	\$ 13,576,050	0.28%
MERIT MEDICAL SYSTEMS INC	291,269	\$ 13,529,422	0.28%
VONAGE HOLDINGS CORP	1,207,404	\$ 13,510,851	0.28%
MERCURY COMPUTER SYSTEMS INC	279,908	\$ 13,441,182	0.28%
OLD NATIONAL BANCORP/IN	776,336	\$ 13,430,613	0.28%
SIMMONS FIRST NATL CORP A	226,349	\$ 13,320,639	0.28%
UNIVERSAL FOREST PRODUCTS INC	354,951	\$ 13,250,321	0.28%
UNITED COMMUNITY BANKS INC	416,540	\$ 13,195,987	0.28%
INSPERITY INC	215,270	\$ 13,185,288	0.28%
DORMAN PRODUCTS INC	174,143	\$ 13,137,348	0.27%
SHUTTERFLY INC	190,508	\$ 12,983,120	0.27%
POWER INTEGRATIONS INC	172,428	\$ 12,880,372	0.27%
WATTS WATER TECHNOLOGIES INC	161,126	\$ 12,849,799	0.27%
B&G FOODS INC	385,829	\$ 12,732,357	0.27%
NETGEAR INC	182,600	\$ 12,727,220	0.27%
CORCEPT THERAPEUTICS INC	549,498	\$ 12,646,696	0.26%
MEDICINES COMPANY/THE	372,213	\$ 12,331,417	0.26%
EL PASO ELECTRIC CO	235,526	\$ 12,294,457	0.26%
ABM INDUSTRIES INC	321,249	\$ 12,217,099	0.26%
INOGEN INC	99,297	\$ 12,098,346	0.25%
J&J SNACK FOODS CORP	86,631	\$ 11,993,196	0.25%
AEROJET ROCKETDYNE	435,752	\$ 11,983,180	0.25%
EXLSERVICE HOLDINGS INC	196,947	\$ 11,964,530	0.25%
ACADIA REALTY TRUST REIT	485,687	\$ 11,928,473	0.25%
QUAKER CHEMICAL CORP	77,165	\$ 11,875,694	0.25%
AMERICAN STATES WATER CO	212,822	\$ 11,752,031	0.25%

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SECURITY	SHARES	MARKET VALUE	% OF ASSETS
RETAIL OPPORTUNITY INVESTMENT	636,686	\$ 11,695,922	0.24%
BOFI HOLDING INC	325,028	\$ 11,691,257	0.24%
PLEXUS CORP	194,872	\$ 11,643,602	0.24%
SUPERNUS PHARMACEUTICALS INC	297,437	\$ 11,614,915	0.24%
ALLEGIANT TRAVEL CO	72,765	\$ 11,587,826	0.24%
AMERIS BANCORP	216,025	\$ 11,568,139	0.24%
QUALYS INC	184,819	\$ 11,551,188	0.24%
COOPER-STANDARD HOLDING	91,549	\$ 11,406,090	0.24%
BROOKS AUTOMATION INC	407,953	\$ 11,381,889	0.24%
SPX FLOW INC	245,419	\$ 11,380,079	0.24%
HAWAIIAN HOLDINGS INC	304,460	\$ 11,371,581	0.24%
INDEPENDENT BANK CORP/ROCKLAND	159,232	\$ 11,361,203	0.24%
LEXINGTON REALTY TRUST REIT	1,256,540	\$ 11,333,991	0.24%
CALIFORNIA WATER SERVICE GRP	278,359	\$ 11,329,211	0.24%
SPECTRUM PHARMACEUTICALS INC	525,663	\$ 11,322,781	0.24%
VIAVI SOLUTIONS INC	1,319,567	\$ 11,321,885	0.24%
AMERICAN WOODMARK CORP	82,972	\$ 11,271,746	0.24%
DAVE & BUSTER'S ENTERTAINMENT	238,482	\$ 11,208,654	0.23%
SAIA INC	147,900	\$ 11,173,845	0.23%
WADDELL & REED FINANCIAL INC	483,745	\$ 11,126,135	0.24%
EXPONENT INC	149,763	\$ 11,104,926	0.23%
MUELLER INDUSTRIES INC	335,401	\$ 11,098,419	0.23%
SERVISFIRST BANCSHARES INC	261,289	\$ 11,083,879	0.23%
SELECT MEDICAL HOLDINGS CORP	621,194	\$ 10,995,134	0.23%
SANMINA-SCI CORP	417,889	\$ 10,927,797	0.23%
ENPRO INDUSTRIES INC	123,739	\$ 10,887,795	0.23%
COGENT COMMUNICATIONS HOLDINGS	239,980	\$ 10,823,098	0.23%
KAISER ALUMINUM CORP	98,083	\$ 10,812,670	0.23%
LEGACY TEX FINL GROUP INC	245,293	\$ 10,802,704	0.23%
OMNICELL INC	220,092	\$ 10,795,513	0.23%
MONRO INC	190,152	\$ 10,743,588	0.22%
CAMBREX CORP	190,187	\$ 10,717,037	0.22%
ALBANY INTERNATIONAL CORP	168,266	\$ 10,676,478	0.22%
BRADY CORP	278,632	\$ 10,657,674	0.22%
INVESCO MORTGAGE CAPITAL	647,405	\$ 10,513,857	0.22%
EBIX INC	127,761	\$ 10,489,178	0.22%

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FORWARD AIR CORP	172,748	\$ 10,487,531	0.22%
