

Wilshire Small Company Value Portfolio

Portfolio Holdings - 03/31/2017

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2004	AAR CORPORATION	1,032.0000	33.630000	22,367.86	34,706.16	34,706.16
2004	AG MORTGAGE INVESTMENT	2,930.0000	18.050000	49,316.00	52,886.50	52,886.50
2004	ARC DOCUMENT SOLUTIONS	2,415.0000	3.450000	10,743.03	8,331.75	8,331.75
2004	AVX CORP	12,302.0000	16.380000	153,809.11	201,506.76	201,506.76
2004	ADTRAN, INC.	3,225.0000	20.750000	60,249.41	66,918.75	66,918.75
2004	ADVANCED MICRO DEVICES	15,370.0000	14.550000	201,709.98	223,633.50	223,633.50
2004	ADVANCED ENERGY IND	933.0000	68.560000	60,231.14	63,966.48	63,966.48
2004	ALBANY INTL CORP	8,625.0000	46.050000	295,733.08	397,181.25	397,181.25
2004	ALLETE, INC.	1,715.0000	67.710000	91,299.71	116,122.65	116,122.65
2004	AMBAC FINANCIAL GROUP INC	90.0000	18.860000	1,964.59	1,697.40	1,697.40
2004	AMERICAN EAGLE OUTFITTERS	2,950.0000	14.030000	45,257.57	41,388.50	41,388.50
2004	AMERICAN PUBLIC EDUCATION	1,070.0000	22.900000	16,090.66	24,503.00	24,503.00
2004	AMERICAN STATES WATER CO	2,079.0000	44.300000	82,900.62	92,099.70	92,099.70
2004	American Vanguard	5,770.0000	16.600000	96,915.70	95,782.00	95,782.00
2004	AMERIS BANCORP	8,710.0000	46.100000	236,121.68	401,531.00	401,531.00
2004	AMKOR TECHNOLOGY, INC.	6,980.0000	11.590000	70,074.88	80,898.20	80,898.20
2004	ANALOGIC CORP	2,495.0000	75.900000	177,554.36	189,370.50	189,370.50
2004	ANIXTER INTERNATIONAL	290.0000	79.300000	20,261.24	22,997.00	22,997.00
2004	ANWORTH MORTGAGE ASSET	14,435.0000	5.550000	69,594.19	80,114.25	80,114.25
2004	APOGEE ENTERPRISES. INC	3,100.0000	59.610000	153,284.02	184,791.00	184,791.00
2004	Apollo Commercial REIT	4,720.0000	18.810000	80,231.25	88,783.20	88,783.20
2004	APPLIED INDUSTRIAL TECH	2,930.0000	61.850000	127,849.88	181,220.50	181,220.50
2004	ARCHROCK, INC.	2,875.0000	12.400000	13,718.35	35,650.00	35,650.00
2004	ARES COMMERCIAL REAL EST	8,295.0000	13.380000	84,777.77	110,987.10	110,987.10
2004	ARROW FINANCIAL CORP	436.0000	33.900000	11,257.95	14,780.40	14,780.40
2004	ARTESIAN RESOURCES CORP	3,900.0000	32.560000	94,396.51	126,984.00	126,984.00
2004	ASHFORD HOSPITALITY PRIME	12,385.0000	10.610000	163,000.98	131,404.85	131,404.85
2004	ASHFORD HOSPITALITY TRUST	1,565.0000	6.370000	9,898.86	9,969.05	9,969.05
2004	AVISTA CORP	345.0000	39.050000	8,831.42	13,472.25	13,472.25
2004	AVON PRODUCTS INC	21,555.0000	4.400000	89,626.81	94,842.00	94,842.00
2004	Baldwin & Lyons	4,297.0000	24.450000	110,933.20	105,061.65	105,061.65
2004	BANCORPSOUTH, INC.	3,920.0000	30.250000	71,001.55	118,580.00	118,580.00
2004	BANK MUTUAL CORP	2,722.0000	9.400000	12,964.32	25,586.80	25,586.80
2004	BankFinancial Corp	1,908.0000	14.520000	22,969.45	27,704.16	27,704.16
2004	BANKRATE INC	7,340.0000	9.650000	67,294.98	70,831.00	70,831.00
2004	BANNER CORPORATION	3,699.0000	55.640000	177,717.86	205,812.36	205,812.36
2004	BARNES & NOBLE INC	2,565.0000	9.250000	32,421.36	23,726.25	23,726.25
2004	BENCHMARK ELECTRONICS INC	4,120.0000	31.800000	103,543.08	131,016.00	131,016.00
2004	BENEFICIAL BANCORP, INC.	1,105.0000	16.000000	14,111.74	17,680.00	17,680.00
2004	BERKSHIRE HILLS BANCORP	1,745.0000	36.050000	45,698.52	62,907.25	62,907.25
2004	BJ'S RESTAURANT	130.0000	40.400000	6,827.28	5,252.00	5,252.00
