

Wilshire Small Company Value Portfolio
Portfolio Holdings - 09/30/2017

Port ID	Sec Name	Quantity	Current Price	Cost	Market Value (Local)	Market Value (Base)
2004	AAR CORPORATION	2.0000	37.780000	38.24	75.56	75.56
2004	AG MORTGAGE INVESTMENT	2,260.0000	19.240000	39,156.41	43,482.40	43,482.40
2004	ARC DOCUMENT SOLUTIONS	2,415.0000	4.090000	10,743.03	9,877.35	9,877.35
2004	AVX CORP	12,302.0000	18.230000	153,809.11	224,265.46	224,265.46
2004	ABERCROMBIE & FITCH CO-A	4,230.0000	14.440000	59,962.79	61,081.20	61,081.20
2004	ACTUA CORPORATION	2,130.0000	15.300000	26,875.06	32,589.00	32,589.00
2004	ADDUS HOMECARE CORP	150.0000	35.300000	5,776.50	5,295.00	5,295.00
2004	ADTRAN, INC.	3,225.0000	24.000000	60,249.41	77,400.00	77,400.00
2004	ADVANCED ENERGY IND	1,003.0000	80.760000	65,674.70	81,002.28	81,002.28
2004	ALBANY INTL CORP	7,855.0000	57.400000	259,243.34	450,877.00	450,877.00
2004	ALDER BIOPHARMACEUTICAL	1,320.0000	12.250000	13,298.34	16,170.00	16,170.00
2004	AMBAC FINANCIAL GROUP INC	1,210.0000	17.260000	21,541.52	20,884.60	20,884.60
2004	AMERICAN ASSETS TRUST INC	490.0000	39.770000	20,672.76	19,487.30	19,487.30
2004	AMERICAN EQUITY INVEST	3,480.0000	29.080000	97,314.16	101,198.40	101,198.40
2004	AMERICAN PUBLIC EDUCATION	1,070.0000	21.050000	16,090.66	22,523.50	22,523.50
2004	AMERICAN STATES WATER CO	1,879.0000	49.250000	73,937.71	92,540.75	92,540.75
2004	American Vanguard	5,770.0000	22.900000	96,915.70	132,133.00	132,133.00
2004	AMERIS BANCORP	6,765.0000	48.000000	182,121.85	324,720.00	324,720.00
2004	AMKOR TECHNOLOGY, INC.	8,130.0000	10.550000	81,946.33	85,771.50	85,771.50
2004	ANIXTER INTERNATIONAL	290.0000	85.000000	20,261.24	24,650.00	24,650.00
2004	ANWORTH MORTGAGE ASSET	14,435.0000	6.010000	69,594.19	86,754.35	86,754.35
2004	APOGEE ENTERPRISES. INC	2,925.0000	48.260000	144,533.44	141,160.50	141,160.50
2004	APPLIED INDUSTRIAL TECH	1,240.0000	65.800000	54,075.52	81,592.00	81,592.00
2004	ARCHROCK, INC.	2,875.0000	12.550000	12,827.10	36,081.25	36,081.25
2004	ARES COMMERCIAL REAL EST	6,005.0000	13.310000	59,851.90	79,926.55	79,926.55
2004	AMOUR RESD REIT	2,034.0000	26.900000	51,181.34	54,714.60	54,714.60
2004	ARRAY BIOPHARMA, INC.	2,460.0000	12.300000	25,781.23	30,258.00	30,258.00
2004	ARROW FINANCIAL CORP	449.0800	34.350004	11,257.95	15,425.90	15,425.90
2004	ARTESIAN RESOURCES CORP	3,900.0000	37.800000	94,396.51	147,420.00	147,420.00
2004	ASHFORD HOSPITALITY PRIME	9,695.0000	9.500000	118,724.49	92,102.50	92,102.50
2004	ATLAS AIR WORLDWIDE	310.0000	65.800000	20,800.29	20,398.00	20,398.00
2004	B RILEY FINANCIAL INC	1,115.0000	17.050000	18,201.28	19,010.75	19,010.75
2004	Baldwin & Lyons	1,997.0000	22.550000	50,738.00	45,032.35	45,032.35