HFF INC	212,621	\$ 10,463,079	0.22%
FINANCIAL ENGINES INC	367,384	\$ 10,452,075	0.22%
MATTHEWS INTERNATIONAL CORP	186,540	\$ 10,446,240	0.22%
MERITAGE HOMES CORP	219,944	\$ 10,436,343	0.22%
BANNER CORPORATION	190,352	\$ 10,343,728	0.22%
APOLLO COMMERCIAL REAL ESTATE	565,608	\$ 10,277,097	0.21%
FIRST FINANCIAL BANCORP	360,092	\$ 10,262,622	0.21%
RH	109,064	\$ 10,250,925	0.21%
FRANKLIN ELECTRIC CO INC	224,406	\$ 10,165,592	0.21%
AMERICAN AXLE & MFG HOLDINGS	574,706	\$ 10,143,561	0.21%
KAMAN CORP	161,392	\$ 10,119,278	0.21%
INNOSPEC INC	140,050	\$ 10,055,590	0.21%
NORTHWEST BANCSHARES INC	595,431	\$ 10,033,012	0.21%
WD-40 CO	81,024	\$ 10,026,720	0.21%
EMERGENT BIOSOLUTIONS INC	204,158	\$ 9,960,869	0.21%
BOISE CASCADE CO	223,597	\$ 9,938,887	0.21%
MIMEDX GROUP INC	592,719	\$ 9,928,043	0.21%
TRAVELPORT WORLDWIDE LTD	727,057	\$ 9,895,246	0.21%
TIVO CORP	708,193	\$ 9,879,292	0.21%
GOVERNMENT PROPERTES INCOME	575,274	\$ 9,871,702	0.21%
HORACE MANN EDUCATORS CORP	235,964	\$ 9,745,313	0.20%
MOBILE MINI INC	257,198	\$ 9,734,944	0.20%
FTI CONSULTING INC	220,239	\$ 9,573,789	0.20%
NORTHWEST NATURAL GAS CO	166,601	\$ 9,554,567	0.20%
CHESAPEAKE LODGING TRUST	348,694	\$ 9,543,755	0.20%
OIL STATES INTERNATIONAL INC	296,435	\$ 9,485,920	0.20%
8X8 INC	533,538	\$ 9,443,623	0.20%
ABAXIS INC	131,694	\$ 9,435,875	0.20%
KULICKE & SOFFA INDUSTRIES INC	409,667	\$ 9,426,438	0.20%
LTC PROPERTIES INC REIT	229,602	\$ 9,409,090	0.20%
PORTFOLIO RECOVERY ASSOCIATES	262,072	\$ 9,369,074	0.20%
SUMMIT HOTEL PROPERTIES INC	604,779	\$ 9,368,027	0.20%
HUB GROUP INC	194,094	\$ 9,326,217	0.20%
NBT BANCORP INC	252,620	\$ 9,324,204	0.19%
VAREX IMAGING CORP	217,806	\$ 9,250,221	0.19%

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AK STEEL HOLDING CORP	1,826,500	\$ 9,242,090	0.19%
PROVIDENT FINANCIAL SERVICES I	351,004	\$ 9,234,915	0.19%
COMFORT SYSTEMS USA INC	215,464	\$ 9,178,766	0.19%
PACIFIC PREMIER BANCORP INC	225,087	\$ 9,172,295	0.19%
ESCO TECHNOLOGIES INC	149,908	\$ 9,166,874	0.19%
KRATON CORPORATION	181,588	\$ 9,126,613	0.19%
MAXLINEAR INC-CLASS A	353,549	\$ 9,118,029	0.19%
WESTAMERICA BANCORPORATION	152,867	\$ 9,075,714	0.19%
CARRIZO OIL & GAS INC	448,923	\$ 9,027,842	0.19%
STEPAN CO	114,732	\$ 8,997,283	0.19%
G-III APPAREL GROUP LTD	240,472	\$ 8,981,629	0.19%
GROUP 1 AUTOMOTIVE INC	113,768	\$ 8,925,100	0.19%
PATRICK INDUSTRIES INC	138,570	\$ 8,875,409	0.19%
AMEDISYS INC	165,406	\$ 8,869,070	0.19%
CHART INDUSTRIES INC	178,542	\$ 8,850,327	0.19%
WABASH NATIONAL CORP	342,209	\$ 8,839,258	0.18%
NEENAH INC	97,583	\$ 8,831,262	0.18%
CSG SYSTEMS INTERNATIONAL INC	194,512	\$ 8,786,107	0.18%
INSTALLED BUILDING PRODUCTS	122,019	\$ 8,779,267	0.18%
MDC HOLDINGS INC	260,402	\$ 8,778,151	0.18%
TTM TECHNOLOGIES INC	531,679	\$ 8,767,387	0.18%
METHODE ELECTRONICS INC	213,588	\$ 8,725,070	0.18%
INTERFACE INC	349,596	\$ 8,722,420	0.18%
SLEEP NUMBER CORP	231,043	\$ 8,696,459	0.18%
GENERAL CABLE CORP	289,911	\$ 8,610,357	0.18%
ACTUANT CORP	347,093	\$ 8,590,552	0.18%
AAON INC	234,416	\$ 8,532,742	0.18%
AMERICAN ASSETS TRUST INC	240,565	\$ 8,482,322	0.18%
LA-Z-BOY INC	279,902	\$ 8,439,045	0.18%
CUBIC CORP	145,239	\$ 8,431,124	0.18%
MATSON INC	246,297	\$ 8,425,820	0.18%
DSW INC	419,305	\$ 8,398,679	0.18%
