

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AUSTRALIA			
DOWNER EDI LTD	1,551,344	\$ 8,796,821	0.45%
ALUMINA LTD	5,024,806	\$ 8,467,003	0.44%
INVESTA OFFICE FUND	2,137,134	\$ 7,675,099	0.39%
SEVEN GROUP HOLDINGS LTD	687,396	\$ 6,967,918	0.36%
GPT GROUP	1,189,409	\$ 4,728,160	0.24%
NORTHERN STAR RESOURCES LTD	1,004,861	\$ 4,199,669	0.22%
DOWNER EDI LTD	119,088	\$ 675,283	0.03%
ORORA LTD	234,345	\$ 577,639	0.03%
TABCORP HOLDINGS LTD	162,980	\$ 531,806	0.03%
ILUKA RESOURCES LTD	67,000	\$ 506,034	0.03%
ANSELL LTD	28,800	\$ 499,024	0.03%
CENTAMIN EGYPT LTD	240,680	\$ 470,984	0.02%
NIB HOLDINGS LTD	99,941	\$ 468,154	0.02%
SPARK INFRASTRUCTURE GROUP	214,049	\$ 458,851	0.02%
IOOF HOLDINGS LTD	48,732	\$ 427,260	0.02%
WORLEYPARSON LTD	39,819	\$ 426,181	0.02%
METCASH LTD	191,136	\$ 412,387	0.02%
DULUXGROUP LTD	77,229	\$ 407,957	0.02%
PRIMARY HEALTH CARE LTD	148,843	\$ 404,926	0.02%
CARSALES.COM AU LTD	37,481	\$ 404,212	0.02%
JB HI-FI LTD	21,914	\$ 402,605	0.02%
SIMS METAL MANAGEMENT LTD	33,123	\$ 393,373	0.02%
LINK ADMINISTRATION HOLDINGS	64,343	\$ 386,385	0.02%
OZ MINERALS LTD	57,242	\$ 371,067	0.02%
ADELAIDE BRIGHTON LTD	80,460	\$ 367,858	0.02%
CLEANAWAY WASTE MGMT LTD	303,210	\$ 346,026	0.02%
MINERAL RESOURCES LTD	28,233	\$ 333,958	0.02%
PERPETUAL LTD	7,649	\$ 333,636	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CAMPBELL BROTHERS LTD	51,067	\$ 323,778	0.02%
IRESS LIMITED	33,454	\$ 322,333	0.02%
EVOLUTION MINING LTD	164,077	\$ 319,309	0.02%
CSR LTD	97,659	\$ 314,045	0.02%
GRAINCORP LTD	45,577	\$ 312,509	0.02%
NORTHERN STAR RESOURCES LTD	74,349	\$ 310,731	0.02%
STEADFAST GROUP LTD	144,815	\$ 309,256	0.02%
QUBE HOLDINGS LTD	152,619	\$ 305,504	0.02%
TREASURY WINE ESTATES LTD	26,117	\$ 300,106	0.02%
FAIRFAX MEDIA LTD	383,440	\$ 294,322	0.02%
REGIS RESOURCES LTD	84,113	\$ 279,536	0.01%
BT INVESTMENT MANAGEMENT LTD	32,355	\$ 273,127	0.01%
MACQUARIE ATLAS ROADS GROUP	59,687	\$ 269,301	0.01%
WHITEHAVEN COAL LTD	95,326	\$ 266,509	0.01%
G8 EDUCATION LTD	83,208	\$ 255,108	0.01%
FLIGHT CENTRE LTD	6,306	\$ 242,390	0.01%
EVENT HOSPITALITY AND ENTERTAI	24,469	\$ 238,217	0.01%
BLACKMORES LTD	2,592	\$ 233,027	0.01%
NUFARM LTD	32,473	\$ 229,642	0.01%
HOUSEWARES INTERNATIONAL LTD	25,396	\$ 222,883	0.01%
ST BARBARA LTD	98,518	\$ 222,825	0.01%
INVOCARE LTD	18,399	\$ 220,925	0.01%
PREMIER INVESTMENTS LTD	21,837	\$ 219,745	0.01%
CORPORATE TRAVEL MANAGEMENT LT	12,476	\$ 215,484	0.01%
BAPCOR LTD	48,168	\$ 213,690	0.01%
MONADELPHOUS GROUP LTD	17,379	\$ 211,030	0.01%
INDEPENDENCE GROUP NL	72,909	\$ 197,101	0.01%
ARB CORP LTD	14,509	\$ 195,538	0.01%
BEACH PETROLEUM LTD	360,872	\$ 193,514	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NEXTDC LTD	53,134	\$ 193,423	0.01%
COSTA GROUP HOLDINGS LTD	45,331	\$ 190,975	0.01%
SUPER RETAIL GROUP LTD	29,589	\$ 190,242	0.01%
TECHNOLOGY ONE LTD	47,679	\$ 189,105	0.01%
PLATINUM ASSET MANAGEMENT LTD	37,416	\$ 176,979	0.01%
SANDFIRE RESOURCES NL	36,007	\$ 170,353	0.01%
MYOB GROUP LTD	59,667	\$ 169,884	0.01%
GUD HOLDINGS LTD	18,034	\$ 166,953	0.01%
SEVEN GROUP HOLDINGS LTD	16,058	\$ 162,775	0.01%
WEBJET LTD	17,136	\$ 162,158	0.01%
ALTIUM LTD	20,253	\$ 160,433	0.01%
ARDENT LEISURE GROUP	104,194	\$ 159,836	0.01%
FKP PROPERTY GROUP	76,688	\$ 158,369	0.01%
HEALTHSCOPE LTD	114,239	\$ 157,680	0.01%
BRICKWORKS LTD	14,802	\$ 156,454	0.01%
SARACEN MINERAL HOLDINGS LTD	136,078	\$ 149,118	0.01%
MCMILLAN SHAKESPEARE LTD	12,285	\$ 148,912	0.01%
SMANTHA EXPL LTD	153,066	\$ 148,804	0.01%
NAVITAS LTD	40,506	\$ 144,985	0.01%
PROGRAMMED MAINTENANCE SERVICE	58,824	\$ 140,778	0.01%
CREDIT CORP GROUP LTD	9,836	\$ 140,357	0.01%
BEGA CHEESE LTD	25,562	\$ 140,073	0.01%
WESTERN AREAS LTD	62,690	\$ 135,453	0.01%
MANTRA GROUP LTD	56,942	\$ 135,312	0.01%
ECLIPX GROUP LTD	46,975	\$ 135,220	0.01%
PACT GROUP HOLDINGS LTD	32,942	\$ 135,085	0.01%
TASSAL GROUP LTD	43,499	\$ 134,379	0.01%
SIGMA HEALTHCARE LTD	196,323	\$ 133,535	0.01%
SIRTEX MEDICAL LTD	11,094	\$ 132,320	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AUTOMOTIVE HOLDINGS GROUP	51,843	\$ 131,804	0.01%
NINE ENTERTAINMENT CO HOLDINGS	116,348	\$ 126,139	0.01%
BABCOCK & BROWN WIND PARTNERS	191,099	\$ 115,282	0.01%
SPEEDCAST INTERNATIONAL LTD	39,957	\$ 115,254	0.01%
GENWORTH MORTGAGE INSURANCE AU	49,152	\$ 113,036	0.01%
AUSTRALIAN AGRICULTURAL CO LTD	88,773	\$ 112,522	0.01%
SYRAH RESOURCES LTD	47,036	\$ 112,315	0.01%
AUSDRILL LTD	65,262	\$ 111,061	0.01%
MAYNE PHARMA GROUP LTD	205,057	\$ 109,309	0.01%
APN OUTDOOR GROUP LTD	30,555	\$ 108,742	0.01%
AP EAGERS LTD	17,169	\$ 108,410	0.01%
AUB GROUP LIMITED	10,730	\$ 108,286	0.01%
SMARTGROUP CORP LTD	15,031	\$ 106,269	0.01%
SOUTHERN CROSS MEDIA GROUP	102,801	\$ 105,760	0.01%
FLEXIGROUP LTD	77,931	\$ 105,019	0.01%
RETAIL FOOD GROUP LTD	26,297	\$ 104,455	0.01%
AUSTRALIAN PHARMACEUTICAL INDU	89,483	\$ 104,270	0.01%
RCR TOMLINSON LTD	32,173	\$ 101,814	0.01%
OOHIMEDIA LTD	29,528	\$ 101,493	0.01%
GREENCROSS LTD	21,727	\$ 98,433	0.01%
AUSTAL LTD	72,394	\$ 98,265	0.01%
HT&E LTD	52,386	\$ 93,581	0.00%
MYER HOLDINGS LTD	159,581	\$ 92,402	0.00%
OROCOBRE LTD	29,846	\$ 91,467	0.00%
COLLINS FOODS LTD	19,109	\$ 91,069	0.00%
SEVEN WEST MEDIA LIMITED	159,867	\$ 88,293	0.00%
SERVICE STREAM LTD	74,598	\$ 88,057	0.00%
GWA INTERNATIONAL LTD	37,060	\$ 85,986	0.00%
ASALEO CARE LTD	67,858	\$ 84,449	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IDP EDUCATION LTD	19,640	\$ 84,100	0.00%
ELDERS LTD	22,459	\$ 83,621	0.00%
METALS X LTD	122,897	\$ 83,508	0.00%
AINSWORTH GAME TECHNOLOGY LT	38,123	\$ 80,346	0.00%
TOX FREE SOLUTIONS LTD	44,454	\$ 80,069	0.00%
BELLAMY'S AUSTRALIA LTD	12,798	\$ 78,676	0.00%
ESTIA HEALTH LTD	31,291	\$ 78,339	0.00%
PMP LTD	132,232	\$ 77,639	0.00%
MORTGAGE CHOICE LTD	38,700	\$ 73,145	0.00%
VIRTUS HEALTH LTD	15,045	\$ 69,337	0.00%
GATEWAY LIFESTYLE	41,692	\$ 69,155	0.00%
CARDNO LTD	61,002	\$ 67,873	0.00%
HANSEN TECHNOLOGIES LTD	26,343	\$ 66,999	0.00%
RIDLEY CORP LTD	62,424	\$ 66,890	0.00%
IMF AUSTRALIA LTD	42,705	\$ 65,334	0.00%
AVJENNINGS LTD	102,081	\$ 63,618	0.00%
GALAXY RESOURCES LTD	42,098	\$ 63,591	0.00%
REGIS HEALTHCARE LTD	23,280	\$ 62,052	0.00%
VILLAGE ROADSHOW LTD	20,982	\$ 61,903	0.00%
SG FLEET GROUP LTD	18,290	\$ 59,728	0.00%
WPP AUNZ LTD	65,234	\$ 59,294	0.00%
MESOBLAST LTD	51,960	\$ 59,270	0.00%
IPH LTD	16,029	\$ 58,027	0.00%
NEW HOPE CORP LTD	45,473	\$ 57,966	0.00%
PERSEUS MINING LTD	241,020	\$ 57,869	0.00%
SERVCORP LTD	12,892	\$ 57,857	0.00%
SUNLAND GROUP LTD	38,935	\$ 57,745	0.00%
MYSTATE LTD	14,879	\$ 57,709	0.00%
MOUNT GIBSON IRON LTD	156,868	\$ 57,352	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
OFX GROUP LTD	40,181	\$ 57,099	0.00%
IMDEX LTD	78,348	\$ 56,076	0.00%
WESTGOLD RESOURCES LTD	38,521	\$ 55,355	0.00%
APPEN LTD	14,607	\$ 54,449	0.00%
AMA GROUP LTD	68,335	\$ 54,265	0.00%
MELBOURNE IT LTD	22,184	\$ 54,030	0.00%
CABCHARGE AUSTRALIA LTD	32,382	\$ 53,802	0.00%
PEET LTD	54,276	\$ 52,530	0.00%
CEDAR WOODS PROPERTIES LTD	11,898	\$ 51,858	0.00%
INFOMEDIA LTD	83,704	\$ 51,527	0.00%
JAPARA HEALTHCARE LTD	38,397	\$ 51,493	0.00%
BLUE SKY ALTERNATIVE INVESTM	5,932	\$ 50,076	0.00%
ISENTIA GROUP LTD	34,900	\$ 48,847	0.00%
MACA LTD	31,707	\$ 48,176	0.00%
ENERGY WORLD CORP LTD	129,564	\$ 47,438	0.00%
NICK SCALI LTD	9,338	\$ 47,421	0.00%
EQT HOLDINGS LTD	3,371	\$ 47,156	0.00%
AUSTRALIAN WORLDWIDE EXPLORATI	132,706	\$ 46,499	0.00%
NRW HOLDINGS LTD	52,356	\$ 44,547	0.00%
VILLA WORLD LTD	21,855	\$ 43,211	0.00%
GOLD ROAD RESOURCES LTD	73,898	\$ 43,046	0.00%
INTEGRATED RESEARCH LTD	16,338	\$ 42,873	0.00%
RAMELIUS RESOURCES LTD	128,464	\$ 41,670	0.00%
ISELECT LTD	30,650	\$ 41,069	0.00%
SELECT HARVESTS LTD	12,255	\$ 40,083	0.00%
RCG CORP LTD	55,543	\$ 39,223	0.00%
SEALINK TRAVEL GROUP LTD	11,624	\$ 37,825	0.00%
MONASH IVF GROUP LTD	30,248	\$ 37,216	0.00%
AMAYSIM AUSTRALIA LTD	23,941	\$ 36,121	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DATA#3 LTD	24,620	\$ 35,773	0.00%
SINO GAS & ENERGY HOLDINGS LTD	560,804	\$ 35,626	0.00%
HFA HOLDINGS LTD	16,683	\$ 34,572	0.00%
VICTORIA PETROLEUM NL	160,337	\$ 33,275	0.00%
PRIME MEDIA GROUP LTD	95,302	\$ 31,756	0.00%
CODAN LTD	17,514	\$ 31,312	0.00%
ERM POWER LTD	27,316	\$ 30,467	0.00%
DECMIL GROUP LTD	43,748	\$ 30,049	0.00%
MCPHERSON'S LTD	24,347	\$ 29,960	0.00%
PACIFIC CURRENT GROUP LTD	4,526	\$ 29,005	0.00%
THORN GROUP LTD	30,064	\$ 28,881	0.00%
CASH CONVERTERS INTERNATIONAL	98,163	\$ 28,877	0.00%
COLLECTION HOUSE LTD	26,292	\$ 28,489	0.00%
MINERAL DEPOSITS LTD	44,118	\$ 27,997	0.00%
PACIFIC ENERGY LTD	54,289	\$ 27,617	0.00%
SILVER CHEF LTD	4,830	\$ 27,603	0.00%
RELIANCE WORLDWIDE CORP LTD	9,485	\$ 27,421	0.00%
FREEDOM FOODS GROUP LTD	7,216	\$ 26,982	0.00%
WEBJET LTD	2,856	\$ 26,979	0.00%
AUSWIDE BAND LTD	6,268	\$ 26,731	0.00%
COOPER ENERGY LIMITED	110,026	\$ 26,217	0.00%
GBST HOLDINGS LTD	16,813	\$ 25,646	0.00%
SILVER LAKE RESOURCES LTD	71,570	\$ 25,258	0.00%
MACMAHON HOLDINGS LTD	170,022	\$ 25,035	0.00%
AUSTIN ENGINEERING LTD	139,010	\$ 24,929	0.00%
CLASS LTD	9,118	\$ 24,717	0.00%
MONEY3 CORP LTD	19,067	\$ 23,484	0.00%
INTEGREL DIAGNOSTICS LTD	18,026	\$ 23,045	0.00%
MICHAEL HILL INTL LTD	22,676	\$ 22,156	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KAROON GAS AUSTRALIA LTD	24,303	\$ 21,961	0.00%
WATPAC LTD	38,556	\$ 21,756	0.00%
REJECT SHOP LTD/THE	6,313	\$ 21,403	0.00%
LIFESTYLE COMMUNITIES LTD	6,408	\$ 21,082	0.00%
MAXITRANS INDUSTRIES LTD	37,745	\$ 20,836	0.00%
ALKANE RESOURCES LTD	64,486	\$ 20,604	0.00%
ONEVUE HOLDINGS LTD	43,092	\$ 20,354	0.00%
PARAGON CARE LTD	27,615	\$ 20,278	0.00%
IVE GROUP LTD	12,058	\$ 20,031	0.00%
ENERGY RESOURCES OF AUSTRALIA	43,940	\$ 19,898	0.00%
CSG LTD	64,078	\$ 19,848	0.00%
ATLAS IRON LTD	1,170,617	\$ 19,702	0.00%
BEADELL RESOURCES LIMITED	109,635	\$ 18,551	0.00%
CAPITOL HEALTH LTD	79,926	\$ 18,265	0.00%
HUON AQUACULTURE GROUP LTD	4,394	\$ 17,598	0.00%
VIRGIN AUSTRALIA HOLDINGS LTD	119,263	\$ 17,481	0.00%
FLEETWOOD CORP LTD	6,438	\$ 16,084	0.00%
MNF GROUP LTD	3,845	\$ 15,877	0.00%
QUINTIS LTD	66,065	\$ 15,856	0.00%
PRO MEDICUS LTD	3,953	\$ 15,827	0.00%
MINCOR RESOURCES NI	77,260	\$ 15,333	0.00%
REECE LTD	448	\$ 15,009	0.00%
ADAIRS LTD	12,780	\$ 15,007	0.00%
SMS MANAGEMENT & TECHNOLOGY LT	10,426	\$ 14,740	0.00%
LIFEHEALTHCARE GROUP LTD	7,646	\$ 14,703	0.00%
AUSTRALIAN FINANCE GROUP LTD	11,226	\$ 13,630	0.00%
HORIZON OIL LTD	308,529	\$ 13,468	0.00%
JUMBO INTERACTIVE LTD	5,550	\$ 12,746	0.00%
RURALCO HOLDINGS LTD	5,536	\$ 12,712	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS

SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BASE RESOURCES LTD	55,730	\$ 12,574	0.00%
NETCOMM WIRELESS LTD	11,245	\$ 12,399	0.00%
RECKON LTD	13,214	\$ 12,346	0.00%
AVANCO RESOURCES LTD	159,028	\$ 12,236	0.00%
DICKER DATA LTD	6,055	\$ 12,004	0.00%
VITA GROUP LTD	10,015	\$ 11,966	0.00%
NEOMETALS LTD	54,227	\$ 11,814	0.00%
PANORAMIC RESOURCES LTD	42,940	\$ 11,459	0.00%
XENITH IP GROUP LTD	7,528	\$ 11,158	0.00%
CAPILANO HONEY LTD	844	\$ 10,915	0.00%
MOTORCYCLE HOLDINGS LTD	3,240	\$ 10,760	0.00%
CARNEGIE CLEAN ENERGY LTD	270,400	\$ 10,735	0.00%
JUPITER MINES LIMITED	25,213	\$ 10,085	0.00%
BABY BUNTING GROUP LTD	6,574	\$ 9,549	0.00%
AUSTRALIAN VINTAGE LTD	28,618	\$ 9,537	0.00%
ELLEX MEDICAL LASERS LTD	12,145	\$ 8,921	0.00%
SPECIALTY FASHION GROUP LTD	33,481	\$ 8,914	0.00%
HELLOWORLD TRAVEL LTD	2,473	\$ 8,805	0.00%
EUROZ LIMITED	10,661	\$ 8,658	0.00%
PALADIN ENERGY LTD	231,199	\$ 8,619	0.00%
3P LEARNING LTD	10,897	\$ 8,548	0.00%
MEDUSA MINING LTD	35,541	\$ 8,489	0.00%
MILLENNIUM MINERALS LTD	62,150	\$ 8,210	0.00%
CUDECO LTD	21,001	\$ 7,376	0.00%
FINBAR GROUP LTD	11,312	\$ 7,283	0.00%
BILLABONG INTERNATIONAL LTD	12,234	\$ 7,097	0.00%
MERMAID MARINE AUSTRALIA LTD	46,250	\$ 6,597	0.00%
SALMAT LTD	20,683	\$ 6,474	0.00%
GREENLAND MINERALS & ENERGY	78,166	\$ 6,210	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TEN NETWORK HOLDINGS LTD	46,992	\$ 5,963	0.00%
TIGER RESOURCES LIMITED	201,642	\$ 5,886	0.00%
DORAY MINERALS LTD	34,201	\$ 5,870	0.00%
HILLS INDUSTRIES LTD	38,644	\$ 5,552	0.00%
GRANGE RESOURCES LTD	55,488	\$ 5,509	0.00%
ACRUX LIMITED	25,263	\$ 5,232	0.00%
NRW HOLDINGS LIMITED	5,988	\$ 5,082	0.00%
MESOBLAST LTD	4,330	\$ 4,945	0.00%
A.C.N 004 410 833 LTD	315,776	\$ 4,737	0.00%
SUNDANCE ENERGY AUSTRALIA LTD	120,784	\$ 4,624	0.00%
DWS ADV BUSINESS SOLUTIONS	3,575	\$ 4,399	0.00%
KINGSGATE CONSOLIDATED LTD	17,376	\$ 3,664	0.00%
TROY RESOURCES LIMITED	25,089	\$ 2,694	0.00%
PENINSULA ENERGY LIMITED	5,255	\$ 1,543	0.00%
KINGSROSE MINING LTD	3,246	\$ 97	0.00%
MORNING STAR GOLD NL	37,905	\$ 3	0.00%
TOTAL AUSTRALIA		\$ 70,494,980	3.63 %
AUSTRIA			
BUWOG AG	410,988	12,634,909	0.65%
S&T AG	268,416	\$ 5,428,437	0.28%
UNIQA VERSICHERUNGEN AG	472,214	\$ 4,792,384	0.25%
CA IMMOBILIEN ANLAGEN AG	151,839	\$ 4,328,012	0.22%
WIENERBERGER AG	168,797	\$ 3,641,658	0.19%
AUSTRIA MICRO SYSTEMS AG	11,925	\$ 858,114	0.04%
ANDRITZ AG	11,654	\$ 633,805	0.03%
RAIFFEISEN INTERNATIONAL BANK	19,101	\$ 626,344	0.03%
BUWOG AG	19,933	\$ 612,796	0.03%
WIENERBERGER AG	21,917	\$ 472,841	0.02%
CA IMMOBILIEN ANLAGEN AG	14,142	\$ 403,103	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LENZING AG	1,966	\$ 309,516	0.02%
PALFINGER AG	6,365	\$ 293,061	0.02%
IMMOFINANZ AG	110,268	\$ 291,971	0.02%
OESTERREICHISCHE POST AG	6,397	\$ 286,250	0.01%
UNIQA VERSICHERUNGEN AG	27,352	\$ 277,589	0.01%
VERBUND AG	12,530	\$ 269,087	0.01%
TELEKOM AUSTRIA AG	25,914	\$ 249,409	0.01%
AGRANA BETEILIGUNGS AG	1,817	\$ 233,291	0.01%
VIENNA INSURANCE	7,727	\$ 228,022	0.01%
MAYR MELNHOF KARTON AG	1,574	\$ 213,762	0.01%
STRABAG SE - BR	4,896	\$ 210,588	0.01%
RHI AG	5,615	\$ 205,154	0.01%
S IMMO AG	12,292	\$ 200,539	0.01%
SCHOELLER-BLECKMANN OILFIELD E	2,801	\$ 195,007	0.01%
EVN AG	8,195	\$ 126,613	0.01%
ZUMTOBEL AG	6,046	\$ 109,282	0.01%
AUSTRIA TECHNOLOGIE & SYSTEM	5,718	\$ 79,040	0.00%
POLYTEC HOLDING AG	4,120	\$ 78,932	0.00%
S&T AG	3,679	\$ 74,404	0.00%
KAPSCH TRAFFICCOM AG	1,263	\$ 66,540	0.00%
ROSENBAUER INTERNATIONAL AG	924	\$ 60,090	0.00%
ALLGEMEINE BAU PORR AG	2,084	\$ 59,355	0.00%
SEMPERIT AG HOLDING	1,610	\$ 47,967	0.00%
DO & CO RESTAURANTS & CATERING	894	\$ 47,203	0.00%
FACC AG	3,557	\$ 43,136	0.00%
FLUGHAFEN WIEN AG	472	\$ 18,540	0.00%
WOLFORD AG	715	\$ 13,777	0.00%
TOTAL AUSTRIA		\$ 38,720,528	1.99%
BAHAMAS			

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UNITED INTERNATIONAL ENTERPRIS	438	\$ 92,016	0.00%
TOTAL BAHAMAS		\$ 92,016	0.00%
BELGIUM			
ONTEX GROUP NV	182,643	\$ 6,222,930	0.32%
NV BEKAERT SA	118,885	\$ 5,667,633	0.29%
COMPAGNIE D'ENTREPRISES CFE	31,200	\$ 4,379,402	0.23%
GREENYARD NV	141,319	\$ 3,457,234	0.18%
UMICORE	10,651	\$ 794,192	0.04%
ACKERMANS & VAN HAAREN NV	4,646	\$ 779,943	0.04%
GALAPAGOS	8,350	\$ 770,477	0.04%
ONTEX GROUP NV	13,559	\$ 461,976	0.02%
BPOST SA	14,674	\$ 409,278	0.02%
NV BEKAERT SA	7,301	\$ 348,062	0.02%
MELEXIS NV	3,696	\$ 338,905	0.02%
ELIA SYSTEM OPERATOR SA/NV	5,382	\$ 319,842	0.02%
BARCO NV	2,965	\$ 288,883	0.01%
TESSENDERLO GROUP	5,973	\$ 261,563	0.01%
D'IETEREN SA	5,149	\$ 236,476	0.01%
COMPAGNIE D'ENTREPRISES CFE	1,344	\$ 188,651	0.01%
AGFA GEVAERT NV	41,953	\$ 185,387	0.01%
BANQUE NATIONALE DE BELGIQUE	50	\$ 173,549	0.01%
KINEPOLIS	2,979	\$ 172,603	0.01%
EURONAV NV	20,482	\$ 156,854	0.01%
ECONOCOM GROUP	21,175	\$ 155,428	0.01%
ORANGE BELGIUM	6,367	\$ 152,991	0.01%
ION BEAM APPLICATIONS	5,010	\$ 140,177	0.01%
ABLYNX NV	9,722	\$ 139,260	0.01%
ARSEUS NV	9,009	\$ 136,638	0.01%
LOTUS BAKERIES	50	\$ 132,288	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SIPEF SA	1,371	\$ 100,989	0.01%
SIOEN INDUSTRIES NV	2,928	\$ 96,487	0.00%
RECTICEL SA	11,152	\$ 93,545	0.00%
EVS BROADCAST EQUIPMENT SA	2,544	\$ 88,968	0.00%
NYRSTAR NV	11,790	\$ 84,652	0.00%
DECEUNINCK NV	17,079	\$ 67,450	0.00%
CELYAD	1,419	\$ 63,794	0.00%
JENSEN-GROUP NV	1,037	\$ 51,205	0.00%
VAN DE VELDE	986	\$ 49,969	0.00%
COMPAGNIE IMMOBILIERE DE BELGI	790	\$ 49,690	0.00%
VIOHALCO SA	12,489	\$ 48,839	0.00%
ATENOR	700	\$ 39,167	0.00%
RESILUX	196	\$ 35,503	0.00%
THROMBOGENICS NV	9,628	\$ 35,432	0.00%
MDXHEALTH	5,973	\$ 33,421	0.00%
GIMV NV	541	\$ 32,282	0.00%
EXMAR NV	5,270	\$ 31,606	0.00%
PICANOL	220	\$ 27,305	0.00%
TER BEKE N.V.	124	\$ 23,618	0.00%
REALDOLMEN	547	\$ 16,483	0.00%
TIGENIX NV	11,350	\$ 12,900	0.00%
ROULARTA MEDIA GROUP NV	517	\$ 9,696	0.00%
SAPEC	90	\$ 6,382	0.00%
TOTAL BELGIUM		\$ 27,570,005	1.42 %
BERMUDA			
HISCOX LTD	523,588	\$ 8,624,869	0.44%
HISCOX LTD	52,367	\$ 862,622	0.04%
LANCASHIRE HOLDINGS LTD	55,101	\$ 488,320	0.03%
VTECH HOLDINGS LTD	29,600	\$ 416,168	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ORIENT OVERSEAS INTL LTD	39,500	\$ 365,919	0.02%
HAITONG INTERNATIONAL SEC	403,450	\$ 238,627	0.01%
FIRST PACIFIC CO	294,000	\$ 236,429	0.01%
LUK FOOK HOLDINGS INTERNATIONAL	64,000	\$ 219,737	0.01%
JOHNSON ELECTRIC HOLDINGS	59,625	\$ 219,664	0.01%
ESPRIT HOLDINGS LTD	378,500	\$ 219,252	0.01%
MAN WAH HOLDINGS LTD	231,200	\$ 215,449	0.01%
CAFE DE CORAL HOLDINGS LTD	64,000	\$ 203,596	0.01%
LI & FUNG LTD	410,000	\$ 185,189	0.01%
PACIFIC BASIN SHIPPING LTD	790,000	\$ 179,698	0.01%
TRANSPORT INTERNATIONAL HLDG	49,200	\$ 161,675	0.01%
KERRY LOGISTICS NETWORK LTD	108,000	\$ 154,048	0.01%
BRIGHTOIL PETROLEUM HOLDINGS	571,000	\$ 141,064	0.01%
PETRA DIAMONDS LTD	114,980	\$ 139,436	0.01%
USI HOLDINGS LTD	188,000	\$ 129,851	0.01%
CHOW SANG SANG HLDG	56,000	\$ 127,931	0.01%
GIORDANO INTERNATIONAL LTD	214,000	\$ 126,964	0.01%
WING ON CO INTERNATIONAL LTD	32,000	\$ 114,193	0.01%
CHINESE ESTATES HOLDINGS LTD	62,500	\$ 102,976	0.01%
GLOBAL BRANDS GROUP HLDG LTD	1,146,000	\$ 102,650	0.01%
SMARTONE TELECOMMUNICATIONS HO	74,500	\$ 91,038	0.00%
TAI CHEUNG HOLDINGS	80,000	\$ 83,208	0.00%
TEXWINCA HOLDINGS LTD	140,000	\$ 80,588	0.00%
HOEGH LNG HOLDINGS	7,632	\$ 80,514	0.00%
LANDING INTERNATIONAL DEVELO	6,870,000	\$ 73,905	0.00%
EMPEROR INTERNATIONAL HOLDINGS	192,083	\$ 71,535	0.00%
PUBLIC FINANCIAL HOLDINGS LTD	154,000	\$ 70,838	0.00%
STOLT-NIELSEN LTD	4,628	\$ 69,321	0.00%
MANDARIN ORIENTAL INTL LTD	34,600	\$ 69,181	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS

SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FAIRWOOD LTD	16,500	\$ 68,830	0.00%
SEA HOLDINGS LTD	60,582	\$ 65,448	0.00%
GCL NEW ENERGY HOLDINGS LTD	1,180,000	\$ 64,232	0.00%
NEWOCEAN ENERGY HOLDINGS LTD	232,000	\$ 61,790	0.00%
ENERCHINA HOLDINGS LTD	1,941,000	\$ 53,752	0.00%
BW OFFSHORE LIMITED	16,328	\$ 53,499	0.00%
CAPITAL STRATEGIC INVESTMENT L	1,046,876	\$ 52,921	0.00%
GL LTD	96,000	\$ 52,639	0.00%
CHEVALIER INTERNATIONAL HOLDIN	28,000	\$ 51,874	0.00%
NOBLE GROUP LTD	166,870	\$ 49,314	0.00%
SUMMIT ASCENT HOLDINGS LTD	196,000	\$ 47,477	0.00%
ASIA STANDARD INTERNATIONAL GR	170,593	\$ 46,720	0.00%
G RESOURCES GROUP LTD	3,699,000	\$ 45,409	0.00%
EMPEROR CAPITAL GROUP LTD	504,000	\$ 45,189	0.00%
IT LTD	83,912	\$ 44,031	0.00%
TOWN HEALTH INTL INVESTMENT	452,000	\$ 41,599	0.00%
ODFJELL DRILLING LTD	13,624	\$ 41,594	0.00%
HONGKONG CHINESE LTD	217,700	\$ 39,240	0.00%
CHUANG'S CONSORTIUM INTERNATIO	172,000	\$ 38,509	0.00%
REGAL HOTELS INTERNATIONAL HOL	52,000	\$ 37,843	0.00%
BEP INTERNATIONAL HOLDINGS LTD	1,540,000	\$ 37,307	0.00%
PALIBURG HOLDINGS LTD	86,000	\$ 36,302	0.00%
YUGANG INTERNATIONAL LTD	1,432,000	\$ 36,273	0.00%
MIDLAND HOLDINGS LTD	120,000	\$ 35,303	0.00%
CENTURY CITY INTERNATIONAL	397,540	\$ 35,134	0.00%
YEEBO INTERNATIONAL HOLDINGS	56,000	\$ 31,975	0.00%
SOUNDWILL HOLDINGS LTD	13,500	\$ 31,570	0.00%
FRONTLINE LTD	6,169	\$ 30,957	0.00%
BOE VARITRONIX LTD	58,000	\$ 30,875	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SOLARTECH INTL HLDG LTD	480,000	\$ 30,669	0.00%
APT SATELLITE HOLDINGS LTD	59,625	\$ 29,732	0.00%
LUKS GROUP VIETNAM HOLDINGS CO	94,000	\$ 29,682	0.00%
AVANCE GAS HOLDING LTD	11,013	\$ 29,651	0.00%
ASIA FINANCIAL HOLDINGS LTD	52,000	\$ 29,378	0.00%
EMPEROR ENTERTAINMENT HOTEL LT	115,000	\$ 28,546	0.00%
PLAYMATES HOLDINGS LTD	200,000	\$ 27,605	0.00%
VALUETRONICS HOLDINGS LTD	38,610	\$ 26,189	0.00%
LUNG KEE BERMUDA HOLDINGS	54,000	\$ 26,186	0.00%
KUANGCHI SCIENCE LTD	76,000	\$ 25,738	0.00%
ITC PROPERTIES GROUP LTD	64,600	\$ 24,132	0.00%
AGRITRADE RESOURCES LTD	100,000	\$ 23,817	0.00%
YUAN HENG GAS HOLDINGS LTD	280,000	\$ 23,658	0.00%
PLAYMATES TOYS LTD	120,000	\$ 21,636	0.00%
PYI CORP LTD	936,705	\$ 18,949	0.00%
COMMON SPLENDOR INTERNATIONAL	222,000	\$ 18,754	0.00%
BROCKMAN MINING LIMITED	1,119,320	\$ 18,312	0.00%
GLORIOUS SUN ENTERPRISES LTD	153,000	\$ 18,207	0.00%
MAGICIAN INDUSTRIES HLDG LTD	230,000	\$ 18,195	0.00%
KINGMAKER FOOTWEAR HOLDINGS LT	58,000	\$ 17,875	0.00%
GOOD FELLOW RESOURCES HOLDING	330,000	\$ 17,774	0.00%
BURWILL HOLDINGS LTD	660,800	\$ 17,241	0.00%
ORIENTAL WATCH HOLDINGS	80,000	\$ 16,958	0.00%
ORANGE SKY GOLDEN HARVEST ENT	195,000	\$ 16,770	0.00%
APPLIED DEVELOPMENT HLDGS L	255,000	\$ 16,265	0.00%
CHUANG'S CHINA INVESTMENTS LTD	187,500	\$ 16,084	0.00%
ASIA SATELLITE TELECOMMUNICATI	16,500	\$ 15,931	0.00%
LOUIS XIII HOLDINGS LTD	135,500	\$ 15,597	0.00%
KARRIE INTL HLDGS LTD	100,000	\$ 15,223	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ESUN HOLDINGS LTD	94,000	\$ 15,062	0.00%
SAS DRAGON HLDG LTD	46,000	\$ 15,041	0.00%
MASTER GLORY GROUP LTD	1,152,562	\$ 15,009	0.00%
IONE HOLDINGS LTD	640,000	\$ 14,818	0.00%
CHINA DISPLAY OPTOELECTRONICS	112,000	\$ 14,493	0.00%
CHEN HSONG HOLDINGS	52,000	\$ 14,377	0.00%
VICTORY CITY INTERNATIONAL HLD	428,152	\$ 13,530	0.00%
GUOCO GROUP LTD	1,000	\$ 12,957	0.00%
HSIN CHONG GROUP HOLDINGS LTD	386,000	\$ 12,946	0.00%
SING TAO NEWS CORP LTD	98,000	\$ 12,779	0.00%
KWOON CHUNG BUS HLDGS LTD	22,000	\$ 12,685	0.00%
CHAMPION TECHNOLOGY HOLDINGS L	1,102,461	\$ 12,671	0.00%
ARCHER LTD	8,068	\$ 10,247	0.00%
VANTAGE INTERNATIONAL HOLDINGS	68,000	\$ 9,827	0.00%
CNT GROUP LTD	168,000	\$ 9,343	0.00%
KADER HOLDINGS CO LTD	90,000	\$ 9,207	0.00%
EMPEROR CULTURE GROUP	300,000	\$ 8,832	0.00%
TOMORROW INTL HOLDINGS LTD	720,000	\$ 8,759	0.00%
PEARL ORIENTAL OIL LTD	484,200	\$ 8,674	0.00%
SOCAM DEVELOPMENT LTD	31,664	\$ 8,375	0.00%
WAI KEE HOLDINGS LTD	18,000	\$ 7,849	0.00%
STELUX HOLDINGS INTL LTD	90,500	\$ 7,424	0.00%
SEADRILL LTD	41,367	\$ 7,309	0.00%
UNIVERSE INTERNATIONAL FINAN	90,000	\$ 7,263	0.00%
TRINITY LTD	118,000	\$ 6,032	0.00%
CHINA BEST HOLDING LTD	440,000	\$ 5,527	0.00%
NEW CENTURY GROUP HONG KONG LT	308,400	\$ 5,466	0.00%
PARADISE ENTERTAINMENT LTD	44,000	\$ 5,289	0.00%
CHINA STAR ENTERTAINMENT LTD F	68,000	\$ 4,798	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NEW TIMES ENERGY CORP LTD	168,750	\$ 4,745	0.00%
LANDSEA GREEN PROPERTIES CO LT	36,000	\$ 4,191	0.00%
GRANDE HOLDINGS LTD/THE	74,000	\$ 3,969	0.00%
HENRY GROUP HOLDINGS LTD	20,000	\$ 3,942	0.00%
FUTURE BRIGHT HOLDINGS LTD	42,000	\$ 3,871	0.00%
APAC RESOURCES LTD	25,456	\$ 3,488	0.00%
AUTO ITALIA HOLDINGS	325,000	\$ 3,209	0.00%
IMAGI INTERNATIONAL HOLDINGS	43,200	\$ 2,836	0.00%
SHOUGANG CONCORD GRAND GROUP	73,000	\$ 2,388	0.00%
NAM CHEONG LIMITED	162,000	\$ 2,386	0.00%
NINE EXPRESS LIMITED	54,000	\$ 1,868	0.00%
NATIONAL ELECTRONICS HLDGS	13,200	\$ 1,718	0.00%
PACIFIC ANDES INTERNATIONAL HO	334,000	\$ 1,169	0.00%
CHINA SOLAR ENERGY HOLDINGS LT	87,000	\$ 375	0.00%
UP ENERGY DEVELOPMENT GROUP	40,000	\$ 124	0.00%
TOTAL BERMUDA		\$ 16,945,676	0.87 %
CANADA			
NEW FLYER INDUSTRIES INC	302,400	12,383,024	0.64%
LUNDIN MINING CORP	1,375,542	10,357,022	0.53%
KIRKLAND LAKE GOLD LTD	742,507	\$ 9,635,566	0.50%
KINAXIS INC	140,000	\$ 8,182,812	0.42%
H&R REAL ESTATE INV-	463,300	\$ 7,893,191	0.41%
CORUS ENTERTAINMENT INC	715,300	\$ 7,861,882	0.40%
WHITECAP RESOURCES	1,065,526	\$ 7,631,843	0.39%
TFI INTERNATINAL INC	311,100	\$ 7,578,061	0.39%
CAPITAL POWER CORP	359,800	\$ 7,536,070	0.39%
ENERPLUS CORP	770,800	\$ 6,818,083	0.35%
STARS GROUP INC/THE	404,400	\$ 6,625,225	0.34%
OPEN TEXT CORP	196,400	\$ 6,294,199	0.32%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AIR CANADA	313,900	\$ 5,843,610	0.30%
PURE INDUSTRIAL REAL ESTATE	1,041,200	\$ 5,497,702	0.28%
ALAMOS GOLD INC	628,100	\$ 5,210,162	0.27%
ALLIED PROPERTIES REAL ESTATE REIT	159,100	\$ 4,912,272	0.25%
PAREX RESOURCES	473,053	\$ 4,855,986	0.25%
RAGING RIVER EXPLORATION INC	790,900	\$ 4,125,612	0.21%
OCEANAGOLD CORPORATION	1,192,100	\$ 3,689,211	0.19%
DETOUR GOLD CORP	241,900	\$ 3,372,612	0.17%
CASCADES INC	289,000	\$ 3,365,424	0.17%
BIRCHCLIFF ENERGY LTD	702,085	\$ 3,309,529	0.17%
ENERFLEX LTD	231,100	\$ 2,884,718	0.15%
CES ENERGY SOLUTIONS CORP	529,083	\$ 2,245,042	0.12%
TOROMONT INDUSTRIES LTD	14,539	\$ 623,423	0.03%
IAMGOLD CORP	83,675	\$ 553,273	0.03%
LINAMAR CORP	9,263	\$ 514,443	0.03%
VERESEN INC	36,447	\$ 511,348	0.03%
STANTEC INC	16,828	\$ 465,748	0.02%
MAPLE LEAF FOODS INC	16,965	\$ 464,127	0.02%
WHITECAP RESOURCES	64,345	\$ 460,872	0.02%
ALAMOS GOLD INC	55,053	\$ 456,671	0.02%
B2GOLD CORP	165,912	\$ 453,901	0.02%
COTT CORP	29,847	\$ 451,603	0.02%
KIRKLAND LAKE GOLD LTD	34,422	\$ 446,697	0.02%
FIRSTSERVICE CORP	6,068	\$ 421,021	0.02%
TFI INTERNATINAL INC	17,229	\$ 419,680	0.02%
CANADIAN WESTERN BANK	18,038	\$ 417,230	0.02%
ALGONQUIN POWER & UTILITIES	38,100	\$ 411,769	0.02%
ENBRIDGE INCOME FUND HOLDINGS	15,676	\$ 387,227	0.02%
DESCARTES SYSTEMS GROUP INC/TH	13,501	\$ 377,543	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CAPITAL POWER CORP	17,693	\$ 370,583	0.02%
ENERPLUS CORP	41,668	\$ 368,573	0.02%
PARKLAND FULE CORPORATION	17,004	\$ 366,459	0.02%
WEST FRASER TIMBER CO LTD	6,956	\$ 359,465	0.02%
TMX GROUP LTD	6,742	\$ 356,849	0.02%
OSISKO GOLD ROYALTIES LTD	25,580	\$ 356,233	0.02%
HUBBAY MINERALS INC	40,956	\$ 355,741	0.02%
CINEPLEX INC	11,400	\$ 349,070	0.02%
LAURENTIAN BANK OF CANADA	7,759	\$ 347,616	0.02%
PREMIUM BRANDS HOLDINGS CORP	4,395	\$ 345,676	0.02%
MACDONALD DETTWILER & ASSOCIAT	6,149	\$ 336,987	0.02%
NORTHLAND POWER INC	17,252	\$ 329,560	0.02%
STELLA-JONES INC	8,642	\$ 327,896	0.02%
NEW GOLD INC	86,687	\$ 322,894	0.02%
COLLIERS INTERNATIONAL GROUP	6,078	\$ 314,820	0.02%
TRANSALTA CORPORATION	51,200	\$ 313,224	0.02%
ENERCARE INC	18,651	\$ 311,656	0.02%
OCEANAGOLD CORPORATION	97,577	\$ 301,973	0.02%
SUPERIOR PLUS CORP	31,912	\$ 301,366	0.02%
GIBSON ENERGY INC	20,447	\$ 284,749	0.01%
CENTERRA GOLD INC	47,551	\$ 284,454	0.01%
GREAT CANADIAN GAMING CORP	10,300	\$ 278,583	0.01%
PAREX RESOURCES	27,029	\$ 277,458	0.01%
NEW FLYER INDUSTRIES INC	6,767	\$ 277,103	0.01%
PAN AMERICAN SILVER CORP	14,900	\$ 276,668	0.01%
FINNING INTERNATIONAL INC.	12,000	\$ 273,452	0.01%
MULLEN GROUP	22,059	\$ 269,371	0.01%
ELDORADO GOLD CORP	128,700	\$ 263,816	0.01%
TRANSCONTINENTAL INC	13,600	\$ 263,593	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CELESTICA INC	22,825	\$ 260,883	0.01%
NORTH WEST CO INC	10,185	\$ 255,569	0.01%
GENWORTH MI CANADA INC	8,867	\$ 254,394	0.01%
DOMINION DIAMOND CORP	17,964	\$ 253,323	0.01%
RICHELIEU HARDWARE LTD	10,267	\$ 251,813	0.01%
ADVANTAGE OIL AND GAS LTD	39,493	\$ 250,739	0.01%
JEAN COUTU GROUP INC	13,925	\$ 247,346	0.01%
STARS GROUP INC/THE	15,069	\$ 246,873	0.01%
CORUS ENTERTAINMENT INC	21,962	\$ 241,385	0.01%
NORBORD INC	7,026	\$ 240,971	0.01%
CANFOR CORP	13,700	\$ 238,978	0.01%
INNERGEX RENEWABLE ENERGY	20,500	\$ 238,724	0.01%
RUSSEL METALS INC	11,494	\$ 238,543	0.01%
PAN AMERICAN SILVER CORP	12,600	\$ 235,116	0.01%
WESTSHORE TERMINALS INCOME FUN	11,640	\$ 234,425	0.01%
ENERFLEX LTD	18,485	\$ 230,740	0.01%
TOREX GOLD RESOURCES INC	13,500	\$ 226,983	0.01%
TAHOE RESOURCES INC	47,549	\$ 226,036	0.01%
SSR MINING INC	21,724	\$ 225,942	0.01%
COGECO COMMUNICATIONS INC	2,991	\$ 222,938	0.01%
WINPAK LTD	5,159	\$ 218,828	0.01%
LABRADOR IRON ORE ROYALTY CO	13,700	\$ 218,654	0.01%
NUVISTA ENERGY LTD	40,548	\$ 214,747	0.01%
INTERNATIONAL FOREST PRODUCTS	15,300	\$ 214,169	0.01%
INTERTAPE POLYMER GROUP INC	13,200	\$ 208,673	0.01%
DHX MEDIA LTD	39,473	\$ 207,479	0.01%
SECURE ENERGY SERVICES INC	34,334	\$ 204,566	0.01%
RAGING RIVER EXPLORATION INC	38,757	\$ 202,172	0.01%
ATS AUTOMATION TOOLING SYSTEMS	19,940	\$ 200,553	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BORALEX INC	11,240	\$ 195,888	0.01%
MEG ENERGY CORP	48,997	\$ 195,793	0.01%
BRP INC/CA	5,869	\$ 194,268	0.01%
FREEHOLD ROYALTIES LTD	17,300	\$ 192,767	0.01%
TRANSALTA RENEWABLES INC	16,840	\$ 190,730	0.01%
UNI-SELECT INC	8,705	\$ 190,659	0.01%
ATLUS GROUP LTD	7,579	\$ 188,606	0.01%
PASON SYSTEMS INC	13,158	\$ 187,859	0.01%
BIRCHCLIFF ENERGY LTD	39,607	\$ 186,702	0.01%
TRICAN WELL SERVICE LTD	63,128	\$ 186,300	0.01%
SHAWCOR LTD	9,002	\$ 182,374	0.01%
MORNEAU SHEPELL INC	11,087	\$ 181,195	0.01%
WESTERN FOREST PRODUCTS INC	84,013	\$ 177,575	0.01%
VALENER INC	9,478	\$ 172,815	0.01%
ENGHOUSE SYSTEMS LTD	4,223	\$ 172,423	0.01%
CASCADES INC	14,734	\$ 171,578	0.01%
PARAMOUNT RESOURCES LTD	9,874	\$ 168,616	0.01%
FIRST MAJESTIC SILVER CORP	23,829	\$ 167,635	0.01%
BADGER DAYLIGHTING	7,264	\$ 167,557	0.01%
MARTINREA INTERNATIONAL INC	19,100	\$ 166,054	0.01%
PRECISION DRILLING CORP	64,436	\$ 162,921	0.01%
DOREL INDUSTRIES INC	7,000	\$ 159,569	0.01%
MITEL NETWORKS CORP	19,698	\$ 159,312	0.01%
AG GROWTH INTERNATIONAL INC	3,400	\$ 157,695	0.01%
SANDSTORM GOLD LTD	33,232	\$ 157,181	0.01%
DETOUR GOLD CORP	11,000	\$ 153,364	0.01%
CARGOJET INC	3,900	\$ 153,232	0.01%
SIERRA WIRELESS INC	6,875	\$ 151,730	0.01%
KNIGHT THERAPEUTICS	22,400	\$ 151,507	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ENSIGN ENERGY SERVICES INC	29,933	\$ 150,650	0.01%
GUYANA GOLDFIELDS INC	36,875	\$ 147,059	0.01%
LEON'S FURNITURE LTD	10,196	\$ 146,383	0.01%
EXTENDICARE REAL ESTATE INV	19,645	\$ 146,035	0.01%
LUCARA DIAMOND CORP	63,711	\$ 142,286	0.01%
KINAXIS INC	2,404	\$ 140,511	0.01%
SIENNA SENIOR LIVING INC	9,720	\$ 138,852	0.01%
COMPUTER MODELLING GROUP LTD	19,018	\$ 137,430	0.01%
AECON GROUP INC	10,035	\$ 136,788	0.01%
ALARISROYALTY CORP	8,200	\$ 136,040	0.01%
ENTERTAINMENT ONE LTD	42,431	\$ 131,240	0.01%
BAYTEX ENERGY CORP	51,400	\$ 129,551	0.01%
MTY FOOD GROUP INC	3,430	\$ 128,664	0.01%
RICHMONT MINES INC	13,900	\$ 127,165	0.01%
KLONDEX MINES LTD	37,740	\$ 126,427	0.01%
VERO ENERGY INC	31,038	\$ 126,256	0.01%
ELEMENT FLEET MANAGEMENT CORP	16,817	\$ 125,549	0.01%
SUNOPTA INC	14,506	\$ 125,073	0.01%
TRICON CAPITAL GROUP INC	14,435	\$ 124,461	0.01%
KELT EXPLORATION LTD	24,675	\$ 118,479	0.01%
EQUITABLE GROUP INC	2,710	\$ 118,019	0.01%
MORGUARD CORP	800	\$ 114,728	0.01%
FORTUNA SILVER MINES INC	23,800	\$ 114,468	0.01%
CREW ENERGY INC	34,384	\$ 114,362	0.01%
SEMAFO INC	40,218	\$ 112,915	0.01%
JUST ENERGY GROUP INC	19,600	\$ 112,715	0.01%
BONAVISTA ENERGY CORP	51,220	\$ 112,347	0.01%
HOME CAPITAL GROUP INC	10,342	\$ 111,689	0.01%
SLEEP COUNTRY CANADA HOLDING	4,100	\$ 111,317	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CANACOL ENERGY LTD	33,196	\$ 111,205	0.01%
SANDVINE CORP	31,800	\$ 110,840	0.01%
CES ENERGY SOLUTIONS CORP	26,076	\$ 110,648	0.01%
STUDENT TRANSPORTATION INC	18,502	\$ 110,237	0.01%
OBSIDIAN ENERGY LTD	110,517	\$ 110,186	0.01%
MAJOR DRILLING GROUP INTERNATI	17,448	\$ 108,132	0.01%
SURGE ENERGY INC	67,200	\$ 106,662	0.01%
AVIGILON CORP COM	8,000	\$ 105,093	0.01%
FIERA CAPITAL CORP	8,912	\$ 104,492	0.01%
CAPSTONE MINING CORP	85,400	\$ 100,811	0.01%
ALACER GOLD CORP	57,671	\$ 100,737	0.01%
TASEKO MINES LTD	52,006	\$ 99,968	0.01%
JINSHAN GOLD MINES INC	55,300	\$ 99,683	0.01%
AUTOCANADA INC	5,662	\$ 98,902	0.01%
ROGERS SUGAR INC	18,600	\$ 95,837	0.00%
SPARTAN ENERGY CORP	20,967	\$ 94,486	0.00%
AGF MANAGEMENT LTD	14,590	\$ 90,420	0.00%
GLUSKIN SHEFF + ASSOCIATES INC	6,589	\$ 89,132	0.00%
HUDSON'S BAY CO	9,392	\$ 89,070	0.00%
CANACCORD FINANCIAL INC	23,604	\$ 88,486	0.00%
THERATECHNOLOGIES INC	14,100	\$ 86,259	0.00%
CALFRAC WELL SERVICES LTD	29,088	\$ 85,611	0.00%
TOTAL ENERGY SERVICES INC	8,775	\$ 85,388	0.00%
HEROUX-DEVTEK INC	8,100	\$ 83,923	0.00%
COGECO INC	1,275	\$ 83,908	0.00%
NEVSUN RESOURES LTD	38,178	\$ 81,000	0.00%
EXCHANGE INCOME CORP	3,051	\$ 80,938	0.00%
TREVALI MINING CORP	70,400	\$ 80,858	0.00%
ALTIUS MINERALS CORP	8,288	\$ 80,847	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALLIANCE GRAIN TRADERS INC	3,916	\$ 80,522	0.00%
PREMIER GOLD MINES LTD	25,700	\$ 80,354	0.00%
BONTERRA OIL AND GAS	5,648	\$ 73,340	0.00%
MEDICAL FACILITIES CORP	5,988	\$ 73,313	0.00%
DUNDEE PRECIOUS METALS INC	31,162	\$ 71,831	0.00%
ATHABASCA OIL CORP	96,834	\$ 71,829	0.00%
WAJAX INCOME FUND	4,605	\$ 71,072	0.00%
K-BRO LINEN INC	2,248	\$ 70,824	0.00%
SABINA GOLD & SILVER CORP	35,830	\$ 69,159	0.00%
PIZZA PIZZA ROYALTY CORP	5,219	\$ 68,435	0.00%
DIRTT ENVIRONMENTAL SOLUTIONS	14,992	\$ 68,398	0.00%
ZCL COMPOSITES INC	6,500	\$ 67,709	0.00%
CANFOUR PULP PRODUCTS INC	6,464	\$ 67,695	0.00%
GOLDEN STAR RESOURCES LTD	85,300	\$ 67,356	0.00%
TRINIDAD DRILLING LTD	48,868	\$ 65,092	0.00%
ABSOLUTE SOFTWARE CORP	10,862	\$ 64,544	0.00%
ANDREW PELLER LTD	7,400	\$ 64,512	0.00%
SHERRITT INTERNATIONAL CORP	69,013	\$ 63,853	0.00%
BIRD CONSTRUCTION INCOME FUND	8,987	\$ 63,653	0.00%
DENISON MINES CORP	129,780	\$ 63,143	0.00%
E-L FINANCIAL CORP LTD	94	\$ 62,429	0.00%
CARA OPERATIONS LTD	3,500	\$ 62,142	0.00%
PAINTED PONY ENERGY LTD	23,133	\$ 61,626	0.00%
SPROTT INC	36,203	\$ 60,928	0.00%
ARGONAUT GOLD INC	26,910	\$ 60,313	0.00%
EVERTZ TECHNOLOGIES LTD	4,132	\$ 60,015	0.00%
DREAM UNLIMITED	10,100	\$ 59,210	0.00%
PENGROWTH ENERGY GROWTH	94,500	\$ 58,792	0.00%
EXCO TECHNOLOGIES LTD	7,392	\$ 58,016	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SOLIUM CAPITAL INC	6,791	\$ 56,982	0.00%
TIMBERCREEK FINANCIAL CORP	7,432	\$ 56,018	0.00%
HIGH LINER FOODS INC	4,862	\$ 54,951	0.00%
GOEASY LTD	2,400	\$ 54,173	0.00%
ALTERRA POWER CORP	12,300	\$ 52,487	0.00%
TRILOGY ENERGY CORP	11,500	\$ 52,467	0.00%
FIRST NATIONAL FINANCIAL CORP	2,537	\$ 52,248	0.00%
FIRM CAPITAL MORTGAGE INV CORP	5,200	\$ 52,218	0.00%
BLACKPEARL RESOURCES INC	58,110	\$ 50,057	0.00%
CANWEL BUILDING MATERIALS	10,066	\$ 49,377	0.00%
TEMBEC INC	13,376	\$ 48,756	0.00%
GROUPE AEROPLAN INC	28,064	\$ 48,350	0.00%
SPIN MASTER CORP	1,300	\$ 47,510	0.00%
EPSILON ENERGY LTD	18,408	\$ 45,956	0.00%
POLARIS INFRASTRUCTURE INC	3,400	\$ 45,912	0.00%
MAGELLAN AEROSPACE CORP	3,100	\$ 45,743	0.00%
AIRBOSS OF AMERICA CORP	4,700	\$ 44,985	0.00%
GUARDIAN CAP GRP LTD A	2,192	\$ 43,709	0.00%
WDO - COMMON STOCK	22,800	\$ 43,645	0.00%
GREAT PANTHER RESOURCES LTD	31,200	\$ 43,052	0.00%
MAINSTREET HEALTH INVESTMENT	4,700	\$ 42,864	0.00%
QUARTERHILL INC	32,375	\$ 41,833	0.00%
LUNDIN GOLD INC	9,900	\$ 41,535	0.00%
YANGARRA RESOURCES LTD	15,400	\$ 40,043	0.00%
CORBY DISTILLERIES LTD	2,297	\$ 39,665	0.00%
IMPERIAL METALS CORP	12,676	\$ 39,128	0.00%
DELPHI ENERGY CORP	42,936	\$ 38,356	0.00%
CRH MEDICAL CORP	15,398	\$ 37,950	0.00%
5N PLUS INC	14,500	\$ 37,934	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