2004	BANCORPSOUTH, INC.	1,510.0000	32.050000	25,494.24	48,395.50	48,395.50
2004	THE BANCORP, INC	1,450.0000	8.270000	11,947.22	11,991.50	11,991.50
2004	BANK MUTUAL CORP	2,722.0000	10.150000	12,964.32	27,628.30	27,628.30
2004	BankFinancial Corp	478.0000	15.890000	5,751.44	7,595.42	7,595.42
2004	BANKRATE INC	6,760.0000	13.950000	61,817.87	94,302.00	94,302.00
2004	BANKUNITED, INC.	4,290.0000	35.570000	142,146.55	152,595.30	152,595.30
2004	BANNER CORPORATION	3,049.0000	61.280000	146,466.90	186,842.72	186,842.72
2004	BARNES & NOBLE INC	2,565.0000	7.600000	32,421.36	19,494.00	19,494.00
2004	BARNES & NOBLE ED., INC.	460.0000	6.510000	2,975.51	2,994.60	2,994.60
2004	Beazer Homes USA	2,490.0000	18.740000	34,034.57	46,662.60	46,662.60
2004	BELDEN, INC.	570.0000	80.530000	41,303.57	45,902.10	45,902.10
2004	BENCHMARK ELECTRONICS INC	4,120.0000	34.150000	103,543.08	140,698.00	140,698.00
2004	BENEFICIAL BANCORP, INC.	1,105.0000	16.600000	14,111.74	18,343.00	18,343.00
2004	BERKSHIRE HILLS BANCORP	1,745.0000	38.750000	45,698.52	67,618.75	67,618.75
2004	BIOCRIST PHARMACEUTICALS	480.0000	5.240000	2,729.95	2,515.20	2,515.20
2004	BLUEBIRD BIO, INC.	220.0000	137.350000	27,724.20	30,217.00	30,217.00
2004	BOINGO WIRELESS, INC.	390.0000	21.370000	6,053.50	8,334.30	8,334.30
2004	BOISE CASCADE COMPANY	11,430.0000	34.900000	249,197.39	398,907.00	398,907.00
2004	BONANZA CREEK ENERGY, INC	948.0000	32.990000	28,504.05	31,274.52	31,274.52
2004	BOTTOMLINE TECHNOLOGIES	1,610.0000	31.830000	40,471.57	51,246.30	51,246.30
2004	BRADY CORPORATION	5,920.0000	37.950000	173,599.22	224,664.00	224,664.00
2004	BRANDYWINE REALTY TRUST	13,533.0000	17.490000	161,654.76	236,692.17	236,692.17
2004	BRIDGEPOINT EDUCATION	100.0000	9.600000	894.57	960.00	960.00
2004	CAI INTERNATIONAL	1,570.0000	30.320000	45,386.16	47,602.40	47,602.40
2004	CNO FINANCIAL GROUP, INC.	2,650.0000	23.340000	61,616.92	61,851.00	61,851.00
2004	CSW INDUSTRIALS, INC.	2,240.0000	44.350000	80,302.50	99,344.00	99,344.00
2004	CU BANCORP	965.0000	38.775005	21,201.51	37,417.88	37,417.88
2004	C&J ENERGY SERVICES, INC.	1,030.0000	29.970000	28,037.73	30,869.10	30,869.10
2004	CABOT MICROELECTRONICS	970.0000	79.930000	70,358.43	77,532.10	77,532.10
2004	CACI INTL INC - CLASS A	260.0000	139.350000	32,232.35	36,231.00	36,231.00
2004	CAPITAL BANK FINANCIAL	8,278.0000	41.050000	197,833.53	339,811.90	339,811.90
2004	CAPITOL FEDERAL FINANCIAL	8,600.0000	14.700000	121,813.90	126,420.00	126,420.00
2004	CAROLINA FINANCIAL CORP	890.0000	35.880000	28,589.47	31,933.20	31,933.20
2004	CARRIZO OIL & GAS, INC.	41,170.0000	17.130000	1,000,095.22	705,242.10	705,242.10
2004	CASELLA WASTE SYSTEMS	769.0000	18.800000	3,260.56	14,457.20	14,457.20