TRIUMPH GROUP INC	288,072	\$ 8,397,299	0.18%
FOUR CORNERS PROPERTY TRUST	355,065	\$ 8,379,534	0.18%
IMPAX LABORATORIES INC	430,033	\$ 8,364,142	0.17%
HMS HOLDINGS CORP	487,880	\$ 8,357,384	0.17%

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HARSCO CORP	466,760	\$ 8,355,004	0.17%
FOX FACTORY HOLDING CORP	217,829	\$ 8,353,742	0.17%
BENCHMARK ELECTRONICS INC	288,509	\$ 8,352,336	0.17%
GREENBRIER COMPANIES INC	166,531	\$ 8,351,530	0.18%
CONMED CORP	144,252	\$ 8,334,881	0.17%
ATLAS AIR WORLDWIDE HOLDINGS	146,699	\$ 8,259,154	0.17%
INTEGER HOLDINGS CORP	163,545	\$ 8,201,782	0.17%
S&T BANCORP INC	202,970	\$ 8,191,869	0.17%
FIRST COMMONWEALTH FINANCIAL C	565,488	\$ 8,182,611	0.17%
KITE REALTY GROUP TRUST	485,037	\$ 8,177,724	0.17%
ABERCROMBIE & FITCH CO	394,649	\$ 8,173,181	0.17%
WINGSTOP INC	168,817	\$ 8,163,990	0.17%
AGREE REALTY CORP	169,519	\$ 8,160,645	0.17%
BADGER METER INC	168,928	\$ 8,142,330	0.17%
AXON ENTERPRISE INC	307,016	\$ 8,123,643	0.17%
CALLAWAY GOLF CO	548,526	\$ 8,101,729	0.17%
SCHWEITZER-MAUDUIT INTERNATION	178,258	\$ 8,071,522	0.17%
RAMBUS INC	636,964	\$ 8,044,855	0.17%
WORLD WRESTLING ENTERTAIN	227,206	\$ 8,031,732	0.17%
RAVEN INDUSTRIES INC	207,468	\$ 7,997,891	0.17%
EMPLOYERS HOLDINGS INC	188,174	\$ 7,978,578	0.17%
CALAVO GROWERS INC	91,553	\$ 7,965,111	0.17%
ASBURY AUTOMOTIVE GROUP INC	107,592	\$ 7,816,559	0.16%
MANTECH INTERNATIONAL CORP	149,728	\$ 7,796,337	0.16%
STANDEX INTERNATIONAL CORP	74,199	\$ 7,787,185	0.16%
ELECTRONICS FOR IMAGING	265,114	\$ 7,751,933	0.16%
WISDOMTREE INVESTMENTS INC	667,301	\$ 7,734,019	0.16%
SPX CORP	247,230	\$ 7,725,938	0.16%
INSIGHT ENTERPRISES INC	207,675	\$ 7,708,896	0.16%
OXFORD INDUSTRIES INC	97,635	\$ 7,693,638	0.16%
REPLIGEN CORP	217,388	\$ 7,689,014	0.16%
TIVITY HEALTH INC	197,687	\$ 7,660,371	0.16%
ORASURE TECHNOLOGIES INC	351,897	\$ 7,657,279	0.16%
GANNETT SPINCO INC	648,519	\$ 7,652,524	0.16%
CENTRAL GARDEN AND PET CO	202,645	\$ 7,643,769	0.16%
WINNEBAGO INDUSTRIES	167,943	\$ 7,633,009	0.16%

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WALKER & DUNLOP INC	164,028	\$ 7,619,101	0.16%
PIPER JAFFRAY COS	82,407	\$ 7,606,166	0.16%
APOGEE ENTERPRISES INC	166,197	\$ 7,563,625	0.16%
AAR CORP	186,825	\$ 7,560,808	0.16%
DIPLOMAT PHARMACY INC	279,735	\$ 7,550,048	0.16%
CAVCO INDUSTRIES INC	49,240	\$ 7,541,106	0.16%
NUTRISYSTEM INC	174,295	\$ 7,538,259	0.16%
MOMENTA PHARMACEUTICALS INC	443,220	\$ 7,534,740	0.16%
BOSTON PRIVATE FINANCIAL HOLDI	488,791	\$ 7,527,381	0.16%
SOLAREEDGE TECHNOLOGIES INC	209,642	\$ 7,526,148	0.16%
MICROSTRATEGY INC A	54,611	\$ 7,521,573	0.16%
BOTTOMLINE TECHNOLOGIES INC	204,248	\$ 7,455,052	0.16%
UNIT CORP	306,827	\$ 7,434,418	0.16%
CALERES INC	249,303	\$ 7,389,341	0.15%
CAL-MAINE FOODS INC	172,707	\$ 7,348,683	0.15%
NATIONAL STORAGE AFFILIATES TR	287,390	\$ 7,291,084	0.15%
THIRD POINT REINSURANCE LTD	504,685	\$ 7,191,761	0.15%
SYKES ENTERPRISES INC	231,485	\$ 7,180,665	0.15%
BROOKLINE BANCORP INC	444,757	\$ 7,116,112	0.15%
FEDERAL SIGNAL CORP	348,045	\$ 7,079,235	0.15%
VIRTUSA CORP	158,457	\$ 7,070,351	0.15%
US CONCRETE INC	90,806	\$ 7,069,247	0.15%
CHICO'S FAS INC	741,564	\$ 7,052,274	0.15%
ACORDA THERAPEUTICS INC	271,240	\$ 7,038,678	0.15%
ENANTA PHARMACEUTICALS INC	82,839	\$ 7,037,173	0.15%