2004	BLACK BOX CORPORATION	1,575.0000	8.950000	33,026.54	14,096.25	14,096.25
2004	BOISE CASCADE COMPANY	16,120.0000	26.700000	368,246.07	430,404.00	430,404.00
2004	BOSTON PRIVATE FINL HLDGS	10,439.0000	16.400000	74,652.06	171,199.60	171,199.60
2004	BRADY CORPORATION	5,920.0000	38.650000	173,599.22	228,808.00	228,808.00
2004	BRANDYWINE REALTY TRUST	17,998.0000	16.230000	217,784.27	292,107.54	292,107.54
2004	BRIGGS & STRATTON CORP	43.0000	22.450000	942.79	965.35	965.35
2004	CBL & ASSOCIATES PROP	17,155.0000	9.540000	187,405.29	163,658.70	163,658.70
2004	CNO FINANCIAL GROUP, INC.	3,310.0000	20.500000	50,333.85	67,855.00	67,855.00
2004	CU BANCORP	965.0000	39.650000	21,201.51	38,262.25	38,262.25
2004	CABOT MICROELECTRONICS	970.0000	76.610000	70,358.43	74,311.70	74,311.70
2004	CACI INTL INC - CLASS A	70.0000	117.300000	8,689.45	8,211.00	8,211.00
2004	CALGON CARBON CORP.	5,670.0000	14.600000	91,407.41	82,782.00	82,782.00
2004	CAPITAL BANK FINANCIAL	11,053.0000	43.400000	264,508.65	479,700.20	479,700.20
2004	CAPITOL FEDERAL FINANCIAL	2,000.0000	14.630000	29,400.26	29,260.00	29,260.00

2004 CARRIZO OIL & GAS, INC.	21,045.0000	28.660000	687,056.81	603,149.70	603,149.70
2004 CASELLA WASTE SYSTEMS	2,959.0000	14.110000	13,242.81	41,751.49	41,751.49
2004 CATHAY GENERAL BANCORP	400.0000	37.680000	11,390.70	15,072.00	15,072.00
2004 CEDAR REALTY TRUST, INC.	10,728.0000	5.020000	52,495.01	53,854.56	53,854.56
2004 CENTERSTATE BANKS OF FL	2,170.0000	25.900000	18,636.08	56,203.00	56,203.00
2004 CENTRAL PACIFIC FINANCIAL	1,075.0000	30.540000	19,418.39	32,830.50	32,830.50
2004 CHANNELADVISOR CORP	805.0000	11.150000	11,579.30	8,975.75	8,975.75
2004 CHART INDUSTRIES, INC	3,235.0000	34.940000	77,638.66	113,030.90	113,030.90
2004 CHARTER FINANCIAL CORP	2,230.0000	19.670000	36,692.04	43,864.10	43,864.10
2004 CHEMOURS COMPANY (THE)	740.0000	38.500000	24,844.47	28,490.00	28,490.00
2004 Chesapeake Lodging Tr	5,075.0000	23.960000	127,396.08	121,597.00	121,597.00
2004 CHICO'S FAS INC.	8,410.0000	14.200000	105,024.12	119,422.00	119,422.00
2004 CINCINNATI BELL, INC.	1,007.0000	17.700000	15,115.15	17,823.90	17,823.90
2004 CITIZENS & NORTHERN CORP	370.0000	23.280000	7,444.75	8,613.60	8,613.60
2004 CITY HOLDING COMPANY	569.0000	64.480000	22,541.61	36,689.12	36,689.12
2004 COBALT INTERNATIONAL ENER	13,550.0000	0.533400	27,718.30	7,227.57	7,227.57
2004 COHERENT INC.	3,165.0000	205.640000	169,105.95	650,850.60	650,850.60
2004 COHU, INC.	3,248.0000	18.460000	34,365.46	59,958.08	59,958.08
2004 COMFORT SYSTEMS USA INC.	2,308.0000	36.650000	31,766.67	84,588.20	84,588.20
2004 Community Bank System	275.0000	54.980000	5,532.40	15,119.50	15,119.50
2004 CONVERGYS CORP	120.0000	21.150000	3,021.60	2,538.00	2,538.00
2004 COOPER TIRE & RUBBER CO	9,700.0000	44.350000	363,420.13	430,195.00	430,195.00
2004 CRAY, INC.	15,785.0000	21.900000	347,478.62	345,691.50	345,691.50
2004 DSP GROUP INC.	561.0000	12.000000	6,022.90	6,732.00	6,732.00
2004 DSW, Inc.	1,128.0000	20.680000	27,782.64	23,327.04	23,327.04
2004 DAKTRONICS INC.	1,230.0000	9.450000	12,076.96	11,623.50	11,623.50
2004 DANA, INC.	2,665.0000	19.310000	40,300.10	51,461.15	51,461.15
2004 DARLING INTERNATIONAL	785.0000	14.520000	12,176.21	11,398.20	11,398.20