08-17

Not Insured by any Federal Government Agency

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS

SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LASSONDE INDS INC	200	\$ 37,409	0.00%
SSR MINING INC	3,500	\$ 36,610	0.00%
TERANGA GOLD CORP	12,777	\$ 36,281	0.00%
ALIO GOLD INC	8,381	\$ 35,564	0.00%
PURE TECHNOLOGIES LTD	8,100	\$ 34,694	0.00%
DHX MEDIA LTD	6,530	\$ 34,427	0.00%
LIQUOR STORES NA LTD	4,734	\$ 34,209	0.00%
CLEARWATER SEAFOODS INC	3,800	\$ 33,552	0.00%
COPPER MOUNTAIN MINING CORP	32,600	\$ 31,722	0.00%
CALIAN GROUP LTD	1,397	\$ 31,199	0.00%
NORTH AMERICAN ENERGY PARTNERS	7,600	\$ 30,612	0.00%
NOVELION THERAPEUTICS INC	4,171	\$ 29,656	0.00%
REITMANS CANADA LTD	8,521	\$ 29,327	0.00%
SAVARIA CORP	2,700	\$ 28,384	0.00%
POINTS INTERNATIONAL LTD	3,320	\$ 27,540	0.00%
YELLOW PAGES LTD CANADA	4,600	\$ 27,517	0.00%
FISSION URANIUM CORP	50,500	\$ 27,390	0.00%
HORIZON NORTH LOGISTICS INC	26,267	\$ 27,236	0.00%
MAINSTREET EQUITY CORPORATION	928	\$ 27,165	0.00%
GAMEHOST INC	3,400	\$ 26,305	0.00%
CALLIDUS CAPITAL CORP	3,000	\$ 26,201	0.00%
YAMANA GOLD INC	8,900	\$ 26,194	0.00%
PULSE DATA INC	11,455	\$ 25,765	0.00%
INFORMATION SERVICES CORP	1,869	\$ 25,536	0.00%
TMAC RESOURCES INC	3,600	\$ 25,412	0.00%
ACADIAN TIMBER CORP	1,700	\$ 25,153	0.00%
CHESSWOOD GROUP LTD	2,400	\$ 24,081	0.00%
QUESTERRE ENERGY CORP	32,000	\$ 23,482	0.00%
ROCKY MOUNTAIN DEALERSHIPS	2,417	\$ 22,016	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
URTHECAST CORP	25,000	\$ 21,535	0.00%
POLYMET MINING CORP	34,500	\$ 21,464	0.00%
KINGSWAY FINANCIAL SERVICES	3,600	\$ 21,392	0.00%
CERVUS EQUIPMENT CORP	2,020	\$ 21,251	0.00%
WESTJET AIRLINES LTD	1,000	\$ 21,240	0.00%
IMVESCOR RESTAURANT GROUP IN	7,300	\$ 20,845	0.00%
BLACK DIAMOND GROUP LTD	14,035	\$ 20,710	0.00%
MEDIAGRIF INTERACTIVE TECHNO	1,900	\$ 20,459	0.00%
PINE CLIFF ENERGY LTD	38,147	\$ 20,386	0.00%
WESTPORT INNOVATIONS INC	7,441	\$ 19,823	0.00%
MANDALAY RESOURCES CORP	69,300	\$ 19,622	0.00%
TRANSGLOBE ENERGY CORP	14,647	\$ 19,393	0.00%
AURICO METALS INC	16,732	\$ 18,684	0.00%
AMERICAS SILVER CORP	4,300	\$ 18,280	0.00%
GRANITE OIL CORP	6,123	\$ 18,265	0.00%
AKITA DRILLING LTD	3,100	\$ 18,124	0.00%
CHURCHILL CORP/THE	4,232	\$ 17,552	0.00%
ASANKO GOLD INC	13,700	\$ 16,828	0.00%
ENERGY FUELS INC	9,000	\$ 16,726	0.00%
WESTERN ENERGY SERVICES CORP	17,413	\$ 16,528	0.00%
BELLATRIX EXPLORATION LTD	6,722	\$ 16,353	0.00%
PHX ENERGY SERVICES CORP	9,523	\$ 16,103	0.00%
NEWALTA CORP	20,000	\$ 15,793	0.00%
GMP CAPITAL INC	6,768	\$ 15,655	0.00%
GOLDMONEY INC	5,100	\$ 15,417	0.00%
STORNOWAY DIAMOND CORP	24,500	\$ 14,851	0.00%
CLARKE INC	1,900	\$ 14,397	0.00%
NAPEC INC	15,200	\$ 13,821	0.00%
GDI INTEGRATED FACILITY SERVIC	1,100	\$ 13,757	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GENESIS LAND DEVELOPMENT CORP	5,000	\$ 13,719	0.00%
RMP ENERGY INC	35,857	\$ 12,870	0.00%
BSM TECHNOLOGIES INC	10,400	\$ 12,277	0.00%
MELCOR DEVELOPMENTS LTD	1,000	\$ 11,924	0.00%
KP TISSUE INC	1,000	\$ 11,765	0.00%
BROOKFIELD REAL ESTATE SERVICE	900	\$ 11,529	0.00%
TORSTAR CORP	10,160	\$ 10,616	0.00%
ALGOMA CENTRAL CORPORATION	1,080	\$ 10,079	0.00%
CONA RESOURCES LTD	6,000	\$ 9,619	0.00%
AMERIGO RESOURCES LTD	14,500	\$ 8,674	0.00%
NAUTILUS MINERALS INC	44,760	\$ 8,390	0.00%
TVA GROUP INC	2,400	\$ 8,059	0.00%
MAXIM POWER CORP	3,667	\$ 7,897	0.00%
INDIGO BOOKS & MUSIC INC	600	\$ 7,705	0.00%
CARDINAL ENERGY LTD	2,186	\$ 7,306	0.00%
STREET CAPITAL GROUP INC	6,705	\$ 6,685	0.00%
SPROTT RESOURCE HOLDINGS INC	51,900	\$ 6,623	0.00%
HNZ GROUP INC	600	\$ 6,331	0.00%
ESSENTIAL ENERGY SERVICES TR	14,500	\$ 6,130	0.00%
LOGISTEC CORP	200	\$ 5,982	0.00%
XTREME DRILLING CORP	3,297	\$ 5,259	0.00%
CORRIDOR RESOURCES INC	10,300	\$ 5,011	0.00%
GLACIER VENTURES INTERNATIONAL	8,300	\$ 4,767	0.00%
CHINOOK ENERGY INC	14,850	\$ 3,376	0.00%
STRAD ENERGY SERVICES LTD	1,800	\$ 2,240	0.00%
CEQUENCE ENERGY LTD	19,755	\$ 2,206	0.00%
PRIMERO MINING CORPORATION	24,095	\$ 2,114	0.00%
BMTC GROUP INC	200	\$ 1,933	0.00%
GEAR ENERGY LTD	2,500	\$ 1,336	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ZENITH CAPITAL CORP	6,900	\$ 446	0.00%
EXFO ELECTRO OPTICAL ENGINEERI	39	\$ 180	0.00%
MANITOK ENERGY INC	2,231	\$ 125	0.00%
MANITOK ENERGY INC UNITS	397	\$ 22	0.00%
RB ENERGY INC	19,039	\$ 19	0.00%
TOTAL CANADA		\$ 188,235,108	9.68%
CAYMAN ISLANDS			
XINYI GLASS HOLDINGS CO LTD	10,802,000	10,783,725	0.55%
PHOENIX GROUP HOLDINGS	68,335	\$ 689,368	0.04%
XINYI GLASS HOLDINGS CO LTD	306,000	\$ 305,482	0.02%
IGG INC	156,000	\$ 245,260	0.01%
ENDEAVOUR MINING CORP	12,384	\$ 244,964	0.01%
SITC INTERNATIONAL HOLDINGS	227,000	\$ 211,899	0.01%
HKBN LTD	191,000	\$ 183,222	0.01%
FIH MOBILE LTD	582,000	\$ 179,409	0.01%
NAGACORP LTD	286,000	\$ 168,709	0.01%
STELLA INTERNATIONAL	86,500	\$ 153,323	0.01%
LIFESTYLE INTL HLDGS LTD	113,000	\$ 149,961	0.01%
FAR EAST CONSORTIUM	247,056	\$ 128,556	0.01%
HKR INTERNATIONAL LTD	180,800	\$ 109,099	0.01%
HUTCHISON TELECOMMUNICATIONS	250,000	\$ 91,484	0.00%
UNITED LABORATORIES LTD	103,000	\$ 80,445	0.00%
SA SA INTERNATIONAL HOLDINGS L	215,155	\$ 78,691	0.00%
VALUE PARTNERS GROUP LTD	89,000	\$ 77,361	0.00%
CHINA METAL INTERNATIONAL HOLD	192,000	\$ 73,463	0.00%
PICO FAR EAST HOLDINGS LTD	168,000	\$ 71,100	0.00%
VSTECs HOLDINGS LIMITED	187,200	\$ 56,336	0.00%
MACAU LEGEND DEVELOPMENT LTD	337,000	\$ 55,713	0.00%
TOM GROUP LTD	210,000	\$ 50,450	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
REGINA MIRACLE INTERNATIONAL H	58,000	\$ 45,897	0.00%
MING FUNG JEWELRY	230,700	\$ 42,174	0.00%
CK LIFE SCIENCES INTL HLDGS	538,000	\$ 42,112	0.00%
MICROPORT SCIENTIFIC CORP	47,000	\$ 42,055	0.00%
MONGOLIAN MINING CORP	1,247,500	\$ 39,942	0.00%
GET NICE HOLDINGS LTD	1,040,000	\$ 39,253	0.00%
CHINA LNG GROUP LTD	210,000	\$ 37,007	0.00%
UPBEST GROUP LTD	204,000	\$ 32,018	0.00%
YAT SING HOLDINGS LTD	65,000	\$ 31,838	0.00%
BRIGHT SMART SECURITIES AND	90,000	\$ 28,626	0.00%
IPE GROUP LTD	110,000	\$ 27,867	0.00%
VEDAN INTERNATIONAL HOLDINGS L	272,000	\$ 27,835	0.00%
POLYTEC ASSET HOLDINGS LTD	340,000	\$ 25,688	0.00%
EAGLE NICE HOLDINGS LTD	56,000	\$ 24,068	0.00%
ECOGREEN FINE CHEMICALS GROUP	110,880	\$ 23,244	0.00%
NEW CONCEPTS HOLDINGS LTD	44,000	\$ 22,281	0.00%
GET NICE FINANCIAL GROUP LTD	100,650	\$ 21,120	0.00%
HANISON CONSTRUCTION HOLDINGS	104,621	\$ 20,221	0.00%
SOLOMON SYSTECH INTERNATIONAL	492,000	\$ 19,517	0.00%
HOP HING GROUP HOLDINGS LTD	612,000	\$ 17,785	0.00%
COWELL E HOLDINGS INC	38,000	\$ 17,355	0.00%
CMMB VISION HOLDINGS LTD	344,000	\$ 16,762	0.00%
CGN MINING CO LTD	255,000	\$ 16,649	0.00%
NETMIND FINANCIAL HOLDINGS LTD	3,535,680	\$ 16,289	0.00%
MING FAI INTL HOLDINGS LTD	101,000	\$ 15,385	0.00%
FREEMAN FINTECH CORP LTD	220,000	\$ 13,365	0.00%
CNQC INTERNATIONAL HOLDINGS	37,500	\$ 12,860	0.00%
CHINA ENERGY DEVELOPMENT	1,006,000	\$ 11,434	0.00%
CHIA TAI ENTERPRISES INTERNATI	660,000	\$ 11,325	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SINCERE WATCH HK LTD	520,000	\$ 11,257	0.00%
TAO HEUNG HOLDINGS LTD	58,000	\$ 10,759	0.00%
BONJOUR HOLDINGS LIMITED	257,400	\$ 10,690	0.00%
CHINA TING GROUP HOLDINGS LTD	191,450	\$ 10,295	0.00%
INTERNATIONAL HOUSEWARES RETAI	54,000	\$ 9,870	0.00%
HUARONG INVESTMENT STOCK COR	65,000	\$ 9,835	0.00%
WONDERFUL SKY FINANCIAL GROUP	42,000	\$ 9,790	0.00%
HONGDA FINANCIAL HOLDING LTD	240,000	\$ 9,518	0.00%
SILVER BASE GROUP HOLDINGS	120,000	\$ 8,919	0.00%
WIN HANVERKY HOLDINGS LTD	66,000	\$ 8,278	0.00%
SITOI GROUP HOLDINGS LTD	38,000	\$ 7,767	0.00%
FOUR SEAS MERCANTILE HLDG	18,000	\$ 7,601	0.00%
CW GROUP HOLDINGS LTD	34,000	\$ 7,009	0.00%
BEIJINGWEST INDUSTRIES INTER	44,000	\$ 6,984	0.00%
CHINA FORTUNE FINANCIAL GROUP	282,000	\$ 6,699	0.00%
VANKE PROPERTY OVERSEAS L	10,000	\$ 6,077	0.00%
TSC OFFSHORE GROUP LTD	71,000	\$ 5,097	0.00%
PERFECT SHAPE PRC HOLDINGS LTD	48,000	\$ 4,978	0.00%
TSUI WAH HOLDINGS LTD	32,000	\$ 4,751	0.00%
HAO TIAN RESOURCES GROUP LTD	138,600	\$ 4,696	0.00%
CONVOY GLOBAL HOLDINGS LIMITED	168,000	\$ 4,194	0.00%
RICHFIELD GROUP HOLDINGS	176,000	\$ 4,117	0.00%
CHINA EVER GRAND FINANCIAL LEA	590,000	\$ 4,087	0.00%
NEW SPORTS GROUP LTD	930,000	\$ 3,804	0.00%
MIDLAND IC&I LTD	60,000	\$ 2,878	0.00%
LSEA RESOURCES INTERNATIONAL	190,000	\$ 2,327	0.00%
UNIVERSAL TECH HOLDINGS	60,000	\$ 1,956	0.00%
CONVENIENCE RETAIL ASIA LTD	2,000	\$ 991	0.00%
TOTAL CAYMAN ISLANDS		\$ 15,115,212	0.78 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CYPRUS			
ADO PROPERTIES SA	105,841	\$ 5,151,943	0.26%
PROSAFE SE	863	\$ 2,215	0.00%
TOTAL CYPRUS		\$ 5,154,158	0.27%
DENMARK			
ROYAL UNIBREW	167,602	\$ 9,178,662	0.47%
GN STORE NORD A/S	23,593	\$ 781,809	0.04%
JYSKE BANK	10,498	\$ 631,239	0.03%
TDC A/S	99,462	\$ 592,485	0.03%
TOPDANMARK A/S	12,924	\$ 504,385	0.03%
SIMCORP A/S	8,478	\$ 501,954	0.03%
SYDBANK A/S	12,704	\$ 495,488	0.03%
NKT HOLDING A/S	5,253	\$ 420,361	0.02%
AMBU A/S-B	5,623	\$ 404,553	0.02%
FLSMIDTH & CO A/S	6,412	\$ 403,717	0.02%
BAVARIAN NORDIC A/S	5,772	\$ 401,496	0.02%
SCHOUW & CO	3,381	\$ 354,281	0.02%
ROCKWOOL INTL A/S- B SHARES	1,175	\$ 295,234	0.02%
DFDS A/S	5,120	\$ 295,068	0.02%
ALM BRAND A/S	29,500	\$ 287,918	0.01%
ROYAL UNIBREW	4,739	\$ 259,530	0.01%
SPAR NORD BANK A/S	18,993	\$ 244,761	0.01%
RINGKJOEBING LANDBOBANK AS	3,810	\$ 200,708	0.01%
ALK-ABELLO A/S	1,194	\$ 186,333	0.01%
BANG & OLUFSEN A/S	7,905	\$ 158,076	0.01%
PER AARSLEFF	5,180	\$ 146,561	0.01%
JEUDAN A/S	1,149	\$ 127,431	0.01%
ROCKWOOL INTL A/S-A SHS	422	\$ 100,555	0.01%
D/S NORDEN A/S	4,523	\$ 96,141	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SOLAR A/S	1,080	\$ 61,506	0.00%
TIVOLI A/S	530	\$ 49,982	0.00%
NNIT A/S	1,509	\$ 46,600	0.00%
NORDJYSKE BANK A/S	2,054	\$ 40,843	0.00%
EAST ASIATIC CO LTD A/S	4,470	\$ 37,910	0.00%
MATAS A/S	2,582	\$ 37,592	0.00%
H+H INTERNATIONAL A/S	2,077	\$ 36,538	0.00%
RTX A S	1,313	\$ 35,299	0.00%
BRODRENE HARTMANN A/S	575	\$ 33,928	0.00%
GRONLANDSBANKEN	320	\$ 32,423	0.00%
IC COMPANYS A/S	1,471	\$ 32,220	0.00%
PARKEN SPORT & ENTERTAINMENT A	2,398	\$ 32,201	0.00%
ZEALAND PHARMA A/S	1,677	\$ 31,980	0.00%
TK DEVELOPMENT	19,798	\$ 30,666	0.00%
DJURSLANDS BANK A/S	644	\$ 27,064	0.00%
LAN & SPAR BANK	350	\$ 26,849	0.00%
HARBOES BRYGGERI A/S	675	\$ 12,620	0.00%
FLUEGGER A/S	209	\$ 12,022	0.00%
VESTJYSK BANK A/S	3,295	\$ 8,336	0.00%
TOTAL DENMARK		\$ 17,695,328	0.91 %
FAEROE ISLANDS			
BAKKAFROST P/F	6,187	\$ 288,073	0.01%
BANKNORDIK P/F	541	\$ 10,473	0.00%
TOTAL FAEROE ISLANDS		\$ 298,546	0.02 %
FINLAND			
VALMET OYJ	575,687	10,910,420	0.56%
NOKIAN RENKAAT OYJ	20,296	\$ 856,975	0.04%
ELISA OYJ	17,962	\$ 783,750	0.04%
HUHTAMAKI OYJ	18,775	\$ 729,661	0.04%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KESKO OYJ	13,076	\$ 703,853	0.04%
AMER SPORTS OYJ	22,811	\$ 602,417	0.03%
METSO CORPORATION	18,137	\$ 600,949	0.03%
OUTOKUMPU OYJ	48,883	\$ 504,419	0.03%
KONECRANES OYJ	10,833	\$ 477,641	0.02%
VALMET OYJ	21,604	\$ 409,439	0.02%
M-REAL OYJ	45,670	\$ 299,871	0.02%
CARGOTEC CORP	4,823	\$ 290,187	0.01%
TIETOENATOR OYJ	9,029	\$ 285,244	0.01%
ORION OYJ	5,904	\$ 278,245	0.01%
KEMIRA OYJ	22,082	\$ 272,956	0.01%
OUTOTEC OYJ DESIGNS	34,986	\$ 256,925	0.01%
YIT OYJ	29,088	\$ 256,432	0.01%
FISKARS OYJ ABP	10,444	\$ 255,130	0.01%
CITYCON OYJ	85,373	\$ 232,939	0.01%
CRAMO OYJ	7,758	\$ 216,838	0.01%
UPONOR OYJ	12,719	\$ 207,530	0.01%
FINNAIR OYJ	17,136	\$ 194,527	0.01%
ALMA MEDIA	21,977	\$ 173,616	0.01%
RAISIO PLC	40,259	\$ 167,986	0.01%
VAISALA OYJ	3,496	\$ 165,736	0.01%
CAVERION CORP	18,217	\$ 163,381	0.01%
RAMIRENT OYJ	15,603	\$ 161,306	0.01%
ORIOLA-KD OYJ	35,118	\$ 148,409	0.01%
OLVI OYJ	3,958	\$ 147,189	0.01%
TIKKURILA RIGHTS	7,922	\$ 146,988	0.01%
LASSILA & TIKANOJA OYJ	6,616	\$ 140,518	0.01%
TECHNOPOLIS PLC	29,006	\$ 137,659	0.01%
SANOMA-WSOY OYJ	14,386	\$ 134,956	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
POYRY OYJ	18,288	\$ 110,474	0.01%
PONSSE OY	3,833	\$ 107,250	0.01%
KESKO OYJ	1,968	\$ 104,965	0.01%
MUNKSJO OYJ	4,415	\$ 95,051	0.00%
BASWARE OYJ	1,826	\$ 89,108	0.00%
F-SECURE OYJ	17,445	\$ 86,716	0.00%
LEMMINKAINEN OYJ	2,397	\$ 73,689	0.00%
ELEKTROBIT CORP	8,078	\$ 68,020	0.00%
STOCKMANN OYJ ABP	8,521	\$ 63,740	0.00%
AKTIA BANK OYJ	5,639	\$ 61,637	0.00%
ASPO OYJ	4,137	\$ 44,067	0.00%
ATRIA PLC	3,154	\$ 42,377	0.00%
REVENIO GROUP OYJ	898	\$ 38,193	0.00%
TELESTE OYJ	3,267	\$ 30,015	0.00%
RAPALA VMC OYJ	5,290	\$ 25,031	0.00%
FERRATUM OYJ	793	\$ 21,684	0.00%
HKSCAN OYJ	4,874	\$ 18,772	0.00%
QT GROUP OYJ	1,835	\$ 14,920	0.00%
SRV GROUP OYJ	2,659	\$ 14,190	0.00%
APETIT OYJ	746	\$ 11,922	0.00%
DIGIA PLC	2,064	\$ 6,579	0.00%
STOCKMANN OYJ ABP	494	\$ 3,789	0.00%
ILKKA-YHTYMA OYJ	876	\$ 3,345	0.00%
TALVIVAARA MINING CO PLC	156,114	\$ 1,058	0.00%
TOTAL FINLAND		\$ 22,450,678	1.15 %
FRANCE			
TELEPERFORMANCE	87,972	12,085,410	0.62%
ORPEA	84,072	10,179,981	0.52%
FONCIERE DES REGIONS	95,141	\$ 9,399,318	0.48%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
RUBIS	142,996	\$ 9,282,330	0.48%
NEXANS SA	140,313	\$ 7,816,724	0.40%
SOITEC	132,769	\$ 7,443,392	0.38%
PLASTIC OMNIUM	196,580	\$ 7,442,608	0.38%
SOPRA GROUP SA	38,101	\$ 6,593,751	0.34%
NEXITY	111,213	\$ 6,154,713	0.32%
EUROFINS SCIENTIFIC	10,500	\$ 5,996,277	0.31%
BIOMERIEUX	15,851	\$ 3,876,234	0.20%
UBISOFT ENTERTAINMENT	19,204	\$ 1,279,406	0.07%
TELEPERFORMANCE	9,072	\$ 1,246,293	0.06%
RUBIS	17,106	\$ 1,110,405	0.06%
EDENRED	40,104	\$ 1,083,720	0.06%
ORPEA	8,265	\$ 1,000,780	0.05%
REXEL SA	48,464	\$ 723,526	0.04%
EUTELSAT COMMUNICATIONS	24,202	\$ 702,788	0.04%
LAGARDERE SCA	21,549	\$ 691,854	0.04%
IPSEN	4,686	\$ 629,584	0.03%
GROUPE EUROTUNNEL SA	47,695	\$ 567,928	0.03%
FAURECIA	9,119	\$ 529,955	0.03%
ALTEN LTD	6,204	\$ 527,334	0.03%
ELIOR GROUP	19,224	\$ 509,466	0.03%
NEXITY	8,563	\$ 473,891	0.02%
SOPRA GROUP SA	2,711	\$ 469,165	0.02%
ALTRAN TECHNOLOGIES SA	26,763	\$ 456,957	0.02%
INGENICO	4,544	\$ 450,165	0.02%
BONGRAIN SA	4,238	\$ 425,881	0.02%
AIR FRANCE KLM	27,241	\$ 415,910	0.02%
FNAC DARTY	4,502	\$ 401,415	0.02%
PLASTIC OMNIUM	9,775	\$ 370,086	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HAVAS	31,442	\$ 345,275	0.02%
SOMFY SA	3,505	\$ 328,779	0.02%
NEOPOST SA	7,573	\$ 328,694	0.02%
ELIS SA	13,539	\$ 316,252	0.02%
VALLOUREC	60,947	\$ 308,808	0.02%
EULER HERMES SA	2,558	\$ 303,352	0.02%
KORIAN	8,549	\$ 300,149	0.02%
SPIE SA	10,603	\$ 299,870	0.02%
TELEVISION FRANCAISE	20,576	\$ 276,231	0.01%
IMERYSA SA	3,127	\$ 274,570	0.01%
NEXANS SA	4,441	\$ 247,405	0.01%
SA DES CIMENTS VICAT	3,539	\$ 242,733	0.01%
IPSOS	7,553	\$ 235,678	0.01%
SARTORIUS STEDIM BIOTECH	3,165	\$ 231,759	0.01%
BONDUELLE SCA	5,587	\$ 225,805	0.01%
M6-METROPOLE TELEVISION	9,746	\$ 214,113	0.01%
TRIGANO SA	1,604	\$ 209,515	0.01%
GAZTRANSPORT ET TECHNIGA-W/I	4,037	\$ 205,529	0.01%
COFACE SA	21,051	\$ 200,650	0.01%
EUROPCAR GROUPE SA	11,947	\$ 173,078	0.01%
LECTRA	6,129	\$ 169,321	0.01%
TARKETT	4,006	\$ 165,601	0.01%
PENAUILE POLUSERVIES SA	16,377	\$ 155,030	0.01%
SOLOCAL GROUP	139,144	\$ 146,996	0.01%
CHARGEURS SA	5,168	\$ 146,971	0.01%
LISI	3,274	\$ 143,922	0.01%
BOIRON SA	1,491	\$ 140,835	0.01%
NATUREX	1,352	\$ 135,011	0.01%
TECHNICOLOR	36,828	\$ 134,347	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MERSEN	3,650	\$ 134,020	0.01%
BENETEAU SA	8,038	\$ 128,518	0.01%
SECHILIENNE-SIDEC	5,315	\$ 119,485	0.01%
VIRBAC SA	715	\$ 119,336	0.01%
SYNERGIE SA	2,461	\$ 115,257	0.01%
ROBERTET SA	239	\$ 112,215	0.01%
WORLDLINE SA	2,732	\$ 109,831	0.01%
DEVOTEAM SA	1,232	\$ 109,760	0.01%
GUERBET	1,264	\$ 105,503	0.01%
VILMORIN & CIE	1,166	\$ 103,753	0.01%
JACQUET METAL SERVICE	3,232	\$ 96,404	0.00%
MANUTAN SOCIETE	998	\$ 92,577	0.00%
MANITOU BF SA	2,807	\$ 92,171	0.00%
LAURENT-PERRIER	946	\$ 86,183	0.00%
MGI COUTIER	2,203	\$ 86,177	0.00%
ASSYSTEM	2,250	\$ 84,001	0.00%
RALLYE SA	4,586	\$ 83,928	0.00%
STEF-TFE	732	\$ 81,100	0.00%
AKKA TECHNOLOGIES	1,569	\$ 78,602	0.00%
ERAMET	1,097	\$ 72,492	0.00%
PIERRE & VACANCES	1,328	\$ 70,036	0.00%
LE NOBLE AGE	1,080	\$ 69,288	0.00%
ROTHSCHILD AND CO	1,907	\$ 68,487	0.00%
LATECOERE SA	13,484	\$ 64,254	0.00%
PARROT SA	4,433	\$ 63,520	0.00%
AUBAY	1,748	\$ 62,699	0.00%
GL EVENTS	2,082	\$ 62,344	0.00%
GROUPE CRIT	591	\$ 59,301	0.00%
COMPAGNIE DES ALPES	2,012	\$ 58,615	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
OENEO	5,142	\$ 55,987	0.00%
NRJ GROUP	4,099	\$ 53,539	0.00%
MAISONS FRANCE CONFORT	763	\$ 53,066	0.00%
THERMADOR GROUPE	483	\$ 52,803	0.00%
SWORD GROUP	1,293	\$ 51,707	0.00%
PLASTIVALOIRE	2,016	\$ 51,163	0.00%
INTERPARFUMS SA	1,311	\$ 51,130	0.00%
KAUFMAN & BROAD SA	1,090	\$ 49,691	0.00%
APRIL	3,089	\$ 49,168	0.00%
CEGEDIM SA	1,284	\$ 46,732	0.00%
ALTAMIR AMBOISE	2,485	\$ 44,850	0.00%
SOITEC	794	\$ 44,514	0.00%
VIEL ET COMPAGNIE	6,576	\$ 43,209	0.00%
MR BRICOLAGE	2,223	\$ 43,143	0.00%
ID LOGISTICS GROUP	261	\$ 43,042	0.00%
BIOALLIANCE PHARMA	8,453	\$ 40,807	0.00%
ESSO SA FRANCAISE	611	\$ 40,804	0.00%
HAULOTTE GROUP	2,277	\$ 40,798	0.00%
NICOX SA	3,467	\$ 39,916	0.00%
LE BELIER	764	\$ 39,357	0.00%
VALNEVA SE	11,183	\$ 38,808	0.00%
TESSI SA	182	\$ 35,279	0.00%
LINEDATA SERVICES	636	\$ 34,079	0.00%
SOC MAR TUNNEL PRADO CAR	1,354	\$ 33,313	0.00%
ELECTRICITE DE STRASBOURG	211	\$ 31,876	0.00%
VETOQUINOL SA	485	\$ 30,935	0.00%
BIGBEN INTERACTIVE	2,652	\$ 30,676	0.00%
GROUPE OPEN	988	\$ 30,394	0.00%
EXEL INDUSTRIES	247	\$ 30,031	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AXWAY SOFTWARE SA	1,087	\$ 29,852	0.00%
AMPLITUDE SURGICAL SAS	4,997	\$ 28,816	0.00%
SECHE ENVIRONNEMENT	722	\$ 28,338	0.00%
BOURBON CORPORATION	3,152	\$ 27,085	0.00%
HERIGE	578	\$ 26,423	0.00%
BURELLE SA	16	\$ 22,443	0.00%
UNION FINANCIERE DE FRANCE BQE	615	\$ 21,934	0.00%
TFF GROUP	120	\$ 21,111	0.00%
CGG SA	2,697	\$ 16,344	0.00%
BASTIDE LE CONFORT MEDICAL	359	\$ 16,253	0.00%
ACTIA GROUP	1,706	\$ 15,418	0.00%
PSB INDUSTRIES SA	250	\$ 15,263	0.00%
LANSON - BCC	385	\$ 14,984	0.00%
SOCIETE POUR L'INFORMATIQUE	495	\$ 13,516	0.00%
VRANKEN - POMMERY MONOPOLE	376	\$ 10,685	0.00%
GROUPE GORGE	412	\$ 9,773	0.00%
FLEURY MICHON SA	161	\$ 9,578	0.00%
HIPAY GROUP SA	439	\$ 7,697	0.00%
TOUAX	453	\$ 7,224	0.00%
SES IMAGOTAG	209	\$ 7,197	0.00%
SEQUANA - REGS	3,328	\$ 4,277	0.00%
GAUMONT SA	36	\$ 4,093	0.00%
CATERING INTERNATIONAL SERVICE	156	\$ 3,709	0.00%
ANTALIS INTERNATIONAL SAS	666	\$ 2,002	0.00%
MAUREL ET PROM	20,221	\$ 962	0.00%
TOTAL FRANCE		\$ 111,129,181	5.71 %
GABON			
TOTAL GABON	135	\$ 21,287	0.00%
TOTAL GABON		\$ 21,287	0.00 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GERMANY			
RHEINMETALL AG	128,215	13,098,141	0.67%
AAREAL BANK AG	272,706	11,157,315	0.57%
SARTORIUS AG VORZUG	97,759	\$ 9,702,127	0.50%
SILTRONIC AG	95,863	\$ 9,361,839	0.48%
AURUBIS AG	102,047	\$ 9,113,115	0.47%
DUERR AG	74,706	\$ 8,703,404	0.45%
PFEIFFER VACUUM TECHNOLOGY AG	51,059	\$ 8,354,149	0.43%
DEUTZ AG	823,633	\$ 6,265,736	0.32%
CARL ZEISS MEDITEC AG	123,887	\$ 6,182,394	0.32%
BECHTLE AG	72,968	\$ 5,032,956	0.26%
TLG IMMOBILIEN AG	215,642	\$ 4,775,657	0.25%
LEG IMMOBILIEN AG	9,873	\$ 997,418	0.05%
LANXESS AG	12,936	\$ 964,772	0.05%
OSRAM LICHT AG	10,914	\$ 895,306	0.05%
FREENET AG	25,475	\$ 851,276	0.04%
HUGO BOSS	9,600	\$ 812,867	0.04%
MTU AERO ENGINES HOLDING AG	5,688	\$ 796,262	0.04%
AURUBIS AG	7,698	\$ 687,455	0.04%
RHEINMETALL AG	6,571	\$ 671,278	0.03%
DUERR AG	4,916	\$ 572,724	0.03%
FRAPORT AG FRANKFURT AIRPORT S	5,806	\$ 572,708	0.03%
DIALOG SEMICONDUCTOR PLC	12,042	\$ 547,462	0.03%
DRILLISCH AG	7,927	\$ 546,406	0.03%
AAREAL BANK AG	11,877	\$ 485,928	0.02%
KS AG	19,947	\$ 475,112	0.02%
FUCHS PETROLUB AG	8,542	\$ 474,947	0.02%
CTS EVENTIM AG	9,959	\$ 438,587	0.02%
GERRESHEIMER AG	5,206	\$ 409,457	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UNIPER SE	15,578	\$ 388,234	0.02%
AXEL SPRINGER AG	6,250	\$ 386,758	0.02%
GILDEMEISTER AG	6,410	\$ 382,251	0.02%
TAG IMMOBILIEN AG	22,772	\$ 379,714	0.02%
EVOTEC AG	18,552	\$ 356,603	0.02%
WASHTEC AG	4,453	\$ 352,896	0.02%
BECHTLE AG	5,070	\$ 349,702	0.02%
LEONI AG	5,773	\$ 346,589	0.02%
SOFTWARE AG	7,848	\$ 344,804	0.02%
KRONES AG	2,756	\$ 340,707	0.02%
RATIONAL AG	508	\$ 329,532	0.02%
JENOPTIK AG	10,748	\$ 314,922	0.02%
SARTORIUS AG VORZUG	3,132	\$ 310,836	0.02%
JUNGHEINRICH AG	7,271	\$ 308,263	0.02%
SUEDZUCKER AG	13,299	\$ 282,680	0.01%
INDUS HOLDING AG	3,502	\$ 264,053	0.01%
NORMA GROUP	4,325	\$ 263,369	0.01%
BILFINGER BERGER AG	6,463	\$ 261,802	0.01%
COMPUGROUP MEDICAL SE	4,468	\$ 260,309	0.01%
PFEIFFER VACUUM TECHNOLOGY AG	1,585	\$ 259,334	0.01%
SALZGITTER AG	5,695	\$ 255,829	0.01%
STROEER SE + CO. KGAA	3,968	\$ 252,720	0.01%
HELLA KGAA HUECK & CO	4,447	\$ 245,468	0.01%
WACKER CHEMIE AG	1,862	\$ 238,498	0.01%
TLG IMMOBILIEN AG	10,707	\$ 237,120	0.01%
NEMETSCHKE SE	3,072	\$ 233,746	0.01%
RHOEN KLINIKUM AG	6,932	\$ 230,365	0.01%
DEUTSCHE PFANDBRIEFBANK AG	15,935	\$ 224,712	0.01%
KWS SAAT AG	524	\$ 218,180	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CARL ZEISS MEDITEC AG	4,359	\$ 217,529	0.01%
XING AG	642	\$ 197,178	0.01%
CANCOM AG	2,788	\$ 191,083	0.01%
FIELMANN AG	2,289	\$ 189,881	0.01%
KOENIG & BAUER AG	2,478	\$ 187,244	0.01%
KLOECKNER & CO SE	16,312	\$ 181,338	0.01%
HEIDELBERGER DRUCKMASCHINEN AG	46,417	\$ 174,340	0.01%
DRAEGERWERK AG & CO	1,620	\$ 173,330	0.01%
PATRIZIA IMMOBILIEN AG	8,388	\$ 169,863	0.01%
SIXT SE	2,883	\$ 169,093	0.01%
GRENKELEASING AG	1,830	\$ 164,888	0.01%
SILTRONIC AG	1,678	\$ 163,871	0.01%
SIXT AG	2,142	\$ 163,202	0.01%
WACKER CONSTRUCTION EQUIPMENT	5,538	\$ 157,821	0.01%
AIXTRON AG	15,782	\$ 152,807	0.01%
DEUTZ AG	19,726	\$ 150,064	0.01%
FUCHS PETROLUB AG	2,908	\$ 141,108	0.01%
NORDEX AG	10,075	\$ 139,925	0.01%
HAMBURGER HAFEN UND LOGISTIK	4,292	\$ 136,600	0.01%
GRAMMER AG	2,583	\$ 136,431	0.01%
TAKKT AG	5,710	\$ 134,145	0.01%
VOSSLOH AG	1,904	\$ 128,038	0.01%
BORUSSIA DORTMUND GMBH & CO KG	14,575	\$ 127,893	0.01%
PUMA AG RUDOLF DASSLER SPORT	294	\$ 120,979	0.01%
RIB SOFTWARE AG	6,146	\$ 118,246	0.01%
VTG AG	2,212	\$ 116,231	0.01%
ELRINGKLINGER AG	6,215	\$ 107,953	0.01%
MLP AG	14,843	\$ 105,031	0.01%
BAYWA-BAYERISCHE WARENVERMIT	2,531	\$ 95,006	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TECHNOTRANS	1,621	\$ 93,992	0.00%
SMA SOLAR TECHNOLOGY AG	2,084	\$ 92,279	0.00%
ISRA VISION AG	527	\$ 91,536	0.00%
BIOTEST AG	2,523	\$ 83,689	0.00%
CEWE COLOR HOLDING AG	937	\$ 80,361	0.00%
ADLER REAL ESTATE AG	4,954	\$ 79,010	0.00%
COMDIRECT BANK AG	5,914	\$ 75,601	0.00%
AMADEUS FIRE AG	860	\$ 75,141	0.00%
GERRY WEBER INTERNATIONAL AG	5,808	\$ 73,928	0.00%
NEXUS AG	2,515	\$ 73,579	0.00%
DIC ASSET AG	6,431	\$ 72,359	0.00%
BIOTEST AG	2,496	\$ 69,044	0.00%
GFT TECHNOLOGIES AG	3,606	\$ 68,031	0.00%
HORNBAACH BAUMARKT AG	1,739	\$ 67,082	0.00%
BERTRANDT AG	737	\$ 65,971	0.00%
BAUER AG	2,024	\$ 65,528	0.00%
LEIFHEIT	1,552	\$ 62,886	0.00%
WINCOR NIXDORF AG	722	\$ 60,027	0.00%
KSB AG	100	\$ 59,591	0.00%
TOM TAILOR HOLDING AG	5,740	\$ 57,293	0.00%
SUESS MICRO TEC SE	3,472	\$ 57,111	0.00%
OHB AG	1,415	\$ 55,844	0.00%
ELMOS SEMICONDUCTOR AG	2,087	\$ 51,885	0.00%
GESCO AG	1,521	\$ 48,921	0.00%
MEDIGENE AG	3,579	\$ 48,724	0.00%
VILLEROY AND BOCH AG	2,172	\$ 47,664	0.00%
PNE WIND AG	14,751	\$ 46,139	0.00%
VERBIO AG	3,398	\$ 44,257	0.00%
ADVA AG OPTICAL NETWORKING	7,553	\$ 42,762	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CROPENERGIES AG	3,597	\$ 41,321	0.00%
DRAEGERWERK AG	514	\$ 40,147	0.00%
PARAGON AG	493	\$ 37,822	0.00%
STO SE & CO KGAA	264	\$ 37,471	0.00%
BIJOU BRIGITTE MODI	562	\$ 37,289	0.00%
CENTROTEC SUSTAINABLE AG	1,723	\$ 36,321	0.00%
KONTRON AG	6,910	\$ 36,116	0.00%
SHW AG	851	\$ 35,682	0.00%
TIPP24	1,228	\$ 35,357	0.00%
H&R GMBH & CO KGAA	2,364	\$ 33,915	0.00%
SURTECO SE	1,150	\$ 33,854	0.00%
INIT INNOVATION IN TRAFFIC SYS	1,621	\$ 33,631	0.00%
CENIT AG	1,369	\$ 33,554	0.00%
SCHALTBAU HOLDING AG	811	\$ 33,217	0.00%
ALLGEIER SE	1,274	\$ 31,809	0.00%
QSC AG	14,829	\$ 30,668	0.00%
DEUTSCHE BETEILIGUNGS AG	580	\$ 28,573	0.00%
ECKERT & ZIEGLER AG	642	\$ 25,827	0.00%
WUESTENROT & WUERTTEMBERG	971	\$ 25,466	0.00%
CONSTANTIN MEDIEN AG	10,222	\$ 24,786	0.00%
R STAHL AG	597	\$ 23,270	0.00%
SILICON SENSOR INTERNATIONAL A	1,325	\$ 21,938	0.00%
SIXT LEASING SE	796	\$ 19,768	0.00%
BASLER AG	100	\$ 18,399	0.00%
HOLIDAYCHECK GROUP AG	5,338	\$ 17,767	0.00%
MANZ AG	396	\$ 17,719	0.00%
TELE COLUMBUS AG	1,506	\$ 17,109	0.00%
AC SERVICE AG	211	\$ 16,307	0.00%
IVU TRAFFIC TECHNOLOGIES AG	3,178	\$ 16,303	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
STRATEC BIOMEDICAL AG	254	\$ 15,692	0.00%
TEPLA AG	2,671	\$ 11,375	0.00%
PROGRESS - WERK OBERKIRCH AG	216	\$ 11,044	0.00%
EUROMICRON AG	1,012	\$ 10,078	0.00%
DR HOENLE AG	239	\$ 10,069	0.00%
DELTICOM AG	588	\$ 10,049	0.00%
SOFTING AG	762	\$ 9,838	0.00%
SMT SCHARF AG	551	\$ 7,941	0.00%
ADLER MODEMARKTE AG	858	\$ 5,624	0.00%
TOTAL GERMANY		\$ 118,821,266	6.11 %
GIBRALTAR			
888 HOLDINGS PLC	41,011	\$ 138,837	0.01%
TOTAL GIBRALTAR		\$ 138,837	0.01 %
GUERNSEY, CI			
STOBART GROUP LTD	41,848	\$ 157,655	0.01%
RAVEN RUSSIA LTD	60,620	\$ 37,484	0.00%
TOTAL GUERNSEY, CI		\$ 195,139	0.01 %
HONG KONG			
MELCO INTERNATIONAL DEVELOPMEN	3,020,000	\$ 7,110,856	0.37%
HYSAN DEVELOPMENT CO LTD	1,456,000	\$ 6,741,088	0.35%
HOPEWELL HOLDINGS LTD	96,000	\$ 377,453	0.02%
VITASOY INTERNATIONAL HOLDINGS	140,000	\$ 308,046	0.02%
MELCO INTERNATIONAL DEVELOPMEN	123,000	\$ 289,614	0.01%
ALLIED GROUP LTD	44,000	\$ 277,404	0.01%
DAH SING FINANCIAL HOLDINGS LT	27,296	\$ 198,148	0.01%
TELEVISION BROADCASTS LTD	58,400	\$ 195,021	0.01%
HONGKONG & SHANGHAI HOTELS	109,000	\$ 188,679	0.01%
DAH SING BANKING GROUP LTD	82,048	\$ 184,800	0.01%
GUOTAI JUNAN INTERNATIONAL	464,600	\$ 154,980	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PACIFIC TEXTILES HOLDINGS LTD	151,000	\$ 153,673	0.01%
CITIC 1616 HOLDINGS LTD	337,000	\$ 100,388	0.01%
MIRAMAR HOTEL & INVESTMENT	44,000	\$ 98,447	0.01%
SHUN TAK HOLDINGS LTD	217,500	\$ 94,072	0.00%
LAI SUN GARMENT	46,632	\$ 91,837	0.00%
LIU CHONG HING INVESTMENT	52,000	\$ 84,974	0.00%
SINGAMAS CONTAINER HOLDINGS LT	410,000	\$ 80,875	0.00%
LAI SUN DEVELOPMENT	41,200	\$ 77,767	0.00%
SUN HUNG KAI & CO LTD	112,202	\$ 74,802	0.00%
KOWLOON DEVELOPMENT CO LTD	62,000	\$ 71,157	0.00%
CROSS-HARBOUR HOLDINGS LTD	44,000	\$ 69,194	0.00%
ALLIED PROPERTIES HK LTD	301,124	\$ 65,882	0.00%
HONG KONG AIRCRAFT ENGINEERG	6,800	\$ 45,541	0.00%
KECK SENG INVESTMENTS	50,000	\$ 41,169	0.00%
CHONG HING BANK LTD	18,000	\$ 36,377	0.00%
SHENYIN WANGUO HK LTD	90,000	\$ 35,214	0.00%
CHEUK NANG HOLDINGS	53,669	\$ 35,188	0.00%
ASSOCIATED INTERNATIONAL HOTEL	10,000	\$ 30,890	0.00%
CITY TELECOM HK LTD	97,000	\$ 28,218	0.00%
LIPPO LTD	43,000	\$ 26,188	0.00%
TRADELINK ELECTRONIC COMMERCE	132,000	\$ 23,969	0.00%
EMPEROR WATCH & JEWELLERY LTD	500,000	\$ 23,379	0.00%
MASON GROUP HOLDINGS LIMITED	1,742,400	\$ 23,003	0.00%
CHINA STRATEGIC HLDGS LTD	1,406,250	\$ 21,965	0.00%
ENM HOLDINGS LTD	312,000	\$ 19,757	0.00%
FIRST SHANGHAI INVEST LTD	136,000	\$ 19,381	0.00%
CHINNEY INVESTMENT	40,000	\$ 18,751	0.00%
FOUNTAIN SET HLDGS	128,000	\$ 16,378	0.00%
LIPPO CHINA RESOURCES LTD	446,000	\$ 15,699	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GUANGNAN HOLDINGS	120,000	\$ 15,335	0.00%
VALUE CONVERGENCE HOLDING	52,000	\$ 12,182	0.00%
CROCODILE GARMENTS	95,000	\$ 11,191	0.00%
FAR EAST HOLDINGS INTL LTD	123,000	\$ 10,592	0.00%
GOLD PEAK INDUSTRIES HLD LTD	83,000	\$ 8,910	0.00%
IRC LTD	225,466	\$ 8,819	0.00%
I-CABLE COMMUNICATIONS LTD	224,000	\$ 8,315	0.00%
KAM HING INTERNATIONAL HOLDING	118,000	\$ 7,861	0.00%
KONG SUN HOLDINGS LTD	150,000	\$ 6,904	0.00%
HARBOUR CENTRE DEVELOPMENT LTD	3,000	\$ 5,634	0.00%
YGM TRADING	6,000	\$ 5,596	0.00%
HONG KONG FERRY HOLDINGS CO	4,000	\$ 4,660	0.00%
NEXT DIGITAL LIMITED	96,000	\$ 4,425	0.00%
DING HE MINING HOLDINGS LTD	444,000	\$ 1,758	0.00%
AEON STORES HONG KONG CO LTD	2,000	\$ 1,514	0.00%
CHEUK NANG HOLDINGS LTD WARRANT	1,987	\$ 259	0.00%
TOTAL HONG KONG		\$ 17,664,178	0.91 %
IRELAND			
SMURFIT KAPPA GROUP PLC	369,362	11,241,168	0.58%
DCC PLC	84,054	\$ 7,636,717	0.39%
UNITED DRUG PLC	630,654	\$ 6,814,006	0.35%
GRENCORE GROUP PLC	1,660,622	\$ 4,385,686	0.23%
KINGSPAN GROUP PLC	25,443	\$ 982,165	0.05%
GLANBIA PLC	30,143	\$ 563,681	0.03%
SMURFIT KAPPA GROUP PLC	17,988	\$ 547,447	0.03%
UNITED DRUG PLC	50,477	\$ 545,387	0.03%
GRENCORE GROUP PLC	184,884	\$ 488,277	0.03%
GRAFTON GROUP PLC	42,532	\$ 431,149	0.02%
IRISH CONTINENTAL GROUP PLC	31,571	\$ 211,739	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
C&C GROUP PLC	48,192	\$ 172,532	0.01%
IFG GROUP PLC	27,012	\$ 56,755	0.00%
FBD HOLDINGS PLC	4,778	\$ 47,006	0.00%
DATALEX PLC	2,783	\$ 12,404	0.00%
INDEPENDENT NEWS & MEDIA PLC	79,400	\$ 10,871	0.00%
KENMARE RESOURCES PLC	307	\$ 1,045	0.00%
TOTAL IRELAND		\$ 34,148,033	1.76%
ISLE OF MAN			
GVC HOLDINGS PLC	837,444	\$ 8,425,378	0.43%
PAYSAFE GROUP PLC	90,325	\$ 682,633	0.04%
PLAYTECH PLC	45,217	\$ 553,776	0.03%
GVC HOLDINGS PLC	52,828	\$ 531,493	0.03%
LAMPRELL PLC	53,658	\$ 69,416	0.00%
HANSARD GLOBAL PLC	1,105	\$ 1,148	0.00%
TOTAL ISLE OF MAN		\$ 10,263,844	0.53%
ISRAEL			
WIX COM LTD	121,338	\$ 7,899,104	0.41%
MIZRAHI TEFAHOT BANK LTD	440,191	\$ 7,839,234	0.40%
ISRAEL DISCOUNT BANK- A	2,944,330	\$ 7,341,686	0.38%
TOWER SEMICONDUCTOR	238,115	\$ 7,193,454	0.37%
ORBOTECH LTD	174,339	\$ 6,928,232	0.36%
TOWER SEMICONDUCTOR LTD	10,253	\$ 303,588	0.02%
PAZ OIL COMPANY LTD	1,270	\$ 202,051	0.01%
ISRAEL DISCOUNT BANK- A	76,912	\$ 191,780	0.01%
MAZOR ROBOTICS LTD	7,035	\$ 167,305	0.01%
AIRPORT CITY LTD	12,080	\$ 155,230	0.01%
MELISRON LTD	2,946	\$ 149,140	0.01%
HAREL INSURANCE INVESTMENTS	22,670	\$ 139,521	0.01%
NOVA MEASURING	5,208	\$ 124,187	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FIRST INTL BANK OF ISRAEL	6,655	\$ 121,582	0.01%
OIL REFINERIES LTD	258,028	\$ 119,903	0.01%
STRAUSS GROUP LTD	6,392	\$ 118,103	0.01%
AMOT INVESTMENTS LTD	19,199	\$ 103,438	0.01%
SHIKUN & BINUI LTD	40,674	\$ 93,782	0.00%
JOEL-JERUSALEM OIL EXPLORATION	1,744	\$ 89,983	0.00%
PARTNER COMMUNICATIONS CO	16,698	\$ 83,660	0.00%
IDI INSURANCE CO LTD	1,305	\$ 82,577	0.00%
TOWER SEMICONDUCTOR	2,549	\$ 77,005	0.00%
ELECTRA LTD	345	\$ 75,426	0.00%
SHUFERSAL LTD	13,658	\$ 74,081	0.00%
MATRIX IT LTD	7,088	\$ 71,878	0.00%
CELLCOM ISRAEL LTD	8,027	\$ 71,233	0.00%
FORMULA SYSTEMS 1985 LTD	1,737	\$ 67,721	0.00%
MIGDAL INSURANCE & FINANCIAL	67,812	\$ 66,703	0.00%
RAMI LEVI CHAIN STORES	1,350	\$ 65,499	0.00%
CLAL INSURANCE ENTERPRISE	4,139	\$ 64,098	0.00%
ALONY HETZ PROPERTIES & INV	6,034	\$ 62,646	0.00%
BAYSIDE LAND CORP	141	\$ 61,761	0.00%
AFRICA ISRALE PROPERTIES LTD	2,818	\$ 60,799	0.00%
ALROV PROPERTIES AND LODGING	1,999	\$ 59,536	0.00%
MENORAH MIVTACHIM HOLDINGS	4,848	\$ 58,792	0.00%
A D O GROUP LTD	3,245	\$ 57,067	0.00%
SHAPIR ENGINEERING AND INDUSTR	17,189	\$ 55,679	0.00%
BLUE SQUARE REAL ESTATE LTD	1,308	\$ 54,911	0.00%
HADERA PAPER LTD	783	\$ 52,430	0.00%
BIG SHOPPING CENTERS LTD	731	\$ 51,511	0.00%
HILAN LTD	2,692	\$ 49,817	0.00%
DELEK AUTOMOTIVE SYSTEMS LTD	6,518	\$ 49,190	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SUMMIT REAL ESTATE HOLDING	6,431	\$ 44,104	0.00%
NAPHTHA ISRAEL PETROLEUM	6,314	\$ 42,623	0.00%
EL AL ISRAEL AIRLINES	64,185	\$ 42,318	0.00%
PHOENIX HOLDINGS LTD	9,196	\$ 40,758	0.00%
DELTA-GALIL INDUSTRIES LTD	1,230	\$ 38,722	0.00%
AUDIOCODES LTD	5,249	\$ 36,175	0.00%
ELECTRA CONSUMER PRODUCTS 1970	1,769	\$ 36,073	0.00%
FOX WIZEL LTD	1,786	\$ 35,920	0.00%
MAGIC SOFTWARE ENTERPRISES	4,277	\$ 33,204	0.00%
KERUR HOLDINGS LTD	1,143	\$ 32,736	0.00%
MEDITERRANEAN TOWERS LTD	19,031	\$ 31,707	0.00%
DIRECT INSURANCE FINANCIAL INV	2,977	\$ 31,420	0.00%
MAYTRONICS LTD	7,250	\$ 31,248	0.00%
INROM CONSTRUCTION INDUSTRIES	7,374	\$ 31,160	0.00%
GILAT SATELLITE NETWORKS LTD	5,392	\$ 29,842	0.00%
SCOPE METALS GROUP LTD	1,100	\$ 28,521	0.00%
ENLIGHT RENEWABLE ENERGY LTD	68,935	\$ 28,107	0.00%
PLASSON	644	\$ 27,451	0.00%
NETO ME HOLDINGS LTD	293	\$ 26,655	0.00%
INDUSTRIAL BUILDINGS CORP	18,281	\$ 26,325	0.00%
UNION BANK OF ISRAEL LTD	5,159	\$ 25,907	0.00%
EQUITAL LTD	1,067	\$ 24,891	0.00%
NAWI BROTHERS LTD	4,562	\$ 24,295	0.00%
FMS ENTERPRISES MIGUN LTD	621	\$ 23,633	0.00%
CARASSO MOTORS LTD	2,938	\$ 22,282	0.00%
ENERGIX RENEWABLE ENERGIES	27,889	\$ 22,157	0.00%
ALLOT COMMUNICATIONS LTD	4,466	\$ 21,943	0.00%
KAMADA	4,584	\$ 20,183	0.00%
ASHTROM PROPERTIES LTD	4,331	\$ 20,135	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ARKO HOLDINGS LTD	48,206	\$ 19,723	0.00%
DOR ALON ENERGY IN ISRAEL	1,240	\$ 19,532	0.00%
AVGOL INDUSTRIES 1953 LTD	15,329	\$ 18,625	0.00%
ALBAAD MASSOUT YITZHAK LTD	1,292	\$ 18,124	0.00%
ELRON ELECTRONICS INDS LTD	3,615	\$ 17,466	0.00%
CERAGON NETWORKS LTD	8,234	\$ 17,266	0.00%
ISSTA LINES LTD	903	\$ 17,115	0.00%
KLIL INDUSTRIES LTD	192	\$ 17,054	0.00%
COMPUGEN LTD	5,740	\$ 16,595	0.00%
MEGA OR HOLDINGS LTD	1,245	\$ 13,610	0.00%
DANEL ADIR YEOSHUA LTD	239	\$ 11,199	0.00%
ISRAEL LAND DEVELOPMENT	1,343	\$ 11,080	0.00%