CARETRUST REIT INC	440,406	\$ 6,998,051	0.15%
UNIVERSAL CORP/RICHMOND VA	145,720	\$ 6,994,560	0.15%
TENNANT CO	103,582	\$ 6,981,427	0.15%
ADVANSIX INC	176,592	\$ 6,968,320	0.15%
ASTEC INDUSTRIES INC	111,098	\$ 6,932,515	0.14%
TAILORED BRANDS INC	285,444	\$ 6,904,890	0.14%
SAFETY INSURANCE GROUP INC	88,305	\$ 6,856,883	0.14%
AZZ INC	150,635	\$ 6,853,893	0.14%
OSI SYSTEMS INC	103,454	\$ 6,836,240	0.14%
LGI HOMES INC	100,904	\$ 6,829,183	0.14%
GIBRALTAR INDUSTRIES INC	183,863	\$ 6,821,317	0.14%

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GENTHERM INC	212,836	\$ 6,810,752	0.14%
AMERISAFE INC	111,659	\$ 6,783,284	0.14%
VIAD CORP	118,419	\$ 6,726,199	0.14%
PENNEY/JC CO INC	1,805,095	\$ 6,696,902	0.14%
NOBLE CORP PLC	1,421,372	\$ 6,666,235	0.14%
SCHULMAN A INC	170,755	\$ 6,659,445	0.14%
US ECOLOGY INC	126,774	\$ 6,623,942	0.14%
HEARTLAND EXPRESS INC	290,009	\$ 6,580,304	0.14%
TRUEBLUE INC	239,996	\$ 6,563,891	0.14%
BLUCORA INC	267,636	\$ 6,530,318	0.14%
BARRACUDA NETWORKS INC	236,380	\$ 6,512,269	0.14%
CARDTRONICS PLC	265,054	\$ 6,483,221	0.14%
GENERAL COMMUNICATION INC	153,408	\$ 6,432,397	0.13%
ENSIGN GROUP INC	279,094	\$ 6,427,535	0.13%
CENTURY ALUMINUM CO	288,817	\$ 6,426,178	0.13%
XPERI CORP	286,136	\$ 6,423,753	0.13%
INFINITY PROPERTY & CASUALTY C	63,402	\$ 6,419,453	0.13%
GUESS? INC	347,860	\$ 6,390,188	0.13%
NIC INC	384,500	\$ 6,382,700	0.13%
ALAMO GROUP INC	55,343	\$ 6,366,105	0.13%
EPLUS INC	82,224	\$ 6,347,693	0.13%
AEROVIRONMENT INC	123,110	\$ 6,322,930	0.13%
NAVIGATORS GROUP INC	130,100	\$ 6,322,860	0.13%
FIRST BANCORP P R COM	1,053,788	\$ 6,322,728	0.13%
FRANKLIN STREET PROPERTIES COR REIT	622,186	\$ 6,308,966	0.13%
DIODES INC	223,528	\$ 6,301,254	0.13%
CALGON CARBON CORP	294,820	\$ 6,294,407	0.13%
ORIENT EXPRESS HOTELS LTD	486,917	\$ 6,281,229	0.13%
MULTI COLOR CORP	80,651	\$ 6,250,453	0.13%
CITY HOLDING CO	90,614	\$ 6,234,243	0.13%
INNOVIVA INC	426,181	\$ 6,217,981	0.13%
SCHOLASTIC CORP	160,655	\$ 6,172,365	0.13%
META FINANCIAL GROUP INC	52,719	\$ 6,168,123	0.13%
IRIDIUM COMMUNICATIONS INC	483,188	\$ 6,136,488	0.13%
STEWART INFORMATION SERVICES C	137,758	\$ 6,131,609	0.13%
ENCORE WIRE CORP	120,774	\$ 6,111,164	0.13%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BIOTELEMETRY INC	178,374	\$ 6,091,472	0.13%
RAMCO-GERSHENSON PROPERTIES TR REIT	460,481	\$ 6,087,559	0.13%
HELIX ENERGY SOLUTIONS GROUP I	805,688	\$ 6,066,831	0.13%
ORTHOFIX INTERNATIONAL NV	105,433	\$ 6,056,072	0.13%
ORTHOFIX INTERNATIONAL NV	105,433	\$ 6,056,072	0.13%
SONIC CORP	233,544	\$ 6,034,777	0.13%
BRIGGS & STRATTON CORP	248,698	\$ 6,013,518	0.13%
ANALOGIC CORP	72,441	\$ 6,005,359	0.13%
DELTIC TIMBER CORP	62,944	\$ 5,949,467	0.12%
LHC GROUP INC	94,395	\$ 5,928,006	0.12%
HANMI FINANCIAL CORP	188,035	\$ 5,923,106	0.12%
CORE-MARK HOLDING CO INC	268,015	\$ 5,920,451	0.12%
GLATFELTER	252,887	\$ 5,907,440	0.12%
TOMPKINS FINANCIAL CORP	71,701	\$ 5,906,011	0.12%
CHATHUM LODGING TRUST	263,267	\$ 5,897,181	0.12%
OCLARO INC	979,324	\$ 5,817,185	0.12%
MONOTYPE IMAGING HOLDINGS INC	242,153	\$ 5,799,564	0.12%
BANCA FINNAT EURAMERICA SPA	284,616	\$ 5,794,782	0.12%
DINEEQUITY INC	104,373	\$ 5,780,177	0.12%
MATERION CORP	116,295	\$ 5,779,862	0.12%