2004 DEAN FOODS COMPANY	470.0000	19.660000	8,624.03	9,240.20	9,240.20
2004 DELTIC TIMBER CORPORATION	2,615.0000	78.120000	159,999.51	204,283.80	204,283.80
2004 DIAMONDROCK HOSPITALITY	570.0000	11.150000	7,896.10	6,355.50	6,355.50
2004 DIGI INTERNATIONAL INC	4,806.0000	11.900000	42,163.93	57,191.40	57,191.40
2004 DIME COMMUNITY BANCSHARES	13,993.0000	20.300000	254,962.84	284,057.90	284,057.90
2004 DONEGAL GROUP INC.	120.0000	17.620000	1,790.26	2,114.40	2,114.40
2004 DYNEGY, INC.	1,075.0000	7.860000	13,061.25	8,449.50	8,449.50
2004 ERA GROUP, INC.	603.0000	13.260000	5,672.86	7,995.78	7,995.78
2004 EAGLE BANCORP, INC.	1,543.0000	59.700000	29,890.59	92,117.10	92,117.10
2004 EASTMAN KODAK CO	14,820.0000	11.500000	210,066.58	170,430.00	170,430.00
2004 EL PASO ELECTRIC COMPANY	219.0000	50.500000	7,288.81	11,059.50	11,059.50
2004 ELECTRONICS FOR IMAGING	10,660.0000	48.830000	475,760.58	520,527.80	520,527.80
2004 Employers Holdings	494.0000	37.950000	9,477.03	18,747.30	18,747.30
2004 ENERSYS	6,080.0000	78.940000	275,504.89	479,955.20	479,955.20
2004 ENNIS, INC.	10,666.0000	17.000000	188,800.33	181,322.00	181,322.00
2004 ENTEGRIS INC.	24,930.0000	23.400000	237,069.70	583,362.00	583,362.00
2004 ENTERPRISE FINANCIAL	1,269.0000	42.400000	19,383.78	53,805.60	53,805.60
2004 ESSENDANT, INC.	509.0000	15.150000	9,645.46	7,711.35	7,711.35
2004 ESTERLINE TECHNOLOGIES	206.0000	86.050000	13,657.26	17,726.30	17,726.30
2004 ETHAN ALLEN INTERIORS INC	1,960.0000	30.650000	53,544.80	60,074.00	60,074.00
2004 EURONET WORLDWIDE INC	2,330.0000	85.520000	84,123.27	199,261.60	199,261.60
2004 EXACTECH, INC.	1,480.0000	25.200000	40,875.82	37,296.00	37,296.00
2004 EXELIXIS, INC.	4,160.0000	21.670000	92,296.26	90,147.20	90,147.20
2004 EXPRESS, INC.	2,817.0000	9.110000	31,594.35	25,662.87	25,662.87
2004 EZCORP INC - CLASS A	9,609.0000	8.150000	52,444.26	78,313.35	78,313.35
2004 FBL FINANCIAL GRP	1,502.0000	65.450000	35,763.26	98,305.90	98,305.90
2004 FNB CORPORATION	5,928.0000	14.870000	65,447.17	88,149.36	88,149.36
2004 FEDERAL SIGNAL CORP	1,915.0000	13.810000	30,672.97	26,446.15	26,446.15
2004 FEDERATED NAT'L HOLDING	1,632.0000	17.430000	28,938.73	28,445.76	28,445.76
2004 FELCOR LODGING TRUST, INC	2,418.0000	7.510000	9,523.87	18,159.18	18,159.18
2004 Finisar Corp	3,270.0000	27.340000	109,288.61	89,401.80	89,401.80

2004	FIRST BANCORP PUERTO RICO	22,780.0000	5.650000	150,953.47	128,707.00	128,707.00
2004	FIRST BUSEY CORP	5,418.0000	29.400000	81,992.90	159,289.20	159,289.20
2004	FIRST CITIZENS BCSHS - A	250.0000	335.370000	51,536.03	83,842.50	83,842.50
2004	FIRST FINANCIAL BANCORP	1,915.0000	27.450000	26,230.76	52,566.75	52,566.75
2004	FIRST FINANCIAL CORP INDI	720.0000	47.500000	28,874.99	34,200.00	34,200.00
2004	FIRST MIDWEST BANCORP INC	3,165.0000	23.680000	48,679.28	74,947.20	74,947.20
2004	FIRSTCASH, INC.	2,063.0000	49.150000	98,044.00	101,396.45	101,396.45
2004	Flagstar Bancorp Inc	10,470.0000	28.190000	275,235.29	295,149.30	295,149.30
2004	FLEXSTEEL INDUSTRIES	614.0000	50.400000	18,657.13	30,945.60	30,945.60
2004	Flushing Financial Corp	965.0000	26.870000	19,269.42	25,929.55	25,929.55
2004	FORESTAR GROUP, INC.	46,648.0000	13.650000	650,163.61	636,745.20	636,745.20
2004	FRANKLIN COVEY CO.	1,440.0000	20.200000	25,577.04	29,088.00	29,088.00