SCAILEX CORP LTD	16,671	\$ 10,405	0.00%
AFRICA ISRAEL RESIDENCES LTD	592	\$ 10,329	0.00%
TADIRAN HOLDINGS LTD	399	\$ 10,251	0.00%
ISRAS INVESTMENT CO LTD	89	\$ 10,145	0.00%
ARAD LTD	1,001	\$ 10,017	0.00%
CAMTEK LTD	2,222	\$ 9,866	0.00%
HAMLET ISRAEL CANADA LTD	697	\$ 9,534	0.00%
AFCON HOLDING LTD	211	\$ 9,416	0.00%
MIVTACH SHAMIR HOLDINGS LTD	449	\$ 9,105	0.00%
AZORIM INVESTMENT DEVELOPMENT	10,030	\$ 8,873	0.00%
CLAL BIOTECHNOLOGY INDUSTRIE	9,513	\$ 8,826	0.00%
DS APEX HOLDINGS LTD	2,382	\$ 8,637	0.00%
MAABAROT PRODUCTS LTD	394	\$ 7,126	0.00%
SPACE COMMUNICATION LTD	757	\$ 4,234	0.00%
EVOGENE LIMITED	845	\$ 3,900	0.00%
AFRICA-ISRAEL INV LTD	23,180	\$ 1,793	0.00%
BIOLINE RX LTD	950	\$ 972	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOTAL ISRAEL		\$ 41,966,633	2.16 %
ITALY			
MONCLER SPA	450,131	12,791,238	0.66 %
IRIDE SPA	3,507,636	\$ 9,607,030	0.49 %
MEDIOBANCA SPA	887,338	\$ 9,116,167	0.47 %
SOCIETA INIZIATIVE AUTOSTRADAL	603,286	\$ 9,006,578	0.46 %
AMPLIFON SPA	622,083	\$ 9,003,623	0.46 %
BUZZI UNICEM SPA	363,871	\$ 8,911,308	0.46 %
RECORDATI SPA	188,582	\$ 8,077,674	0.42 %
AUTOGRILL SPA	517,306	\$ 6,833,703	0.35 %
ANIMA HOLDING SPA	863,347	\$ 6,600,433	0.34 %
UBI BANCA SPA	177,562	\$ 821,713	0.04 %
BANCO BPM SPA	203,367	\$ 774,034	0.04 %
PRYSMIAN SPA	21,645	\$ 681,383	0.04 %
MONCLER SPA	20,142	\$ 572,369	0.03 %
FINECOBANK BANCA FINECO SPA	59,339	\$ 510,238	0.03 %
A2A SPA	302,977	\$ 508,694	0.03 %
BPER BANCA SPA	89,348	\$ 503,983	0.03 %
CERVED INFORMATION SOLUTIONS S	39,995	\$ 450,544	0.02 %
AZIMUT HOLDING SPA	20,728	\$ 437,528	0.02 %
ITALGAS SPA	75,249	\$ 424,944	0.02 %
BREMBO SPA	27,248	\$ 424,562	0.02 %
MEDIASET SPA	111,555	\$ 412,737	0.02 %
SAIPEM SPA	105,573	\$ 391,955	0.02 %
BANCA MEDIOLANUM SPA	46,035	\$ 389,452	0.02 %
INTERPUMP GROUP SPA	13,346	\$ 388,091	0.02 %
BANCA POPOLARE DI SONDRIO	91,422	\$ 379,641	0.02 %
HERA SPA	114,633	\$ 366,672	0.02 %
ANIMA HOLDING SPA	46,675	\$ 356,838	0.02 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
UNIPOL GRUPPO FINANZIARIO	82,159	\$ 355,440	0.02%
BANCA GERNERALI SPA	10,417	\$ 344,227	0.02%
DIASORIN SPA	3,973	\$ 342,414	0.02%
FONDIARIA-SAI SPA	148,994	\$ 338,152	0.02%
IRIDE SPA	120,443	\$ 329,880	0.02%
AUTOGRILL SPA	24,731	\$ 326,701	0.02%
SOCIETA CATTOLICA DI ASSICURAZ	37,637	\$ 323,182	0.02%
YOOX NET-A-PORTER GROUP	9,623	\$ 316,783	0.02%
DE'LONGHI SPA	10,444	\$ 314,288	0.02%
BUZZI UNICEM SPA	12,814	\$ 313,819	0.02%
IMA SPA	3,034	\$ 293,501	0.02%
SARAS SPA	105,692	\$ 260,421	0.01%
ANSALDO STS SPA	19,420	\$ 254,042	0.01%
INFRASTRUTTURE WIRELESS ITALIA	38,237	\$ 253,100	0.01%
SOCIETA INIZIATIVE AUTOSTRADAL	16,469	\$ 245,869	0.01%
AMPLIFON SPA	16,408	\$ 237,479	0.01%
SALVATORE FERRAGAMO SPA	7,895	\$ 226,743	0.01%
OVS SPA	30,134	\$ 225,081	0.01%
BANCA IFIS SPA	4,589	\$ 222,694	0.01%
ERG SPA	14,126	\$ 221,372	0.01%
EI TOWERS SPA	3,522	\$ 208,935	0.01%
CREDITO EMILIANO SPA	21,621	\$ 184,615	0.01%
ACEA SPA	12,368	\$ 178,624	0.01%
IMPREGILO SPA	49,130	\$ 172,489	0.01%
TOD'S SPA	2,412	\$ 172,390	0.01%
MARR SPA	6,844	\$ 171,577	0.01%
REPLY SPA	742	\$ 169,753	0.01%
BRUNELLO CUCINELLI SPA	5,503	\$ 165,086	0.01%
MAIRE TECNIMONT SPA	24,501	\$ 148,672	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DATALOGIC SPA	4,100	\$ 135,032	0.01%
CIR-COMPAGNIE INDUSTRIALI RIUN	90,582	\$ 132,483	0.01%
BIESSE SPA	3,244	\$ 131,585	0.01%
TAMBURI INVESTMENT PARTNERS	18,875	\$ 130,171	0.01%
FINCANTIERI SPA	105,868	\$ 120,935	0.01%
PIAGGIO & C SPA	39,064	\$ 118,219	0.01%
CREDITO VALTELLINESE SCARL	22,696	\$ 105,000	0.01%
CAIRO COMMUNICATION SPA	21,675	\$ 98,616	0.01%
VITTORIA ASSICURAZIONI SPA	7,044	\$ 93,044	0.00%
ARNOLDO MONDADORI EDITORE SPA	40,923	\$ 92,182	0.00%
CEMENTIR HOLDING SPA	12,356	\$ 89,046	0.00%
SAVE SPA	3,443	\$ 85,943	0.00%
DANIELI & CO SPA	3,289	\$ 85,373	0.00%
ITALMOBILIARE SPA	2,886	\$ 81,056	0.00%
FILA SPA	3,592	\$ 79,444	0.00%
EL.EN. SPA	2,626	\$ 78,871	0.00%
JUVENTUS FOOTBALL CLUB SPA	83,807	\$ 76,846	0.00%
RAI WAY SPA	13,204	\$ 72,190	0.00%
SOGEFI SPA	13,533	\$ 70,402	0.00%
SOL SPA	5,223	\$ 65,909	0.00%
ASCOPIAVE SPA	15,579	\$ 65,631	0.00%
ASTALDI SPA	9,885	\$ 63,346	0.00%
PRIMA INDUSTRIE SPA	1,165	\$ 56,315	0.00%
RENO DE MEDICI SPA	86,133	\$ 56,108	0.00%
RETELIT SPA	33,457	\$ 54,198	0.00%
GRUPPO MUTUIONLINE	3,398	\$ 54,110	0.00%
SAFILO GROUP SPA	7,615	\$ 49,371	0.00%
ESPRINET SPA	6,645	\$ 49,133	0.00%
PARMALAT SPA	13,342	\$ 48,846	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DAVIDE CAMPARI	6,684	\$ 48,361	0.00%
INTEK GROUP SPA	117,627	\$ 47,283	0.00%
ZIGNAGO VETRO SPA	5,172	\$ 46,933	0.00%
SAES GETTERS SPA	2,083	\$ 45,042	0.00%
FALCK RENEWABLES SPA	26,801	\$ 43,483	0.00%
GEOX SPA	10,132	\$ 40,452	0.00%
DEA CAPITAL SPA	25,970	\$ 38,645	0.00%
LA DORIA SPA	3,071	\$ 38,546	0.00%
SABAF SPA	1,841	\$ 37,221	0.00%
CEMBRE SPA	1,502	\$ 36,217	0.00%
SNAITECH SPA	17,656	\$ 32,101	0.00%
TECHNOGYM SPA	3,493	\$ 30,520	0.00%
CARRARO SPA	5,974	\$ 27,472	0.00%
PRELIOS SPA	173,335	\$ 24,038	0.00%
BASICNET SPA	5,149	\$ 22,944	0.00%
EPRICE SPA	5,310	\$ 21,946	0.00%
BANCO DI DESIO E DELLA BRIANZA	7,504	\$ 21,898	0.00%
AEFFE SPA	10,397	\$ 21,888	0.00%
GEDI GRUPPO EDITORIALE SPA	24,596	\$ 21,031	0.00%
FNM SPA	28,228	\$ 17,368	0.00%
BANCA SISTEMA SPA	6,651	\$ 16,886	0.00%
TREVI FINANZIARIA SPA	18,516	\$ 16,338	0.00%
TXT E-SOLUTIONS SPA	1,187	\$ 16,288	0.00%
NICE SPA	4,012	\$ 16,212	0.00%
SERVIZI ITALIA SPA	2,726	\$ 14,701	0.00%
TISCALI SPA	312,926	\$ 14,523	0.00%
RCS MEDIAGROUP SPA	8,661	\$ 13,087	0.00%
BE	13,602	\$ 12,825	0.00%
BANCA FINNAT EURAMERICA SPA	25,957	\$ 12,394	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IMMSI SPA	17,616	\$ 11,062	0.00%
EMAK SPA	5,291	\$ 9,752	0.00%
PANARIAGROUP INDUSTRIE CERAMIC	1,514	\$ 9,585	0.00%
BANCA PROFILO SPA	32,106	\$ 9,553	0.00%
BANCA CARIGE SPA	23,952	\$ 6,564	0.00%
EUROTECH SPA	3,060	\$ 4,734	0.00%
CALTAGIRONE EDITORE SPA	2,490	\$ 3,566	0.00%
TOTAL ITALY		\$ 99,351,326	5.11 %
JAPAN			
SHOWA DENKO K K	462,500	12,310,469	0.63%
FURUKAWA ELECTRIC CO	226,400	12,280,850	0.63%
MITSUI MINING & SMELTING CO	2,010,000	10,647,600	0.55%
HASEKO CORPORATION	835,600	10,350,339	0.53%
JAFCO CO LTD	224,600	10,275,007	0.53%
SUMITOMO FORESTRY CO LTD	644,300	10,039,819	0.52%
UNIPRES CORP	391,790	10,021,315	0.52%
FUJIKURA LTD	1,127,700	\$ 9,165,000	0.47%
K'S HOLDINGS CORP	407,100	\$ 9,089,544	0.47%
ULVAC INC	161,200	\$ 8,875,141	0.46%
COCA-COLA BOTTLERS JAPAN INC	249,600	\$ 8,540,254	0.44%
KYUDENKO CORP	200,700	\$ 8,154,459	0.42%
SEVENTY SEVEN 77 BANK LTD	1,738,000	\$ 8,090,764	0.42%
KANAMOTO CO LTD	227,100	\$ 8,086,644	0.42%
NICHIHA CORP	218,600	\$ 7,961,093	0.41%
NICHIREI CORP	299,000	\$ 7,895,530	0.41%
ASHIKAGA HOLDINGS CO LTD	2,227,500	\$ 7,890,313	0.41%
MAEDA CORP	636,000	\$ 7,768,913	0.40%
SUMITOMO HEAVY INDUSTRIES LTD	1,043,000	\$ 7,768,873	0.40%
NIPPON SHINYAKU CO LTD	110,500	\$ 7,700,915	0.40%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
YAMADA DENKI CO LTD	1,389,200	\$ 7,513,514	0.39%
KINDEN CORP	453,000	\$ 7,397,459	0.38%
TODA CORP	1,021,000	\$ 7,335,596	0.38%
JAPAN LIFELINE CO LTD	140,200	\$ 7,192,326	0.37%
TOSOH CORP	612,000	\$ 7,186,342	0.37%
SEINO HOLDINGS CORP	508,600	\$ 6,912,987	0.36%
ZENKOKU HOSHO CO LTD	167,700	\$ 6,813,412	0.35%
FCC CO LTD	308,600	\$ 6,667,105	0.34%
LION CORP	328,100	\$ 6,532,914	0.34%
MORINAGA MILK INDUSTRY CO LTD	824,000	\$ 6,506,196	0.33%
JAPAN HOTEL REIT INVESTMENT	9,320	\$ 6,412,068	0.33%
SHINMAYWA INDUSTRIES LTD	728,600	\$ 6,314,692	0.32%
DENKA COMPANY LIMITED	988,000	\$ 6,286,027	0.32%
MCJ CO LTD	529,400	\$ 6,188,591	0.32%
TIS INC	205,300	\$ 6,061,504	0.31%
TOWA CORP	384,400	\$ 5,993,853	0.31%
MEGMILK SNOW BRAND CO LTD	203,900	\$ 5,983,159	0.31%
MATSUMOTOKIYOSHI HOLDINGS CO	87,000	\$ 5,916,754	0.30%
DTS CORP	206,700	\$ 5,816,628	0.30%
YOKOGAWA BRIDGE HOLDINGS CORP	323,100	\$ 5,778,494	0.30%
DIC CORP	161,100	\$ 5,692,698	0.29%
TOSHIBA PLANT	330,300	\$ 5,681,970	0.29%
EZAKI GLICO CO LTD	106,500	\$ 5,653,281	0.29%
DAIKYONISHIKAWA CORP	357,700	\$ 5,567,868	0.29%
EBARA CORP	177,600	\$ 5,486,867	0.28%
SANYO CHEMICAL INDUSTRIES LTD	98,400	\$ 5,166,585	0.27%
CMK CORP/JAPAN	525,900	\$ 5,149,358	0.26%
ALPS ELECTRIC CO LTD	187,100	\$ 5,139,080	0.26%
TSUMURA & CO	133,700	\$ 5,055,965	0.26%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TSURUHA HOLDINGS INC	40,300	\$ 4,795,434	0.25%
KOSHIDAKA HOLDINGS CO LTD	159,000	\$ 4,709,113	0.24%
MID INC REIT	1,576	\$ 4,684,301	0.24%
SAWAI PHARMACEUTICAL CO LTD	84,100	\$ 4,600,802	0.24%
NIPPON ZEON CO LTD	349,000	\$ 4,400,964	0.23%
FUYO GENERAL LEASE CO LTD	72,600	\$ 4,395,372	0.23%
JUKI CORP	288,300	\$ 4,103,424	0.21%
SUMIDA CORP	152,400	\$ 2,888,403	0.15%
KAWADA TECHNOLOGIES INC	53,100	\$ 2,843,225	0.15%
FUKUI COMPUTER HOLDINGS INC	83,800	\$ 2,801,278	0.14%
SOGO MEDICAL CO LTD	46,700	\$ 2,146,062	0.11%
MITSUI MINING & SMELTING CO	81,000	\$ 429,082	0.02%
FUJIKURA LTD	50,800	\$ 412,860	0.02%
LEOPALACE21 CORP	46,900	\$ 343,435	0.02%
AOYAMA TRADING CO LTD	9,000	\$ 329,528	0.02%
NAGASE & CO LTD	19,700	\$ 329,520	0.02%
SUMITOMO OSAKA CEMENT CO LTD	72,000	\$ 322,046	0.02%
TAIYO YUDEN CO LTD	21,000	\$ 317,795	0.02%
SEVENTY SEVEN 77 BANK LTD	66,000	\$ 307,244	0.02%
HOKURIKU ELECTRIC POWER CO	31,700	\$ 301,724	0.02%
NIPPON SUISAN KAISHA LTD	53,700	\$ 301,609	0.02%
ADEKA CORP	17,600	\$ 299,531	0.02%
KAWASAKI KISEN KAISHA	110,000	\$ 298,038	0.02%
FUJI OIL HOLDINGS INC	10,600	\$ 297,436	0.02%
KYOWA EXEO CORP	15,600	\$ 293,699	0.02%
MORINAGA MILK INDUSTRY CO LTD	37,000	\$ 292,147	0.02%
CITIZEN WATCH CO LTD	41,200	\$ 291,544	0.01%
TOPCON CORPORATION	16,500	\$ 291,327	0.01%
NIPRO CORP	21,800	\$ 288,840	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
USHIO INC	21,200	\$ 287,768	0.01%
MORI SEIKI CO LTD	17,400	\$ 283,723	0.01%
NOF CORP	20,000	\$ 283,716	0.01%
MEGMILK SNOW BRAND CO LTD	9,500	\$ 278,764	0.01%
AMANO CORP	11,800	\$ 276,239	0.01%
NISHIMATSU CONSTRUCTION CO LTD	50,000	\$ 275,496	0.01%
WACOAL HOLDINGS CORP	19,000	\$ 270,784	0.01%
TECHNOPRO HOLDINGS INC	5,900	\$ 269,413	0.01%
NISHI-NIPPON RAILROAD CO LTD	55,000	\$ 266,337	0.01%
KIYO BANK LTD	16,300	\$ 264,066	0.01%
MAEDA ROAD CONSTRUCTION CO LTD	13,000	\$ 261,346	0.01%
NISSHINBO HOLDINGS INC	24,400	\$ 258,525	0.01%
NIPPON LIGHT METAL HOLDINGS	87,800	\$ 258,498	0.01%
NICHIAS CORP	22,000	\$ 257,775	0.01%
AICA KOGYO CO LTD	7,800	\$ 257,024	0.01%
HOKKAIDO ELECTRIC POWER CO INC	33,700	\$ 256,759	0.01%
MAEDA CORP	21,000	\$ 256,521	0.01%
JAPAN STEEL WORKS LTD/THE	12,600	\$ 255,187	0.01%
KOKUYO CO LTD	16,000	\$ 254,501	0.01%
PENTA-OCEAN CONS	41,700	\$ 250,174	0.01%
OSG CORP	11,800	\$ 248,136	0.01%
NISHI NIPPON FINANCIAL HOLDI	23,000	\$ 246,637	0.01%
TOKAI CARBON CO LTD	34,000	\$ 245,758	0.01%
DAISHI BANK LTD/THE	54,000	\$ 244,333	0.01%
TOKYO SEIMITSU CO LTD	7,100	\$ 243,759	0.01%
TOKUYAMA CORP	55,000	\$ 243,338	0.01%
SUMITOMO BAKELITE COMPANY LTD	33,000	\$ 242,911	0.01%
HOKUHOKU FINANCIAL GROUP INC	15,800	\$ 241,887	0.01%
NIPPON PAPER INDUSTRIES CO L	12,600	\$ 241,316	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
K'S HOLDINGS CORP	10,800	\$ 241,138	0.01%
SOSEI GROUP CORP	2,900	\$ 239,940	0.01%
RYOSAN CO LTD	5,700	\$ 238,832	0.01%
TOYOBO CO LTD	132,000	\$ 238,800	0.01%
GS YUASA CORP	48,000	\$ 238,260	0.01%
SAN-IN GODO BANK LTD/THE	28,700	\$ 238,011	0.01%
TOKYO OHKA KOGYO CO LTD	6,800	\$ 237,866	0.01%
H2O RETAILING CORPORATION	13,100	\$ 236,065	0.01%
DOWA HOLDINGS CO LTD	31,000	\$ 233,330	0.01%
TOAGOSEI CO LTD	18,450	\$ 232,043	0.01%
HIS CO LTD	6,900	\$ 231,371	0.01%
TS TECH CO LTD	7,400	\$ 231,207	0.01%
HANWA CO LTD	34,000	\$ 228,515	0.01%
COSMO ENERGY HOLDINGS CO LTD	11,000	\$ 227,849	0.01%
KYB CORPORATION	41,000	\$ 227,240	0.01%
FUJI SEAL INTERNATIONAL	7,500	\$ 227,129	0.01%
NIHON PARKERIZING CO LTD	15,500	\$ 226,613	0.01%
KYUSHU FINANCIAL GROUP INC	37,150	\$ 225,944	0.01%
HOKKOKU BANK/THE	52,000	\$ 225,454	0.01%
RESORTTRUST INC	12,000	\$ 224,343	0.01%
SAWAI PHARMACEUTICAL CO LTD	4,100	\$ 224,296	0.01%
JAFCO CO LTD	4,900	\$ 224,165	0.01%
MARUHA NICHIRO SEAFOODS INC	7,719	\$ 223,825	0.01%
KYUDENKO CORP	5,500	\$ 223,466	0.01%
TODA CORP	31,000	\$ 222,726	0.01%
LINTEC CORP	8,300	\$ 222,216	0.01%
MEITEC CORP	4,800	\$ 221,698	0.01%
TADANO LTD	19,000	\$ 221,190	0.01%
UBE INDUSTRIES LTD	77,200	\$ 220,736	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NIPPON GAS CO LTD	6,500	\$ 218,418	0.01%
FUYO GENERAL LEASE CO LTD	3,600	\$ 217,952	0.01%
SHIP HEALTH CARE HOLDINGS INC	7,100	\$ 217,246	0.01%
OKUMURA CORP	29,000	\$ 217,041	0.01%
TOKAI TOKYO SECURITIES CO LTD	37,300	\$ 214,799	0.01%
SHIMA SEIKI MFG LTD	4,200	\$ 213,040	0.01%
ARIAKE JAPAN CO LTD	2,900	\$ 213,015	0.01%
OKUMA CORPORATION	23,000	\$ 211,139	0.01%
DUSKIN CO LTD	7,300	\$ 210,636	0.01%
JAPAN LIFELINE CO LTD	4,100	\$ 210,332	0.01%
SHIGA BANK/THE LTD	40,000	\$ 210,237	0.01%
OKI ELECTRIC INDUSTRY CO LTD	15,300	\$ 209,915	0.01%
AUTOBACS SEVEN CO LTD	12,700	\$ 209,336	0.01%
NIKKON HOLDINGS CO.LTD	8,900	\$ 209,085	0.01%
HOSIDEN CORP	12,400	\$ 207,934	0.01%
YAMATO KOGYO CO LTD	7,200	\$ 203,557	0.01%
TAKARA HOLDINGS INC	20,900	\$ 202,362	0.01%
CAPCOM CO LTD	8,100	\$ 201,761	0.01%
RENGO CO LTD	34,700	\$ 200,365	0.01%
HAZAMA CORP	28,410	\$ 200,189	0.01%
TOHO HOLDINGS CO LTD	10,200	\$ 200,153	0.01%
TOKAI RIKA CO LTD	10,500	\$ 197,886	0.01%
KEIYO BANK LTD	45,000	\$ 197,686	0.01%
KUMAGAI GUMI CO LTD	63,000	\$ 197,190	0.01%
UNIPRES CORP	7,700	\$ 196,953	0.01%
TOMY CO LTD	14,700	\$ 196,275	0.01%
TOYO INKSC HOLDINGS CO	34,000	\$ 193,727	0.01%
NISSHIN OILLIO GROUP LTD/THE	27,000	\$ 193,536	0.01%
KANDENKO CO LTD	18,000	\$ 192,930	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HYAKUGO BANK LTD/THE	46,000	\$ 191,215	0.01%
AWA BANK LTD/THE	31,000	\$ 190,913	0.01%
TRUSCO NAKAYAMA CORP	8,100	\$ 190,090	0.01%
FUKUYAMA TRANSPORTING CO LTD	31,000	\$ 189,636	0.01%
IWATANI CORP	31,000	\$ 188,033	0.01%
SANKYU INC	24,000	\$ 187,598	0.01%
NIHON UNISYS LTD	11,900	\$ 186,739	0.01%
SHIMACHU CO LTD	7,200	\$ 185,469	0.01%
GMO PAYMENT GATEWAY INC	2,900	\$ 185,226	0.01%
JUROKU BANK LTD	60,000	\$ 184,254	0.01%
ONWARD HOLDINGS CO LTD	25,000	\$ 183,557	0.01%
ORAKI KYORITSU BANK/THE	68,000	\$ 183,370	0.01%
EXEDY CORP	6,100	\$ 182,741	0.01%
NIPPON SEIKI CO LTD	9,000	\$ 182,445	0.01%
KANEMATSU CORP	77,000	\$ 181,420	0.01%
TSUBAKIMOTO CHAIN CO	23,000	\$ 180,496	0.01%
NORTH PACIFIC BANK LTD	60,000	\$ 180,157	0.01%
mitsui ENGINEER	143,000	\$ 179,077	0.01%
DENKA COMPANY LIMITED	28,000	\$ 178,147	0.01%
KANAMOTO CO LTD	5,000	\$ 178,041	0.01%
MOCHIDA PHARMACEUTICAL CO LTD	2,300	\$ 176,120	0.01%
FP CORP	3,400	\$ 176,061	0.01%
SANGETSU CO LTD	9,800	\$ 175,083	0.01%
SMS CO LTD	5,400	\$ 174,618	0.01%
NIHON KOHDEN CORP	7,500	\$ 174,518	0.01%
COLOWIDE CO LTD	9,500	\$ 174,297	0.01%
KOMERI CO LTD	6,000	\$ 174,157	0.01%
HOKUETSU PAPER MILLS LTD	26,015	\$ 172,903	0.01%
NIPPON SHEET GLASS CO LTD	22,800	\$ 172,561	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SENSHU IKEDA HOLDINGS INC	46,100	\$ 171,631	0.01%
DAIO PAPER CORP	14,000	\$ 171,510	0.01%
OUTSOURCING INC	2,600	\$ 170,862	0.01%
HYAKUJUSHI BANK/THE LTD	49,000	\$ 170,371	0.01%
PALTAC CORP	4,300	\$ 170,312	0.01%
AI HOLDINGS CORP	6,700	\$ 170,034	0.01%
TOKEN CORP	1,220	\$ 168,531	0.01%
EN-JAPAN INC	4,800	\$ 167,871	0.01%
JUSTSYSTEMS CORP	7,500	\$ 167,825	0.01%
IRISO ELECTRONICS CO LTD	3,400	\$ 167,359	0.01%
OKASAN HOLDINGS INC	29,000	\$ 167,112	0.01%
OPEN HOUSE CO LTD	5,400	\$ 166,941	0.01%
BIC CAMERA INC	14,000	\$ 166,814	0.01%
BANK OF OKINAWA LTD/THE	4,120	\$ 166,672	0.01%
EDION CORP	17,300	\$ 166,307	0.01%
JAPAN AVIATION ELECTRONICS IND	10,000	\$ 165,619	0.01%
NIPPON FLOUR MILLS CO LTD	10,400	\$ 165,026	0.01%
MAKINO MILLING MACHINE CO LTD	21,000	\$ 164,807	0.01%
TAKARA STANDARD CO LTD	9,500	\$ 164,703	0.01%
CKD CORP	9,700	\$ 164,221	0.01%
SEIREN CO LTD	9,200	\$ 163,170	0.01%
ANRITSU CORP	20,500	\$ 163,015	0.01%
DCM JAPAN HOLDINGS CO LTD	18,100	\$ 162,785	0.01%
NISSAN SHATAI CO LTD	14,400	\$ 162,720	0.01%
MANDOM CORP	2,700	\$ 162,031	0.01%
GMO INTERNET INC	12,500	\$ 162,025	0.01%
NANTO BANK LTD/THE	5,800	\$ 161,548	0.01%
HITACHI ZOSEN CORP	32,600	\$ 161,343	0.01%
CHUDENKO CORP	5,900	\$ 160,985	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ALPINE ELECTRONICS INC	8,700	\$ 160,627	0.01%
TOKYO DOME CORP	16,900	\$ 160,035	0.01%
SAPPORO HOLDINGS LIMITED	5,500	\$ 159,644	0.01%
KOMORI CORP	12,900	\$ 159,062	0.01%
NET ONE SYSTEMS CO LTD	15,500	\$ 158,317	0.01%
TOMMY HOLDINGS INC	35,173	\$ 157,660	0.01%
HITACHI MAXELL LTD	6,600	\$ 157,531	0.01%
COCOKARA FINE HOLDINGS INC	2,840	\$ 156,812	0.01%
DAIHEN CORP	18,000	\$ 156,232	0.01%
KYORIN CO LTD	7,400	\$ 155,942	0.01%
OTOYA HOLDINGS CO LTD	900	\$ 155,489	0.01%
TOEI CO LTD	13,000	\$ 154,785	0.01%
KUREHA CORP	3,000	\$ 154,261	0.01%
NISSIN KOGYO CO LTD	8,900	\$ 153,827	0.01%
NACHI-FUJIKOSHI CORP	29,000	\$ 153,709	0.01%
SAIBU GAS CO LTD	57,000	\$ 152,907	0.01%
DAIWABO CO LTD	38,000	\$ 152,833	0.01%
PANAHOME CORP	14,000	\$ 151,812	0.01%
KYORITSU MAINTENANCE CO LTD	5,440	\$ 151,333	0.01%
CENTRAL GLASS CO LTD	36,000	\$ 151,149	0.01%
MILBON CO LTD	2,492	\$ 150,742	0.01%
EIZO NANA O CORP	3,600	\$ 150,482	0.01%
FUNAI CONSULTING CO LTD	4,700	\$ 149,960	0.01%
TOKYO STEEL MFG CO LTD	17,700	\$ 149,950	0.01%
FUTABA CORP/CHIBA	8,100	\$ 149,791	0.01%
PIONEER CORP	80,237	\$ 149,466	0.01%
NIPPON STEEL TRADING CO LTD	2,772	\$ 149,322	0.01%
CI:Z HOLDINGS CO LTD	3,800	\$ 149,138	0.01%
ASATSU-DK INC	5,500	\$ 148,109	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SAN-AI OIL CO LTD	13,300	\$ 147,817	0.01%
NISSHIN STEEL HOLDINGS CO	11,360	\$ 147,539	0.01%
TAKUMA CO LTD	13,000	\$ 147,385	0.01%
MITSUBISHI PENCIL CO LTD	5,600	\$ 147,241	0.01%
YAMAGATA BANK LTD/THE	31,000	\$ 146,687	0.01%
DAISEKI CO LTD	6,126	\$ 146,235	0.01%
CHIYODA CORP	28,000	\$ 145,680	0.01%
TAKASAGO THERMAL	8,800	\$ 145,291	0.01%
SUMITOMO WAREHOUSE CO LTD/THE	22,000	\$ 144,984	0.01%
MUSASHINO BANK LTD/THE	5,100	\$ 144,802	0.01%
KEIHIN CORP	8,800	\$ 144,730	0.01%
BANK OF IWATE LTD/THE	3,700	\$ 144,728	0.01%
TOYO TIRE & RUBBER CO LTD	7,500	\$ 144,277	0.01%
FUJITEC CO LTD	10,000	\$ 144,162	0.01%
ROUND ONE CORP	12,600	\$ 144,082	0.01%
PIOLAX INC	5,400	\$ 144,017	0.01%
NS SOLUTIONS CORP	6,700	\$ 143,808	0.01%
TOTETSU KOGYO CO LTD	4,400	\$ 143,806	0.01%
NIPPON SODA CO LTD	25,000	\$ 143,468	0.01%
UNITED ARROWS LTD	4,300	\$ 143,337	0.01%
NOEVIR HOLDING	2,400	\$ 143,313	0.01%
ARCS CO LTD	6,400	\$ 143,293	0.01%
YAOKO CO LTD	3,000	\$ 142,788	0.01%
TPR CO LTD	4,700	\$ 142,474	0.01%
NICHIHA CORP	3,900	\$ 142,032	0.01%
TOKYO TY FINANCIAL GROUP INC	6,090	\$ 141,914	0.01%
KOA CORP	7,600	\$ 141,666	0.01%
SHIKOKU BANK LTD/THE	48,000	\$ 140,761	0.01%
SAN-A CO LTD	3,200	\$ 140,575	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PARAMOUNT BED HOLDINGS CO LT	3,200	\$ 140,553	0.01%
FCC CO LTD	6,500	\$ 140,428	0.01%
TAIYO HOLDINGS INC	2,800	\$ 139,944	0.01%
KOTOBUKI SPIRITS CO LTD	4,200	\$ 139,905	0.01%
SUMITOMO MITSUI CONSTRUCTION C	125,900	\$ 139,700	0.01%
TOSHIBA PLANT	8,100	\$ 139,340	0.01%
OKINAWA ELECTRIC POWER CO INC/	6,237	\$ 138,952	0.01%
INABA DENKI SANGYO CO LTD	3,400	\$ 138,784	0.01%
SENKO GROUP HOLDINGS CO LTD	19,200	\$ 138,715	0.01%
TOPRE CORP	4,800	\$ 138,713	0.01%
FURUKAWA-SKY ALUMINUM CORP	51,254	\$ 138,368	0.01%
FUJI SOFT INC	4,600	\$ 137,746	0.01%
YAMANASHI CHUO BANK LTD/THE	35,000	\$ 137,025	0.01%
FUKUI BANK LTD/THE	53,000	\$ 136,636	0.01%
PRIMA MEAT PACKERS LTD	22,000	\$ 136,259	0.01%
RYOBI LTD	27,000	\$ 135,794	0.01%
PILOT CORP	3,100	\$ 135,705	0.01%
NIPPON CHEMI-CON CORP	36,000	\$ 135,526	0.01%
AEON DELIGHT CO LTD	3,800	\$ 135,110	0.01%
MEIDENSHA CORP	37,000	\$ 134,524	0.01%
HOGY MEDICAL CO LTD	1,900	\$ 134,207	0.01%
OITA BANK LTD/THE	35,217	\$ 133,960	0.01%
NAKANISHI INC	3,100	\$ 133,947	0.01%
SANRIO CO LTD	7,300	\$ 133,303	0.01%
TOKYU CONSTRUCTION CO LTD	16,300	\$ 132,282	0.01%
STARTS CORP INC	5,300	\$ 132,212	0.01%
TOPY INDUSTRIES LTD	3,900	\$ 132,107	0.01%
BANK OF NAGOYA LTD/THE	3,400	\$ 130,500	0.01%
SAIZERIYA CO LTD	4,600	\$ 130,266	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NOMURA CO LTD	6,000	\$ 129,851	0.01%
HITACHI KOKUSAI ELECTRIC INC	5,100	\$ 129,547	0.01%
GUNZE LTD	29,000	\$ 129,363	0.01%
AOMORI BANK LTD/THE	35,000	\$ 129,100	0.01%
JAPAN SECURITIES FINANCE CO LT	24,800	\$ 129,017	0.01%
JACCS CO LTD	26,000	\$ 128,856	0.01%
KITZ CORP	16,000	\$ 128,641	0.01%
HEIWADO CO LTD	5,500	\$ 128,256	0.01%
TOHO ZINC CO LTD	28,000	\$ 128,219	0.01%
INABATA & CO LTD	8,900	\$ 127,799	0.01%
AOKI HOLDINGS INC	9,600	\$ 127,713	0.01%
IBJ LEASING CO LTD	5,000	\$ 127,602	0.01%
VALOR HOLDINGS CO.LTD	5,900	\$ 127,555	0.01%
NICHICON CORP	10,800	\$ 126,056	0.01%
ICHIGO INC	39,000	\$ 125,898	0.01%
J TRUST CO LTD	14,300	\$ 125,805	0.01%
HEIWA REAL ESTATE CO LTD	7,300	\$ 125,527	0.01%
KONISHI CO LTD	7,200	\$ 125,393	0.01%
NIPPON SIGNAL CO LTD	11,800	\$ 125,088	0.01%
NISSHA PRINTING CO LTD	4,600	\$ 125,028	0.01%
OKAMURA CORP	12,300	\$ 125,009	0.01%
SHOWA CORP	11,000	\$ 124,973	0.01%
CREATE SD HOLDINGS CO	4,800	\$ 124,619	0.01%
AKITA BANK LTD/THE	41,000	\$ 124,440	0.01%
JOSHIN DENKI CO LTD	8,000	\$ 124,308	0.01%
SAKATA INX CORP	7,000	\$ 124,167	0.01%
KATO SANGYO CO LTD	4,200	\$ 123,705	0.01%
ASKUL CORP	4,100	\$ 123,655	0.01%
LASERTEC CORP	6,800	\$ 123,078	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NIPPON DENSETSU KOGYO CO LTD	6,000	\$ 122,615	0.01%
SANKEN ELECTRIC CO LTD	24,000	\$ 122,405	0.01%
TORIDOLL HOLDINGS CORPORATION	3,900	\$ 122,375	0.01%
SKY PERFECT JSAT HOLDINGS INC	26,900	\$ 122,363	0.01%
MIYAZAKI BANK LTD/THE	36,000	\$ 122,112	0.01%
OBARA GROUP	2,200	\$ 121,791	0.01%
SHINMAYWA INDUSTRIES LTD	14,000	\$ 121,336	0.01%
NITTA CORP	3,400	\$ 120,965	0.01%
KADOKAWA DWANGO CORP	10,270	\$ 120,023	0.01%
TKC	4,100	\$ 119,992	0.01%
CHUGOKU MARINE PAINTS LTD	14,400	\$ 119,690	0.01%
MACNICA FUJI ELECTRONICS HOLDI	6,800	\$ 119,575	0.01%
NICHI-IKO PHARM	7,700	\$ 119,528	0.01%
NIPPON DENKO CO LTD	28,800	\$ 119,326	0.01%
TOHO BANK LTD/THE	34,000	\$ 119,261	0.01%
ROYAL HOLDINGS CO LTD	4,700	\$ 119,160	0.01%
FINANCIAL PRODUCTS GROUP CO	10,800	\$ 119,044	0.01%
ATOM CORP	15,900	\$ 118,820	0.01%
TOKAI HOLDINGS CORP	15,300	\$ 118,737	0.01%
KUSURI NO AOKI HOLDINGS CO L	2,100	\$ 118,524	0.01%
PRESS KOGYO CO LTD	22,600	\$ 118,420	0.01%
DTS CORP	4,200	\$ 118,190	0.01%
JAPAN DISPLAY INC	65,500	\$ 118,169	0.01%
YOKOGAWA BRIDGE HOLDINGS CORP	6,600	\$ 118,038	0.01%
MIRAIT HOLDINGS CORP	9,910	\$ 117,913	0.01%
SEIKO HOLDINGS CORP	26,000	\$ 117,903	0.01%
DAINICHISEIKA	12,000	\$ 117,797	0.01%
NSD CO LTD	6,370	\$ 117,676	0.01%
YODOGAWA STEEL WORKS LTD	4,200	\$ 117,402	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TSI HOLDINGS CO LTD	16,155	\$ 117,182	0.01%
MIZUNO CORP	19,000	\$ 116,958	0.01%
NOJIMA CORP	6,100	\$ 116,691	0.01%
NITTO BOSEKI CO LTD	22,000	\$ 116,687	0.01%
PACIFIC METALS CO	41,000	\$ 116,446	0.01%
ZENRIN CO LTD	3,800	\$ 116,436	0.01%
AIDA ENGINEERING LTD	10,900	\$ 116,309	0.01%
TACHI-S CO LTD	6,800	\$ 116,060	0.01%
TOSHIBA MACHINE CO LTD	24,000	\$ 115,724	0.01%
MITSUBOSHI BELTING CO LTD	10,000	\$ 115,626	0.01%
MITSUI SUGAR CO LTD	3,400	\$ 115,487	0.01%
FUTABA INDUSTRIAL CO LTD	11,600	\$ 115,395	0.01%
FURUKAWA CO LTD	67,000	\$ 115,042	0.01%
DAI-DAN CO LTD	10,000	\$ 115,038	0.01%
PACIFIC INDUSTRIAL CO LTD	9,100	\$ 114,789	0.01%
BANK OF THE RYUKYUS LTD	7,700	\$ 114,552	0.01%
IUCHI SEIEIDO CO LTD	2,090	\$ 114,514	0.01%
NIKKISO CO LTD	12,500	\$ 114,295	0.01%
EIKEN CHEMICAL CO LTD	3,400	\$ 114,193	0.01%
MARUDAI FOOD CO LTD	24,000	\$ 114,141	0.01%
WAKITA & CO LTD	9,800	\$ 113,880	0.01%
SHIZUOKA GAS CO LTD	14,300	\$ 113,509	0.01%
FUJIMORI KOGYO CO LTD	3,200	\$ 113,384	0.01%
SANYO SPECIAL STEEL CO LTD	21,000	\$ 113,369	0.01%
ASAHI DIAMOND INDUSTRIAL CO LT	12,900	\$ 113,082	0.01%
DEXERIALS CORP	8,200	\$ 112,954	0.01%
TOSHIBA TEC CORP	20,000	\$ 112,899	0.01%
TAKEUCHI MFG CO LTD	6,000	\$ 112,883	0.01%
AICHI BANK LTD/THE	2,000	\$ 112,641	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SODICK CO LTD	9,200	\$ 112,330	0.01%
SIIX CORP	2,700	\$ 111,824	0.01%
HODOGAYA CHEMICAL CO LTD	1,700	\$ 111,647	0.01%
CMK CORP/JAPAN	11,400	\$ 111,623	0.01%
NISHIMATSUYA CHAIN CO LTD	10,600	\$ 111,229	0.01%
NISSIN ELECTRIC CO LTD	10,000	\$ 111,095	0.01%
SANKI ENGINEERING CO LTD	10,000	\$ 110,810	0.01%
FERROTEC HOLDINGS CORPORATION	7,100	\$ 110,434	0.01%
SAKAI MOVING SERVICE CO LTD	2,100	\$ 110,411	0.01%
HARASHIN NARUS HOLDINGS CO LTD	2,700	\$ 110,342	0.01%
POINT INC	5,000	\$ 110,319	0.01%
MUSASHI SEIMITSU INDUSTRY CO L	3,800	\$ 110,318	0.01%
SANYO CHEMICAL INDUSTRIES LTD	2,100	\$ 110,262	0.01%
SEKISUI JUSHI CORP	6,000	\$ 109,959	0.01%
BENEFIT ONE INC	2,600	\$ 109,928	0.01%
KUMIAI CHEMICAL	18,306	\$ 109,402	0.01%
GEO HOLDINGS CORPORATION	7,700	\$ 109,064	0.01%
STELLA CHEMIFA CORP	2,500	\$ 108,779	0.01%
MARUWA CO LTD/AICHI	2,000	\$ 108,635	0.01%
DOUTOR NICHIRETSU HOLDINGS CO LTD	4,980	\$ 108,162	0.01%
UNIZO HOLDINGS CO LTD	4,600	\$ 108,050	0.01%
STAR MICRONICS CO LTD	6,500	\$ 107,939	0.01%
NITTO KOGYO CORP	6,000	\$ 107,836	0.01%
TRANS COSMOS INC/JAPAN	5,000	\$ 107,653	0.01%
MITSUBA CORP	7,400	\$ 107,204	0.01%
DOSHISHA CO LTD	5,200	\$ 107,122	0.01%
HOKUETSU BANK LTD	4,600	\$ 107,018	0.01%
NORITAKE CO LTD	2,400	\$ 106,822	0.01%
EHIME BANK LTD/THE	8,400	\$ 106,785	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ISHIHARA SANGYO KAISHA LTD	7,900	\$ 106,653	0.01%
YAMAZEN CORP	10,500	\$ 106,552	0.01%
FUJICCO CO LTD	4,300	\$ 106,219	0.01%
MEGACHIPS CORP	3,200	\$ 105,899	0.01%
JINS INC	1,800	\$ 105,677	0.01%
TOC CO LTD	11,800	\$ 105,106	0.01%
DIP CORP	5,000	\$ 105,020	0.01%
SHINDENGEN ELECTRIC MANUFACTUR	16,000	\$ 104,876	0.01%
INFOMART CORP	14,300	\$ 104,652	0.01%
ZERIA PHARMACEUTICAL CO LTD	5,700	\$ 104,635	0.01%
IDOM INC	16,000	\$ 104,361	0.01%
KISSEI PHARMACEUTICAL CO LTD	4,100	\$ 104,156	0.01%
AVEX GROUP HOLDINGS INC	7,600	\$ 104,086	0.01%
OPTEX GROUP CO LTD	2,700	\$ 104,069	0.01%
SANYO DENKI CO LTD	9,000	\$ 104,066	0.01%
TAIKISHA LTD	4,100	\$ 104,054	0.01%
MARUSAN SECURITIES CO LTD	12,300	\$ 103,950	0.01%
KLAB INC	5,900	\$ 103,802	0.01%
JAPAN PETROLEUM EXPLORATION	5,400	\$ 103,687	0.01%
SHINKO ELECTRIC INDUSTRIES	14,800	\$ 103,217	0.01%
F&A AQUA HOLDINGS INC	3,700	\$ 103,167	0.01%
UNITED SUPER MARKETS HOLDINGS	10,200	\$ 103,046	0.01%
SATO HOLDINGS CORPORATION	4,300	\$ 102,646	0.01%
ASAHI HOLDINGS INC	4,900	\$ 102,626	0.01%
CAWACHI LTD	4,200	\$ 101,919	0.01%
DAIKYONISHIKAWA CORP	6,500	\$ 101,177	0.01%
COLOPL INC	8,200	\$ 101,165	0.01%
SINTOKOGIO LTD	9,500	\$ 100,974	0.01%
JAPAN PULP & PAPER CO LTD	24,000	\$ 100,810	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
EARTH CHEMICAL CO LTD	2,100	\$ 100,756	0.01%
UT GROUP CO LTD	4,800	\$ 100,606	0.01%
UNIVERSAL ENTERTAINMENT CORP	3,900	\$ 100,278	0.01%
KAMEDA SEIKA CO LTD	2,200	\$ 100,255	0.01%
EPS CORPORATION LTD	5,100	\$ 99,765	0.01%
FUSO CHEMICAL CO LTD	3,200	\$ 99,664	0.01%
TORII PHARMACEUTICAL CO LTD	3,700	\$ 99,655	0.01%
SALA CORP	12,300	\$ 99,595	0.01%
INTERNET INITIATIVE JAPAN	5,300	\$ 99,148	0.01%
DAIKYO INC	50,640	\$ 98,979	0.01%
JAPAN WOOL TEXTILE CO LTD/THE	11,500	\$ 98,732	0.01%
KINTETSU WORLD EXPRESS INC	6,100	\$ 98,710	0.01%
ZOJIRUSHI CORP	9,900	\$ 98,583	0.01%
XEBIO HOLDINGS CO.LTD	5,000	\$ 98,520	0.01%
NISHIO RENT ALL CO LTD	2,900	\$ 98,103	0.01%
GOLDCREST CO LTD	4,300	\$ 98,016	0.01%
BUNKA SHUTTER CO LTD	12,900	\$ 97,981	0.01%
AICHI STEEL CORP	2,500	\$ 97,938	0.01%
KOHNAN SHOJI CO LTD	5,200	\$ 97,398	0.01%
TSUGAMI CORP	12,000	\$ 97,065	0.00%
IDEC CORP/JAPAN	5,500	\$ 96,800	0.00%
BELC LTD	2,000	\$ 96,788	0.00%
SAKAI CHEMICAL INDUSTRY CO LTD	20,000	\$ 96,485	0.00%
KAGA ELECTRONICS CO LTD	3,600	\$ 95,962	0.00%
MONEX GROUP INC	36,200	\$ 95,541	0.00%
TOWA PHARMACEUTICAL CO LTD	2,000	\$ 95,485	0.00%
TOCALO CO LTD	2,600	\$ 95,413	0.00%
ARAKAWA CHEMICAL	4,100	\$ 95,106	0.00%
KURODA ELECTRIC CO LTD	5,400	\$ 95,000	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SUMITOMO SEIKA	2,000	\$ 94,969	0.00%
HI-LEX CORP	3,600	\$ 94,963	0.00%
DESCENTE LTD	7,400	\$ 94,933	0.00%
TV ASAHI CORP	4,700	\$ 94,848	0.00%
HIDAY HIDAKA CORP	3,283	\$ 94,648	0.00%
SHOWA SANGYO CO LTD	17,000	\$ 94,288	0.00%
TAIHEI DENGYO KAISHA LTD	7,000	\$ 93,688	0.00%
NIHON KAGAKU SANGYO CO LTD	4,600	\$ 93,678	0.00%
RAITO KOGYO CO LTD	9,400	\$ 93,662	0.00%
KURA CORP	1,700	\$ 93,357	0.00%
NEC NET & SYS INT	4,000	\$ 93,333	0.00%
BELLUNA CO LTD	9,100	\$ 93,269	0.00%
ESPEC CORP	4,900	\$ 93,153	0.00%
MANI INC	4,000	\$ 92,756	0.00%
ST MARC HOLDINGS CO LTD	3,100	\$ 92,709	0.00%
MORITA CORP	6,000	\$ 92,636	0.00%
HIRATA CORP	900	\$ 92,632	0.00%
FOSTER ELECTRIC CO LTD	4,400	\$ 92,554	0.00%
TAKASAGO INTERNATIONAL CORP	2,600	\$ 92,431	0.00%
TOPPAN FORMS CO LTD	8,700	\$ 91,686	0.00%
KYOKUTO KAIHATSU KOGYO CO LTD	6,000	\$ 91,501	0.00%
MOSHI MOSHI HOTLINE INC	8,200	\$ 91,406	0.00%
DAIBIRU CORP	8,700	\$ 91,274	0.00%
NITTETSU MINING CO LTD	1,300	\$ 91,168	0.00%
YUASA TRADING CO LTD	2,700	\$ 91,013	0.00%
NORITZ CORP	5,200	\$ 91,006	0.00%
NITTOKU ENGINEERING CO LTD	2,400	\$ 90,877	0.00%
RICOH LEASING CO LTD	2,600	\$ 90,795	0.00%
J-OIL MILLS INC	2,500	\$ 90,672	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DAI NIPPON TORYO CO LTD	29,000	\$ 90,244	0.00%
KURABO INDUSTRIES LTD	35,000	\$ 90,227	0.00%
ICHIBANYA CO LTD	2,200	\$ 89,985	0.00%
FUKUSHIMA INDUSTRIES CORP	2,400	\$ 89,415	0.00%
BANK OF SAGA LTD/THE	37,000	\$ 89,186	0.00%
SHIBUYA CORPORATION	2,700	\$ 89,106	0.00%
NIPPON ROAD CO LTD/THE	16,000	\$ 89,088	0.00%
EAGLE INDUSTRY CO LTD	5,000	\$ 88,777	0.00%
NIPPON VALQUA INDUSTRIES LTD	3,400	\$ 88,772	0.00%
HAMAKYOREX CO LTD	3,400	\$ 88,425	0.00%
TOKAI CORP GIFU	2,000	\$ 88,353	0.00%
MEIKO ELECTRONICS CO LTD	4,700	\$ 88,197	0.00%
SHIN-ETSU POLYMER CO LTD	9,400	\$ 88,126	0.00%
T RAD CO LTD	22,000	\$ 87,985	0.00%
SINFONIA TECHNOLOGY CO LTD	22,000	\$ 87,861	0.00%
TAKARA LEBEN CO LTD	18,100	\$ 87,722	0.00%
HOKUTO CORP	4,900	\$ 87,717	0.00%
GREE INC	12,000	\$ 87,647	0.00%
NIPPON KOEI CO LTD	2,800	\$ 87,473	0.00%
FUJI KYUKO CO LTD	8,000	\$ 87,379	0.00%
INAGEYA CO LTD	5,100	\$ 87,230	0.00%
FUJI CO LTD/EHIME	3,500	\$ 86,946	0.00%
W-SCOPE CORP	4,100	\$ 86,923	0.00%
YOROZU CORP	4,400	\$ 86,914	0.00%
DAIHO CORP	19,000	\$ 86,650	0.00%
KONOIKE TRANSPORT CO LTD	6,100	\$ 86,413	0.00%
OKURA INDUSTRIAL CO LTD	13,000	\$ 86,226	0.00%
MITSUI HIGH-TEC INC	4,900	\$ 86,055	0.00%
KENEDIX INC	17,900	\$ 85,932	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KAMEI CORP	5,800	\$ 85,895	0.00%
ALPEN CO LTD	4,300	\$ 85,772	0.00%
CHOFU SEISAKUSHO CO LTD	3,500	\$ 85,553	0.00%
RIKEN CORP	1,800	\$ 85,258	0.00%
LIFULL CO LTD	10,300	\$ 85,217	0.00%
AISAN INDUSTRY CO LTD	9,500	\$ 85,014	0.00%
GLORY LTD	2,500	\$ 84,992	0.00%
YOKOHAMA REITO CO LTD	8,800	\$ 84,807	0.00%
NETUREN CO LTD	8,700	\$ 84,789	0.00%
JCU CORP	1,900	\$ 84,756	0.00%
SANDEN CORP	27,000	\$ 84,569	0.00%
CHUBU SHIRYO CO LTD	5,000	\$ 84,378	0.00%
MODEC INC	3,800	\$ 84,328	0.00%
CANON ELECTRONICS INC	4,200	\$ 84,285	0.00%
IINO KAIUN KAISHA LTD	19,000	\$ 84,109	0.00%
T HASEGAWA CO LTD	4,400	\$ 83,655	0.00%
RISO KAGAKU CORP	4,400	\$ 83,414	0.00%
MENICON CO LTD	2,200	\$ 83,314	0.00%
SANKYO TATEYAMA	5,800	\$ 83,236	0.00%
MITSUB STEEL MFG	31,000	\$ 83,114	0.00%
OKAMOTO INDUSTRIES INC	8,000	\$ 83,108	0.00%
PLENUS CO LTD	3,700	\$ 82,727	0.00%
PRESTIGE INTERNATIONAL INC	7,700	\$ 82,713	0.00%
MATSUI SECURITIES CO LTD	10,800	\$ 82,580	0.00%
ISEKI & CO LTD	4,000	\$ 82,555	0.00%
ARC LAND SAKAMOTO CO LTD	5,800	\$ 82,281	0.00%
ALCONIX CORP	5,200	\$ 82,126	0.00%
YURTEC CORP	11,000	\$ 82,091	0.00%
TOKYOTOKEIBA CO LTD	2,700	\$ 82,056	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PACK CORP/THE	2,400	\$ 81,898	0.00%
FAN COMMUNICATIONS INC	7,800	\$ 81,837	0.00%
MINATO BANK LTD/THE	4,400	\$ 81,792	0.00%
TOSEI CORPORATION	9,900	\$ 81,748	0.00%
VITAL KSK HOLDINGS INC	10,000	\$ 81,736	0.00%
ELECOM CO LTD	3,900	\$ 81,736	0.00%
ICHIYOSHI SECURITIES CO LTD	8,700	\$ 81,727	0.00%
JVC KENWOOD CORPORATION	30,700	\$ 81,548	0.00%
RYOSHOKU LTD	2,700	\$ 81,068	0.00%
ACCESS CO LTD	9,400	\$ 81,021	0.00%
HOSOKAWA MICRON CORP	1,600	\$ 81,008	0.00%
SHIKOKU CHEMICALS CORP	6,000	\$ 80,797	0.00%
OILES CORP	4,416	\$ 80,369	0.00%
S FOODS INC	2,100	\$ 80,352	0.00%
JEOL LTD	17,000	\$ 80,157	0.00%
RINGER HUT CO LTD	3,500	\$ 79,539	0.00%
CREATE RESTAURANTS HOLDINGS	7,800	\$ 79,436	0.00%
TOWA BANK LTD/THE	80,000	\$ 79,228	0.00%
RYOYO ELECTRO CORP	4,700	\$ 79,156	0.00%
VT HOLDINGS CO LTD	14,400	\$ 79,077	0.00%
GOURMET NAVIGATOR INC	5,300	\$ 79,051	0.00%
BANDO CHEMICAL INDUSTRIES LTD	8,000	\$ 79,029	0.00%
OYO CORP	5,400	\$ 78,798	0.00%
NICHIIGAKKAN CO LTD	7,300	\$ 78,710	0.00%
OSAKI ELECTRIC CO LTD	10,000	\$ 78,646	0.00%
MAX CO LTD	6,000	\$ 78,644	0.00%
OKABE CO LTD	8,600	\$ 78,576	0.00%
JAPAN MATERIAL CO LTD	3,200	\$ 78,528	0.00%
T-GAIA CORP	4,000	\$ 78,468	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