ENCORE CAPITAL GROUP INC	137,429	\$ 5,696,432	0.12%
STRAYER EDUCATION INC	61,554	\$ 5,692,514	0.12%
CRAY INC	234,633	\$ 5,689,850	0.12%
NMI HOLDINGS INC CLASS A	310,013	\$ 5,688,739	0.12%
ARMOUR RESIDENTIAL REIT INC	242,936	\$ 5,687,132	0.12%
RAYONIER ADVANCED MATERIALS	300,474	\$ 5,684,968	0.12%
ANIKA THERAPEUTICS INC	85,073	\$ 5,676,071	0.12%
DENBURY RESOURCES INC	2,333,514	\$ 5,670,439	0.12%
STANDARD MOTOR PRODUCTS INC	118,114	\$ 5,657,661	0.12%
NATUS MEDICAL INC	180,764	\$ 5,612,722	0.12%
CEVA INC	127,441	\$ 5,607,404	0.12%
ALARM.COM HOLDINGS INC	145,575	\$ 5,587,169	0.12%
US PHYSICAL THERAPY INC	72,998	\$ 5,544,198	0.12%
CBL & ASSOCIATES PROPERTIES REIT	992,750	\$ 5,519,690	0.12%
KOPPERS HOLDINGS INC	120,368	\$ 5,512,854	0.12%
LINDSAY CORP	61,678	\$ 5,502,294	0.12%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SOUTHSIDE BANCSHARES INC	160,046	\$ 5,494,379	0.11%
NAVIGANT CONSULTING INC	266,443	\$ 5,467,410	0.11%
UNIVERSAL INSURANCE HOLDINGS	185,861	\$ 5,464,313	0.11%
CROCS INC	404,236	\$ 5,461,228	0.11%
COCA COLA BOTTL CO CONSL	26,932	\$ 5,454,269	0.11%
FABRINET	218,102	\$ 5,411,111	0.11%
PETMED EXPRESS INC	119,550	\$ 5,403,660	0.11%
CAPELLA EDUCATION CO	67,724	\$ 5,387,444	0.11%
STURM RUGER & CO INC	101,124	\$ 5,354,516	0.11%
MTS SYSTEMS CORP	103,147	\$ 5,348,172	0.11%
EXTERRAN CORP	184,841	\$ 5,338,208	0.11%
UNITED FIRE GROUP INC	122,699	\$ 5,323,910	0.11%
VIRTUS INVESTMENT PARTNERS	41,533	\$ 5,316,224	0.11%
EASTERLY GOVERNMENT PROPERTIES	254,570	\$ 5,302,693	0.11%
ARKANSAS BEST CORP	148,755	\$ 5,288,240	0.11%
SPS COMMERCE INC	99,938	\$ 5,256,739	0.11%
CTS CORP	191,110	\$ 5,255,525	0.11%
INNOFOS HOLDINGS INC	113,313	\$ 5,242,993	0.11%
SPARTAN STORES INC	214,524	\$ 5,227,950	0.11%
FARO TECHNOLOGIES INC	96,962	\$ 5,226,252	0.11%
NEW MEDIA INVESTMENT GROUP	308,902	\$ 5,220,444	0.11%
ANDERSONS INC	153,012	\$ 5,217,709	0.11%
MARTEN TRANSPORT	224,437	\$ 5,206,938	0.11%
CENTRAL PACIFIC FINANCIAL CORP	174,813	\$ 5,169,220	0.11%
M/I HOMES INC	159,685	\$ 5,164,213	0.11%
NATIONAL BANK HOLD CL A	155,014	\$ 5,152,665	0.11%
CUSTOMERS BANCORP INC	167,922	\$ 5,146,809	0.11%
SCRIPPS EW CO	320,717	\$ 5,134,679	0.11%
CIRCOR INTERNATIONAL INC	95,737	\$ 5,075,976	0.11%
RE/MAX HOLDINGS INC	102,683	\$ 5,067,406	0.11%
SCANSOURCE INC	147,906	\$ 5,058,385	0.11%
CALAMP CORP	206,567	\$ 5,056,760	0.11%
VISTA OUTDOOR INC	332,610	\$ 5,039,042	0.11%
SUPER MICRO COMPUTER INC	220,374	\$ 5,030,037	0.11%
GETTY REALTY CORPORATION	190,758	\$ 5,005,490	0.10%
KELLY SERVICES INC	176,634	\$ 5,000,509	0.10%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UNIVERSAL HEALTH REALTY INCOME REIT	73,318	\$ 4,879,313	0.10%
CONSOL ENERGY INC	150,202	\$ 4,871,051	0.10%
BANC OF CALIFORNIA INC	247,071	\$ 4,867,299	0.10%
RUDOLPH TECHNOLOGIES INC	183,277	\$ 4,801,857	0.10%
LUMINEX CORP	237,723	\$ 4,799,627	0.10%
TRUSTCO BANK CORP NY	557,612	\$ 4,795,463	0.10%
LYDALL INC	100,043	\$ 4,782,055	0.10%
AEGION CORP	188,733	\$ 4,733,424	0.10%
CAREER EDUCATION CORP	380,858	\$ 4,722,639	0.10%
AXCELIS TECHNOLOGIES INC	182,267	\$ 4,720,715	0.10%
SHUTTERSTOCK INC	106,633	\$ 4,719,577	0.10%
VEECO INSTRUMENTS INC	280,264	\$ 4,666,396	0.10%
CONSOLIDATED COMMUNICATIONS HO	374,031	\$ 4,656,686	0.10%
SHAKE SHSCK INC CLASS A	106,397	\$ 4,650,613	0.10%