2004	Fred's, Inc.	18,675.0000	13.100000	242,841.11	244,642.50	244,642.50
2004	FUTUREFUEL CORPORATION	1,968.0000	14.180000	22,009.68	27,906.24	27,906.24
2004	GAMCO INVESTORS, INC.	1,370.0000	29.590000	39,873.61	40,538.30	40,538.30
2004	GP STRATEGIES CORP.	9,860.0000	25.300000	226,179.44	249,458.00	249,458.00
2004	GENERAL CABLE CORPORATION	290.0000	17.950000	3,044.22	5,205.50	5,205.50
2004	GENWORTH FINANCIAL INC	23,580.0000	4.120000	74,230.69	97,149.60	97,149.60
2004	GETTY REALTY CORP	9,865.0000	25.270000	247,804.05	249,288.55	249,288.55
2004	GLACIER BANCORP, INC	2,214.0000	33.930000	39,121.79	75,121.02	75,121.02
2004	P.H. GLATFELTER COMPANY	8,080.0000	21.740000	164,280.10	175,659.20	175,659.20
2004	GLOBAL BRASS & COPPER	1,240.0000	34.400000	34,981.64	42,656.00	42,656.00
2004	GRAHAM CORP.	1,740.0000	23.000000	30,157.45	40,020.00	40,020.00
2004	GREEN PLAINS INC.	590.0000	24.750000	15,682.32	14,602.50	14,602.50
2004	GREENHILL & COMPANY	8,910.0000	29.300000	175,182.89	261,063.00	261,063.00
2004	GREIF INC. CLASS A	3,807.0000	55.090000	112,221.62	209,727.63	209,727.63
2004	HNI CORP.	140.0000	46.090000	7,532.90	6,452.60	6,452.60
2004	HALLMARK FINANCIAL SERV	4,505.0000	11.050000	48,039.54	49,780.25	49,780.25
2004	HANCOCK HOLDING CO	825.0000	45.550000	23,992.90	37,578.75	37,578.75
2004	Hanmi Financial Corp	2,448.0000	30.750000	27,382.25	75,276.00	75,276.00
2004	HARSCO CORP	365.0000	12.750000	2,579.24	4,653.75	4,653.75
2004	HERITAGE FINANCIAL CORP	11,095.0000	24.750000	198,325.35	274,601.25	274,601.25
2004	HERITAGE INSURANCE	850.0000	12.770000	12,492.45	10,854.50	10,854.50
2004	HILLTOP HOLDINGS, INC.	6,995.0000	27.470000	191,807.16	192,152.65	192,152.65
2004	Home Bancshares Inc	2,690.0000	27.070000	39,414.15	72,818.30	72,818.30
2004	HOMESTREET, INC.	10,695.0000	27.950000	225,691.74	298,925.25	298,925.25
2004	HOOKER FURNITURE CORP	14,027.0000	31.050000	234,768.46	435,538.35	435,538.35
2004	HOPE BANCORP INC.	4,935.0000	19.170000	102,535.32	94,603.95	94,603.95
2004	HORACE MANN EDUCATORS	975.0000	41.050000	20,699.76	40,023.75	40,023.75
2004	HUDSON PACIFIC PROPERTIES	6,250.0000	34.640000	221,854.27	216,500.00	216,500.00
2004	IXIA	1,235.0000	19.650000	10,710.04	24,267.75	24,267.75
2004	INDEPENDENT BANK CORP.	1,570.0000	20.700000	19,491.80	32,499.00	32,499.00
2004	INFINITY PROPERTY & CAS	828.0000	95.500000	49,703.31	79,074.00	79,074.00
2004	INGLES MARKETS INC CL A	109.0000	43.150000	1,754.13	4,703.35	4,703.35
2004	INSIGHT ENTERPRISES	2,637.0000	41.090000	31,395.73	108,354.33	108,354.33
2004	INNOSPEC INC	1,955.0000	64.750000	84,618.22	126,586.25	126,586.25
2004	Innophos Holdings Inc	1,550.0000	53.970000	53,618.94	83,653.50	83,653.50
2004	INTEGRATED DEVICE TECH IN	16,405.0000	23.670000	222,210.86	388,306.35	388,306.35
2004	INTER PARFUMS, INC.	2,939.0000	36.550000	76,002.54	107,420.45	107,420.45
2004	INTERFACE, INC.	2,850.0000	19.050000	47,635.86	54,292.50	54,292.50
2004	Invesco Mortgage Cap	490.0000	15.420000	6,146.66	7,555.80	7,555.80
2004	IXYS CORPORATION	165.0000	14.550000	1,838.05	2,400.75	2,400.75
2004	KMG CHEMICALS, INC.	185.0000	46.070000	2,993.28	8,522.95	8,522.95
2004	KAISER ALUMINUM CORP	510.0000	79.900000	43,522.17	40,749.00	40,749.00