YAMAICHI ELECTRONICS CO LTD	4,100	\$ 78,435	0.00%
TOYO ENGINEERING CORP	31,000	\$ 78,327	0.00%
SHINKO PLANTECH CO LTD	9,200	\$ 78,133	0.00%
NIPPON PILLAR PACKING CO LTD	5,300	\$ 78,085	0.00%
JOYFUL HONDA CO LTD	2,800	\$ 78,070	0.00%
NORITSU KOKI CO LTD	6,500	\$ 78,026	0.00%
HIBIYA ENGINEERING LTD	3,800	\$ 77,965	0.00%
ENPLAS CORP	1,800	\$ 77,868	0.00%
KANTO DENKA KOGYO CO LTD	8,000	\$ 77,819	0.00%
YELLOW HAT LTD	2,800	\$ 77,608	0.00%
SHOEI FOODS CORP	1,600	\$ 77,567	0.00%
SHINKO SHOJI CO LTD	4,500	\$ 77,351	0.00%
KOBE BUSSAN CO LTD	1,500	\$ 77,307	0.00%
KASAI KOGYO CO LTD	5,400	\$ 77,240	0.00%
TOKYO HOLDINGS CORP	3,500	\$ 77,234	0.00%
TSURUMI MANUFACTURING CO LTD	4,300	\$ 77,155	0.00%
NIPPON CERAMIC CO LTD	2,900	\$ 77,075	0.00%
G-TEKT CORP	4,000	\$ 77,053	0.00%
ITOCHU ENEX CO LTD	7,700	\$ 77,050	0.00%
ROCK FIELD CO LTD	4,200	\$ 76,932	0.00%
FUKUDA CORP	1,400	\$ 76,757	0.00%
TSUBAKI NAKASHIMA CO LTD	3,400	\$ 76,596	0.00%
ARATA CORP	1,700	\$ 76,579	0.00%
TEIKOKU SEN-I CO LTD	3,900	\$ 76,456	0.00%
FULLCAST HOLDINGS CO LTD	4,100	\$ 76,398	0.00%
KATO WORKS CO LTD	2,400	\$ 76,321	0.00%
DIGITAL ARTS INC	1,900	\$ 75,826	0.00%
NAMURA SHIPBUILDING CO	12,708	\$ 75,797	0.00%
TAKAMATSU CORP	2,900	\$ 75,685	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TSUKISHIMA KIKAI CO LTD	6,200	\$ 75,653	0.00%
JUKI CORP	5,300	\$ 75,436	0.00%
JSP CORP	2,500	\$ 75,247	0.00%
NISSEI BUILD KOGYO CO LTD	14,000	\$ 75,162	0.00%
BML INC	3,500	\$ 75,030	0.00%
KYOEI STEEL LTD	4,900	\$ 75,026	0.00%
FIDEA HOLDINGS CO	44,000	\$ 74,781	0.00%
TOCHIGI BANK LTD/THE	19,000	\$ 74,561	0.00%
PRESSANCE CORP	5,800	\$ 74,517	0.00%
SANYO ELECTRIC RAILWAY CO	14,000	\$ 73,927	0.00%
DAIDO METAL CO LTD	8,500	\$ 73,885	0.00%
VECTOR INC	5,300	\$ 73,819	0.00%
EREX CO LTD	7,700	\$ 73,541	0.00%
CHIYODA CO LTD	2,900	\$ 73,509	0.00%
NIPPON THOMPSON CO LTD	12,900	\$ 73,491	0.00%
TAMRON CO LTD	4,100	\$ 73,382	0.00%
TOWA CORP	4,700	\$ 73,286	0.00%
ICHIKOH INDUSTRIES LTD	11,000	\$ 73,188	0.00%
FUJITSU FRONTTECH LTD	3,700	\$ 72,963	0.00%
C UYEMURA & CO	1,200	\$ 72,844	0.00%
MIROKU JYOHO SERVICE CO LTD	3,200	\$ 72,449	0.00%
TONAMI HOLDINGS	17,000	\$ 72,400	0.00%
TEKKEN CORP	22,000	\$ 72,049	0.00%
INTAGE INC	3,200	\$ 72,039	0.00%
ONOKEN CO LTD	4,300	\$ 72,010	0.00%
DAIICHI JITSUGYO CO LTD	13,000	\$ 71,999	0.00%
TAMURA CORP	14,000	\$ 71,854	0.00%
OHSO FOOD SERVICE CORP	1,800	\$ 71,416	0.00%
SANSHIN ELECTRONICS CO LTD	5,000	\$ 70,910	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SHOCHIKU CO LTD	500	\$ 70,884	0.00%
TOYO CONSTRUCTION CO LTD	15,800	\$ 70,855	0.00%
OKINAWA CELLULAR TELEPHONE CO	2,000	\$ 70,835	0.00%
DYDO GROUP HOLDINGS INC	1,400	\$ 70,733	0.00%
CI TAKIRON CORPORATION	12,000	\$ 70,600	0.00%
KYOKUTO SECURITIES	4,900	\$ 70,374	0.00%
FUJIBO HOLDINGS INC	2,300	\$ 70,349	0.00%
MICRONICS JAPAN CO LTD	7,500	\$ 70,330	0.00%
DAIWA INDUSTRIES LTD	6,500	\$ 70,213	0.00%
WARABEYA NICHIO HOLDINGS CO L	2,800	\$ 70,192	0.00%
SYSTEMA CORP	3,000	\$ 70,021	0.00%
ANEST IWATA CORP	7,400	\$ 70,011	0.00%
CLARION CO LTD	18,000	\$ 69,975	0.00%
TOBISHIMA CORP	48,400	\$ 69,510	0.00%
EIGHTEENTH BANK LTD/THE	29,000	\$ 69,438	0.00%
HAKUTO CO LTD	4,700	\$ 69,358	0.00%
COOKPAD INC	9,900	\$ 69,253	0.00%
UNITIKA LTD	94,000	\$ 69,198	0.00%
TOSHO CO LTD	1,400	\$ 69,172	0.00%
TATSUTA ELECTRIC WIRE AND CABL	10,500	\$ 69,122	0.00%
SHOEI CO LTD/TAITO-KU	2,300	\$ 68,817	0.00%
RIKEN KEIKI CO LTD	3,600	\$ 68,670	0.00%
NISSIN CORP	14,000	\$ 68,642	0.00%
ASKA PHARMACEUTICAL CO LTD	4,400	\$ 68,594	0.00%
TAYCA CORP	8,000	\$ 68,231	0.00%
DAIKOKUTENBUSSAN CO LTD	1,400	\$ 67,798	0.00%
YAMABIKO CORP	5,908	\$ 67,667	0.00%
KANSAI URBAN BANKING CORP	5,600	\$ 67,496	0.00%
OSAKA SODA CO.LTD	14,000	\$ 67,478	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KENKO MAYONNAISE CO LTD	2,600	\$ 67,448	0.00%
TOKAI RUBBER INDUSTRIES INC	7,000	\$ 67,129	0.00%
FUJIMI INC	3,100	\$ 67,032	0.00%
TOA CORP/TOKYO	3,600	\$ 66,708	0.00%
CRESCO LTD	1,700	\$ 66,072	0.00%
MATSUDA SANGYO CO LTD	4,440	\$ 65,993	0.00%
ARISAWA MANUFACTURING CO LTD	7,218	\$ 65,969	0.00%
TENMA CORP	3,400	\$ 65,944	0.00%
ACHILLES CORP/JAPAN	3,300	\$ 65,700	0.00%
UCHIDA YOKO CO LTD	2,400	\$ 65,552	0.00%
GIKEN LTD	2,400	\$ 65,337	0.00%
SUMITOMO DENSETSU CO LTD	3,800	\$ 65,106	0.00%
TOKYO ENERGY & SYSTEMS INC	6,500	\$ 65,083	0.00%
NAGAILEBEN CO LTD	2,600	\$ 64,977	0.00%
MICHINOKU BANK LTD/THE	38,000	\$ 64,920	0.00%
ROLAND DG CORP	2,600	\$ 64,457	0.00%
SUMIDA CORP	3,400	\$ 64,439	0.00%
DAIKEN CORP	2,800	\$ 64,410	0.00%
SOGO MEDICAL CO LTD	1,400	\$ 64,336	0.00%
KABU.COM SECURITIES CO LTD	20,800	\$ 64,299	0.00%
MCJ CO LTD	5,500	\$ 64,294	0.00%
NISSEI ASB MACHINE CO LTD	1,600	\$ 64,253	0.00%
LEC INC	2,200	\$ 64,234	0.00%
MELCO HOLDINGS INC	2,000	\$ 64,135	0.00%
NICHIREKI CO LTD	5,400	\$ 64,014	0.00%
ITOKI CORP	8,200	\$ 63,908	0.00%
PAL GROUP HOLDINGS CO LTD	2,000	\$ 63,674	0.00%
NIPPON CARBON CO LTD	1,700	\$ 63,669	0.00%
MARUZEN SHOWA UNYU CO LTD	14,000	\$ 63,436	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TANSEISHA CO LTD	6,100	\$ 63,264	0.00%
TOMOKU CO LTD	18,000	\$ 63,134	0.00%
ANICOM HOLDINGS INC	2,400	\$ 62,890	0.00%
SINKO INDUSTRIES LTD	4,000	\$ 62,834	0.00%
KEIHANSHIN REAL ESTATE CO	9,900	\$ 62,559	0.00%
KYOSAN ELECTRIC MANUFACTURING	12,000	\$ 62,375	0.00%
DAISAN BANK LTD/THE	3,900	\$ 62,068	0.00%
MIE BANK LTD/THE	2,700	\$ 62,018	0.00%
H-ONE CO LTD	6,000	\$ 62,002	0.00%
CHIBA KOGYO BANK LTD/THE	12,400	\$ 61,984	0.00%
ITOCHU-SHOKUHIN CO LTD	1,400	\$ 61,891	0.00%
SANOH INDUSTRIAL CO LTD	7,600	\$ 61,862	0.00%
NIHON NOHYAKU CO LTD	10,800	\$ 61,807	0.00%
TOSHO PRINTING CO LTD	13,000	\$ 61,572	0.00%
UNION TOOL CO	1,900	\$ 61,503	0.00%
MINISTOP CO LTD	3,000	\$ 61,283	0.00%
TOEI ANIMATION CO LTD	600	\$ 61,266	0.00%
STARZEN CO LTD	1,300	\$ 61,134	0.00%
M&A CAPITAL PARTNERS CO LTD	1,300	\$ 61,056	0.00%
NIHON TOKUSHU TORYO CO LTD	3,500	\$ 60,758	0.00%
OSJB HOLDINGS CORP	22,300	\$ 60,666	0.00%
TOKYO INDIVIDUALIZED EDU	5,600	\$ 60,616	0.00%
SHIMIZU BANK LTD/THE	2,000	\$ 60,520	0.00%
KYODO PRINTING CO LTD	18,000	\$ 60,494	0.00%
TRANCOM LTD	1,200	\$ 60,348	0.00%
NIPPON KANZAI CO LTD	3,400	\$ 60,320	0.00%
NUFLARE TECHNOLOGY INC	1,100	\$ 59,942	0.00%
ICOM INC	2,600	\$ 59,910	0.00%
UKC HOLDINGS CORPORATION	3,400	\$ 59,624	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
D A CONSORTIUM HOLDINGS INC	3,900	\$ 59,602	0.00%
RORZE CORP	2,700	\$ 59,493	0.00%
NISSHIN FUDOSAN CO/JAPAN	10,000	\$ 59,464	0.00%
NIPPO CORP	3,000	\$ 59,444	0.00%
MATSUYA FOODS CO LTD	1,600	\$ 59,183	0.00%
NAGAWA CO LTD	1,600	\$ 59,028	0.00%
KENTUCKY FRIED CHICKEN JAPAN L	3,200	\$ 58,984	0.00%
SEIKA CORP	12,000	\$ 58,926	0.00%
NAGATANIEN HOLDINGS CO.LTD	5,000	\$ 58,802	0.00%
CHIYODA INTEGRE CO LTD	2,800	\$ 58,775	0.00%
TOHO TITANIUM CO LTD	7,900	\$ 58,699	0.00%
TOKUSHU TOKAI HOLDINGS CO LTD	1,511	\$ 58,420	0.00%
KANTO TSUKUBA BANK LTD/THE	17,600	\$ 58,226	0.00%
SUMITOMO TITANIUM TECHNOLOGIES	4,000	\$ 58,157	0.00%
KYOKUYO CO LTD	1,900	\$ 58,021	0.00%
MIMASU SEMICONDUCTOR INDUSTRY	3,600	\$ 57,896	0.00%
NOHMI BOSAI LTD	3,800	\$ 57,878	0.00%
RIKEN VITAMIN CO LTD	1,500	\$ 57,848	0.00%
RYODEN CORPORATION	8,000	\$ 57,806	0.00%
MITSUI-SOKO CO LTD	20,000	\$ 57,695	0.00%
TSUKUI CORP	8,400	\$ 57,344	0.00%
HIGASHI NIHON HOUSE CO LTD	11,500	\$ 57,304	0.00%
MEIKO NETWORK JAPAN CO LTD	4,200	\$ 57,258	0.00%
CHUKYO BANK LTD/THE	2,700	\$ 57,236	0.00%
FUDO TETRA CORP	34,200	\$ 57,220	0.00%
MARVELOUS AQL INC	6,300	\$ 57,217	0.00%
MITSUBISHI PAPER MILLS LTD	8,600	\$ 57,169	0.00%
DENKI KOGYO CO LTD	11,000	\$ 57,129	0.00%
AOC HOLDINGS INC	16,700	\$ 57,127	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KITA-NIPPON BANK LTD/THE	2,000	\$ 57,048	0.00%
SHINAGAWA REFRACTORIES CO LTD	17,000	\$ 56,770	0.00%
NIPPON BEET SUGAR	2,600	\$ 56,755	0.00%
ST CORP	2,500	\$ 56,592	0.00%
K&O ENERGY GROUP INC	3,500	\$ 56,524	0.00%
TOKYO KEIKI INC	21,000	\$ 56,459	0.00%
FUJITA KANKO INC	1,700	\$ 56,335	0.00%
ITC NETWORKS CORP	3,300	\$ 56,315	0.00%
KANEMATSU ELECTRONICS LTD	2,000	\$ 56,215	0.00%
NITTO KOHKI CO LTD	2,300	\$ 56,069	0.00%
ROKKO BUTTER CO LTD	2,600	\$ 55,789	0.00%
HEIWA CORP	2,800	\$ 55,768	0.00%
IMASEN ELECTRIC INDUSTRIAL	4,800	\$ 55,482	0.00%
LIFE CORP	2,200	\$ 55,482	0.00%
KEIYO CO LTD	8,100	\$ 55,306	0.00%
SEKISUI PLASTICS CO LTD	5,300	\$ 55,172	0.00%
METAWATER CO LTD	2,000	\$ 55,123	0.00%
AKEBONO BRAKE INDUSTRY CO LTD	17,300	\$ 55,002	0.00%
TACHIBANA ELETECH CO LTD	3,600	\$ 54,997	0.00%
WATAMI CO LTD	3,900	\$ 54,893	0.00%
YUSEN LOGISTICS CO LTD	5,800	\$ 54,875	0.00%
MITO SECURITIES CO LTD	19,800	\$ 54,847	0.00%
SUN FRONTIER FUDOUSAN CO LTD	5,500	\$ 54,768	0.00%
WAKACHIKU CONSTRUCTION CO LTD	31,000	\$ 54,724	0.00%
RHYTHM WATCH CO LTD	24,000	\$ 54,599	0.00%
KROSAKI HARIMA CORP	11,000	\$ 54,598	0.00%
TOA CORP	5,400	\$ 54,525	0.00%
AMUSE INC	2,100	\$ 54,480	0.00%
KNT-CT HOLDINGS CO LTD	27,000	\$ 54,480	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ATSUGI CO LTD	47,000	\$ 54,323	0.00%
TAIHO KOGYO CO LTD	3,800	\$ 54,283	0.00%
GUNOSY INC	1,700	\$ 54,071	0.00%
YUMESHIN HOLDINGS CO LTD	7,600	\$ 54,023	0.00%
HAPPINET CORP	3,200	\$ 53,946	0.00%
OSAKA STEEL CO LTD	2,400	\$ 53,943	0.00%
SENSHUKAI CO LTD	8,700	\$ 53,926	0.00%
NISSHIN SUGAR HOLDINGS SECOND	3,000	\$ 53,917	0.00%
ALBIS CO LTD	1,400	\$ 53,852	0.00%
BROADLEAF CO LTD	7,200	\$ 53,608	0.00%
FUKUI COMPUTER HOLDINGS INC	1,600	\$ 53,485	0.00%
TAKAOKA TOKA HOLDINGS CO LTD	3,170	\$ 53,470	0.00%
CHUETSU PULP & PAPER CO LTD	26,000	\$ 53,411	0.00%
CHORI CO LTD	2,900	\$ 53,398	0.00%
COSEL CO LTD	4,000	\$ 53,370	0.00%
TOKYO ROPE MANUFACTURING CO LT	3,700	\$ 53,182	0.00%
WELLNET CORP	4,900	\$ 53,005	0.00%
SOFTBANK TECHNOLOGY CORP	3,200	\$ 52,867	0.00%
SATO RESTAURANT SYSTEMS CO LTD	6,200	\$ 52,709	0.00%
ASAHI YUKIZAI CORP	20,000	\$ 52,562	0.00%
COMPUTER ENGINEERING & CONSULT	2,600	\$ 52,549	0.00%
KURIMOTO LTD	2,600	\$ 52,544	0.00%
PC DEPOT CORP	7,200	\$ 52,495	0.00%
BELL SYSTEM24 HOLDINGS INC	5,000	\$ 52,465	0.00%
KEY COFFEE INC	2,600	\$ 52,455	0.00%
NIPPON PARKING DEVELOPMENT CO	34,700	\$ 52,371	0.00%
FUJIKURA RUBBER LTD	6,500	\$ 52,332	0.00%
DAI-ICHI SEIKO CO LTD	2,300	\$ 52,063	0.00%
GENKY STORES INC	1,200	\$ 51,959	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUJI PHARMA CO LTD	1,500	\$ 51,851	0.00%
TOYO KANETSU K K	17,000	\$ 51,688	0.00%
DENYO CO LTD	3,000	\$ 51,563	0.00%
HOCHIKI CORP	2,800	\$ 51,360	0.00%
YUSHIRO CHEMICAL	3,400	\$ 51,205	0.00%
ISI-DENTSU	2,300	\$ 51,114	0.00%
KOATSU GAS KOGYO CO LTD	6,800	\$ 51,102	0.00%
FUJI CORP LTD	7,100	\$ 51,054	0.00%
SEIKITOKYU KOGYO CO LTD	8,900	\$ 50,988	0.00%
TAISEI LAMICK CO LTD	1,900	\$ 50,963	0.00%
NICHIBAN CO LTD	5,000	\$ 50,942	0.00%
PIA CORP	1,300	\$ 50,598	0.00%
SHINOKEN GROUP CO LTD	2,200	\$ 50,564	0.00%
AICHI CORP	7,400	\$ 50,448	0.00%
FUNAI ELECTRIC CO LTD	6,600	\$ 50,418	0.00%
KOSHIDAKA HOLDINGS CO LTD	1,700	\$ 50,349	0.00%
AEON FANTASY CO LTD	1,500	\$ 50,318	0.00%
NAKAMURAYA CO LTD	1,100	\$ 50,287	0.00%
INFOCOM CORP	2,000	\$ 50,270	0.00%
KITAGAWA IRON WORKS CO LTD	2,200	\$ 50,102	0.00%
MITSUUROKO CO LTD	6,900	\$ 50,023	0.00%
TOKYO TEKKO CO LTD	12,000	\$ 49,947	0.00%
MEC CO LTD/JAPAN	3,400	\$ 49,947	0.00%
ODELIC CO LTD	1,100	\$ 49,899	0.00%
SMK CORP	12,000	\$ 49,809	0.00%
ELEMATEC CORP	2,700	\$ 49,699	0.00%
ICHINEN CO LTD	3,800	\$ 49,592	0.00%
YAMATANE CORP	2,800	\$ 49,233	0.00%
MIYAJI ENGINEERING	16,000	\$ 49,195	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PARCO CO LTD	4,000	\$ 49,174	0.00%
TOENEC CORP	8,000	\$ 49,130	0.00%
RISO KYOIKU CO LTD	6,300	\$ 49,032	0.00%
TOYO KOHAN CO LTD	10,000	\$ 48,983	0.00%
SHIN NIPPON AIR TECHNOLOGIES C	3,400	\$ 48,784	0.00%
PEPPER FOOD SERVICE CO LTD	1,600	\$ 48,673	0.00%
ARCLAND SERVICE HOLDINGS CO LT	2,600	\$ 48,474	0.00%
TOKYO RAKUTENCHI CO LTD	900	\$ 48,422	0.00%
DAI-ICHI KOGYO SEIYAKU CO LTD	9,000	\$ 48,305	0.00%
FIELDS CORP	4,700	\$ 48,296	0.00%
FRANCE BED HOLDINGS CO LTD	5,200	\$ 48,235	0.00%
KOMATSU SEIREN CO LTD	6,000	\$ 48,232	0.00%
MARS ENGINEERING CORP	2,300	\$ 48,043	0.00%
YUME NO MACHI SOUZOU IINKAI	3,200	\$ 47,892	0.00%
KANADEN CORP	4,600	\$ 47,833	0.00%
YOMIURI LAND CO LTD	11,000	\$ 47,795	0.00%
AMIYAKI TEI CO LTD	1,100	\$ 47,777	0.00%
AIZAWA SECURITIES CO LTD	7,000	\$ 47,607	0.00%
DAIICHI KIGENSO KAGAKU-KOGYO C	3,800	\$ 47,539	0.00%
SUN WA TECHNOS	2,700	\$ 47,452	0.00%
MATSUI CONSTRUCTION CO LTD	5,300	\$ 47,452	0.00%
INES CORP	5,200	\$ 47,237	0.00%
MAEZAWA KYUSO INDUSTRIES CO LT	3,100	\$ 47,196	0.00%
YAKUODO CO LTD	1,700	\$ 47,011	0.00%
SHINWA KAIUN KAISHA LTD	22,000	\$ 47,010	0.00%
MATSUYA CO LTD	5,400	\$ 47,002	0.00%
AERIA INC	2,100	\$ 46,687	0.00%
TEIKOKU ELECTRIC MANUFACTURING	4,400	\$ 46,671	0.00%
YAHAGI CONSTRUCTION CO LTD	5,400	\$ 46,571	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AKATSUKI INC	500	\$ 46,541	0.00%
PUMP MFG CO LTD	4,500	\$ 46,473	0.00%
GLOBERIDE INC	2,600	\$ 46,321	0.00%
QOL CO LTD	2,600	\$ 46,252	0.00%
PROTO CORP	2,600	\$ 46,198	0.00%
STAR MICA CO LTD	1,700	\$ 46,158	0.00%
JIMOTO HOLDINGS INC	25,900	\$ 46,137	0.00%
SANYO SHOKAI LTD	3,100	\$ 46,061	0.00%
NIPPON CONCRETE INDUSTRIES CO	11,400	\$ 46,017	0.00%
TOYO ELECTRIC MANUFACTURING CO	2,400	\$ 46,014	0.00%
RION CO LTD	2,500	\$ 45,945	0.00%
FEED ONE CO.LTD	21,440	\$ 45,852	0.00%
SWCC SHOWA HOLDINGS CO LTD	53,000	\$ 45,804	0.00%
MEISEI INDUSTRIAL CO LTD	6,900	\$ 45,771	0.00%
ALTECH CORP	1,400	\$ 45,717	0.00%
MITSUBISHI RESEARCH	1,600	\$ 45,666	0.00%
CENTRAL SECURITY PATROLS CO LT	2,400	\$ 45,596	0.00%
POCKET CARD CO LTD	4,700	\$ 45,391	0.00%
JAPAN ASSET MARKETING CO LTD	39,300	\$ 45,355	0.00%
JAPAN RADIO CO LTD	3,400	\$ 45,341	0.00%
TECHMATRIX CORPORATION	2,900	\$ 45,268	0.00%
FURUNO ELECTRIC CO LTD	7,400	\$ 45,138	0.00%
SANKYO SEIKO CO LTD	12,100	\$ 45,102	0.00%
NIHON DEMPA KOGYO CO LTD	5,900	\$ 44,897	0.00%
DAITO PHARMACEUTICAL CO LTD	1,770	\$ 44,843	0.00%
WORLD HOLDINGS CO LTD	1,400	\$ 44,818	0.00%
SUMINOE TEXTILE CO LTD	15,000	\$ 44,706	0.00%
KATAKURA INDUSTRIES CO LTD	3,900	\$ 44,652	0.00%
ENDO LIGHTING CORP	3,500	\$ 44,485	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LINK AND MOTIVATION INC	6,300	\$ 44,466	0.00%
NISSEI PLASTIC INDUSTRIAL CO L	3,600	\$ 44,435	0.00%
TAKEEI CORP	4,200	\$ 44,376	0.00%
HISAKA WORKS LTD	5,000	\$ 44,356	0.00%
SEPTENI HOLDINGS CO LTD	16,800	\$ 44,161	0.00%
S & B FOODS INC	600	\$ 44,018	0.00%
UNITED INC	1,800	\$ 44,008	0.00%
DAIKI ALUMINIUM INDUSTRY CO LT	6,000	\$ 43,951	0.00%
ORGANO CORP	9,000	\$ 43,847	0.00%
NIPPON COKE & ENGINEERING CO	47,100	\$ 43,768	0.00%
ASANUMA CORP	15,000	\$ 43,664	0.00%
NIHON YAMAMURA GLASS CO LTD	25,000	\$ 43,634	0.00%
STUDIO ALICE CO LTD	1,800	\$ 43,567	0.00%
POLETOWIN PITCREW HOLDINGS INC	2,800	\$ 43,503	0.00%
NDS CO LTD	1,400	\$ 43,398	0.00%
ISTYLE INC	7,400	\$ 43,393	0.00%
OKUWA CO LTD	4,000	\$ 43,249	0.00%
SHINNIHON CORP	5,900	\$ 43,158	0.00%
SOKEN CHEMICAL & ENGINEERING	2,600	\$ 43,068	0.00%
SHINSHO CORP	1,300	\$ 43,058	0.00%
TOYO TANSO CO LTD	1,900	\$ 43,010	0.00%
TRUST TECH INC	1,500	\$ 42,961	0.00%
JAPAN PROPERTY MANAGEMENT CENT	3,000	\$ 42,936	0.00%
COTE D IVOIRE REP GLBL	3,700	\$ 42,931	0.00%
NIPPON CHEMICAL INDUSTRIAL CO	20,000	\$ 42,928	0.00%
NIHON CHOUZAI CO LTD	1,300	\$ 42,911	0.00%
JAPAN MEDICAL DYNAMIC	4,800	\$ 42,886	0.00%
KAWADA TECHNOLOGIES INC	800	\$ 42,836	0.00%
FURUWAKA BATTERY CO LTD	5,000	\$ 42,824	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MAEZAWA KASEI INDUSTRIES CO LT	3,800	\$ 42,715	0.00%
TOKYO DERICA	3,600	\$ 42,651	0.00%
ARDEPRO CO LTD	34,400	\$ 42,580	0.00%
SINANEN HOLDINGS	2,000	\$ 42,446	0.00%
CENTRAL SPORTS CO	1,100	\$ 42,427	0.00%
AOI ELECTRONIC CO LTD	1,000	\$ 42,333	0.00%
NITTO FC CO LTD	5,100	\$ 42,258	0.00%
HOKUETSU INDUSTRIES CO LTD	4,600	\$ 42,172	0.00%
FUKUSHIMA BANK LTD/THE	51,000	\$ 42,171	0.00%
TOHO CO LTD/HYOGO	1,600	\$ 42,140	0.00%
FUJI KIKO CO LTD	6,300	\$ 42,123	0.00%
FUJITSU GENERAL LTD	2,000	\$ 41,886	0.00%
FJ NEXT CO LTD	4,800	\$ 41,867	0.00%
GODO STEEL LTD	2,200	\$ 41,854	0.00%
CHUGAI RO CO LTD	21,000	\$ 41,853	0.00%
IWATSUKA CONFECTIONERY CO	800	\$ 41,817	0.00%
NICHIRIN CO LTD	1,400	\$ 41,779	0.00%
SAKURA INTERNET INC	5,300	\$ 41,610	0.00%
RIKEN TECHNOS CORP	7,400	\$ 41,575	0.00%
VIA HOLDINGS INC	5,100	\$ 41,505	0.00%
UNIDEN HOLDINGS CORP	16,000	\$ 41,474	0.00%
TOYO CORP/CHUO-KU	4,400	\$ 41,288	0.00%
GCA CORPORATION	4,700	\$ 41,216	0.00%
ALPHA SYSTEMS INC	2,060	\$ 41,191	0.00%
KOBE ELECTRIC RAILWAY CO LTD	11,000	\$ 40,911	0.00%
MAMEZOU HOLDINGS CO LTD	4,100	\$ 40,830	0.00%
MAEDA KOSEN CO LTD	2,700	\$ 40,742	0.00%
MISAWA HOMES CO LTD	4,700	\$ 40,671	0.00%
F-TECH INC	2,600	\$ 40,614	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HIRANO TECSEED CO LTD/KINZOKU	2,600	\$ 40,463	0.00%
YOMEISHU SEIZO CO LTD	2,000	\$ 40,325	0.00%
ARGO GRAPHICS INC	1,500	\$ 40,319	0.00%
NICHIDEN CORP	1,000	\$ 40,282	0.00%
AHRESTY CORP	4,800	\$ 40,217	0.00%
ALPHA CORP/JAPAN	1,900	\$ 40,126	0.00%
MITSUI MATSUSHIMA CO LTD	3,100	\$ 40,033	0.00%
KITANO CONSTRUCTION CORP	10,000	\$ 40,032	0.00%
ASAHI BROADCASTING CORP	3,300	\$ 39,719	0.00%
AIPHONE CO LTD	2,400	\$ 39,609	0.00%
AGRO-KANESHO CO LTD	2,400	\$ 39,548	0.00%
U-SHIN LTD	5,300	\$ 39,485	0.00%
MTI LTD	5,900	\$ 39,444	0.00%
JAMCO CORP	1,800	\$ 39,437	0.00%
YOKOWO CO LTD	2,900	\$ 39,412	0.00%
DAIDO KOGYO CO LTD	13,000	\$ 39,365	0.00%
LAOX CO LTD	8,700	\$ 38,990	0.00%
MORITO CO LTD	4,300	\$ 38,853	0.00%
SANYO TRADING CO LTD	1,700	\$ 38,835	0.00%
HAGIHARA INDUSTRIES INC	1,300	\$ 38,778	0.00%
G-7 HOLDINGS INC	1,900	\$ 38,589	0.00%
MITSUI HOME CO LTD	6,000	\$ 38,524	0.00%
FUTURE CORPORATION	4,500	\$ 38,516	0.00%
NIPPON PISTON RING CO LTD	1,900	\$ 38,416	0.00%
MONOGATARI CORP	600	\$ 38,106	0.00%
HONEYS HOLDINGS CO LTD	3,380	\$ 38,035	0.00%
FUKUDA DENSHI CO LTD	500	\$ 37,977	0.00%
WOWOO INC	1,200	\$ 37,953	0.00%
ALPS LOGISTICS CO LTD	5,000	\$ 37,835	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOA ROAD CORP	10,000	\$ 37,828	0.00%
RENAISSANCE INC	2,300	\$ 37,749	0.00%
NIHON TRIM LTD	900	\$ 37,673	0.00%
TOMOE ENGINEERING	2,200	\$ 37,585	0.00%
NAGANO KEIKI	4,100	\$ 37,453	0.00%
WEATHERNEWS	1,200	\$ 37,414	0.00%
NIPPON YUSOKI CO LTD	5,600	\$ 37,394	0.00%
GAKKEN CO LTD	1,300	\$ 37,378	0.00%
NISSUI PHARMACEUTICAL CO LTD	2,900	\$ 37,245	0.00%
RIGHT ON CO LTD	4,500	\$ 37,220	0.00%
DAITRON CO LTD	2,200	\$ 37,193	0.00%
MEITO SANGYO CO LTD	2,700	\$ 37,147	0.00%
JAPAN CASH MACHINE CO LTD	3,500	\$ 37,108	0.00%
T&K TOKA CO LTD	3,200	\$ 37,089	0.00%
EM SYSTEMS CO LTD	1,900	\$ 37,072	0.00%
FUJIKURA KASEI CO LTD	6,400	\$ 37,015	0.00%
MORY INDUSTRIES INC	1,600	\$ 37,001	0.00%
JK HOLDINGS CO LTD	5,000	\$ 36,877	0.00%
SHIBUSAWA WAREHOUSE CO LTD/THE	11,000	\$ 36,818	0.00%
KOMATSU WALL INDUSTRY CO LTD	2,000	\$ 36,743	0.00%
ATEAM INC	1,400	\$ 36,721	0.00%
HIOKI E E CORP	1,800	\$ 36,565	0.00%
JALUX INC	1,500	\$ 36,537	0.00%
KAWASHO GECOSS CORP	3,300	\$ 36,456	0.00%
SHIKIBO LTD	25,000	\$ 36,358	0.00%
ZUKEN INC	2,600	\$ 36,282	0.00%
CLEANUP CORP	4,500	\$ 36,154	0.00%
OENON HOLDINGS INC	14,000	\$ 36,142	0.00%
COMTURE CORP	700	\$ 36,122	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NAGANO BANK LTD/THE	2,000	\$ 36,014	0.00%
TOTTORI BANK LTD/THE	2,300	\$ 35,928	0.00%
TOYO SECURITIES CO LTD	16,000	\$ 35,759	0.00%
SUNCALL CORP	5,700	\$ 35,758	0.00%
ABIST CO LTD	800	\$ 35,602	0.00%
PS MITSUBISHI CONSTRUCTION	7,100	\$ 35,591	0.00%
HOKURIKU ELECTRIC INDUSTRY CO	27,000	\$ 35,582	0.00%
FUSO PHARM IND	1,400	\$ 35,514	0.00%
CMIC HOLDINGS CO LTD	2,500	\$ 35,502	0.00%
YA-MAN LTD	400	\$ 35,436	0.00%
MOROZOFF LTD	500	\$ 35,399	0.00%
CORONA CORP	3,300	\$ 35,320	0.00%
CREEK & RIVER CO LTD	3,000	\$ 35,255	0.00%
OSAKA ORGANIC CHEMICAL INDUSTR	2,900	\$ 35,192	0.00%
TOLI CORP	10,000	\$ 35,191	0.00%
SBS HOLDINGS INC	4,800	\$ 35,124	0.00%
KRS CORP	1,300	\$ 35,107	0.00%
TODA KOGYO CORP	8,000	\$ 34,867	0.00%
RAYSUM CO LTD	4,300	\$ 34,832	0.00%
KONDOTEC INC	3,600	\$ 34,778	0.00%
HALOWS CO LTD	1,600	\$ 34,732	0.00%
SAMTY CO LTD	2,400	\$ 34,677	0.00%
NITTOC CONSTRUCTION	6,650	\$ 34,672	0.00%
FREUND CORP	2,300	\$ 34,599	0.00%
ARAYA INDUSTRIAL CO LTD	18,000	\$ 34,498	0.00%
SAWADA HOLDINGS CO LTD	3,800	\$ 34,442	0.00%
HOKKAN HOLDINGS LTD	9,000	\$ 34,434	0.00%
SHIBAURA ELECTRONICS CO LTD	900	\$ 34,430	0.00%
GUN-EI CHEMICAL INDUSTRY CO LT	1,000	\$ 34,333	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KURIYAMA HOLDINGS CORP	2,000	\$ 34,324	0.00%
YASUDA WAREHOUSE CO LTD/THE	4,900	\$ 34,262	0.00%
INUI GLOBAL LOGISTICS CO LTD	4,965	\$ 34,217	0.00%
DRECOM CO LTD	2,800	\$ 34,125	0.00%
MORPHO INC	700	\$ 34,052	0.00%
CROOZ INC	1,600	\$ 34,019	0.00%
NIPPON KODOSHI CORP	1,500	\$ 33,993	0.00%
TOMATO BANK LTD	2,400	\$ 33,944	0.00%
KAKIYASU HONTEN CO LTD	1,900	\$ 33,844	0.00%
KITO CORPORATION	2,900	\$ 33,832	0.00%
SRA HOLDINGS	1,300	\$ 33,826	0.00%
HOKKO CHEMICAL INDUSTRY CO LTD	6,000	\$ 33,778	0.00%
SPARX GROUP CO LTD	18,600	\$ 33,740	0.00%
HOOSIERS HOLDINGS	3,700	\$ 33,738	0.00%
DAIKOKU DENKI CO LTD	2,200	\$ 33,708	0.00%
FURUSATO INDUSTRIES LTD	2,100	\$ 33,683	0.00%
ITFOR INC	6,100	\$ 33,659	0.00%
JP-HOLDINGS INC	11,400	\$ 33,657	0.00%
ASAHI KOGYOSHA CO LTD	1,100	\$ 33,642	0.00%
ASHIMORI INDUSTRY CO LTD	12,000	\$ 33,611	0.00%
KINTETSU DEPARTMENT STORE CO L	1,000	\$ 33,586	0.00%
NIHON ESLEAD CORP	1,900	\$ 33,573	0.00%
PEGASUS SEWING MACHINE MFG	5,100	\$ 33,532	0.00%
RHEON AUTOMATIC MACHINERY	2,600	\$ 33,485	0.00%
HIROSHIMA GAS CO LTD	10,200	\$ 33,482	0.00%
JIG-SAW INC	600	\$ 33,446	0.00%
OPT HOLDING INC	2,900	\$ 33,414	0.00%
KING JIM CO LTD	3,600	\$ 33,292	0.00%
SEED CO LTD/TOKYO	1,100	\$ 33,209	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUJIYA CO LTD	1,500	\$ 33,112	0.00%
ZIGEXN CO LTD	2,100	\$ 33,108	0.00%
MARUWA UNYU KIKAN CO LTD	800	\$ 33,104	0.00%
NAKAYAMA STEEL WORKS LTD	5,100	\$ 32,946	0.00%
KANAGAWA CHUO KOTSU CO LTD	5,000	\$ 32,944	0.00%
INABA SEISAKUSHO CO LTD	2,600	\$ 32,941	0.00%
OAK CAPITAL CORP	13,500	\$ 32,718	0.00%
NEC LEASING LTD	1,800	\$ 32,526	0.00%
TRINITY INDUSTRIAL CORP	4,000	\$ 32,517	0.00%
BRONCO BILLY CO LTD	1,300	\$ 32,474	0.00%
HAGIWARA ELECTRIC CO LTD	1,400	\$ 32,374	0.00%
SAKAI HEAVY INDUSTRIES LTD	10,000	\$ 32,364	0.00%
TORIGOE CO LTD/THE	4,300	\$ 32,360	0.00%
NIPPON CARBIDE INDUSTRIES CO I	15,000	\$ 32,253	0.00%
OHASHI TECHNICA INC	2,300	\$ 32,188	0.00%
PRONEXUS INC	2,700	\$ 32,146	0.00%
WOOD ONE CO LTD	10,000	\$ 32,115	0.00%
NIPPON SHARYO LTD	12,000	\$ 32,072	0.00%
RENOWN INC	16,200	\$ 31,911	0.00%
TOKYO BASE CO LTD	600	\$ 31,886	0.00%
ITOKURO INC	600	\$ 31,868	0.00%
YAMASHIN FILTER CORP	900	\$ 31,855	0.00%
INVESTORS CLOUD CO LTD	600	\$ 31,697	0.00%
TACHIKAWA CORP	3,100	\$ 31,677	0.00%
SHIN NIPPON BIOMEDICAL LABORAT	6,500	\$ 31,581	0.00%
NATORI CO LTD	1,700	\$ 31,422	0.00%
JAC RECRUITMENT CO LTD	2,100	\$ 31,398	0.00%
ASAHI CO LTD	2,800	\$ 31,321	0.00%
NEXYZ GROUP CORP	1,800	\$ 31,301	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CTI ENGINEERING CO LTD	3,300	\$ 31,258	0.00%
EGUARANTEE INC	1,100	\$ 31,166	0.00%
TSUTSUMI JEWELRY CO LTD	1,800	\$ 31,107	0.00%
BP CASTROL KK	1,800	\$ 30,963	0.00%
HIRAMATSU INC	5,500	\$ 30,905	0.00%
FURUYA METAL CO LTD	1,000	\$ 30,681	0.00%
SHINKAWA LTD	4,700	\$ 30,608	0.00%
SHIZUKI ELECTRIC CO INC	4,500	\$ 30,437	0.00%
AREALINK CO LTD	1,800	\$ 30,336	0.00%
VITEC HOLDINGS CO LTD	1,900	\$ 30,297	0.00%
SUGIMOTO & CO LTD	2,000	\$ 30,295	0.00%
OTSUKA KAGU LTD	4,000	\$ 30,244	0.00%
SHIN-KEISEI ELECTRIC RAILWAY C	8,000	\$ 30,237	0.00%
NIKKO CO LTD/HYOGO	1,500	\$ 30,233	0.00%
ADVAN CO LTD	3,600	\$ 30,219	0.00%
KOURAKUEN HOLDINGS CORPORATION	1,900	\$ 30,167	0.00%
CAN DO CO LTD	1,900	\$ 30,143	0.00%
SAGAMI RUBBER INDUSTRIES CO LT	2,000	\$ 30,128	0.00%
HOKKAIDO GAS CO LTD	12,000	\$ 30,100	0.00%
SANYO HOUSING NAGOYA CO LTD	3,000	\$ 30,068	0.00%
SATO SHOJI CORP	3,000	\$ 30,062	0.00%
TECHNO SMART CORP	1,900	\$ 30,026	0.00%
CAC CORP	3,200	\$ 29,909	0.00%
NIPPON KINZOKU CO LTD	1,200	\$ 29,874	0.00%
MARUBUN CORP	4,000	\$ 29,778	0.00%
DAISHINKU CORP	1,800	\$ 29,667	0.00%
LAC CO LTD	2,400	\$ 29,528	0.00%
ICHIKEN CO LTD	6,000	\$ 29,515	0.00%
NITTO SEIKO CO LTD	6,500	\$ 29,466	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUJISASH CO LTD	31,000	\$ 29,311	0.00%
SOTOH CO LTD	2,800	\$ 29,292	0.00%
MITANI CORP	700	\$ 29,253	0.00%
FIRST JUKEN CO LTD	1,900	\$ 29,194	0.00%
RENOWN LOOK INC	8,000	\$ 29,087	0.00%
SHINWA CO LTD	1,500	\$ 29,053	0.00%
CHUO SPRING CO LTD	9,000	\$ 29,025	0.00%
EIDAI CO LTD	6,000	\$ 28,845	0.00%
OHARA INC	2,100	\$ 28,779	0.00%
TRI CHEMICAL LABORATORIES INC	1,000	\$ 28,667	0.00%
SOFTWARE SERVICE INC	600	\$ 28,635	0.00%
UMENOHANA LTD	1,100	\$ 28,620	0.00%
JAPAN INVESTMENT ADVISER CO	1,200	\$ 28,566	0.00%
MAXVALU TOKAI CO LTD	1,500	\$ 28,499	0.00%
IVY COSMETICS CORP	400	\$ 28,397	0.00%
ASUKANET CO LTD	2,000	\$ 28,388	0.00%
KAWAGISHI BRIDGE WORK	3,000	\$ 28,386	0.00%
LINICAL CO LTD	1,900	\$ 28,204	0.00%
ISE CHEMICAL CORP	6,000	\$ 28,203	0.00%
ZUIKO CORP	800	\$ 28,192	0.00%
NISSAN TOKYO SALES	8,200	\$ 28,171	0.00%
ZENITAKA CORP	6,000	\$ 28,118	0.00%
ASUNARO AOKI CONSTRUCTION CO L	3,300	\$ 28,074	0.00%
JBCC HOLDINGS INC	3,000	\$ 28,005	0.00%
JAPAN PILE CORP	5,000	\$ 27,878	0.00%
TOKYO SANGYO CO LTD	6,500	\$ 27,834	0.00%
TOKYO ELECTRON DEVICE LTD	1,600	\$ 27,785	0.00%
SANIX INC	8,700	\$ 27,700	0.00%
KU HOLDINGS CO LTD	3,200	\$ 27,563	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ES-CON JAPAN LTD	6,600	\$ 27,429	0.00%
BOURBON CORP	1,200	\$ 27,397	0.00%
YONDENKO CORP	5,000	\$ 27,282	0.00%
MIYOSHI OIL & FAT CO LTD	2,000	\$ 27,229	0.00%
YAMATO CORP	4,000	\$ 27,214	0.00%
MIKUNI CORP	6,000	\$ 27,123	0.00%
FUJIO FOOD SYSTEM CO LTD	1,700	\$ 27,018	0.00%
MIE KOTSU GROUP HOLDINGS INC	6,500	\$ 26,896	0.00%
HARIMA CHEMICALS GROUP INC	3,300	\$ 26,855	0.00%
PARIS MIKI INC	6,100	\$ 26,839	0.00%
HEARTS UNITED GROUP CO LTD	1,900	\$ 26,686	0.00%
TOYO MACHINERY & METAL CO LTD	3,600	\$ 26,660	0.00%
IWASAKI ELECTRIC CO LTD	15,000	\$ 26,625	0.00%
OKK CORP	23,000	\$ 26,542	0.00%
WDB HOLDINGS CO LTD	1,100	\$ 26,530	0.00%
GRO-BELS CO LTD	51,000	\$ 26,430	0.00%
KONAKA CO LTD	4,900	\$ 26,413	0.00%
MEDICAL SYSTEM NETWORK CO	5,700	\$ 26,347	0.00%
FUJI CORP	1,400	\$ 26,252	0.00%
IMAGICA ROBOT HOLDINGS INC	3,500	\$ 26,239	0.00%
GFOOT CO LTD	3,700	\$ 26,206	0.00%
JANOME SEWING MACHINE CO LTD	3,700	\$ 26,175	0.00%
NIPPON HUME CORP	4,200	\$ 26,136	0.00%
IJT TECHNOLOGY HOLDINGS CO.	3,600	\$ 26,127	0.00%
TAIKO PHARMACEUTICAL CO LTD	1,200	\$ 25,943	0.00%
DAIHATSU DIESEL MANUFACTURING	4,000	\$ 25,859	0.00%
JAPAN FOUND ENG	7,400	\$ 25,852	0.00%
OOTOYA HOLDINGS CO LTD	1,400	\$ 25,847	0.00%
YACHIYO INDUSTRY CO LTD	2,200	\$ 25,745	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SANKYO FRONTIER CO LTD	2,000	\$ 25,742	0.00%
INNOTECH CORPORATION	3,500	\$ 25,643	0.00%
NIPPON SEISEN CO LTD	3,000	\$ 25,636	0.00%
MORESCO CORP	1,400	\$ 25,623	0.00%
TAKIHYO CO LTD	1,200	\$ 25,620	0.00%
JAPAN TRANCITY CORP	7,000	\$ 25,604	0.00%
KAWAI MUSICAL INSTRUMENTS MANU	1,200	\$ 25,541	0.00%
GENKI SUSHI CO LTD	1,100	\$ 25,535	0.00%
SHOFU INC	2,100	\$ 25,426	0.00%
KOJIMA CO LTD	6,900	\$ 25,414	0.00%
TAZMO CO	1,400	\$ 25,370	0.00%
PASONA GROUP INC	2,400	\$ 25,317	0.00%
NAKABAYASHI CO LTD	8,000	\$ 25,172	0.00%
SOFT99 CORP	3,000	\$ 25,061	0.00%
EXCEL CO LTD	1,600	\$ 25,029	0.00%
SENSHU ELECTRIC CO LTD	1,200	\$ 24,968	0.00%
SPACE CO LTD	1,800	\$ 24,932	0.00%
HITO COMMUNICATIONS INC	1,400	\$ 24,928	0.00%
COCOS JAPAN CO LTD	1,200	\$ 24,926	0.00%
SATORI ELECTRIC CO LTD	3,000	\$ 24,907	0.00%
MEIWA CORP	6,200	\$ 24,886	0.00%
AICHI TOKEI DENKI CO LTD	700	\$ 24,872	0.00%
TOHOKU BANK LTD/THE	18,000	\$ 24,843	0.00%
KANEMI CO LTD	800	\$ 24,754	0.00%
SNT CORP	3,800	\$ 24,742	0.00%
DAITO BANK LTD/THE	16,000	\$ 24,562	0.00%
AIRPORT FACILITIES CO LTD	4,400	\$ 24,560	0.00%
SEIKO PMC CORP	2,200	\$ 24,435	0.00%
MIRAIAL CO LTD	1,900	\$ 24,407	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
FUMAKILLA LTD	3,000	\$ 24,330	0.00%
NODA CORP	2,500	\$ 24,265	0.00%
NIHON PLAST CO LTD	2,100	\$ 24,206	0.00%
KYOWA LEATHER CLOTH CO LTD	2,800	\$ 24,169	0.00%
STEP CO LTD	1,800	\$ 24,093	0.00%
NEW JAPAN CHEMICAL CO LTD	9,500	\$ 24,082	0.00%
SOLITON SYSTEMS KK	2,200	\$ 23,971	0.00%
SOFTCREATE HOLDINGS CORP	1,800	\$ 23,909	0.00%
YASUNAGA CORP	1,300	\$ 23,825	0.00%
SOFTBRAIN CO LTD	6,000	\$ 23,761	0.00%
RETAIL PARTNERS CO LTD	2,200	\$ 23,706	0.00%
MEIJI ELECTRIC INDUSTRIES CO	1,600	\$ 23,684	0.00%
BR HOLDINGS CORP	6,300	\$ 23,661	0.00%
TSUDAKOMA CORP	13,000	\$ 23,650	0.00%
SRG TAKAMIYA CO LTD	4,200	\$ 23,617	0.00%
KOHSOKU CORP	2,200	\$ 23,608	0.00%
IWAKI CO LTD	6,000	\$ 23,598	0.00%
FUKOKU CO LTD	2,400	\$ 23,597	0.00%
TBK CO LTD	5,100	\$ 23,359	0.00%
DAISYO CORP	1,500	\$ 23,357	0.00%
TOA OIL CO LTD	17,000	\$ 23,332	0.00%
F&M CO LTD	2,400	\$ 23,314	0.00%
SANEI ARCHITECTURE PLANNING CO	1,300	\$ 23,299	0.00%
NIPPON CHEMIPHAR CO LTD	500	\$ 23,274	0.00%
PUNCH INDUSTRY CO LTD	1,600	\$ 23,246	0.00%
NIPPON COMMERCIAL DEVELOPMEN	1,500	\$ 23,222	0.00%
SRI SPORTS LTD	1,800	\$ 23,206	0.00%
TORIKIZOKU CO LTD	900	\$ 23,190	0.00%
RASA INDUSTRIES LTD	13,000	\$ 23,177	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BEENOS INC	2,100	\$ 23,164	0.00%
NIHON DENGU CO LTD	900	\$ 23,075	0.00%
FALCO BIOSYSTEMS LTD	1,600	\$ 23,067	0.00%
TRANSACTION CO LTD	2,400	\$ 22,989	0.00%
E GUARDIAN INC	1,100	\$ 22,925	0.00%
NIPPON FINE CHEMICAL CO LTD	2,600	\$ 22,879	0.00%
SAINT-CARE HOLDING CORP	1,300	\$ 22,868	0.00%
HOKURIKU ELECTRICAL CONSTRUCTI	2,600	\$ 22,750	0.00%
mitsubishi KAKOKI KAISHA LTD	11,000	\$ 22,723	0.00%
FDK CORP	15,000	\$ 22,705	0.00%
DAIYU LIC HOLDINGS CO LTD	2,800	\$ 22,678	0.00%
JAPAN DRILLING CO LTD	1,200	\$ 22,656	0.00%
MEDIA DO CO LTD	900	\$ 22,622	0.00%
RS TECHNOLOGIES CO LTD	600	\$ 22,620	0.00%
HARUYAMA HOLDINGS INC	2,500	\$ 22,585	0.00%
SUBARU ENTERPRISE CO LTD	400	\$ 22,526	0.00%
I-NET CORP	1,780	\$ 22,519	0.00%
TOYO WHARF & WAREHOUSE CO LTD	13,000	\$ 22,484	0.00%
SHOKO CO LTD	24,000	\$ 22,471	0.00%
HAMEE CORP	1,500	\$ 22,342	0.00%
YAC HOLDINGS CO LTD	2,100	\$ 22,293	0.00%
SHIMOJIMA CO LTD	2,200	\$ 22,180	0.00%
KOMEHYO CO LTD	1,400	\$ 22,164	0.00%
NIPPON KOSHUHA STEEL CO LTD	21,000	\$ 22,140	0.00%
TAKARA PRINTING CO LTD	1,500	\$ 22,086	0.00%
SEIBU ELECTRIC INDUSTRY CO LTD	1,000	\$ 22,051	0.00%
SYUPPIN CO LTD	1,200	\$ 22,043	0.00%
COMPUTER INSTITUTE OF JAPAN	3,800	\$ 21,971	0.00%
MARUFUJI SHEET PILING CO LTD	7,000	\$ 21,695	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KINKI SHARYO CO LTD	900	\$ 21,669	0.00%
JAPAN BEST RESCUE SYSTEM CO	5,900	\$ 21,657	0.00%
TECNOS JAPAN INC	2,200	\$ 21,593	0.00%
SYSTEMSOFT CORP	15,100	\$ 21,577	0.00%
FREAKOUT HOLDINGS INC	600	\$ 21,535	0.00%
KOIKE SANSO KOGYO CO LTD	8,000	\$ 21,476	0.00%
GRANDY HOUSE CORP	5,700	\$ 21,456	0.00%
YAMAURA CORP	2,300	\$ 21,420	0.00%
CHIMNEY CO LTD	800	\$ 21,250	0.00%
MONEY PARTNERS GROUP CO LTD	4,600	\$ 21,207	0.00%
BENGO4 COM INC	1,400	\$ 21,192	0.00%
TOW CO LTD	2,900	\$ 21,192	0.00%
TYK CORP	6,000	\$ 21,171	0.00%
BIOFERMIN PHARMACEUTICAL CO	800	\$ 21,076	0.00%
LAND CO LTD	143,400	\$ 21,026	0.00%
RAKUS CO LTD	1,100	\$ 20,997	0.00%
YASHIMA DENKI CO LTD	2,500	\$ 20,954	0.00%
DENSAN SYSTEM CO LTD	1,200	\$ 20,945	0.00%
KADOYA SESAME MILLS INC	400	\$ 20,941	0.00%
EVOLABLE ASIA CORP	900	\$ 20,856	0.00%
TOMOEGAWA CO LTD	8,000	\$ 20,743	0.00%
ESCROW AGENT JAPAN CO LTD	600	\$ 20,702	0.00%
SODA NIKKA CO LTD	4,000	\$ 20,664	0.00%
IWAKI CO LTD	800	\$ 20,656	0.00%
SK ELECTRONICS LTD	1,900	\$ 20,628	0.00%
IGNIS LTD	600	\$ 20,627	0.00%
NIPPON SYSTEMWARE CO LTD	1,000	\$ 20,603	0.00%
HARD OFF CORPORATION	2,000	\$ 20,601	0.00%
FAITH INC	1,780	\$ 20,534	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HELIOS TECHNO HOLDING CO LTD	3,100	\$ 20,481	0.00%
YOSHINOYA HOLDINGS CO LTD	1,200	\$ 20,441	0.00%
JASTEC CO LTD	1,700	\$ 20,357	0.00%
MEIWA ESTATE CO LTD	2,500	\$ 20,345	0.00%
SHOBUNSHA PUBLICATIONS INC	3,000	\$ 20,255	0.00%
YAGI & CO LTD	1,200	\$ 20,111	0.00%
PALTEK CORP	2,600	\$ 20,020	0.00%
OPTIM CORP	800	\$ 19,891	0.00%
NICE HOLDINGS INC	14,000	\$ 19,848	0.00%
JAPAN ASIA INVESTMENT COMPANY	5,400	\$ 19,839	0.00%
VOYAGE GROUP INC	1,200	\$ 19,767	0.00%
TECHNO RYOWA LTD	2,720	\$ 19,765	0.00%
TOHO ACETYLENE CO LTD	1,300	\$ 19,763	0.00%
ADTEC PLASMA TECHNOLOGY CO	1,200	\$ 19,740	0.00%
CTS CO LTD	2,800	\$ 19,707	0.00%
IBJ INC	2,800	\$ 19,673	0.00%
IHARA SCIENCE CORP	1,100	\$ 19,616	0.00%
MR MAX CORP	4,000	\$ 19,383	0.00%
RIBERESUTE CORP	2,400	\$ 19,216	0.00%
SUMITOMO PRECISION PRODUCTS CO	6,000	\$ 19,187	0.00%
NAC CO LTD	2,200	\$ 19,166	0.00%
UMC ELECTRONICS CO LTD	1,100	\$ 19,099	0.00%
MUTOW CO LTD	5,400	\$ 19,067	0.00%
JAPAN MEAT CO LTD	1,200	\$ 19,010	0.00%
TTK CO LTD	4,000	\$ 18,971	0.00%
MARUKA MACHINERY CO LTD	1,100	\$ 18,926	0.00%
NEXTAGE CO LTD	1,100	\$ 18,896	0.00%
TEAC CORP	45,000	\$ 18,856	0.00%
AEON HOKKAIDO CORP	3,300	\$ 18,801	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS

SECURITY	SHARES	MARKET VALUE	% OF ASSETS
WIN-PARTNERS CO LTD	1,400	\$ 18,740	0.00%
TAMURA TAIKO HOLDINGS INC	10,000	\$ 18,708	0.00%
TECHNO ASSOCIE CO LTD	1,600	\$ 18,700	0.00%
HANDSMAN CO LTD	1,300	\$ 18,669	0.00%
HIRAKAWA HEWTECH CORP	1,300	\$ 18,626	0.00%
QUICK CO LTD	1,200	\$ 18,616	0.00%
ENIGMO INC	1,200	\$ 18,571	0.00%
SUN CORP	2,800	\$ 18,526	0.00%
MITANI SEKISAN CO LTD	800	\$ 18,351	0.00%
SCALA INC	2,500	\$ 18,283	0.00%
SANSEI TECHNOLOGIES INC	2,400	\$ 18,200	0.00%
ASAHI BROADCASTING CORP	2,300	\$ 18,063	0.00%
SHIBAURA MECHATRONICS CORP	6,000	\$ 18,036	0.00%
HOTLAND CO LTD	1,400	\$ 18,021	0.00%
GOKURAKUYU HOLDINGS CO LTD	2,500	\$ 17,989	0.00%
YUKEN KOGYO CO LTD	8,000	\$ 17,977	0.00%
INFORMATION DEVELOPMENT CO	1,600	\$ 17,974	0.00%
JMS CO LTD	6,000	\$ 17,933	0.00%
WATAHAN & CO LTD	800	\$ 17,858	0.00%
CHINO CORP	1,600	\$ 17,796	0.00%
COTA CO LTD	1,540	\$ 17,776	0.00%
DAIDOH LTD	4,400	\$ 17,718	0.00%
ALLIED ARCHITECTS INC	1,900	\$ 17,622	0.00%
AJIS CO LTD	800	\$ 17,620	0.00%
HAKUDO CO LTD	900	\$ 17,433	0.00%
OKADA AIYON CORP	1,100	\$ 17,397	0.00%
KAPPA CREATE CO. LTD	1,500	\$ 17,335	0.00%
TOMOE CORP	4,700	\$ 17,312	0.00%
KYODEN CO LTD	4,300	\$ 17,268	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LIKE CO LTD	1,000	\$ 17,247	0.00%
CYBOZU INC	3,800	\$ 17,160	0.00%
ADVANEX INC	800	\$ 17,077	0.00%
SFP DINING CO LTD	1,100	\$ 17,012	0.00%
RESOL HOLDINGS CO LTD	5,000	\$ 16,998	0.00%
GMO CLICK HOLDINGS INC	2,600	\$ 16,989	0.00%
TAKISAWA MACHINE TOOL CO LTD	10,000	\$ 16,720	0.00%
LUCKLAND CO LTD	900	\$ 16,715	0.00%
TIGERS POLYMER CORP	2,500	\$ 16,699	0.00%
GL SCIENCES INC	1,200	\$ 16,638	0.00%
NEW JAPAN RADIO CO LTD	2,600	\$ 16,601	0.00%
INTELLIGENT WAVE INC	2,300	\$ 16,594	0.00%
GOLF DIGEST ONLINE INC	2,300	\$ 16,501	0.00%
VISION INC TOKYO JAPAN	700	\$ 16,479	0.00%
NIPPON YAKIN KOGYO CO LTD	7,700	\$ 16,454	0.00%
CANARE ELECTRIC CO LTD	700	\$ 16,359	0.00%
SHIDAX CORP	4,100	\$ 16,358	0.00%
NIPPON JOGESUIDO SEKKEI CO LTD	1,300	\$ 16,339	0.00%
TOTECH CORP	900	\$ 16,323	0.00%
STRIDERS CORP	28,000	\$ 16,287	0.00%
OKAMOTO MACHINE TOOL WORKS LTD	6,000	\$ 16,254	0.00%
FINDEX INC	2,100	\$ 16,222	0.00%
TSUBAKIMOTO KOGYO CO LTD	3,000	\$ 16,136	0.00%
CUBE SYSTEM INC	2,100	\$ 16,036	0.00%
YUTAKA GIKEN CO LTD	700	\$ 16,024	0.00%
KOEKISHA CO LTD	700	\$ 16,020	0.00%
ADVANCE CREATE CO LTD	900	\$ 16,013	0.00%
VERISERVE CORP	500	\$ 15,930	0.00%
MEDICAL DATA VISION CO LTD	700	\$ 15,908	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KIMOTO CO LTD	7,400	\$ 15,896	0.00%
HAKUYOSHA COMPANY LTD	500	\$ 15,886	0.00%
A&D CO LTD	3,500	\$ 15,865	0.00%
GEOSTR CORP	1,800	\$ 15,862	0.00%
NISHIKAWA RUBBER CO LTD	800	\$ 15,827	0.00%
NS TOOL CO LTD	800	\$ 15,655	0.00%
HONDA TSUSHIN KOGYO CO LTD	1,000	\$ 15,616	0.00%
DIAMOND DINING CO LTD	700	\$ 15,601	0.00%
LACTO JAPAN CO LTD	400	\$ 15,573	0.00%
SAKAI OVEX CO LTD	800	\$ 15,543	0.00%
PCI HOLDINGS INC JP	600	\$ 15,540	0.00%
DAINICHI CO LTD	2,100	\$ 15,515	0.00%
PARACA INC	700	\$ 15,512	0.00%
EF ON INC	1,400	\$ 15,451	0.00%
TOKYU RECREATION CO LTD	2,000	\$ 15,298	0.00%
OHBA CO LTD	3,400	\$ 15,290	0.00%
AOYAMA ZAISAN NETWORKS CO LTD	1,300	\$ 15,276	0.00%
MAXVALU NISHINIHON CO LTD	1,000	\$ 15,274	0.00%
ASANTE INC	900	\$ 15,256	0.00%
MUGEN ESTATE CO LTD	1,600	\$ 15,211	0.00%
ASTI CORP	2,000	\$ 15,209	0.00%
CAREER DESIGN CENTER CO LTD	1,100	\$ 15,197	0.00%
NIPPI INC	2,000	\$ 15,082	0.00%
TAKANO CO LTD	1,400	\$ 15,062	0.00%
NIPPON KUCHO SERVICE	2,400	\$ 15,055	0.00%
HABA LABORATORIES INC	400	\$ 14,990	0.00%
N FIELD CO LTD	1,300	\$ 14,981	0.00%
TOUKEI COMPUTER CO LTD	600	\$ 14,980	0.00%
ORIGIN ELECTRIC CO LTD	5,000	\$ 14,966	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NOZAWA CORP	1,200	\$ 14,957	0.00%
KANEKO SEEDS CO LTD	1,100	\$ 14,904	0.00%
NAKANO CORP	2,800	\$ 14,879	0.00%
WIRELESSGATE INC	1,200	\$ 14,813	0.00%
TOKYO RADIATOR MANUFACTURING C	1,600	\$ 14,792	0.00%
TAKEBISHI CORP	1,100	\$ 14,785	0.00%
TAMA HOME CO LTD	2,300	\$ 14,687	0.00%
SAISON INFORMATION SYSTEMS	1,000	\$ 14,635	0.00%
ROYAL HOTEL LTD THE	8,000	\$ 14,546	0.00%
KYOKUTO BOEKI	5,000	\$ 14,541	0.00%
YAIZU SUISAN	1,300	\$ 14,519	0.00%
HOWA MACHINERY LTD	1,900	\$ 14,505	0.00%
I K K INC	1,900	\$ 14,504	0.00%
YAMAZAWA CO LTD	900	\$ 14,492	0.00%
TDC SOFTWARE ENGINEERING INC	1,400	\$ 14,419	0.00%
SIGMA KOKI CO LTD	1,100	\$ 14,383	0.00%
NAFCO CO LTD	900	\$ 14,364	0.00%
VALUECOMMERCE CO LTD	2,100	\$ 14,313	0.00%
WATTS CO LTD	1,200	\$ 14,225	0.00%
SHIFT INC	1,100	\$ 14,195	0.00%
FJUIISHOJI CO LTD	1,300	\$ 14,156	0.00%
PAPYLESS CO LTD	600	\$ 14,119	0.00%
DAIKO CLEARING SERVICES CORP	2,300	\$ 14,066	0.00%
TAIHEIYO KOUHATSU	15,000	\$ 14,048	0.00%
TOBU STORE CO LTD	500	\$ 13,993	0.00%
NIHON FLUSH CO LTD	1,000	\$ 13,942	0.00%
NITTOBEST CORP	1,700	\$ 13,797	0.00%
KYOWA ELECTRONICS INSTRUMENTS	3,600	\$ 13,747	0.00%
MIMAKI ENGINEERING CO LTD	1,900	\$ 13,661	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOKYO THEATRES CO INC	10,000	\$ 13,632	0.00%
KIMURA UNITY CO LTD	1,300	\$ 13,628	0.00%
TOKAI LEASE	7,000	\$ 13,612	0.00%
CARLIT HOLDINGS CO LTD	2,300	\$ 13,602	0.00%
ARRK CORP	13,700	\$ 13,600	0.00%
JAPAN ASIA GROUP LTD	3,600	\$ 13,596	0.00%
HANEDA ZENITH HOLDINGS CO LT	4,100	\$ 13,532	0.00%
AOHATA CORP	600	\$ 13,526	0.00%
GAKUJO CO LTD	1,200	\$ 13,510	0.00%
JOBAN KOSAN CO LTD	800	\$ 13,509	0.00%
ONO SOKKI CO LTD	2,000	\$ 13,508	0.00%
FLIGHT HOLDINGS INC	1,500	\$ 13,472	0.00%
FIXSTARS CORP	400	\$ 13,405	0.00%
PEOPLE CO LTD	800	\$ 13,368	0.00%
SPK CORP	500	\$ 13,328	0.00%
NITTAN VALVE CO LTD	3,800	\$ 13,305	0.00%
UORIKI CO LTD	1,200	\$ 13,288	0.00%
IWATSU ELECTRIC CO LTD	17,000	\$ 13,278	0.00%
BROADBAND TOWER INC	6,700	\$ 13,274	0.00%
RENASAS EASTON CO LTD	2,400	\$ 13,270	0.00%
FREEBIT CO LTD	1,600	\$ 13,254	0.00%
TOHOKUSHINSHA FILM CORP	1,900	\$ 13,183	0.00%
GAKKYUSHA CO LTD	900	\$ 13,141	0.00%
WEST HOLDINGS CORP	1,900	\$ 13,099	0.00%
OUG HOLDINGS INC	5,000	\$ 12,992	0.00%
NISSEI CORP	1,400	\$ 12,929	0.00%
SUZUDEN CORP	1,100	\$ 12,901	0.00%
MYNET INC	800	\$ 12,898	0.00%
RVH INC	2,400	\$ 12,822	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
JAPAN OIL TRANSPORTATION CO LT	500	\$ 12,819	0.00%
TOYO LOGISTICS CO LTD	4,700	\$ 12,791	0.00%
IKEGAMI TSUSHINKI CO LTD	9,000	\$ 12,771	0.00%
KITAMURA CO LTD	1,900	\$ 12,618	0.00%
ICHIMASA KAMABOKO CO LTD	1,100	\$ 12,617	0.00%
BOOKOFF CORP	1,700	\$ 12,596	0.00%
KYORITSU PRINTING CO LTD	4,000	\$ 12,583	0.00%
TSUKADA GLOBAL HOLDINGS INC	2,400	\$ 12,573	0.00%
SNOW PEAK INC	500	\$ 12,550	0.00%
TOREX SEMICONDUCTOR LTD	800	\$ 12,547	0.00%
TAKAMATSU MACHINERY CO LTD	1,400	\$ 12,454	0.00%
BROADMEDIA CORP	11,800	\$ 12,454	0.00%
TOGAMI ELECTRIC MFG CO LTD	3,000	\$ 12,423	0.00%
TECHNO MEDICA CO LTD	700	\$ 12,418	0.00%
OLYMPIC CORP	2,400	\$ 12,372	0.00%
DVX INC	900	\$ 12,339	0.00%
NITTA GELATIN INC	1,800	\$ 12,308	0.00%
YAMATO INTERNATIONAL INC	3,000	\$ 12,294	0.00%
BANK OF KOCHI LTD	11,000	\$ 12,288	0.00%
TENPOS BUSTERS CO LTD	700	\$ 12,225	0.00%
KAWASUMI LABORATORIES INC	1,800	\$ 12,113	0.00%
AD WORKS CO LTD	31,700	\$ 12,112	0.00%
YUASA FUNASHOKU CO LTD	4,000	\$ 12,112	0.00%
SANKO METAL INDUSTRIAL CO	400	\$ 12,062	0.00%
ENERES CO LTD	2,400	\$ 12,039	0.00%
CHILLED & FROZEN LOGISTICS H	1,000	\$ 11,989	0.00%
NAKAYAMAFUKU CO LTD	1,700	\$ 11,970	0.00%
FFRI INC	300	\$ 11,910	0.00%
UTOC CORP	2,600	\$ 11,904	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AIT CORP	1,200	\$ 11,845	0.00%
CORE CORP	800	\$ 11,843	0.00%
FANCL CORP	500	\$ 11,769	0.00%
ITBOOK CO LTD	2,400	\$ 11,768	0.00%
FIRST BANK OF TOYAMA LTD	2,500	\$ 11,760	0.00%
GMO CLOUD K.K.	400	\$ 11,658	0.00%
ARTNATURE INC	1,800	\$ 11,651	0.00%
DAISEKI ECO SOLUTION CO LTD	960	\$ 11,638	0.00%
ARTSPARK HOLDINGS INC	1,000	\$ 11,610	0.00%
HIBINO CORP	600	\$ 11,496	0.00%
KIMURA CHEMICAL PLANTS	3,000	\$ 11,478	0.00%
NICCA CHEMICAL CO LTD	1,200	\$ 11,456	0.00%
NIPPON RIETEC CO LTD	1,000	\$ 11,447	0.00%
NIPPON VIEW HOTEL CO LTD	900	\$ 11,424	0.00%
NICHIMO LTD	6,000	\$ 11,294	0.00%
TOELL CO LTD	1,400	\$ 11,264	0.00%
MEIJI SHIPPING CO LTD	3,100	\$ 11,258	0.00%
AOI TYO HOLDINGS INC	1,170	\$ 11,240	0.00%
DAIKEN MEDICAL CO LTD	1,600	\$ 11,203	0.00%
LONSEAL CORP	500	\$ 11,140	0.00%
ECO'S CO LTD	1,100	\$ 11,024	0.00%
DAISUE CONSTRUCTION CO LTD	1,200	\$ 11,015	0.00%
FTGROUP CO LTD	1,300	\$ 10,947	0.00%
SANYO ENGINEERING & CONSTRUCTI	1,400	\$ 10,908	0.00%
V-CUBE INC	2,000	\$ 10,869	0.00%
DELICA FOODS CO LTD	700	\$ 10,860	0.00%
GSI CREOS	7,000	\$ 10,822	0.00%
KOMAIHALTEC INC	500	\$ 10,733	0.00%
RASA CORPORATION	1,300	\$ 10,634	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TAIKO BANK LTD THE	5,000	\$ 10,623	0.00%
KONOSHIMA CHEMICAL CO LTD	600	\$ 10,611	0.00%
SANOYAS HOLDINGS CORP	4,000	\$ 10,530	0.00%
KI STAR REAL ESTATE CO LTD	600	\$ 10,529	0.00%
JOLLY - PASTA CO LTD	700	\$ 10,472	0.00%
APAMANSHOP HOLDINGS CO LTD	1,400	\$ 10,124	0.00%
FURYU CORP	1,000	\$ 10,122	0.00%
I-O DATA DEVICE INC	1,000	\$ 10,087	0.00%
SOURCENEXT CORP	2,100	\$ 10,062	0.00%
MARUYAMA MANUFACTURING CO INC	600	\$ 9,876	0.00%
CREATE MEDIC CO LTD	1,000	\$ 9,251	0.00%
IZUTSUYA CO LTD	2,200	\$ 8,958	0.00%
TOHTO SUISAN	500	\$ 8,815	0.00%
AXELL CORP	1,300	\$ 8,795	0.00%
EBARA JITSUGYO CO LTD	600	\$ 8,653	0.00%
KOSEI SECURITIES CO LTD	6,000	\$ 8,545	0.00%
KOKUSAI CO LTD	800	\$ 8,371	0.00%
TEIKOKU TSUSHIN KOGYO CO LTD	4,000	\$ 8,253	0.00%
TAKE AND GIVE NEEDS CO LTD	1,180	\$ 8,033	0.00%
TABUCHI ELECTRIC CO LTD	3,000	\$ 7,970	0.00%
TAKASHIMA LTD	4,000	\$ 7,858	0.00%
OKAYA ELECTRIC INDUSTRIES CO L	2,000	\$ 7,780	0.00%
MEGANESUPER CO LTD	12,200	\$ 7,677	0.00%
KI HOLDINGS CO LTD	3,000	\$ 7,392	0.00%
NIPPON FELT CO LTD	1,600	\$ 7,325	0.00%
PASCO CORP	2,000	\$ 6,292	0.00%
CYBERSTEP INC	200	\$ 5,558	0.00%
WAKAMOTO PHARMACEUTICAL CO LTD	2,000	\$ 5,132	0.00%
SATA CONSTRUCTION CO LTD	1,200	\$ 5,127	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
ASAHI NET INC	1,000	\$ 4,723	0.00%
TOABO CORP	900	\$ 4,677	0.00%
YAMAYA CORP	300	\$ 4,613	0.00%
NIPPON FILCON CO LTD/TOKYO	800	\$ 4,383	0.00%
MAMIYA-OP CO LTD	400	\$ 4,340	0.00%
TAKACHIHO KOHEKI CO LTD	400	\$ 3,777	0.00%
KAWASAKI KINKAI KISEN KAISHA	1,000	\$ 3,156	0.00%
NICHIA STEEL WORKS LTD	1,000	\$ 2,746	0.00%
SHOWA HOLDINGS CO LTD	2,200	\$ 2,641	0.00%
TOMEN DEVICES CORP	100	\$ 2,338	0.00%
YAMASHINA CORP	2,400	\$ 1,595	0.00%
CHI GROUP CO LTD	100	\$ 320	0.00%
TOTAL JAPAN		\$ 518,356,194	26.66 %
JERSEY, CI			
BOOHOO.COM PLC	3,348,929	\$ 9,783,347	0.50%
WIZZ AIR HOLDINGS PLC	128,570	\$ 4,887,254	0.25%
UBM PLC	70,205	\$ 600,362	0.03%
IWG PLC	125,954	\$ 488,250	0.03%
PETROFAC LTD	30,713	\$ 165,449	0.01%
ATRIUM EUROPEAN REAL ESTATE	31,692	\$ 149,539	0.01%
WIZZ AIR HOLDINGS PLC	2,325	\$ 88,379	0.00%
TARSUS GROUP PLC	6,260	\$ 24,756	0.00%
TOTAL JERSEY, CI		\$ 16,187,336	0.83 %
LIECHTENSTEIN			
LIECHTENSTEIN LANDESBANK	1,625	\$ 80,552	0.00%
VERWALT & PRIVAT-BANK AG	334	\$ 39,067	0.00%
VP BANK AG	95	\$ 12,662	0.00%
TOTAL LIECHTENSTEIN		\$ 132,281	0.01 %
LUXEMBOURG			