2004 CATHAY GENERAL BANCORP	400.0000	40.200000	11,390.70	16,080.00	16,080.00
2004 CEDAR REALTY TRUST, INC.	10,728.0000	5.620000	52,495.01	60,291.36	60,291.36
2004 CENTERSTATE BANKS OF FL	2,170.0000	26.800000	18,636.08	58,156.00	58,156.00
2004 CENTRAL GARDEN AND PET	1,410.0000	37.190000	43,682.38	52,437.90	52,437.90
2004 CENTRAL PACIFIC FINANCIAL	1,075.0000	32.180000	19,418.39	34,593.50	34,593.50
2004 CENTURY ALUMINUM COMP	1,220.0000	16.580000	23,164.43	20,227.60	20,227.60
2004 CHANNELADVISOR CORP	805.0000	11.500000	11,579.30	9,257.50	9,257.50
2004 CHART INDUSTRIES, INC	3,235.0000	39.230000	77,638.66	126,909.05	126,909.05
2004 CHARTER FINANCIAL CORP	2,230.0000	18.530000	36,692.04	41,321.90	41,321.90
2004 Chesapeake Lodging Tr	5,035.0000	26.970000	125,535.99	135,793.95	135,793.95
2004 CITIZENS & NORTHERN CORP	370.0000	24.560000	7,444.75	9,087.20	9,087.20
2004 CITY HOLDING COMPANY	569.0000	71.910000	22,541.61	40,916.79	40,916.79
2004 CLIFTON BANCORP, INC.	2,120.0000	16.720000	35,933.36	35,446.40	35,446.40
2004 COEUR MINING, INC.	1,772.0000	9.190000	15,195.08	16,284.68	16,284.68
2004 COHERENT INC.	2,170.0000	235.170000	175,619.56	510,318.90	510,318.90
2004 COHU, INC.	3,238.0000	23.840000	34,259.66	77,193.92	77,193.92
2004 COMFORT SYSTEMS USA INC.	2,118.0000	35.700000	26,937.57	75,612.60	75,612.60
2004 Community Bank System	275.0000	55.250000	5,532.40	15,193.75	15,193.75
2004 CONTANGO OIL & GAS	1,880.0000	5.030000	12,005.68	9,456.40	9,456.40
2004 CRAY, INC.	12,640.0000	19.450000	273,724.21	245,848.00	245,848.00
2004 CROSS COUNTRY HEALTHCARE	4,320.0000	14.230000	54,260.68	61,473.60	61,473.60
2004 CURTISS-WRIGHT CORP	950.0000	104.540000	83,491.79	99,313.00	99,313.00
2004 CUSTOMERS BANCORP INC	550.0000	32.620000	15,942.69	17,941.00	17,941.00
2004 DSP GROUP INC.	561.0000	13.000000	6,022.90	7,293.00	7,293.00
2004 DXP ENTERPRISES, INC.	40.0000	31.490000	1,407.60	1,259.60	1,259.60
2004 DAKTRONICS INC.	230.0000	10.570000	2,243.63	2,431.10	2,431.10
2004 DECKERS OUTDOOR CORP	1,090.0000	68.410000	71,214.65	74,566.90	74,566.90
2004 DELEK US HOLDINGS, INC	4,860.0000	26.730000	125,507.75	129,907.80	129,907.80
2004 DELTIC TIMBER CORPORATION	2,615.0000	88.430000	159,999.51	231,244.45	231,244.45
2004 DENNY'S CORPORATION	418.0000	12.450000	5,056.55	5,204.10	5,204.10
2004 DERMIRA, INC.	1,060.0000	27.000000	27,092.33	28,620.00	28,620.00
2004 DIAMONDROCK HOSPITALITY	570.0000	10.950000	7,896.10	6,241.50	6,241.50
2004 DIGI INTERNATIONAL INC	4,806.0000	10.600000	42,163.93	50,943.60	50,943.60
2004 DIME COMMUNITY BANCSHARES	3,853.0000	21.500000	63,512.58	82,839.50	82,839.50
2004 DONEGAL GROUP INC.	120.0000	16.130000	1,790.26	1,935.60	1,935.60
2004 ERA GROUP, INC.	603.0000	11.190000	5,672.86	6,747.57	6,747.57