2004	KELLY SERVICES INC. CL A	5,804.0000	21.860000	121,890.24	126,875.44	126,875.44
2004	KENNAMETAL INC	3,510.0000	39.230000	84,899.88	137,697.30	137,697.30
2004	KIMBALL INTERNAT INC CL B	1,315.0000	16.500000	13,149.42	21,697.50	21,697.50
2004	KITE REALTY GROUP TRUST	480.0000	21.500000	13,226.83	10,320.00	10,320.00
2004	KNOLL, INC.	1,675.0000	23.810000	27,063.90	39,881.75	39,881.75

2004 KOPPERS HOLDINGS, INC.	50.0000	42.350000	2,108.00	2,117.50	2,117.50
2004 LA-Z-BOY INC	2,180.0000	27.000000	48,545.33	58,860.00	58,860.00
2004 LANCASTER COLONY CORP	685.0000	128.840000	66,688.36	88,255.40	88,255.40
2004 LANDEC CORP	39,425.0000	12.000000	463,694.55	473,100.00	473,100.00
2004 LASALLE HOTEL PROPERTIES	5,210.0000	28.950000	116,830.09	150,829.50	150,829.50
2004 LATTICE SEMICONDUCTOR	81,605.0000	6.920000	377,744.85	564,706.60	564,706.60
2004 LEGACYTEXAS FINANCIAL GRP	2,160.0000	39.900000	93,359.22	86,184.00	86,184.00
2004 LEXINGTON REALTY TRUST	9,255.0000	9.980000	62,800.10	92,364.90	92,364.90
2004 LIFE STORAGE, INC.	75.0000	82.120000	7,168.77	6,159.00	6,159.00
2004 LOUISIANA-PACIFIC CORP	13,530.0000	24.820000	222,329.14	335,814.60	335,814.60
2004 MBIA INC	1,140.0000	8.470000	9,128.78	9,655.80	9,655.80
2004 MB Financial Inc	2,005.0000	42.820000	28,554.01	85,854.10	85,854.10
2004 MDC Holdings Inc	1,464.9999	30.050002	28,493.98	44,023.25	44,023.25
2004 MGE ENGERY, INC.	683.0000	65.000000	25,926.58	44,395.00	44,395.00
2004 MGIC INVESTMENT CORP	27,273.0000	10.130000	257,136.31	276,275.49	276,275.49
2004 M/I Homes Inc.	5,684.0000	24.500000	123,949.83	139,258.00	139,258.00
2004 MTS SYSTEMS CORP.	2,055.0000	55.050000	95,120.47	113,127.75	113,127.75
2004 MAGELLAN HEALTH INC.	1,191.0000	69.050000	54,058.51	82,238.55	82,238.55
2004 MANNING & NAPIER, INC.	12,819.0000	5.700000	93,697.60	73,068.30	73,068.30
2004 MANTECH INTERNATIONAL	95.0000	34.630000	2,603.00	3,289.85	3,289.85
2004 MARLIN BUSINESS SERV	510.0000	25.750000	10,415.47	13,132.50	13,132.50
2004 MATERION CORPORATION	10,170.0000	33.550000	280,268.56	341,203.50	341,203.50
2004 MCDERMOTT INTL INC	20,823.0000	6.750000	158,539.81	140,555.25	140,555.25
2004 MERCANTILE BANK CORP	1,099.0000	34.400000	19,839.20	37,805.60	37,805.60
2004 MERIDIAN BIOSCIENCE INC.	6,450.0000	13.800000	121,272.69	89,010.00	89,010.00
2004 MERIDIAN BANCORP, INC.	9,630.0000	18.300000	126,230.55	176,229.00	176,229.00
2004 MILLER INDUSTRIES INC.	729.0000	26.350000	10,158.52	19,209.15	19,209.15
2004 Mitel Networks Corp	110,140.0000	6.930000	822,755.52	763,270.20	763,270.20
2004 MODINE MANUFACTURING CO	1,345.0000	12.200000	13,331.79	16,409.00	16,409.00
2004 MOOG, INC. CLASS A	453.0000	67.350000	20,635.74	30,509.55	30,509.55
2004 MOVADO GROUP	1,670.0000	24.950000	35,976.49	41,666.50	41,666.50
2004 NBT BANCORP	1,491.0000	37.070000	32,883.47	55,271.37	55,271.37
2004 NMI HOLINGS, INC.	3,940.0000	11.400000	30,383.93	44,916.00	44,916.00
2004 NVE CORP	945.0000	82.790000	56,419.21	78,236.55	78,236.55
2004 NANOMETRICS INC	2,234.0000	30.460000	48,130.42	68,047.64	68,047.64
2004 National Healthcare Corp.	799.0000	71.300000	41,698.27	56,968.70	56,968.70
2004 NATIONAL WESTERN LIFE GRP	435.0000	304.160000	82,535.38	132,309.60	132,309.60
2004 NAVIGATORS GROUP INC	1,848.0000	54.300000	61,977.79	100,346.40	100,346.40