KINDRED HEALTHCARE INC	504,910	\$ 4,645,172	0.10%
LUMBER LIQUIDATORS HOLDINGS	165,278	\$ 4,617,867	0.10%
PGT INC	288,147	\$ 4,595,945	0.10%
HOMESTREET INC	155,988	\$ 4,593,847	0.10%
CAPSTEAD MORTGAGE CORP REIT	557,629	\$ 4,578,134	0.10%
ELECTRO SCIENTIFIC INDUSTRIES	194,330	\$ 4,551,209	0.10%
INTER PARFUMS INC	99,525	\$ 4,538,340	0.09%
SEACOR HOLDINGS INC	97,405	\$ 4,537,125	0.09%
NEWPARK RESOURCES	498,051	\$ 4,532,264	0.09%
PENNSYLVANIA REAL ESTATE INVES REIT	405,632	\$ 4,526,853	0.09%
NORTHFIELD BANCORP INC	269,435	\$ 4,521,119	0.09%
CLEARWATER PAPER CORP	95,349	\$ 4,486,170	0.09%
ADTRAN INC	279,380	\$ 4,470,080	0.09%
INDEPENDENCE REALTY TRUST IN	484,602	\$ 4,453,492	0.09%
ECHO GLOBAL LOGISTICS INC	152,216	\$ 4,444,707	0.09%
LYON WILLIAM HOMES	162,181	\$ 4,403,214	0.09%
ULTRA CLEAN HOLDINGS INC	195,231	\$ 4,234,560	0.09%
CINCINNATI BELL INC	244,775	\$ 4,222,369	0.09%
HERSHA HOSPITALITY TRUST	226,949	\$ 4,209,904	0.09%
DONNELLEY FINANCIAL SOL	195,537	\$ 4,194,269	0.09%
MEDIFAST INC	60,935	\$ 4,186,844	0.09%
QUANEX BUILDING PRODUCTS CORP	201,583	\$ 4,172,768	0.09%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PROVIDENCE SERVICE CORP	64,853	\$ 4,171,993	0.09%
ALMOST FAMILY INC	72,920	\$ 4,160,086	0.09%
SUNCOKE ENERGY INC	373,128	\$ 4,141,721	0.09%
INVESTMENT TECHNOLOGY GROUP IN	191,831	\$ 4,097,510	0.09%
WORLD ACCEPTANCE CORP	34,171	\$ 4,033,887	0.08%
GENESCO INC	115,575	\$ 4,027,789	0.08%
RUTH'S HOSPITALITY GROUP INC	168,782	\$ 4,000,133	0.08%
CUTERA INC	80,392	\$ 3,987,443	0.08%
LANTHEUS HOLDINGS INC	171,920	\$ 3,954,160	0.08%
RED ROBIN GOURMET BURGERS INC	75,058	\$ 3,951,804	0.08%
BJ'S RESTAURANTS INC	104,157	\$ 3,931,927	0.08%
GREEN PLAINS RENEWABLE ENERG	224,506	\$ 3,928,855	0.08%
PERFICIENT INC	202,548	\$ 3,923,355	0.08%
INTL FCSTONE INC	90,153	\$ 3,921,656	0.08%
PHIBRO ANIMAL HEALTH COR	113,620	\$ 3,868,761	0.08%
MERIDIAN BIOSCIENCE INC	244,874	\$ 3,832,278	0.08%
ARCHROCK INC	411,847	\$ 3,830,177	0.08%
AMPHASTAR PHARMACEUTICALS INC	205,412	\$ 3,828,880	0.08%
TITAN INTERNATIONAL INC	287,572	\$ 3,827,583	0.08%
UNIVERSAL ELECTRONICS INC	83,009	\$ 3,826,715	0.08%
SAUL CENTERS INC REIT	69,888	\$ 3,824,970	0.08%
ORITANI FINANCIAL CORP	228,250	\$ 3,811,775	0.08%
LIVEPERSON INC	317,751	\$ 3,797,124	0.08%
COMMUNITY HEALTH SYSTEMS INC	665,682	\$ 3,761,103	0.08%
ATN INTERNATIONAL INC	63,198	\$ 3,751,433	0.08%
ARMADA HOFFLER PROPERTIES INC	260,610	\$ 3,750,178	0.08%
COHU INC	164,135	\$ 3,737,354	0.08%
FRONTIER COMMUNICATIONS CORP	455,700	\$ 3,732,183	0.08%
ANGIODYNAMICS INC	213,037	\$ 3,708,974	0.08%
NANOMETRICS INCORPORATED	148,509	\$ 3,678,568	0.08%
TIMKENSTEEL CORP	226,574	\$ 3,668,233	0.08%
CRYOLIFE INC	194,063	\$ 3,658,088	0.08%
ETHAN ALLEN INTERIORS INC	146,643	\$ 3,644,079	0.08%
APPLIED OPTOELECTRONICS INC	112,460	\$ 3,642,579	0.08%
LANNETT CO INC	174,844	\$ 3,558,075	0.07%
QUALITY SYSTEMS INC	273,388	\$ 3,554,044	0.07%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SUPERVALU INC	222,558	\$ 3,525,319	0.07%
EZCORP INC	298,400	\$ 3,521,120	0.07%
GRIFFON CORP	175,352	\$ 3,515,808	0.07%
UNIFI INC	98,576	\$ 3,510,291	0.07%
INVACARE CORP	190,491	\$ 3,505,034	0.07%
ANI PHARMACEUTICALS INC	51,995	\$ 3,491,984	0.07%
HEALTHSTREAM INC	148,056	\$ 3,482,277	0.07%