2004 EAGLE BANCORP, INC.	1,543.0000	67.050000	29,890.59	103,458.15	103,458.15
2004 EL PASO ELECTRIC COMPANY	809.0000	55.250000	39,627.06	44,697.25	44,697.25
2004 EMCOR GROUP, INC.	1,490.0000	69.380000	99,754.53	103,376.20	103,376.20
2004 Employers Holdings	494.0000	45.450000	9,477.03	22,452.30	22,452.30
2004 ENERSYS	5,710.0000	69.170000	286,246.50	394,960.70	394,960.70
2004 ENERGY XXI GULF COAST INC	743.0000	10.340000	7,948.99	7,682.62	7,682.62
2004 ENNIS, INC.	6,936.0000	19.650000	116,677.32	136,292.40	136,292.40
2004 ENTEGRIS INC.	11,635.0000	28.850000	110,299.80	335,669.75	335,669.75
2004 ENTERPRISE FINANCIAL	1,269.0000	42.350000	19,383.78	53,742.15	53,742.15
2004 ESTERLINE TECHNOLOGIES	196.0000	90.150000	12,994.29	17,669.40	17,669.40
2004 EURONET WORLDWIDE INC	1,500.0000	94.790000	39,825.00	142,185.00	142,185.00
2004 EXACTECH, INC.	1,480.0000	32.950000	40,875.82	48,766.00	48,766.00
2004 EXELIXIS, INC.	220.0000	24.230000	4,174.59	5,330.60	5,330.60
2004 EXPONENT, INC	360.0000	73.900000	21,773.27	26,604.00	26,604.00
2004 EXTERRAN CORPORATION	1,300.0000	31.610000	37,200.92	41,093.00	41,093.00
2004 EZCORP INC - CLASS A	9,609.0000	9.500000	52,444.26	91,285.50	91,285.50
2004 FBL FINANCIAL GRP	1,502.0000	74.500000	35,763.26	111,899.00	111,899.00
2004 FCB FINANCIAL HOLDINGS	930.0000	48.300000	40,099.36	44,919.00	44,919.00
2004 FEDERATED NAT'L HOLDING	1,262.0000	15.610000	22,360.74	19,699.82	19,699.82
2004 FIRST BANCORP PUERTO RICO	22,780.0000	5.120000	150,953.47	116,633.60	116,633.60
2004 FIRST BUSEY CORP	3,168.0000	31.360000	44,554.96	99,348.48	99,348.48
2004 FIRST CITIZENS BCSHS - A	250.0000	373.890000	51,536.03	93,472.50	93,472.50
2004 FIRST FINANCIAL BANCORP	1,915.0000	26.150000	26,230.76	50,077.25	50,077.25
2004 FIRST FINANCIAL CORP INDI	720.0000	47.600000	28,874.99	34,272.00	34,272.00
2004 Flagstar Bancorp Inc	8,320.0000	35.480000	217,602.61	295,193.60	295,193.60
2004 FIVE PRIME THERAPEUTICS	1,340.0000	40.910000	41,640.47	54,819.40	54,819.40
2004 FLEXSTEEL INDUSTRIES	614.0000	50.700000	18,657.13	31,129.80	31,129.80
2004 Flushing Financial Corp	965.0000	29.720000	19,269.42	28,679.80	28,679.80
2004 FORESTAR GROUP, INC.	11,260.0000	17.200000	146,381.15	193,672.00	193,672.00
2004 Fred's, Inc.	20,525.0000	6.440000	244,274.95	132,181.00	132,181.00
2004 FUTUREFUEL CORPORATION	1,968.0000	15.740000	22,009.68	30,976.32	30,976.32
2004 GAMCO INVESTORS, INC.	350.0000	29.760000	10,173.03	10,416.00	10,416.00
2004 GEO GROUP, INC. (THE)	2,710.0000	26.900000	80,715.16	72,899.00	72,899.00
2004 GP STRATEGIES CORP.	10,475.0000	30.850000	241,283.62	323,153.75	323,153.75
2004 GENWORTH FINANCIAL INC	23,640.0000	3.850000	73,974.54	91,014.00	91,014.00