2004 NAVIGANT CONSULTING INC.	650.0000	22.860000	9,229.54	14,859.00	14,859.00
2004 NEENAH PAPER, INC.	1,150.0000	74.700000	32,947.50	85,905.00	85,905.00
2004 NETGEAR INC	884.0000	49.550000	33,661.06	43,802.20	43,802.20
2004 NEW RESIDENTIAL INVEST	24,631.0000	16.980000	413,551.80	418,234.38	418,234.38
2004 THE NEW YORK TIMES CO.	6,095.0000	14.400000	77,036.41	87,768.00	87,768.00
2004 NEWPARK RESOURCES INC	3,605.0000	8.100000	18,322.01	29,200.50	29,200.50
2004 NORTHERN INSTL GOV SELECT	443,309.7000	100.000000	443,309.70	443,309.70	443,309.70
2004 NORTHFIELD BANCORP, INC.	4,600.0000	18.020000	69,294.11	82,892.00	82,892.00
2004 NORTHRIM BANCORP, INC.	830.0000	30.050000	21,375.95	24,941.50	24,941.50
2004 NORTHWEST BANCSHARES, INC	3,760.0000	16.840000	55,087.36	63,318.40	63,318.40
2004 NORTHWEST NATURAL GAS CO.	765.0000	59.100000	39,735.46	45,211.50	45,211.50
2004 NORTHWESTERN CORP	120.0000	58.700000	6,915.60	7,044.00	7,044.00
2004 NOVANTA, INC.	14,800.0000	26.550000	126,652.72	392,940.00	392,940.00
2004 NUTRACEUTICAL INTER CORP	800.0000	31.150000	18,977.76	24,920.00	24,920.00
2004 OFG BANCORP	6,290.0000	11.800000	51,252.92	74,222.00	74,222.00
2004 OLYMPIC STEEL, INC.	285.0000	18.560000	8,323.31	5,289.60	5,289.60
2004 OMEGA PROTEIN CORP.	1,210.0000	20.050000	28,030.13	24,260.50	24,260.50
2004 ONE GAS, INC.	804.0000	67.600000	42,464.64	54,350.40	54,350.40
2004 ORASURE TECHNOLOGIES, INC	280.0000	12.930000	1,782.65	3,620.40	3,620.40
2004 ORBITAL ATK, INC.	4,662.0000	98.000000	282,324.46	456,876.00	456,876.00
2004 ORITANI FINANCIAL CORP.	6,116.0000	17.000000	92,707.60	103,972.00	103,972.00

2004 ORMAT TECHNOLOGIES INC	6,920.0000	57.080000	356,535.32	394,993.60	394,993.60
2004 OTTER TAIL CORP	280.0000	37.900000	8,066.80	10,612.00	10,612.00
2004 OVERSEAS SHIPHOLDING GRP	21,790.0000	3.860000	71,609.29	84,109.40	84,109.40
2004 OWENS & MINOR, INC.	1,795.0000	34.600000	63,132.84	62,107.00	62,107.00
2004 PDC ENERGY, INC.	6,445.0000	62.350000	460,269.89	401,845.75	401,845.75
2004 PHI, Inc.	8,257.0000	11.980000	133,597.70	98,918.86	98,918.86
2004 PS BUSINESS PARKS INC	175.0000	114.760000	15,208.29	20,083.00	20,083.00
2004 PACWEST BANCORP	9,680.0000	53.260000	293,674.60	515,556.80	515,556.80
2004 PARKWAY, INC.	235.0000	19.890000	5,346.25	4,674.15	4,674.15
2004 PENN NATIONAL GAMING INC.	7,305.0000	18.430000	98,444.69	134,631.15	134,631.15
2004 PENNSYLVANIA REAL ESTATE	1,304.0000	15.140000	30,977.31	19,742.56	19,742.56
2004 PENNYMAC FINANCIAL SERV.	460.0000	17.050000	7,373.43	7,843.00	7,843.00
2004 PHARMERICA CORP.	63.0000	23.400000	658.35	1,474.20	1,474.20
2004 PHOTRONICS INC	3,949.0000	10.700000	27,407.30	42,254.30	42,254.30
2004 PINNACLE ENTERTAINMENT	2,609.0000	19.520000	36,967.93	50,927.68	50,927.68
2004 PLEXUS CORPORATION	2,220.0000	57.800000	92,047.35	128,316.00	128,316.00
2004 PORTLAND GENERAL ELECTRIC	1,583.0000	44.420000	57,815.03	70,316.86	70,316.86
2004 PROGRESS SOFTWARE CORP	667.0000	29.050000	15,620.94	19,376.35	19,376.35
2004 PROSPERITY BANCSHARES INC	1,545.0000	69.710000	74,937.75	107,701.95	107,701.95
2004 PROVIDENT FINANCIAL HLDGS	965.0000	18.650000	19,182.20	17,997.25	17,997.25
2004 QUAD GRAPHICS, INC. CL A	1,785.0000	25.240000	44,239.98	45,053.40	45,053.40