ENOVA INTERNATIONAL INC	194,175	\$ 3,475,733	0.07%
DIME COMMUNITY BANCSHARES	178,056	\$ 3,383,064	0.07%
PHOTRONICS INC	400,004	\$ 3,360,034	0.07%
RENT-A-CENTER INC/TX	309,332	\$ 3,350,066	0.07%
URSTADT BIDDLE PROPERTIES INC REIT	172,502	\$ 3,349,989	0.07%
DONNELLEY RR & SONS CO	406,213	\$ 3,318,760	0.07%
BUCKLE INC	164,393	\$ 3,296,080	0.07%
INSTEEL INDUSTRIES INC	104,957	\$ 3,288,303	0.07%
TTEC HOLDINGS INC	82,469	\$ 3,274,019	0.07%
MYR GROUP INC DELAWARE	95,519	\$ 3,236,184	0.07%
REGIS CORP	202,711	\$ 3,227,159	0.07%
AMERICAN VANGUARD CORP	152,133	\$ 3,217,613	0.07%
EXPRESS INC	457,232	\$ 3,191,479	0.07%
SANFILIPPO JOHN B & SON INC	50,479	\$ 3,160,995	0.07%
MARINEMAX INC	137,719	\$ 3,160,651	0.07%
DXP ENTERPRISES INC	91,833	\$ 3,141,607	0.07%
CONTROL4 CORP	114,348	\$ 3,099,974	0.06%
SONIC AUTOMOTIVE INC	142,861	\$ 3,078,655	0.06%
LEMAITRE VASCULAR INC	88,307	\$ 3,073,084	0.06%
FIDELITY SOUTHERN CORP	127,673	\$ 3,059,045	0.06%
FIESTA RESTAURANT GROUP	157,033	\$ 3,015,034	0.06%
MOTORCAR PART OF AMERICA IN	110,649	\$ 3,011,866	0.06%
MONARCH CASINO & RESORT INC	65,732	\$ 2,994,750	0.06%
CROSS COUNTRY HEALTHCARE INC	211,675	\$ 2,965,567	0.06%
COMTECH TELECOMMUNICATIONS COR	137,032	\$ 2,964,002	0.06%
NATIONAL PRESTO INDUSTRIES INC	29,101	\$ 2,958,117	0.06%
TEAM INC	173,569	\$ 2,950,673	0.06%
HESKA CORP	37,828	\$ 2,948,693	0.06%
AMAG PHARMACEUTICALS INC	205,250	\$ 2,945,338	0.06%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
WHITESTONE REIT	223,521	\$ 2,937,066	0.06%
ORIENTAL FINANCIAL GROUP INC	254,993	\$ 2,906,920	0.06%
MARCUS CORP	111,653	\$ 2,902,978	0.06%
EAGLE PHARMACEUTICALS INC/DE	48,486	\$ 2,898,008	0.06%
BILL BARRETT CORP	564,384	\$ 2,895,290	0.06%
CORVEL CORP	55,759	\$ 2,879,952	0.06%
BRISTOW GROUP INC	186,730	\$ 2,877,509	0.06%
HEIDRICK & STRUGGLES INTERNATI	108,996	\$ 2,877,494	0.06%
MAIDEN HOLDINGS LTD	402,637	\$ 2,838,591	0.06%
MATRIX SERVICE CO	155,199	\$ 2,778,062	0.06%
LSC COMMUNICATIONS INC	202,447	\$ 2,769,475	0.06%
MOVADO GROUP INC	89,839	\$ 2,749,073	0.06%
REX AMERICAN RESOURCES CORP	33,531	\$ 2,737,806	0.06%
OPUS BANK	99,998	\$ 2,709,946	0.06%
TREDEGAR CORP	147,559	\$ 2,707,708	0.06%
CYTOKINETICS INC	293,897	\$ 2,703,852	0.06%
HIBBETT SPORTS INC	119,181	\$ 2,693,491	0.06%
RESOURCES CONNECTION INC	164,322	\$ 2,686,665	0.06%
DEPOMED INC	365,324	\$ 2,685,131	0.06%
ENGILITY HLDGS INC	102,416	\$ 2,679,203	0.06%
XO GROUP INC	140,171	\$ 2,677,266	0.06%
MYERS INDUSTRIES INC	127,159	\$ 2,670,339	0.06%
PAR PETROLEUM CORP	146,165	\$ 2,664,588	0.06%
TACTILE SYSTEMS TECHNOLOGY I	84,224	\$ 2,655,583	0.06%
COMMUNITY HEALTHCARE TRUST INC	99,230	\$ 2,643,487	0.06%
FINISH LINE	233,217	\$ 2,642,349	0.06%
GREENHILL & CO INC	141,718	\$ 2,628,869	0.05%
SUCAMPO PHARMACEUTICALS INC	146,124	\$ 2,622,926	0.05%
CHUY'S HOLDINGS INC	98,140	\$ 2,600,710	0.05%
HAYNES INTERNATIONAL INC	72,586	\$ 2,598,579	0.05%
TETRA TECHNOLOGIES INC	672,474	\$ 2,582,300	0.05%
BANK MUTUAL CORP	245,601	\$ 2,554,250	0.05%
VASCO DATA SECURITY INTL	174,795	\$ 2,517,048	0.05%
HAVERTY FURNITURE COS INC	112,698	\$ 2,513,165	0.05%
FORRESTER RESEARCH INC	57,362	\$ 2,503,851	0.05%
BIGLARI HLDGS INC	5,876	\$ 2,424,966	0.05%

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CEDAR REALTY TRUST INC REIT	471,565	\$ 2,409,697	0.05%