2004 GEOSPACE TECHNOLOGIES	1,610.0000	17.820000	24,137.33	28,690.20	28,690.20

2004 GETTY REALTY CORP	9,865.0000	28.610000	247,777.22	282,237.65	282,237.65
2004 Gibraltar Industries	240.0000	31.150000	8,346.10	7,476.00	7,476.00
2004 GLACIER BANCORP, INC	1,274.0000	37.760000	19,714.80	48,106.24	48,106.24
2004 P.H. GLATFELTER COMPANY	6,730.0000	19.450000	132,284.36	130,898.50	130,898.50
2004 GLOBUS MEDICAL, INC.	4,780.0000	29.720000	142,001.39	142,061.60	142,061.60
2004 GRAHAM CORP.	1,740.0000	20.830000	30,157.45	36,244.20	36,244.20
2004 GREIF INC. CLASS A	327.0000	58.540000	8,637.61	19,142.58	19,142.58
2004 HMS HOLDINGS	2,500.0000	19.860000	47,105.80	49,650.00	49,650.00
2004 HAEMONETICS CORP	2,990.0000	44.870000	122,426.49	134,161.30	134,161.30
2004 HALLMARK FINANCIAL SERV	4,505.0000	11.610000	48,039.54	52,303.05	52,303.05
2004 HALYARD HEALTH, INC.	1,810.0000	45.030000	66,869.44	81,504.30	81,504.30
2004 HANCOCK HOLDING CO	95.0000	48.450000	2,762.82	4,602.75	4,602.75
2004 Hanmi Financial Corp	888.0000	30.950000	6,534.13	27,483.60	27,483.60
2004 HARSCO CORP	365.0000	20.900000	2,579.24	7,628.50	7,628.50
2004 HAWAIIAN HOLDINGS	3,180.0000	37.550000	151,016.05	119,409.00	119,409.00
2004 HEARTLAND EXPRESS INC.	260.0000	25.080000	5,579.60	6,520.80	6,520.80
2004 HELIX ENERGY SOLUTIONS GR	1,030.0000	7.390000	7,444.55	7,611.70	7,611.70
2004 HERITAGE FINANCIAL CORP	5,465.0000	29.500000	95,205.00	161,217.50	161,217.50
2004 HERSHA HOSP TRUST	100.0000	18.670000	1,828.00	1,867.00	1,867.00
2004 HILLTOP HOLDINGS, INC.	6,510.0000	26.000000	174,871.70	169,260.00	169,260.00
2004 Home Bancshares Inc	485.0000	25.220000	7,106.27	12,231.70	12,231.70
2004 HOMESTREET, INC.	14,720.0000	27.000000	332,765.61	397,440.00	397,440.00
2004 HOOKER FURNITURE CORP	10,487.0000	47.750000	165,609.34	500,754.25	500,754.25
2004 HOPE BANCORP INC.	13,815.0000	17.710000	256,265.38	244,663.65	244,663.65
2004 ICU Medical Inc	380.0000	185.850000	63,347.64	70,623.00	70,623.00
2004 IBERIABANK CORP	250.0000	82.150000	19,772.50	20,537.50	20,537.50
2004 IDACORP INC	870.0000	87.930000	72,884.59	76,499.10	76,499.10
2004 INDEPENDENT BANK CORP.	1,570.0000	22.650000	19,491.80	35,560.50	35,560.50
2004 INFINITY PROPERTY & CAS	828.0000	94.200000	49,703.31	77,997.60	77,997.60
2004 INSIGHT ENTERPRISES	600.0000	45.920000	25,243.80	27,552.00	27,552.00
2004 Innophos Holdings Inc	950.0000	49.190000	32,030.26	46,730.50	46,730.50
2004 INSTEEL INDUSTRIES, INC.	150.0000	26.110000	4,912.01	3,916.50	3,916.50
2004 INTEGRATED DEVICE TECH IN	11,835.0000	26.580000	138,017.25	314,574.30	314,574.30
2004 INTERFACE, INC.	2,850.0000	21.900000	47,635.86	62,415.00	62,415.00
2004 Invesco Mortgage Cap	2,910.0000	17.130000	45,030.74	49,848.30	49,848.30