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SUBSEA 7 SA	640,941	\$ 9,194,977	0.47%
B&M EUROPEAN VALUE RETAIL SA	1,165,971	\$ 5,598,561	0.29%
B&M EUROPEAN VALUE RETAIL SA	132,381	\$ 635,645	0.03%
APERAM	10,630	\$ 560,560	0.03%
STABILUS SA	2,987	\$ 255,813	0.01%
L' OCCITANE INTERNATIONAL SA	68,000	\$ 157,372	0.01%
SAF-HOLLAND SA	7,414	\$ 135,108	0.01%
EDREAMS ODIGEO SL	7,626	\$ 25,433	0.00%
IVS GROUP	970	\$ 15,267	0.00%
D'AMICO INTERNATIONAL SHIPPING	27,917	\$ 8,298	0.00%
TOTAL LUXEMBOURG		\$ 16,587,033	0.85 %
MALTA			
UNIBET GROUP PLC	37,863	\$ 416,477	0.02%
TOTAL MALTA		\$ 416,477	0.02 %
MAURITIUS			
GOLDEN AGRI-RESOURCES LTD	615,000	\$ 178,932	0.01%
TOTAL MAURITIUS		\$ 178,932	0.01 %
MONACO			
BAINS DE MER ET DU	2,223	\$ 90,417	0.00%
TOTAL MONACO		\$ 90,417	0.00 %
NETHERLANDS			
ASR NEDERLAND NV	356,956	13,813,959	0.71%
AALBERTS INDUSTRIES NV	284,226	12,634,194	0.65%
PHILIPS LIGHTING NV	277,639	10,236,840	0.53%
WERELDHAVE NV REIT	179,758	\$ 8,791,005	0.45%
EURONEXT NV	105,885	\$ 6,078,628	0.31%
GEMALTO NV	15,502	\$ 837,142	0.04%
AALBERTS INDUSTRIES NV	18,408	\$ 818,258	0.04%
QIAGEN NV	22,175	\$ 714,443	0.04%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BE SEMICONDUCTOR INDUSTRIES NV	10,303	\$ 667,150	0.03%
KONINKLIJKE BOSKALIS WESTMINST	18,520	\$ 604,500	0.03%
SBM OFFSHORE NV	37,404	\$ 597,880	0.03%
KONINKLIJKE VOPAK NV	13,639	\$ 576,635	0.03%
EURONEXT NV	9,949	\$ 571,150	0.03%
ASM INTERNATIONAL NV	9,441	\$ 554,104	0.03%
TKH GROUP NV ADR	7,783	\$ 458,363	0.02%
POSTNL NV	102,755	\$ 408,687	0.02%
ARCADIS NV	17,619	\$ 382,431	0.02%
CSM	12,075	\$ 363,591	0.02%
KONINKLIJKE BAM GROEP NV	59,539	\$ 356,831	0.02%
TOMTOM	29,695	\$ 309,354	0.02%
IMCD GROUP NV	4,934	\$ 289,748	0.01%
OCI NV	14,837	\$ 281,503	0.01%
KONINKLIJKE WESSANEN NV	15,018	\$ 261,808	0.01%
ADVANCED METALLURGICAL GROUP N	6,957	\$ 250,025	0.01%
SLIGRO FOOD GROUP NV	5,477	\$ 240,957	0.01%
REFRESCO GROUP NV	11,732	\$ 228,037	0.01%
BRACK CAPITAL PROPERTIES NV	1,509	\$ 168,328	0.01%
FUGRO NV	12,946	\$ 164,263	0.01%
FLOW TRADERS	5,570	\$ 150,957	0.01%
ACCELL GROUP	4,750	\$ 145,727	0.01%
INTERTRUST NV	7,418	\$ 119,140	0.01%
KENDRION NV	2,443	\$ 103,679	0.01%
HUNTER DOUGLAS NV	1,252	\$ 102,207	0.01%
AMSTERDAM COMMODITIES	3,324	\$ 97,887	0.01%
V LANSCHOT KEMPEN VLK NA	2,995	\$ 97,344	0.01%
HEIJMANS NV	7,758	\$ 84,044	0.00%
NEDERLAND APPARATENFABRIEK	1,683	\$ 77,478	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BETER BED HOLDING NV	3,899	\$ 70,231	0.00%
TELEGRAAF MEDIA GROEP NV	10,366	\$ 68,843	0.00%
BINCKBANK NV	12,455	\$ 62,882	0.00%
GRANDVISION NV	2,495	\$ 61,282	0.00%
KAS BANK NV	4,194	\$ 48,716	0.00%
ORDINA NV	25,443	\$ 46,758	0.00%
BRUNEL INTERNATIONAL	2,780	\$ 37,031	0.00%
LUCAS BOLS NV	1,198	\$ 26,921	0.00%
ARGENX SE	674	\$ 13,697	0.00%
LASTMINUTE.COM NV	760	\$ 9,959	0.00%
TOTAL NETHERLANDS		\$ 63,084,600	3.24 %
NEW ZEALAND			
TELECOM CORP OF NEW ZEALAND	3,567,507	10,011,620	0.51%
SKY CITY ENTERTAINMENT GROUP L	117,892	\$ 321,148	0.02%
AIR NEW ZEALAND LTD	122,149	\$ 312,924	0.02%
MAINFREIGHT LTD	16,531	\$ 292,864	0.02%
A2 MILK CO LTD	72,837	\$ 289,936	0.01%
PORT OF TAURANGA LTD	87,539	\$ 278,994	0.01%
TRADE ME GROUP LTD	54,549	\$ 182,009	0.01%
INFRATIL LTD	77,653	\$ 175,424	0.01%
EBOS GROUP LTD	13,005	\$ 160,417	0.01%
CONTACT ENERGY LTD	38,490	\$ 154,153	0.01%
XERO LIMITED	8,030	\$ 151,211	0.01%
Z ENERGY LTD	24,489	\$ 135,568	0.01%
RESTAURANT BRANDS	27,096	\$ 124,334	0.01%
CHORUS LIMITED	41,824	\$ 119,937	0.01%
SKY NETWORK TELEVISION LTD	56,688	\$ 115,464	0.01%
FREIGHTWAYS LTD	20,219	\$ 114,423	0.01%
GENESIS ENERGY LTD	62,033	\$ 109,236	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
METLIFECARE LTD	22,912	\$ 100,193	0.01%
SUMMERSET GROUP HOLDINGS LTD	24,734	\$ 90,832	0.00%
VECTOR LTD	27,238	\$ 63,927	0.00%
SKELLERUP HOLDINGS LTD	34,068	\$ 41,298	0.00%
NEW ZEALAND REFINING CO LTD	22,651	\$ 41,058	0.00%
TOURISM HOLDINGS LTD	11,038	\$ 36,138	0.00%
TOWER LTD	53,708	\$ 34,489	0.00%
SANFORD LTD/NZ	6,400	\$ 33,956	0.00%
NZX LTD	39,554	\$ 33,768	0.00%
SCALES CORP LTD	12,711	\$ 31,342	0.00%
HEARTLAND BANK LTD	21,608	\$ 29,743	0.00%
WAREHOUSE GROUP LIMITED	19,518	\$ 29,515	0.00%
BAY ENERGY LTD	7,183	\$ 28,060	0.00%
STEEL & TUBE HOLDINGS LTD	15,025	\$ 23,147	0.00%
KATHMANDU HOLDINGS LTD	13,863	\$ 23,066	0.00%
PGG WRIGHTSON LTD	48,755	\$ 21,322	0.00%
NZME LTD	24,729	\$ 15,513	0.00%
GENTRACK GROUP LTD	4,322	\$ 14,874	0.00%
NEW ZEALAND OIL & GAS LTD	26,596	\$ 13,150	0.00%
MICHAEL HILL INTL LTD	12,627	\$ 11,985	0.00%
TILT RENEWABLES LTD	7,183	\$ 10,663	0.00%
HALLENSTEIN GLASSON HOLDINGS L	3,370	\$ 7,885	0.00%
METRO PERFORMANCE GLASS LTD	7,673	\$ 6,108	0.00%
TOTAL NEW ZEALAND		\$ 13,791,695	0.71 %
NORWAY			
DET NORSKE OLJESELSKAP ASA	505,384	\$ 9,219,684	0.47%
SKANDIABANKEN ASA	526,640	\$ 5,425,509	0.28%
ENTRA ASA	343,796	\$ 4,884,836	0.25%
AUSTEVOLL SEAFOOD ASA	26,600	\$ 274,050	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TGS NOPEC GEOPHYSICAL CO ASA	11,847	\$ 253,069	0.01%
TOMRA SYSTEMS ASA	15,881	\$ 238,662	0.01%
DNO INTERNATIONAL ASA	131,072	\$ 205,101	0.01%
BORREGAARD ASA	15,018	\$ 174,668	0.01%
SPAREBANK 1 SR BANK ASA	16,006	\$ 171,248	0.01%
EMENTOR ASA	12,980	\$ 171,228	0.01%
NORWEGIAN AIR SHUTTLE AS	6,058	\$ 150,744	0.01%
XXL ASA	14,232	\$ 142,399	0.01%
VEIDEKKE ASA	10,383	\$ 134,135	0.01%
AKER SOLUTIONS HOLDING ASA	24,709	\$ 115,203	0.01%
PETROLEUM GEO-SERVICES	60,570	\$ 114,294	0.01%
NORDIC SEMICONDUCTOR ASA	21,388	\$ 109,832	0.01%
SPAREBANK 1 SMN	9,257	\$ 96,953	0.00%
PROTECTOR FORSIKRING ASA	9,332	\$ 93,522	0.00%
KONGSBERG AUTOMOTIVE ASA	86,800	\$ 88,831	0.00%
WILH WILHELMSSEN ASA	2,612	\$ 81,952	0.00%
GRIEG SEAFOOD ASA	7,991	\$ 78,995	0.00%
EKORNES ASA	5,535	\$ 77,950	0.00%
HEXAGON COMPOSITES ASA	19,715	\$ 70,670	0.00%
REC SILICON ASA	497,695	\$ 66,131	0.00%
BW LPG LTD	14,770	\$ 60,615	0.00%
AKER SOLUTIONS ASA	29,899	\$ 58,887	0.00%
SCATEC SOLAR ASA	9,623	\$ 57,279	0.00%
OCEAN YIELD ASA	6,293	\$ 55,354	0.00%
OPERA SOFTWARE ASA	17,700	\$ 54,599	0.00%
WILH. WILHELMSSEN ASA	8,226	\$ 53,834	0.00%
SKANDIABANKEN ASA	5,166	\$ 53,221	0.00%
AF GRUPPEN ASA	2,780	\$ 52,005	0.00%
ABG SUNDAL COLLIER HOLDING	67,312	\$ 48,925	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
KVAERNER ASA	31,712	\$ 45,465	0.00%
BONHEUR ASA	4,286	\$ 42,628	0.00%
SELVAAG BOLIG ASA	9,055	\$ 42,028	0.00%
AMERICAN SHIPPING COMPANY AS	9,329	\$ 28,735	0.00%
KONGSBERG GRUPPEN AS	1,740	\$ 28,340	0.00%
NEL ASA	85,367	\$ 26,344	0.00%
ODFJELL SE	6,115	\$ 21,068	0.00%
TREASURE ASA	8,226	\$ 16,900	0.00%
Q-FREE ASA	9,738	\$ 11,187	0.00%
SEVAN MARINE ASA	6,243	\$ 11,179	0.00%
PHOTOCURE ASA	3,568	\$ 10,470	0.00%
FRED OLSEN ENERGY ASA	5,323	\$ 6,235	0.00%
SOLSTAD OFFSHORE ASA	3,215	\$ 3,297	0.00%
TOTAL NORWAY		\$ 23,228,261	1.19 %
PORTUGAL			
SONAE	6,339,276	\$ 7,087,423	0.36%
BANCO COMERCIAL PORTUGUES	1,885,705	\$ 500,859	0.03%
SONAE	221,523	\$ 247,667	0.01%
UBS AG LONDON	36,967	\$ 236,447	0.01%
THE NAVIGATOR COMPANY SA	54,855	\$ 233,951	0.01%
REDES ENERGETICAS NACIONAIS	66,564	\$ 218,637	0.01%
SEMAPA-SOCIEDADE DE INVESTIMEN	5,872	\$ 105,941	0.01%
CTT-CORREIOS DE PORTUGAL SA	15,885	\$ 98,420	0.01%
MOTA ENGIL SGPS SA	30,566	\$ 88,219	0.00%
ALTRI SGPS SA	19,894	\$ 86,820	0.00%
TEIXEIRA DUARTE SA	72,660	\$ 24,127	0.00%
SONAE CAPITAL SGPS SA	26,826	\$ 23,940	0.00%
NOVABASE SGPS SA	1,146	\$ 4,367	0.00%
TOTAL PORTUGAL		\$ 8,956,818	0.46 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SINGAPORE			
UOL GROUP LTD	1,555,600	\$ 9,384,773	0.48%
MAPLETREE COMMERCIAL TRUST	7,883,052	\$ 8,913,213	0.46%
VENTURE CORP LTD	37,000	\$ 431,311	0.02%
SATS AIRPORT SERVICES	69,100	\$ 246,086	0.01%
SEMBCORP INDUSTRIES LIMITED	78,700	\$ 173,087	0.01%
SINGAPORE POST LTD	176,700	\$ 164,005	0.01%
SINGAPORE PRESS HOLDIN	80,100	\$ 162,991	0.01%
COMFORTDELGRO CORP LTD	90,800	\$ 153,292	0.01%
CITYSPRING INFRASTRUCTURE TRUS	335,964	\$ 138,659	0.01%
BUKIT SEMBAWANG ESTATES LTD	28,600	\$ 135,956	0.01%
UNITED ENGINEERS LTD	68,000	\$ 135,741	0.01%
WING TAI HOLDINGS LTD	76,715	\$ 120,423	0.01%
HUTCHISON PORT HOLDINGS TR	264,200	\$ 120,365	0.01%
STARHUB LTD	61,700	\$ 118,625	0.01%
SEMBCORP MARINE LTD	92,600	\$ 108,771	0.01%
FIRST RESOURCES LTD	66,000	\$ 90,659	0.00%
DELFI LIMITED	60,000	\$ 86,699	0.00%
METRO HOLDINGS LTD	94,400	\$ 83,052	0.00%
SINARMAS LAND LTD	261,400	\$ 82,936	0.00%
SIA ENGINEERING CO LTD	30,500	\$ 79,050	0.00%
RAFFLES MEDICAL GROUP LTD	85,120	\$ 68,926	0.00%
OUE LTD	46,900	\$ 67,746	0.00%
GUOCOLAND LTD	38,500	\$ 67,494	0.00%
ASCENDAS INDIA TRUST	76,700	\$ 65,233	0.00%
WHEELLOCK PROPERTIES S LTD	46,200	\$ 62,805	0.00%
MOBILEONE LTD	46,700	\$ 61,576	0.00%
UNITED INDUSTRIAL CORP LTD	25,300	\$ 61,491	0.00%
HO BEE INVESTMENT LTD	35,000	\$ 61,400	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
RHT HEALTH TRUST	87,000	\$ 55,074	0.00%
CWT LTD	32,000	\$ 53,484	0.00%
CHINA AVIATION OIL SINGAPORE	45,400	\$ 53,399	0.00%
SHENG SIONG GROUP LTD	78,400	\$ 53,158	0.00%
SIIC ENVIRONMENT HOLDINGS LTD	129,220	\$ 50,931	0.00%
K1 VENTURES LTD	85,600	\$ 48,539	0.00%
FRASERS CENTREPOINT LTD	31,600	\$ 48,215	0.00%
ACCORDIA GOLF TRUST	88,800	\$ 46,446	0.00%
SUNNINGDALE TECH LTD	29,000	\$ 42,966	0.00%
XP POWER LTD	1,243	\$ 42,269	0.00%
OLAM INTERNATIONAL LIM	26,000	\$ 39,454	0.00%
HOUR GLASS LTD/THE	81,000	\$ 37,565	0.00%
EZION HOLDINGS LTD	256,880	\$ 37,265	0.00%
CHIP ENG SENG CORP LTD	68,300	\$ 36,483	0.00%
STAMFORD LAND CORP LTD	93,000	\$ 33,816	0.00%
MIDAS HLDGS S	205,000	\$ 32,457	0.00%
UOB-KAY HIAN HOLDINGS LTD	30,700	\$ 30,744	0.00%
UMS HOLDINGS LTD	41,250	\$ 28,779	0.00%
HYFLUX LTD	78,500	\$ 28,633	0.00%
BONVESTS HOLDINGS LTD	27,800	\$ 28,044	0.00%
CSE GLOBAL LTD	100,000	\$ 27,617	0.00%
PAN-UNITED CORP LTD	65,000	\$ 27,587	0.00%
FAR EAST ORCHARD LTD	24,416	\$ 27,350	0.00%
BANYAN TREE HOLDINGS LIMITED	60,000	\$ 27,155	0.00%
GK GOH HOLDINGS LTD	35,626	\$ 26,388	0.00%
QAF LTD	28,900	\$ 25,748	0.00%
TUAN SING HOLDINGS LTD	101,157	\$ 25,316	0.00%
HONG FOK CORP LTD	42,900	\$ 24,971	0.00%
LIAN BENG GROUP LTD	55,000	\$ 24,934	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BOUSTEAD SINGAPORE LTD	37,000	\$ 23,987	0.00%
FOOD EMPIRE HOLDINGS LTD	51,600	\$ 23,784	0.00%
HI-P INTERNATIONAL LTD	22,500	\$ 23,403	0.00%
FRAGRANCE GROUP LIMITED	194,000	\$ 23,018	0.00%
FRENCKEN GROUP LTD	60,600	\$ 22,095	0.00%
HEALTH MANAGEMENT INTL LTD	45,576	\$ 21,330	0.00%
HALCYON AGRI CORP LTD	51,359	\$ 20,998	0.00%
HONG LEONG ASIA LTD	29,000	\$ 20,664	0.00%
HONG LEONG FINANCE LTD	10,600	\$ 20,471	0.00%
KEPPEL TELECOMMUNICATIONS & TR	18,000	\$ 20,035	0.00%
RIVERSTONE HOLDINGS LTD	23,800	\$ 19,295	0.00%
JAPFA LTD	44,900	\$ 18,207	0.00%
SINGAPORE REINSURANCE CORP LTD	75,900	\$ 17,649	0.00%
LUM CHANG HOLDINGS LTD	67,000	\$ 17,533	0.00%
BEST WORLD INTERNATIONAL LTD	20,000	\$ 17,398	0.00%
HWA HONG CORP LTD	73,000	\$ 16,921	0.00%
TAT HONG HOLDINGS LTD	63,600	\$ 16,901	0.00%
KOH BROTHERS GROUP LTD	74,000	\$ 16,365	0.00%
GALLANT VENTURE LTD	156,500	\$ 15,803	0.00%
INDOFOOD AGRI RESOURCES	44,000	\$ 15,437	0.00%
OXLEY HOLDINGS LTD	36,000	\$ 15,385	0.00%
VIBRANT GROUP LTD	48,234	\$ 14,264	0.00%
SBS TRANSIT LTD	7,500	\$ 14,088	0.00%
YONGNAM HOLDINGS LTD	66,000	\$ 14,087	0.00%
HOTEL GRAND CENTRAL LTD	14,000	\$ 13,830	0.00%
BREADTALK GROUP LIMITED	11,400	\$ 13,436	0.00%
PERENNIAL REAL ESTATE HOLDINGS	19,800	\$ 13,215	0.00%
SINGAPORE SHIPPING CORP LTD	50,000	\$ 10,675	0.00%
GEO ENERGY RESOURCES LTD	55,300	\$ 10,403	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LOW KENG HUAT SINGAPORE LTD	21,200	\$ 10,382	0.00%
ROWSLEY LTD	121,600	\$ 10,311	0.00%
Q&M DENTAL GROUP SINGAPORE LTD	20,900	\$ 9,707	0.00%
ROXY-PACIFIC HOLDINGS LIMITED	24,375	\$ 9,517	0.00%
NERA TELECOMMUNICATIONS LTD	33,100	\$ 9,279	0.00%
COSCO SHIPPING INTERNATIONAL S	41,100	\$ 9,253	0.00%
NSL LTD/SINGAPORE	8,800	\$ 9,196	0.00%
SEE HUP SENG LTD	56,000	\$ 9,086	0.00%
SINO GRANDNESS FOOD INDUSTRY	58,181	\$ 8,197	0.00%
RAFFLES EDUCATION CORP LTD	51,282	\$ 7,397	0.00%
KENON HOLDINGS LTD	526	\$ 7,371	0.00%
BOUSTEAD PROJECTS PTE LTD	11,100	\$ 7,066	0.00%
DYNA-MAC HOLDINGS LTD	67,000	\$ 6,147	0.00%
FALCON ENERGY GROUP LIMITED	72,000	\$ 2,129	0.00%
EZRA HOLDINGS LTD	338,395	\$ 2,068	0.00%
ABTERRA LIMITED	19,000	\$ 1,395	0.00%
SWIBER HOLDINGS LTD	60,750	\$ 913	0.00%
TOTAL SINGAPORE		\$ 23,141,245	1.19 %
SPAIN			
EBRO PULEVA SA	323,293	\$ 7,702,411	0.40%
CELLNEX TELECOM SAU	25,678	\$ 573,072	0.03%
DISTRIBUIDORA INTERNACIONAL	89,251	\$ 564,616	0.03%
ACCIONA SA	6,590	\$ 563,250	0.03%
INMOBILIARIA COLONIAL SA	54,554	\$ 532,771	0.03%
SOCIEDAD HLDGS MERCADOS	13,636	\$ 491,072	0.03%
INDRA SISTEMAS SA	27,871	\$ 438,493	0.02%
VISCOFAN SA	7,206	\$ 434,629	0.02%
GRUPO CATALANA OCCIDENTE SA	10,132	\$ 428,185	0.02%
GESTEVISION TELECINCO SA	36,220	\$ 419,924	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
NH HOTELES SA	57,347	\$ 373,761	0.02%
VIDRALA SA	4,838	\$ 373,664	0.02%
EBRO PULEVA SA	15,368	\$ 366,140	0.02%
MELIA HOTELS INTERNATIONAL SA	23,705	\$ 348,727	0.02%
APPLUS SERVICES SA	26,880	\$ 345,250	0.02%
PROSEGUR CIA DE SEGURIDAD SA	49,181	\$ 334,776	0.02%
ACERINOX SA	20,956	\$ 298,577	0.02%
SACYR VALLEHERMOSO SA	100,310	\$ 282,517	0.01%
ZARDOYA OTIS SA	24,641	\$ 253,827	0.01%
CIE AUTOMOTIVE	9,958	\$ 249,440	0.01%
MIQUEL Y COSTAS & MIQUEL SA	5,334	\$ 200,673	0.01%
TECNICAS REUNIDAS SA	5,485	\$ 190,372	0.01%
CONSTRUCC Y AUX DE FERROCARR	4,286	\$ 178,331	0.01%
PHARMA MAR SA	37,770	\$ 171,237	0.01%
EUSKALTEL SA	16,785	\$ 170,721	0.01%
FAES FARMA SA	51,929	\$ 170,124	0.01%
CIA DE DISTRIBUCION INTEGRAL	6,805	\$ 168,314	0.01%
ENCE EMPRESARIAL CELULOSA SA	36,371	\$ 159,061	0.01%
LABORATORIOS ALMIRALL SA	14,057	\$ 144,144	0.01%
BARON DE LEY	1,125	\$ 139,827	0.01%
ANTENA 3 DE TELEVISION SA	13,105	\$ 136,504	0.01%
SAETA YIELD SA	10,433	\$ 125,945	0.01%
FLUIDRA SA	13,021	\$ 125,490	0.01%
OBRASCON HUARTE LAIN SA	28,322	\$ 120,652	0.01%
TUBACEX SA	33,317	\$ 119,724	0.01%
TALGO SA	18,994	\$ 111,382	0.01%
ELECTRIFICACIONES DEL NORTE	7,688	\$ 108,366	0.01%
ERCROS SA	30,622	\$ 106,861	0.01%
LIBERBANK SA	75,580	\$ 91,806	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
IBERPAPPEL GESTION SA	2,695	\$ 86,223	0.00%
PAPELES Y CARTONES DE EUROPA	9,306	\$ 79,214	0.00%
FOMENTO DE CONTUCCIONES	6,184	\$ 65,069	0.00%
REALIA BUSINESS SA	34,390	\$ 45,046	0.00%
LABORATORIOS FARMACEUTICOS	2,289	\$ 44,578	0.00%
DINAMIA	3,067	\$ 44,303	0.00%
AMPER SA	156,459	\$ 42,601	0.00%
GRUPO EZENTIS SA	41,507	\$ 37,778	0.00%
PROMOTORA DE INFORMACIONES	10,297	\$ 35,284	0.00%
SOLARIA ENERGIA Y MEDIO AMBIEN	18,209	\$ 31,979	0.00%
PRIM SA	2,528	\$ 31,419	0.00%
TUBOS REUNIDOS SA	24,683	\$ 31,390	0.00%
VOCENTO SA	15,822	\$ 28,800	0.00%
QUABIT INMOBILIARIA SA	12,846	\$ 26,628	0.00%
AZKOYEN SA	2,797	\$ 26,125	0.00%
SOS CUETARA SA	87,934	\$ 20,405	0.00%
GRUPO EMPRESARIAL SAN JOSE	4,874	\$ 20,044	0.00%
UNIPAPEL SA	3,923	\$ 14,140	0.00%
DURO FELGUERA SA	6,054	\$ 5,771	0.00%
PESCANOVA SA	2,705	\$ 4,197	0.00%
TOTAL SPAIN		\$ 18,835,626	0.97 %
SWAZILAND			
SUNRISE COMMUNICATIONS GROUP	5,664	\$ 484,061	0.02%
TOTAL SWAZILAND		\$ 484,061	0.02 %
SWEDEN			
CASTELLUM AB	730,999	11,430,902	0.59%
LOOMIS	265,209	\$ 9,662,872	0.50%
HEMFOSA FASTIGHETER AB	768,059	\$ 9,434,626	0.49%
SCANDIC HOTELS GROUP AB	578,223	\$ 7,962,436	0.41%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MICRONIC LASER SYSTEMS AB	407,189	\$ 3,825,453	0.20%
FABEGE AB	24,677	\$ 494,283	0.03%
LOOMIS	11,496	\$ 418,856	0.02%
ADDTECH AB	18,910	\$ 369,645	0.02%
AF AB	16,815	\$ 366,358	0.02%
NCC AB	13,581	\$ 353,980	0.02%
HEMFOSA FASTIGHETER AB	28,319	\$ 347,863	0.02%
JM AB	10,765	\$ 344,914	0.02%
SWECO AB	13,450	\$ 338,475	0.02%
AARHUSKARLSHAMN AB	4,570	\$ 335,254	0.02%
WIHLBORGS FASTIGHETER AB	13,777	\$ 334,150	0.02%
HOLMEN AB	7,627	\$ 333,125	0.02%
INDUTRADE AB	13,155	\$ 320,074	0.02%
NOLATO AB	7,428	\$ 319,916	0.02%
PEAB AB	26,879	\$ 308,342	0.02%
WALLENSTAM AB	29,926	\$ 304,518	0.02%
MODERN TIMES GROUP AB	7,837	\$ 283,700	0.01%
BEIJER AB G&L	8,145	\$ 256,590	0.01%
THULE GROUP AB/THE	13,290	\$ 254,088	0.01%
FAGERHAULT AB	19,047	\$ 250,895	0.01%
COM HEM HOLDING AB	16,680	\$ 248,172	0.01%
VITROLIFE AB	2,816	\$ 235,777	0.01%
NOBIA AB	23,646	\$ 229,171	0.01%
LAGERCANTZ GROUP AB	21,226	\$ 214,903	0.01%
RATOS AB-B SHS	41,303	\$ 193,099	0.01%
NCC HOUSING	11,470	\$ 186,874	0.01%
AVANZA BANK HOLDINGS AB	4,442	\$ 185,825	0.01%
CONCENTRIC AB	11,541	\$ 178,335	0.01%
KUNGSLEDEN AB	25,711	\$ 172,605	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
LINDAB INTERNATIONAL AB	16,720	\$ 171,902	0.01%
BETSSON AB	17,839	\$ 166,400	0.01%
CLOETTA	42,407	\$ 160,505	0.01%
SAAB AB-B	3,184	\$ 145,121	0.01%
BEIJER ALMA AB	4,902	\$ 144,514	0.01%
BILIA AB	13,448	\$ 139,927	0.01%
GRANGES AB	12,286	\$ 136,337	0.01%
BURE EQUITY AB	11,038	\$ 133,586	0.01%
SKISTAR AB	5,580	\$ 130,777	0.01%
KLOVERN AB	94,180	\$ 130,252	0.01%
DIOS FASTIGHETER AB	21,289	\$ 130,084	0.01%
CLAS OHLSON AB	6,424	\$ 127,555	0.01%
BIOGAIA AB	3,320	\$ 125,918	0.01%
ATTENDO AB	9,780	\$ 120,412	0.01%
NETENT AB	12,300	\$ 117,479	0.01%
INWIDO AB	8,464	\$ 108,908	0.01%
DOMETIC GROUP AB	12,686	\$ 105,417	0.01%
DUNI AB	6,722	\$ 102,214	0.01%
HALDEX AB	7,456	\$ 101,531	0.01%
ADDLIFE AB	4,546	\$ 97,232	0.00%
BIOTAGE AB	12,946	\$ 96,379	0.00%
MICRONIC LASER SYSTEMS AB	10,098	\$ 94,869	0.00%
SSAB AB	22,600	\$ 92,839	0.00%
ATRIUM LJUNGBERG AB	5,214	\$ 92,546	0.00%
AB SAGAX NPV B	7,168	\$ 90,064	0.00%
BYGGMAX GROUP	10,603	\$ 88,694	0.00%
KARO PHARMA AB	17,906	\$ 87,045	0.00%
RAYSEARCH LABORATORIES AB	4,264	\$ 85,741	0.00%
FENIX OUTDOOR AG	802	\$ 81,532	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
SCANDIC HOTELS GROUP AB	5,820	\$ 80,144	0.00%
B&B TOOLS AB	6,764	\$ 79,730	0.00%
KAPPAHL	13,845	\$ 78,247	0.00%
BILLERUD AB	4,693	\$ 78,165	0.00%
NEW WAVE GROUP AB	10,946	\$ 76,707	0.00%
ACANDO AB	22,040	\$ 75,652	0.00%
MEKONOMEN AB	3,521	\$ 75,521	0.00%
MOMENTUM GROUP AB	6,764	\$ 72,890	0.00%
GUNNEBO AB	13,238	\$ 68,501	0.00%
HIQ INTERNATIONAL AB	9,332	\$ 67,458	0.00%
AXACTOR AB	166,541	\$ 63,020	0.00%
REZIDOR HOTEL GROUP AB	16,768	\$ 62,774	0.00%
RECIPHARM AB	5,393	\$ 60,112	0.00%
KNOW IT AB	3,898	\$ 59,742	0.00%
DUSTIN GROUP AB	6,919	\$ 58,043	0.00%
VICTORIA PARK AB	15,755	\$ 56,278	0.00%
OPUS GROUP AB	68,272	\$ 55,334	0.00%
CDON GROUP	24,431	\$ 55,091	0.00%
SCANDI STANDARD AB	7,404	\$ 54,653	0.00%
CATENA AB	2,979	\$ 53,554	0.00%
SECTRA AB	3,089	\$ 53,357	0.00%
INTRUM JUSTITIA AB	1,428	\$ 46,528	0.00%
BULTEN AB	2,989	\$ 45,841	0.00%
MEDIVIR AB	4,750	\$ 43,140	0.00%
SAS AB	16,252	\$ 40,057	0.00%
PROACT IT GROUP AB	1,528	\$ 38,431	0.00%
ADDNODE AB	3,747	\$ 36,149	0.00%
ITAB SHOP CONCEPT AB	4,103	\$ 35,004	0.00%
SYSTEMAIR AB	1,875	\$ 30,695	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
VBG GROUP AB	1,739	\$ 28,535	0.00%
FASTPARTNER AB	1,573	\$ 28,271	0.00%
PLATZER FASTIGHETER HOLD	4,452	\$ 27,874	0.00%
ENEA AB	2,881	\$ 26,603	0.00%
NP3 FASTIGHETER AB	4,396	\$ 26,081	0.00%
PRICER AB	22,555	\$ 25,959	0.00%
SWEDOL AB	5,802	\$ 23,633	0.00%
EWORK GROUP AB	1,856	\$ 22,971	0.00%
DORO AB	3,554	\$ 22,149	0.00%
LIFCO AB	676	\$ 22,094	0.00%
EAST CAPITAL EXPLORER AB	2,524	\$ 21,250	0.00%
COLLECTOR AB	1,849	\$ 21,015	0.00%
CAPIO AB	3,731	\$ 20,993	0.00%
BONAVA AB	1,247	\$ 20,272	0.00%
ELANDERS AB	1,621	\$ 20,196	0.00%
TROAX GROUP AB	572	\$ 19,181	0.00%
NOBINA AB	3,778	\$ 18,849	0.00%
NEDERMAN HOLDING AB	663	\$ 18,349	0.00%
NET INSIGHT AB	28,141	\$ 18,229	0.00%
BUFAB HOLDING AB	1,434	\$ 16,974	0.00%
ALIMAK GROUP AB	917	\$ 15,855	0.00%
SEMCON AB	2,330	\$ 15,593	0.00%
MQ HOLDING AB	3,620	\$ 14,546	0.00%
SSAB AB	2,604	\$ 13,205	0.00%
CONCORDIA MARITIME AB	8,053	\$ 13,125	0.00%
COREM PROPERTY GROUP AB	2,139	\$ 12,632	0.00%
HOIST FINANCE AB	1,160	\$ 12,559	0.00%
ROTTNEROS AB	13,055	\$ 10,256	0.00%
BE GROUP AB	1,482	\$ 9,835	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BEIJER ELECTRONICS AB	1,559	\$ 7,379	0.00%
BJORN BORG AB	1,673	\$ 6,629	0.00%
OEM INTERNATIONAL AB	217	\$ 5,144	0.00%
ELTEL AB	1,417	\$ 4,240	0.00%
ARISE WINDPOWER AB	1,163	\$ 2,167	0.00%
TOTAL SWEDEN		\$ 56,195,321	2.89%
SWITZERLAND			
GEORG FISCHER AG	11,791	13,562,126	0.70%
VALORA HOLDING AG	19,266	\$ 5,801,194	0.30%
GEORG FISCHER AG	753	\$ 866,108	0.04%
LOGITECH INTERNATIONAL-REG	22,381	\$ 795,841	0.04%
TEMENOS GROUP AG	8,032	\$ 791,464	0.04%
HELVETIA HOLDING AG	1,290	\$ 737,258	0.04%
FLUGHAFEN ZURICH AG	2,751	\$ 672,984	0.03%
PSP SWISS PROPERTY AG	6,537	\$ 598,831	0.03%
GAM HOLDING LTD	37,142	\$ 569,735	0.03%
OC OERLIKON CORP AG	33,231	\$ 463,571	0.02%
DORMA+KABA HOLDING AG	501	\$ 450,895	0.02%
BOBST GROUP AG	3,790	\$ 429,330	0.02%
ALLREAL HOLDING AG	2,304	\$ 412,865	0.02%
CEMBRA MONEY BANK AG	4,476	\$ 388,895	0.02%
TECAN GROUP AG	1,930	\$ 386,122	0.02%
VALIANT HOLDING	3,473	\$ 378,698	0.02%
VONTOBEL HOLDING AG	5,940	\$ 377,831	0.02%
AUTONEUM HOLDING AG	1,450	\$ 367,973	0.02%
LUZERNER KANTONALBANK AG	796	\$ 365,175	0.02%
EMMI AG	544	\$ 363,023	0.02%
BUCHER INDUSTRIES AG	1,001	\$ 351,737	0.02%
ARYZTA AG	10,265	\$ 322,731	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MOBIMO HOLDING AG	1,160	\$ 319,994	0.02%
SULZER AG	2,870	\$ 316,823	0.02%
ST GALLER KANTONALBANK	696	\$ 310,900	0.02%
BOSSARD HOLDING AG	1,374	\$ 298,554	0.02%
FORBO HOLDING AG	191	\$ 290,204	0.01%
IMPLENIA AG	4,183	\$ 284,604	0.01%
CONZZETA AG	271	\$ 277,881	0.01%
SIEGFRIED HOLDING AG	867	\$ 275,453	0.01%
BELIMO HOLDING AG	70	\$ 274,576	0.01%
BANQUE CANTONALE VAUDOISE	380	\$ 273,661	0.01%
SCHWEITER TECHNOLOGIES AG	190	\$ 237,766	0.01%
DKSH HOLDING AG	2,869	\$ 234,675	0.01%
ORIFLAME HOLDING AG	6,356	\$ 232,078	0.01%
RIETER HOLDING AG	1,023	\$ 218,744	0.01%
U-BLOX AG	1,130	\$ 203,573	0.01%
KOMAX HOLDING AG	733	\$ 203,502	0.01%
FERREXPO PLC	50,755	\$ 196,052	0.01%
DAETWYLER HOLDING AG	1,243	\$ 194,336	0.01%
INFICON HOLDING AG	338	\$ 192,209	0.01%
PANALPINA WELTTRANSPORT HOLDIN	1,403	\$ 184,362	0.01%
SFS GROUP AG	1,506	\$ 171,183	0.01%
ZUGER KANTONALBANK AG	31	\$ 170,867	0.01%
ROMANDE ENERGIE HOLDING SA	124	\$ 165,886	0.01%
BURCKHARDT COMPRESSION HOLDING	561	\$ 164,208	0.01%
VALORA HOLDING AG	522	\$ 157,180	0.01%
HUBER & SUHNER AG	2,637	\$ 156,096	0.01%
INTERROLL HOLDING AG	121	\$ 154,417	0.01%
EFG INTERNATIONAL AG	17,988	\$ 146,952	0.01%
BELL AG	320	\$ 146,530	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AFG ARBONIA-FORSTER HLDG	7,884	\$ 140,813	0.01%
BKW SA RIGHTS	2,402	\$ 139,275	0.01%
ASCOM HOLDING AG	6,912	\$ 134,443	0.01%
ALSO HOLDING AG	1,019	\$ 132,295	0.01%
KARDEX AG	1,264	\$ 132,212	0.01%
METALL ZUG AG	31	\$ 127,929	0.01%
LEM HOLDING SA	102	\$ 126,264	0.01%
VAUDOISE ASSURANCES HOLDING SA	225	\$ 121,699	0.01%
VZ HOLDING AG	397	\$ 119,543	0.01%
BERNER KANTONALBANK AG	631	\$ 118,239	0.01%
AFFICHAGE HOLDING GENF	283	\$ 116,065	0.01%
INDUSTRI HOLDING CHAM AG	249	\$ 98,893	0.01%
KUDELSKI SA	7,575	\$ 97,493	0.01%
GURIT HOLDING AG	81	\$ 92,688	0.00%
PHOENIX MECANO AG	166	\$ 92,338	0.00%
YPSOMED HOLDING AG	609	\$ 91,536	0.00%
ZUG ESTATES HOLDINGS AG-B	47	\$ 89,746	0.00%
ENERGIEDIENST HOLDING AG	3,158	\$ 87,059	0.00%
VETROPACK HOLDING AG	41	\$ 86,069	0.00%
INTERSHOP HOLDINGS	170	\$ 85,137	0.00%
BANK CLER AG	1,935	\$ 83,822	0.00%
SCHMOLZ + BICKENBACH AG	87,272	\$ 82,832	0.00%
TAMEDIA AG	484	\$ 75,104	0.00%
BANQUE CANTONALE DE GENEV-BR	440	\$ 72,825	0.00%
SWISSQUOTE GROUP HOLDING SA	1,957	\$ 71,199	0.00%
PLAZZA AG	290	\$ 69,551	0.00%
ZEHNDER GROUP AG	1,777	\$ 62,554	0.00%
ORIOR AG	714	\$ 56,759	0.00%
BURKHALTER HOLDING AG	390	\$ 53,793	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
BC VALAIS N NAMEN-AKT	530	\$ 52,826	0.00%
LOGITECH INTERNATIONAL SA	1,494	\$ 52,798	0.00%
MOBILEZONE HOLDING AG	4,205	\$ 51,225	0.00%
BACHEM HOLDING AG	419	\$ 50,806	0.00%
HOCHDORF HOLDING AG	178	\$ 48,749	0.00%
COLTENE HOLDING AG	458	\$ 47,935	0.00%
CARLO GAVAZZI HOLDING AG	134	\$ 45,391	0.00%
ALPIQ HOLDING AG	419	\$ 35,778	0.00%
SCHAFFNER HOLDING AG	103	\$ 35,399	0.00%
BANQUE PRIVEE EDMOND DE ROTHSC	2	\$ 34,909	0.00%
BELLEVUE GROUP AG	1,597	\$ 34,796	0.00%
ORELL FUESSLI HOLDING AG	278	\$ 34,035	0.00%
FEINTOOL INTERNATIONAL HOLDING	262	\$ 32,759	0.00%
THURGAUER KANTONALBANK	311	\$ 32,291	0.00%
COMPAGNIE FINANCIERE TRADITION	333	\$ 30,542	0.00%
MCH GROUP AG	333	\$ 27,377	0.00%
CICOR TECHNOLOGIES	471	\$ 25,826	0.00%
WALTER MEIER AG	570	\$ 24,617	0.00%
CALIDA HOLDING	606	\$ 23,718	0.00%
VON ROLL HOLDING AG	16,115	\$ 23,068	0.00%
BFW LIEGENSCHAFTEN AG	459	\$ 21,427	0.00%
MEYER BURGER TECHNOLOGY AG	13,036	\$ 18,895	0.00%
CAVOTEC SA	3,859	\$ 13,958	0.00%
ORASCOM DEVELOPMENT HOLDING AG	1,826	\$ 13,780	0.00%
HIGHLIGHT COMMUNICATIONS	2,203	\$ 13,268	0.00%
DOTTIKON ES HOLDING AG	15	\$ 12,655	0.00%
WARTECK INVEST AG-REG	6	\$ 12,138	0.00%
EVOLVA HOLDING SA	23,790	\$ 10,399	0.00%
MIKRON HOLDING AG	1,004	\$ 7,235	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOTAL SWITZERLAND		\$ 39,634,428	2.04 %
United Kingdom			
BELLWAY PLC	299,453	12,385,201	0.64 %
RENTOKIL INITIAL PLC	3,022,709	11,867,371	0.61 %
INTERMEDIATE CAPITAL GROUP	978,484	11,210,345	0.58 %
HAYS PLC	4,725,523	11,142,510	0.57 %
REDROW PLC	1,173,245	\$ 9,387,936	0.48 %
ASOS PLC	126,037	\$ 9,204,929	0.47 %
ABCAM PLC	650,539	\$ 8,915,799	0.46 %
JUST EAT PLC	1,016,265	\$ 8,729,969	0.45 %
INCHCAPE PLC	805,308	\$ 8,646,118	0.44 %
NMC HEALTH PLC	238,716	\$ 8,392,992	0.43 %
RIGHTMOVE PLC	156,294	\$ 8,309,653	0.43 %
VIRGIN MONEY HOLDINGS UK	2,393,699	\$ 8,208,205	0.42 %
FEVERTREE DRINKS PLC	251,323	\$ 7,986,821	0.41 %
NATIONAL EXPRESS GROUP PLC	1,638,185	\$ 7,585,938	0.39 %
BEAZLEY PLC UK	1,152,090	\$ 7,579,526	0.39 %
TP ICAP PLC	1,188,823	\$ 7,560,122	0.39 %
SSP GROUP PLC	1,036,690	\$ 7,383,845	0.38 %
RPC GROUP PLC	531,551	\$ 6,348,275	0.33 %
COOKSON GROUP PLC	849,913	\$ 6,327,639	0.33 %
QINETIQ GROUP PLC	2,127,163	\$ 6,310,930	0.32 %
JD SPORTS FASHION PLC	1,361,084	\$ 5,679,762	0.29 %
IBSTOCK PLC	1,706,511	\$ 5,168,190	0.27 %
DS SMITH PLC	742,098	\$ 4,770,322	0.25 %
CONVIVIALITY PLC	794,558	\$ 4,206,571	0.22 %
VEDANTA RESOURCES PLC	369,666	\$ 4,070,837	0.21 %
DECHRA PHARMACEUTICALS PLC	151,633	\$ 3,745,345	0.19 %
HASTINGS GROUP HOLDINGS PLC	840,060	\$ 3,437,042	0.18 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
HILL & SMITH HOLDINGS PLC	186,059	\$ 3,089,314	0.16%
IQE PLC	1,496,145	\$ 2,640,490	0.14%
DS SMITH PLC	165,251	\$ 1,062,259	0.05%
MEGGITT PLC	156,991	\$ 1,047,865	0.05%
BELLWAY PLC	25,020	\$ 1,034,813	0.05%
SPIRAX-SARCO ENGINEERING PLC	12,706	\$ 920,878	0.05%
PERKINS TRAVIS PLC	46,928	\$ 910,862	0.05%
TATE & LYLE PLC	100,042	\$ 880,241	0.05%
RPC GROUP PLC	71,871	\$ 858,350	0.04%
MELROSE INDUSTRIES PLC	301,564	\$ 854,691	0.04%
INCHCAPE PLC	79,083	\$ 849,068	0.04%
PENNON GROUP PLC	78,749	\$ 823,341	0.04%
INMARSAT PLC	85,152	\$ 803,506	0.04%
HALMA PLC	56,942	\$ 801,991	0.04%
BBA AVIATION PLC	204,532	\$ 795,490	0.04%
ELECTROCOMPONENTS PLC	95,133	\$ 776,966	0.04%
SPECTRIS PLC	25,781	\$ 769,784	0.04%
COBHAM PLC	430,966	\$ 762,874	0.04%
INDIVIOR PLC	140,832	\$ 755,972	0.04%
GALIFORM PLC	135,897	\$ 746,035	0.04%
BOOKER GROUP PLC	288,698	\$ 743,196	0.04%
RENTOKIL INITIAL PLC	185,391	\$ 727,858	0.04%
IMI PLC	49,631	\$ 726,134	0.04%
RIGHTMOVE PLC	13,436	\$ 714,349	0.04%
HAYS PLC	296,459	\$ 699,033	0.04%
BEAZLEY PLC UK	105,108	\$ 691,499	0.04%
MAN GROUP PLC	312,832	\$ 675,033	0.03%
CLOSE BROTHERS GROUP PLC	32,544	\$ 648,329	0.03%
TP ICAP PLC	100,186	\$ 637,116	0.03%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GREENE KING PLC	68,773	\$ 611,585	0.03%
JUPITER FUND MANAGEMENT	84,812	\$ 587,126	0.03%
SSP GROUP PLC	82,213	\$ 585,564	0.03%
AGGREKOB PLC	49,805	\$ 577,861	0.03%
KAZAKHMYS PLC	51,113	\$ 555,151	0.03%
IG GROUP HOLDINGS PLC	63,995	\$ 532,541	0.03%
WEIR GROUP PLC/THE	22,750	\$ 526,080	0.03%
WH SMITH PLC	22,072	\$ 525,565	0.03%
BALFOUR BEATTY PLC	149,160	\$ 517,357	0.03%
RENISHAW PLC	8,726	\$ 515,580	0.03%
ROTORK PLC	173,732	\$ 513,885	0.03%
BOVIS HOMES GROUP PLC	37,132	\$ 505,253	0.03%
REDROW PLC	62,380	\$ 499,145	0.03%
TULLOW OIL PLC	247,980	\$ 498,596	0.03%
BERENDESEN PLC	30,376	\$ 496,413	0.03%
HOMESERVE PLC	51,916	\$ 489,621	0.03%
BODYCOTE PLC	39,574	\$ 487,500	0.03%
THOMAS COOK GROUP PLC	299,216	\$ 485,273	0.02%
VICTREX PLC	18,434	\$ 483,517	0.02%
INTERMEDIATE CAPITAL GROUP	42,131	\$ 482,689	0.02%
WOOD JOHN GROUP PLC	65,776	\$ 479,825	0.02%
FIRSTGROUP PLC	316,988	\$ 479,211	0.02%
BRITVIC PLC	48,779	\$ 475,374	0.02%
NEX GROUP PLC	55,103	\$ 471,060	0.02%
WILLIAM HILL PLC	146,913	\$ 469,015	0.02%
CAPITAL & COUNTIES PROPERTIES	133,337	\$ 466,841	0.02%
COOKSON GROUP PLC	57,777	\$ 430,152	0.02%
JARDINE LLOYD THOMPSON GROUP P	28,040	\$ 417,199	0.02%
PAGEGROUP PLC	61,615	\$ 406,264	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
AUTO TRADER GROUP PLC	88,189	\$ 402,057	0.02%
MONEYSUPERMARKET.COM GROUP PLC	96,783	\$ 398,735	0.02%
CREST NICHOLSON HOLDINGS PLC	56,714	\$ 398,250	0.02%
FILTRONA PLC	57,396	\$ 394,804	0.02%
DAILY MAIL & GENERAL TRUST	48,959	\$ 393,013	0.02%
SAGA LTD	147,870	\$ 386,431	0.02%
CRANSWICK PLC	9,885	\$ 382,098	0.02%
OCADO GROUP PLC	95,240	\$ 380,225	0.02%
SIG PLC	165,222	\$ 378,469	0.02%
ULTRA ELECTRONICS HOLDINGS	15,652	\$ 372,829	0.02%
BANK OF GEORGIA HOLDINGS PLC	8,373	\$ 372,735	0.02%
SAVILLS PLC	32,418	\$ 369,792	0.02%
BREWIN DOLPHIN HOLDINGS PLC	79,913	\$ 367,787	0.02%
AMEC PLC	67,487	\$ 367,406	0.02%
ASHMORE GROUP PLC	75,192	\$ 357,823	0.02%
QINETIQ GROUP PLC	120,418	\$ 357,260	0.02%
BTG PLC	38,716	\$ 347,519	0.02%
NATIONAL EXPRESS GROUP PLC	74,146	\$ 343,348	0.02%
ELEMENTIS PLC	95,580	\$ 332,813	0.02%
GREGGS PLC	20,988	\$ 325,664	0.02%
DRAX GROUP PLC	81,922	\$ 325,550	0.02%
SENIOR PLC	91,178	\$ 322,303	0.02%
HILL & SMITH HOLDINGS PLC	19,045	\$ 316,222	0.02%
DOMINO S PIZZA GROUP PLC	90,500	\$ 315,500	0.02%
GRAINGER PLC	94,709	\$ 311,158	0.02%
WETHERSPOON JD PLC	21,958	\$ 308,772	0.02%
YULE CATTO & CO PLC	50,497	\$ 307,668	0.02%
JD SPORTS FASHION PLC	72,812	\$ 303,842	0.02%
PARAGON GROUP COMPANIES PLC	57,446	\$ 303,257	0.02%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
GALLIFORD TRY PLC	16,839	\$ 302,480	0.02%
RATHBONE BROTHERS	8,437	\$ 302,393	0.02%
CINEWORLD UK LTD	36,252	\$ 302,215	0.02%
DIGNITY PLC	10,329	\$ 301,193	0.02%
DIPLOMA PLC	21,572	\$ 301,012	0.02%
MARSHALLS PLC	52,454	\$ 296,917	0.02%
GENUS PLC	12,215	\$ 294,020	0.02%
KIER GROUP PLC	19,223	\$ 291,446	0.01%
AVEVA GROUP PLC	11,481	\$ 285,602	0.01%
LADBROKES CORAL PLC	186,635	\$ 285,093	0.01%
JAMES FISHER & SONS PLC	13,567	\$ 271,008	0.01%
EVRAZ PLC	60,674	\$ 262,804	0.01%
HEADLAM GROUP PLC	32,053	\$ 259,301	0.01%
AA PLC	120,555	\$ 248,698	0.01%
EI GROUP PLC	134,653	\$ 245,983	0.01%
STANDARD LIFE ABERDEEN PLC	44,394	\$ 245,830	0.01%
MARSTON'S PLC	165,080	\$ 245,497	0.01%
SPORTS DIRECT INTERNATIONAL	48,744	\$ 244,017	0.01%
RPS GROUP PLC	65,394	\$ 243,317	0.01%
LAIRD PLC	132,701	\$ 241,727	0.01%
KELLER GROUP PLC	22,524	\$ 240,366	0.01%
DAIRY CREST GROUP PLC	31,343	\$ 240,042	0.01%
ST MODWEN PROPERTIES PLC	51,704	\$ 235,181	0.01%
TALKTALK TELECOM GROUP	90,043	\$ 233,309	0.01%
FIDESSA GROUP PLC	8,602	\$ 232,874	0.01%
BARR AG PLC	28,440	\$ 230,943	0.01%
SERCO GROUP PLC	151,230	\$ 229,629	0.01%
SUPERGROUP PLC	11,052	\$ 226,455	0.01%
HALFORDS GROUP PLC	54,437	\$ 226,077	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
PZ CUSSONS PLC	51,056	\$ 225,565	0.01%
MORGAN CRUCIBLE CO	57,799	\$ 223,503	0.01%
VIRGIN MONEY HOLDINGS UK	64,074	\$ 219,715	0.01%
COMPUTACENTER PLC	16,573	\$ 218,466	0.01%
FENNER PLC	48,891	\$ 216,790	0.01%
ZOOPLA PROPERTY GROUP PLC	47,655	\$ 216,100	0.01%
POLYPIPE GROUP PLC	41,445	\$ 211,700	0.01%
ESURE GROUP PLC	58,436	\$ 205,113	0.01%
THE GO AHEAD GROUP PLC	8,656	\$ 201,063	0.01%
HOCHSCHILD MINING PLC	54,566	\$ 200,183	0.01%
CLARKSON PLC	5,554	\$ 200,154	0.01%
MITIE GROUP	56,915	\$ 196,904	0.01%
MILLENNIUM & COPTHORNE HOTELS	32,183	\$ 194,287	0.01%
TED BAKER PLC	5,995	\$ 192,758	0.01%
SHANKS GROUP PLC	154,423	\$ 184,986	0.01%
RESTAURANT GROUP PLC	41,233	\$ 184,152	0.01%
NORTHGATE PLC	35,479	\$ 184,147	0.01%
MITCHELLS & BUTLERS PLC	57,480	\$ 183,444	0.01%
N BROWN GROUP PLC	43,320	\$ 183,059	0.01%
PAYPOINT PLC	15,394	\$ 182,794	0.01%
HELICAL PLC	41,994	\$ 180,255	0.01%
ARROW GLOBAL GROUP PLC	29,785	\$ 179,757	0.01%
DE LA RUE PLC	22,441	\$ 179,483	0.01%
TELECOM PLUS PLC	12,537	\$ 176,452	0.01%
STAGECOACH GROUP PLC	79,897	\$ 172,336	0.01%
ONESAVINGS BANK PLC	33,483	\$ 170,140	0.01%
VECTURA GROUP PLC	120,234	\$ 169,891	0.01%
GAMES WORKSHOP GROUP PLC	7,902	\$ 166,889	0.01%
ALDERMORE GROUP PLC	57,082	\$ 165,969	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
MENZIES JOHN PLC	18,075	\$ 164,838	0.01%
SPIRENT COMMUNICATIONS PLC	130,670	\$ 163,866	0.01%
HUNTING PLC	31,305	\$ 162,018	0.01%
DEBENHAMS	306,647	\$ 159,013	0.01%
CARD FACTORY PLC	36,889	\$ 158,563	0.01%
CHEMRING GROUP PLC	68,312	\$ 155,574	0.01%
CONSORT MEDICAL PLC	10,866	\$ 154,340	0.01%
DECHRA PHARMACEUTICALS PLC	6,100	\$ 150,670	0.01%
EUROMONEY INSTITUTIONAL INVEST	9,812	\$ 141,966	0.01%
ASCENTIAL PLC	28,958	\$ 140,023	0.01%
PETS AT HOME GROUP PLC	57,931	\$ 136,558	0.01%
OXFORD INSTRUMENTS PLC	10,052	\$ 135,925	0.01%
PHOTO-ME INTERNATIONAL PLC	63,621	\$ 135,690	0.01%
FDM GROUP HOLDINGS PLC	11,421	\$ 134,378	0.01%
KCOM GROUP PLC	100,637	\$ 129,204	0.01%
MORGAN SINDALL PLC	7,843	\$ 127,124	0.01%
PENDRAGON PLC	306,128	\$ 126,430	0.01%
WINCANTON PLC	40,898	\$ 125,529	0.01%
4IMPRINT GROUP PLC	4,618	\$ 119,998	0.01%
NCC GROUP LTD	49,320	\$ 118,207	0.01%
COSTAIN GROUP PLC	20,459	\$ 117,922	0.01%
ITE GROUP PLC	51,583	\$ 117,699	0.01%
MEARS	20,788	\$ 116,545	0.01%
BOOT HENRY PLC	29,248	\$ 115,059	0.01%
CHESNARA PLC	22,296	\$ 114,801	0.01%
INTERNATIONAL PERSONAL FINANCE	45,333	\$ 114,234	0.01%
NOVAE GROUP ORD	12,484	\$ 113,982	0.01%
TT ELECTRONICS PLC	38,808	\$ 112,839	0.01%
CYBG PLC	29,286	\$ 109,397	0.01%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TRINITY MIRROR PLC	86,861	\$ 108,051	0.01%
JACKPOTJOY PLC	11,300	\$ 106,233	0.01%
IBSTOCK PLC	34,425	\$ 104,257	0.01%
CLS HOLDINGS PLC	35,620	\$ 101,882	0.01%
DEVRO PLC	34,257	\$ 101,476	0.01%
RANK GROUP PLC	34,035	\$ 100,728	0.01%
MCBRIDE PLC	43,156	\$ 97,682	0.01%
LOOKERS PLC	69,690	\$ 97,302	0.01%
SMITHS NEWS PLC	73,471	\$ 96,428	0.00%
JUST GROUP PLC	47,616	\$ 94,671	0.00%
ROBERT WALTERS PLC	14,335	\$ 93,556	0.00%
XAAR PLC	18,590	\$ 93,436	0.00%
COUNTRYSIDE PROPERTIES PLC	20,695	\$ 92,354	0.00%
SPIRE HEALTHCARE GROUP PLC	21,819	\$ 91,690	0.00%
SDL PLC	14,705	\$ 85,739	0.00%
PREMIER FOODS PLC	158,347	\$ 84,689	0.00%
JOHN LAING GROUP PLC	22,094	\$ 84,407	0.00%
DAEJAN HOLDINGS PLC	1,054	\$ 80,671	0.00%
RICARDO PLC	8,412	\$ 79,373	0.00%
MCCARTHY & STONE PLC	35,737	\$ 76,232	0.00%
GOCOMPARE.COM GROUP PLC	57,708	\$ 75,773	0.00%
PREMIER OIL PLC	105,303	\$ 75,737	0.00%
DUNELM GROUP PLC	9,618	\$ 72,654	0.00%
INTERSERVE PLC	33,063	\$ 71,784	0.00%
FULLER SMITH & TURNER	5,453	\$ 71,370	0.00%
ENQUEST PLC	204,940	\$ 66,530	0.00%
AFRICAN BARRICK GOLD LTD	25,331	\$ 66,363	0.00%
DEVELOPMENT SECURITIES PLC	27,620	\$ 66,135	0.00%
SOFTCAT PLC	12,619	\$ 64,868	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
CAMBIAN GROUP PLC	23,304	\$ 64,700	0.00%
HUNTSWORTH PLC	66,786	\$ 62,804	0.00%
STOCK SPIRITS GROUP PLC	20,404	\$ 61,289	0.00%
SOCO INTERNATIONAL PLC	39,988	\$ 61,186	0.00%
LOW & BONAR PLC	59,373	\$ 60,366	0.00%
JIMMY CHOO PLC	20,247	\$ 60,002	0.00%
MOTHERCARE PLC	46,132	\$ 59,163	0.00%
SEVERFIELD-ROWEN PLC	65,826	\$ 57,961	0.00%
CASTINGS PLC	9,471	\$ 56,973	0.00%
ANGLO PACIFIC GROUP PLC	31,303	\$ 56,735	0.00%
STHREE PLC	12,896	\$ 54,925	0.00%
FOXTONS GROUP PLC	45,510	\$ 52,104	0.00%
IP GROUP PLC	32,770	\$ 48,997	0.00%
VITEC GROUP PLC/THE	3,687	\$ 47,447	0.00%
BLOOMSBURY PUBLISHING PLC	21,254	\$ 47,011	0.00%
TRIFAST PLC	16,696	\$ 46,874	0.00%
AVON RUBBER PLC	3,886	\$ 46,763	0.00%
LSL PROPERTY SERVICES PLC	15,435	\$ 46,589	0.00%
LONMIN PLC	39,905	\$ 44,107	0.00%
CARILLION PLC	77,315	\$ 43,986	0.00%
CHARLES TAYLOR CONSULTING PLC	13,479	\$ 43,564	0.00%
ANGLO-EASTERN PLANTATIONS	4,077	\$ 43,538	0.00%
LUPUS CAPITAL PLC	9,808	\$ 42,918	0.00%
PETROPAVLOVSK PLC	430,923	\$ 42,281	0.00%
STANLEY CHARLES GROUP PLC	7,130	\$ 40,034	0.00%
SPEEDY HIRE PLC	56,551	\$ 38,913	0.00%
VOLUTION GROUP PLC	15,725	\$ 38,643	0.00%
HASTINGS GROUP HOLDINGS PLC	9,308	\$ 38,083	0.00%
WILMINGTON GROUP PLC	12,265	\$ 38,009	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
STALLERGENES GREER PLC	856	\$ 37,484	0.00%
HOGG ROBINSON	36,623	\$ 35,970	0.00%
ST IVES GROUP PLC	37,492	\$ 34,277	0.00%
CARCLO PLC	16,057	\$ 33,787	0.00%
ACAL PLC	8,695	\$ 33,386	0.00%
COMMUNISIS PLC	46,062	\$ 32,755	0.00%
CMC MARKETS PLC	17,417	\$ 32,686	0.00%
HILTON FOOD GROUP PLC	3,260	\$ 32,221	0.00%
TOPPS TILES PLC	29,026	\$ 31,875	0.00%
PORVAIR PLC	4,619	\$ 29,122	0.00%
ON THE BEACH GROUP PLC	5,133	\$ 28,272	0.00%
MCCOLL'S RETAIL GROUP PLC	7,484	\$ 25,963	0.00%
BRAEMAR SHIPPING SERVICES PLC	6,635	\$ 25,661	0.00%
NON STANDARD FINANCE PLC	25,700	\$ 25,204	0.00%
CIRCASSIA PHARMACEUTICA-WI	21,795	\$ 25,013	0.00%
SPORTECH PLC	19,643	\$ 24,779	0.00%
MJ GLEESON PLC	2,958	\$ 24,343	0.00%
DIALIGHT PLC	2,259	\$ 23,372	0.00%
FUTURE PLC	5,249	\$ 21,605	0.00%
CENTAUR MEDIA PLC	30,180	\$ 21,224	0.00%
CARPETRIGHT PLC	8,434	\$ 21,057	0.00%
GULF MARINE SERVICES PLC	33,312	\$ 19,295	0.00%
FORTERRA PLC	5,262	\$ 18,638	0.00%
MANAGEMENT CONSULTING GRP PLC	175,012	\$ 15,463	0.00%
VEDANTA RESOURCES PLC	1,347	\$ 14,833	0.00%
COUNTRYWIDE PLC	8,283	\$ 14,832	0.00%
CITY OF LONDON INVESTMENT GR	2,796	\$ 14,102	0.00%
OPHIR ENERGY PLC	13,813	\$ 13,794	0.00%
FINDEL PLC	5,428	\$ 13,742	0.00%