AMERICAN PUBLIC EDUCATION INC	94,391	\$ 2,397,531	0.05%
PROGENICS PHARMACEUTICALS INC	407,727	\$ 2,385,203	0.05%
CENTRAL GARDEN AND PET CO	59,972	\$ 2,350,303	0.05%
UNITED INSURANCE HOLDINGS CO	119,074	\$ 2,300,510	0.05%
NAUTILUS INC	178,173	\$ 2,289,523	0.05%
SUPERIOR INDUSTRIES INTERNATIO	134,401	\$ 2,264,657	0.05%
SURMODICS INC	76,068	\$ 2,228,792	0.05%
ZUMIEZ INC	105,406	\$ 2,187,175	0.05%
PDF SOLUTIONS INC	159,421	\$ 2,180,879	0.05%
CLOUD PEAK ENERGY INC	435,497	\$ 2,177,485	0.05%
ASCENA RETAIL GROUP INC	989,449	\$ 2,137,210	0.04%
DAKTRONICS INC	226,135	\$ 2,094,010	0.04%
SYNCHRONOSS TECHNOLOGIES INC	253,640	\$ 2,039,266	0.04%
PARK ELECTROCHEMICAL CORP	110,364	\$ 2,019,661	0.05%
FOSSIL GROUP INC	250,600	\$ 1,994,776	0.04%
ESSENDANT INC	218,236	\$ 1,975,036	0.04%
FUTUREFUEL CORP	147,208	\$ 1,972,587	0.04%
HAWKINS INC	55,064	\$ 1,943,759	0.04%
COMPUTER PROGRAMS & SYSTEMS	64,651	\$ 1,936,297	0.04%
QUINSTREET INC	206,892	\$ 1,930,302	0.04%
ACETO CORP	174,701	\$ 1,923,458	0.04%
TILE SHOP HOLDINGS INC	199,739	\$ 1,867,560	0.04%
VERITIV CORP	64,628	\$ 1,854,824	0.04%
FLOTEK INDUSTRIES INC	329,723	\$ 1,813,477	0.04%
SPOK HOLDINGS INC	115,947	\$ 1,808,773	0.04%
ELLIS PERRY INTERNATIONAL INC	72,937	\$ 1,749,029	0.04%
HARMONIC INC	473,577	\$ 1,728,556	0.04%
VICOR CORP	94,419	\$ 1,727,868	0.04%
DSP GROUP INC	129,524	\$ 1,696,764	0.04%
EHEALTH INC	95,084	\$ 1,665,872	0.03%
POWELL INDUSTRIES	50,398	\$ 1,642,471	0.03%
HCI GROUP INC	45,975	\$ 1,606,826	0.03%
CATO CORP/THE	135,056	\$ 1,604,465	0.03%
DIGI INTERNATIONAL INC	154,712	\$ 1,601,269	0.03%
BARNES & NOBLE INC	328,943	\$ 1,546,032	0.03%

PQ 2959

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SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SHOE CARNIVAL INC	66,165	\$ 1,511,870	0.03%
PIONEER DRILLING CO	450,948	\$ 1,465,581	0.03%
BARNES & NOBLE EDUCATION INC	215,604	\$ 1,433,767	0.03%
EL POLLO LOCO HOLDINGS INC	125,591	\$ 1,262,190	0.03%
FRANCESCAS HOLDINGS CORP	213,149	\$ 1,242,659	0.03%
SENECA FOODS CORPORATION	39,298	\$ 1,239,852	0.03%
OLYMPIC STEEL INC	52,840	\$ 1,231,700	0.03%
ORION GROUP HOLDINGS INC	163,626	\$ 1,230,468	0.03%
ERA GROUP INC	117,244	\$ 1,187,682	0.02%
BEL FUSE INC	57,206	\$ 1,175,583	0.02%
KOPIN CORP	354,073	\$ 1,175,522	0.02%
GEOSPACE TECHNOLOGIES CORP	77,988	\$ 1,073,115	0.02%
AGILYSYS INC	88,854	\$ 1,066,248	0.02%
VERA BRADLEY INC	110,602	\$ 1,027,493	0.02%
QUORUM HEALTH CORP	164,737	\$ 1,016,427	0.02%
ROADRUNNER TRANSPORTATION SY	182,355	\$ 1,015,717	0.02%
CARBO CERAMICS INC	127,542	\$ 1,015,234	0.02%
GULF ISLAND FABRICATION INC	78,662	\$ 1,014,740	0.02%
LSB INDUSTRIES INC	117,018	\$ 993,483	0.02%
KIRKLANDS INC	92,900	\$ 985,669	0.02%
LIQUIDITY SERVICES INC	148,059	\$ 710,683	0.01%
FREDS INC	207,683	\$ 687,431	0.01%
BIG 5 SPORTING GOODS CORP	116,868	\$ 660,304	0.01%
VITAMIN SHOPPE INC	139,121	\$ 591,264	0.01%
FTD COS INC-WHEN ISSUED	97,499	\$ 571,344	0.01%
DHI GROUP INC	274,040	\$ 493,272	0.01%
TOTAL MARKET VALUE		\$ 4,638,997,528	97.02%
CASH AND OTHER		\$ 142,712,327	2.98%
TOTAL PORTFOLIO		\$ 4,781,709,855	100.00%

SmallCap S&P 600 Index Separate Account

As of January 31, 2018



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.