2004 INVESTMENT TECHNOLOGY GRP	1,200.0000	22.140000	24,470.83	26,568.00	26,568.00
2004 IXYS CORPORATION	545.0000	23.700000	8,039.84	12,916.50	12,916.50
2004 KMG CHEMICALS, INC.	185.0000	54.880000	2,993.28	10,152.80	10,152.80
2004 K12 INC	100.0000	17.840000	1,754.00	1,784.00	1,784.00
2004 KAISER ALUMINUM CORP	510.0000	103.140000	43,522.17	52,601.40	52,601.40
2004 KB HOME	450.0000	24.120000	9,678.47	10,854.00	10,854.00
2004 KENNAMETAL INC	1,650.0000	40.340000	39,715.56	66,561.00	66,561.00
2004 KIMBALL INTERNAT INC CL B	1,315.0000	19.770000	13,149.42	25,997.55	25,997.55
2004 KIRKLANDS, INC.	950.0000	11.430000	10,534.74	10,858.50	10,858.50
2004 KOPPERS HOLDINGS, INC.	50.0000	46.150000	2,108.00	2,307.50	2,307.50
2004 Kraton Performance Poly	100.0000	40.440000	3,623.00	4,044.00	4,044.00
2004 LHC GROUP INC.	688.0000	70.920000	42,238.73	48,792.96	48,792.96
2004 LA-Z-BOY INC	840.0000	26.900000	17,062.82	22,596.00	22,596.00
2004 LANDEC CORP	31,215.0000	12.950000	360,216.96	404,234.25	404,234.25
2004 LATTICE SEMICONDUCTOR	57,250.0000	5.210000	261,093.68	298,272.50	298,272.50
2004 LEGACYTEXAS FINANCIAL GRP	2,160.0000	39.920000	93,359.22	86,227.20	86,227.20
2004 LEXINGTON REALTY TRUST	9,255.0000	10.220000	62,654.50	94,586.10	94,586.10
2004 LOUISIANA-PACIFIC CORP	11,159.0000	27.080000	234,612.12	302,185.72	302,185.72
2004 MBIA INC	6,200.0000	8.700000	61,415.50	53,940.00	53,940.00
2004 MB Financial Inc	375.0000	45.020000	5,340.53	16,882.50	16,882.50
2004 MGE ENGERY, INC.	683.0000	64.600000	25,926.58	44,121.80	44,121.80
2004 MGIC INVESTMENT CORP	10,634.0000	12.530000	82,955.71	133,244.02	133,244.02
2004 MRC GLOBAL INC.	4,510.0000	17.490000	86,705.71	78,879.90	78,879.90
2004 MACK-CALI REALTY CORP.	3,370.0000	23.710000	93,950.15	79,902.70	79,902.70
2004 MACROGENICS, INC.	990.0000	18.480000	18,673.23	18,295.20	18,295.20
2004 MAGELLAN HEALTH INC.	501.0000	86.300000	18,803.68	43,236.30	43,236.30
2004 MANITOWOC COMPANY INC	1,480.0000	9.000000	12,759.82	13,320.00	13,320.00
2004 MANTECH INTERNATIONAL	95.0000	44.150000	2,603.00	4,194.25	4,194.25
2004 MATERION CORPORATION	7,120.0000	43.150000	179,457.36	307,228.00	307,228.00
2004 MCDERMOTT INTL INC	17,173.0000	7.270000	128,517.10	124,847.71	124,847.71
2004 MERCANTILE BANK CORP	1,099.0000	34.900000	19,839.20	38,355.10	38,355.10
2004 MERIDIAN BIOSCIENCE INC.	430.0000	14.300000	7,971.21	6,149.00	6,149.00
2004 MERIDIAN BANCORP, INC.	9,630.0000	18.650000	126,230.55	179,599.50	179,599.50
2004 MERIT MEDICAL SYSTEMS	90.0000	42.350000	3,083.40	3,811.50	3,811.50
2004 MILLER INDUSTRIES INC.	729.0000	27.950000	10,158.52	20,375.55	20,375.55
2004 Mitel Networks Corp	69,315.0000	8.390000	471,764.90	581,552.85	581,552.85