2004 PZENA INVESTMENT MGMT	8,576.0000	9.840000	84,302.31	84,387.84	84,387.84
2004 RLJ LODGING TRUST	3,404.0000	23.510000	61,157.42	80,028.04	80,028.04
2004 RSP PERMIAN, INC	110.0000	41.430000	2,176.81	4,557.30	4,557.30
2004 RADIAN GROUP, INC.	17,573.0000	17.960000	279,728.75	315,611.08	315,611.08
2004 RAMCO-GERSHENSON PROP	30,685.0000	14.020000	527,123.44	430,203.70	430,203.70
2004 RE/MAX HOLDINGS, INC.	2,680.0000	59.450000	91,349.30	159,326.00	159,326.00
2004 READING INT'L, INC.	826.0000	15.540000	4,602.78	12,836.04	12,836.04
2004 Redwood Trust Inc	7,395.0000	16.610000	75,656.77	122,830.95	122,830.95
2004 RENASANT CORP	460.0000	39.690000	13,132.98	18,257.40	18,257.40
2004 RENEWABLE ENERGY GRP	14,680.0000	10.450000	133,965.16	153,406.00	153,406.00
2004 REPUBLIC BANCORP, INC.	1,637.0000	34.390000	37,216.05	56,296.43	56,296.43
2004 ROGERS CORP.	780.0000	85.870000	47,464.67	66,978.60	66,978.60
2004 RUBICON PROJECT, INC.	1,545.0000	5.890000	15,815.92	9,100.05	9,100.05
2004 RUBY TUESDAY INC	100.0000	2.810000	308.50	281.00	281.00
2004 S&T BANCORP, INC.	1,123.0000	34.600000	24,415.19	38,855.80	38,855.80
2004 SRC ENERGY INC	45,430.0000	8.440000	383,275.21	383,429.20	383,429.20
2004 SABRA HEALTHCARE GROUP	3,595.0000	27.930000	80,153.94	100,408.35	100,408.35
2004 SAFETY INSURANCE GROUP	1,210.0000	70.100000	87,139.20	84,821.00	84,821.00
2004 John B. Sanfilippo & Son	6,084.0000	73.190000	307,379.23	445,287.96	445,287.96
2004 SANMINA CORPORATION	4,034.0000	40.600000	156,845.32	163,780.40	163,780.40
2004 SCANSOURCE, INC.	1,056.0000	39.250000	32,886.54	41,448.00	41,448.00
2004 SCHNITZER STEEL INDUSTRY	3,290.0000	20.650000	52,457.87	67,938.50	67,938.50
2004 SCHOLASTIC CORP	4,569.0000	42.570000	175,667.76	194,502.33	194,502.33
2004 SCHWEITZER-MAUYD INTNTNL	5,195.0000	41.420000	172,069.04	215,176.90	215,176.90
2004 SELECT COMFORT CORP	3,985.0000	24.790000	76,874.24	98,788.15	98,788.15
2004 SELECT INCOME REIT	2,060.0000	25.790000	47,365.94	53,127.40	53,127.40
2004 SEMGROUP CORP	755.0000	36.000000	22,997.72	27,180.00	27,180.00
2004 SEMTECH CORP	154.0000	33.800000	3,419.25	5,205.20	5,205.20
2004 SENECA FOODS CORP- CL A	290.0000	36.100000	7,969.25	10,469.00	10,469.00
2004 SENSIENT TECHNOLOGIES	515.0000	79.260000	11,302.34	40,818.90	40,818.90
2004 ShoreTel Inc	4,080.0000	6.150000	35,229.08	25,092.00	25,092.00
2004 SIMMONS FIRST NTNL CL A	1,149.0000	55.150000	33,084.97	63,367.35	63,367.35
2004 SIMPSON MANUFACTURING CO	1,210.0000	43.090000	38,229.46	52,138.90	52,138.90
2004 SOUTHWEST GAS CORP	744.0000	82.910000	33,836.45	61,685.04	61,685.04
2004 SPIRE, INC.	430.0000	67.500000	28,355.66	29,025.00	29,025.00
2004 STANDARD MOTOR PRODUCTS	620.0000	49.140000	29,824.76	30,466.80	30,466.80
2004 STATE AUTO FINANCIAL	1,190.0000	27.450000	20,501.46	32,665.50	32,665.50
2004 STERLING BANCORP / DE	1,435.0000	23.700000	19,813.93	34,009.50	34,009.50

2004 STONERIDGE, INC.	21,993.0000	18.140000	227,731.53	398,953.02	398,953.02
2004 STORE CAPITAL CORP	2,880.0000	23.880000	74,905.60	68,774.40	68,774.40
2004 STRAYER EDUCATION INC	190.0000	80.490000	8,605.70	15,293.10	15,293.10
2004 SUNCOKE ENERGY, INC.	3,525.0000	8.960000	22,750.57	31,584.00	31,584.00
2004 SUNSTONE HOTEL INVESTORS	2,795.0000	15.330000	35,263.59	42,847.35	42,847.35