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
DFS FURNITURE PLC	4,460	\$ 13,682	0.00%
HOSTELWORLD GROUP PLC	3,020	\$ 13,605	0.00%
HARVEY NASH GROUP PLC	11,251	\$ 12,161	0.00%
GYM GROUP PLC THE	4,547	\$ 12,010	0.00%
ASHLEY LAURA HOLDINGS PLC	101,542	\$ 11,282	0.00%
CARRS MILLING INDUSTRIES	5,838	\$ 11,130	0.00%
NORCROS PLC	4,957	\$ 11,106	0.00%
PURETECH HEALTH PLC	6,035	\$ 10,815	0.00%
FLYBE GROUP PLC	20,598	\$ 10,081	0.00%
MOSS BROS GROUP PLC	7,993	\$ 9,922	0.00%
S & U PLC	380	\$ 9,799	0.00%
RIVER & MERCANTILE GROUP	2,351	\$ 9,425	0.00%
SERVELEC GROUP PLC	2,349	\$ 8,753	0.00%
RENOLD PLC	10,397	\$ 7,189	0.00%
AIR PARTNER PLC	4,250	\$ 7,187	0.00%
IMAGINATION TECHNOLOGIES GROUP	4,098	\$ 7,141	0.00%
HSS HIRE GROUP PLC	10,697	\$ 6,606	0.00%
VOLEX PLC	6,163	\$ 5,135	0.00%
VP PLC	392	\$ 4,165	0.00%
GETBUSY PLC	4,404	\$ 1,958	0.00%
TOTAL United Kingdom		\$ 278,703,926	14.33 %
UNITED STATES			
GRAN TIERRA ENERGY INC	87,857	\$ 179,393	0.01%
TOTAL UNITED STATES		\$ 179,393	0.01 %
VIRGIN ISLND S BRITSH			
GEM DIAMONDS LTD	14,966	\$ 15,607	0.00%
DEL MONTE PACIFIC LTD	65,692	\$ 14,286	0.00%
TOTAL VIRGIN ISLND S BRITSH		\$ 29,894	0.00 %

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS
TOTAL MARKET VALUE		\$ 1,914,685,897	98.36%
CASH AND OTHER		\$ 31,861,465	1.64%
TOTAL PORTFOLIO		\$ 1,946,547,362	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.

Not FDIC or NCUA Insured

PQ 1041

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee

Not Insured by any Federal Government Agency

08-17

Informational data only. Do not use for audit purposes.

International SmallCap Separate Account

As of August 31, 2017



SCHEDULE OF INVESTMENTS			
SECURITY	SHARES	MARKET VALUE	% OF ASSETS

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.

Not FDIC or NCUA Insured

May Lose Value, Not a Deposit, No Bank or Credit Union Guarantee
Not Insured by any Federal Government Agency

Informational data only. Do not use for audit purposes.