2004 SUPER MICRO COMPUTER, INC	100.0000	25.350000	2,172.00	2,535.00	2,535.00
2004 SUPERIOR INDUSTRIES	920.0000	25.350000	26,785.25	23,322.00	23,322.00
2004 SYKES ENTERPRISES INC	1,420.0000	29.400000	40,910.40	41,748.00	41,748.00
2004 SYNEX CORP	1,190.0000	111.940000	139,536.48	133,208.60	133,208.60
2004 TRI POINTE GROUP, INC.	42,541.0000	12.540000	493,982.95	533,464.14	533,464.14
2004 TTM TECHNOLOGIES, INC.	620.0000	16.130000	9,267.82	10,000.60	10,000.60
2004 TAYLOR MORRISON HOME CORP	20,780.0000	21.320000	290,353.76	443,029.60	443,029.60
2004 TECH DATA CORP	260.0000	93.900000	22,044.91	24,414.00	24,414.00
2004 TENNANT CO	1,097.0000	72.650000	66,310.96	79,697.05	79,697.05
2004 Territorial Bancorp	3,680.0000	31.170000	93,897.19	114,705.60	114,705.60
2004 TETRA TECH, INC.	320.0000	40.850000	13,283.00	13,072.00	13,072.00
2004 TEXAS CAPITAL BANCSHARES	1,380.0000	83.450000	103,971.08	115,161.00	115,161.00
2004 TREDEGAR CORPORATION	1,880.0000	17.550000	30,325.34	32,994.00	32,994.00
2004 TREEHOUSE FOODS, INC.	6,474.0000	84.660000	467,827.75	548,088.84	548,088.84
2004 TRIPLE-S MANAGEMENT CORP	2,650.0000	17.570000	56,679.90	46,560.50	46,560.50
2004 TRISTATE CAPITAL HLDG	1,535.0000	23.350000	19,265.32	35,842.25	35,842.25
2004 TUTOR PERINI CORP	980.0000	31.800000	20,616.95	31,164.00	31,164.00
2004 ULTRATECH, INC.	820.0000	29.620000	19,050.81	24,288.40	24,288.40
2004 Umpqua Holdings Corp	4,590.0000	17.740000	71,721.54	81,426.60	81,426.60
2004 UNITED FIRE GROUP, INC.	1,061.0000	42.770000	29,271.22	45,378.97	45,378.97
2004 UNIVERSAL CORPORATION	810.0000	70.750000	44,256.07	57,307.50	57,307.50
2004 Univest Corp of Penn	960.0000	25.900000	17,931.75	24,864.00	24,864.00
2004 VERA BRADLEY, INC.	3,120.0000	9.310000	44,038.75	29,047.20	29,047.20
2004 VISHAY INTERTECHNOLOGY	1,140.0000	16.450000	15,159.04	18,753.00	18,753.00
2004 WABASH NATIONAL CORP	1,655.0000	20.690000	22,406.13	34,241.95	34,241.95
2004 WASHINGTON FEDERAL, INC.	4,050.0000	33.100000	84,456.42	134,055.00	134,055.00
2004 WATERSTONE FINANCIAL, INC	347.0000	18.250000	5,615.04	6,332.75	6,332.75
2004 WESTERN ALLIANCE BANCORP	15,255.0000	49.090000	256,564.87	748,867.95	748,867.95
2004 WINTRUST FINANCIAL CORP	945.0000	69.120000	38,178.48	65,318.40	65,318.40
2004 XPERI CORP	730.0000	33.950000	20,046.13	24,783.50	24,783.50
2004 YORK WATER CO	1,410.0000	35.050000	35,340.44	49,420.50	49,420.50
2004 ARGO GROUP INTERNATIONAL	380.0000	67.800000	25,260.20	25,764.00	25,764.00
2004 ATLANTICA YIELD PLC	4,510.0000	20.960000	93,663.68	94,529.60	94,529.60
2004 BANK OF BTTERFIELD	18,740.0000	31.910000	497,567.93	597,993.40	597,993.40
2004 Global Indemnity Plc	1,358.0000	38.490000	29,022.69	52,269.42	52,269.42
2004 OM ASSET MANAGEMENT PLC	910.0000	15.120000	11,868.86	13,759.20	13,759.20
2004 THIRD POINT REINSURANCE	9,710.0000	12.100000	123,963.77	117,491.00	117,491.00
2004 MELLANOX TECHNOLOGIES LTD	8,600.0000	50.950000	384,283.66	438,170.00	438,170.00
2004 ORTHOFIX INTERNATIONAL NV	820.0000	38.150000	24,779.14	31,283.00	31,283.00
2004 BANCO LATINOAMERICANO	410.0000	27.740000	8,750.44	11,373.40	11,373.40
2004 INTERNATIONAL SEAWAYS	7,575.0000	19.120000	137,438.63	144,834.00	144,834.00
2004 Scorpio Tankers Inc	3,190.0000	4.440000	20,627.63	14,163.60	14,163.60