2004 Momenta Pharma	2,690.0000	18.500000	45,442.84	49,765.00	49,765.00

2004 MOOG, INC. CLASS A	453.0000	83.430000	20,635.74	37,793.79	37,793.79
2004 MOVADO GROUP	1,670.0000	28.000000	35,976.49	46,760.00	46,760.00
2004 NBT BANCORP	1,491.0000	36.720000	32,883.47	54,749.52	54,749.52
2004 NMI HOLINGS, INC.	3,940.0000	12.400000	30,383.93	48,856.00	48,856.00
2004 NVE CORP	945.0000	78.970000	56,419.21	74,626.65	74,626.65
2004 NANOMETRICS INC	2,334.0000	28.800000	50,736.42	67,219.20	67,219.20
2004 NANOSTRING TECHNOLOGIES	1,460.0000	16.160000	22,689.12	23,593.60	23,593.60
2004 National Healthcare Corp.	799.0000	62.570000	41,698.27	49,993.43	49,993.43
2004 NATL HEALTH INVESTORS INC	306.0000	77.290000	24,487.27	23,650.74	23,650.74
2004 NATIONAL WESTERN LIFE GRP	435.0000	349.000000	82,535.38	151,815.00	151,815.00
2004 NAVIGATORS GROUP INC	2,038.0000	58.350000	72,251.49	118,917.30	118,917.30
2004 NEENAH PAPER, INC.	1,740.0000	85.550000	77,208.58	148,857.00	148,857.00
2004 NETGEAR INC	1,794.0000	47.600000	78,536.80	85,394.40	85,394.40
2004 NEW HOME COMPANY (THE)	230.0000	11.160000	2,648.34	2,566.80	2,566.80
2004 NEW RESIDENTIAL INVEST	3,200.0000	16.730000	52,492.58	53,536.00	53,536.00
2004 THE NEW YORK TIMES CO.	6,095.0000	19.600000	77,036.41	119,462.00	119,462.00
2004 NEWPARK RESOURCES INC	3,605.0000	10.000000	18,322.01	36,050.00	36,050.00
2004 NEWSTAR FINANCIAL, INC.	1,520.0000	11.740000	16,054.54	17,844.80	17,844.80
2004 NORTHERN INSTL GOV SELECT	742,290.7000	100.000000	742,290.70	742,290.70	742,290.70
2004 NORTHFIELD BANCORP, INC.	4,600.0000	17.350000	69,294.11	79,810.00	79,810.00
2004 NORTHSTAR REALTY EUROPE	580.0000	12.810000	7,188.29	7,429.80	7,429.80
2004 NORTHWEST NATURAL GAS CO.	765.0000	64.400000	39,735.46	49,266.00	49,266.00
2004 NOVANTA, INC.	6,640.0000	43.600000	56,721.52	289,504.00	289,504.00
2004 NOW, INC.	1,850.0000	13.810000	32,825.40	25,548.50	25,548.50
2004 OFG BANCORP	6,290.0000	9.150000	51,252.92	57,553.50	57,553.50
2004 OASIS PETROLEUM, INC.	1,010.0000	9.120000	7,977.89	9,211.20	9,211.20
2004 OLYMPIC STEEL, INC.	185.0000	22.000000	5,402.85	4,070.00	4,070.00
2004 OMEGA PROTEIN CORP.	1,210.0000	16.650000	28,030.13	20,146.50	20,146.50
2004 ONE GAS, INC.	364.0000	73.640000	22,448.49	26,804.96	26,804.96
2004 ORASURE TECHNOLOGIES, INC	2,190.0000	22.500000	31,116.43	49,275.00	49,275.00
2004 ORBITAL ATK, INC.	3,592.0000	133.160000	191,125.59	478,310.72	478,310.72
2004 ORITANI FINANCIAL CORP.	6,116.0000	16.800000	92,707.60	102,748.80	102,748.80
2004 ORMAT TECHNOLOGIES INC	4,610.0000	61.050000	225,721.69	281,440.50	281,440.50
2004 OTTER TAIL CORP	280.0000	43.350000	8,066.80	12,138.00	12,138.00
2004 OVERSEAS SHIPHOLDING GRP	21,780.0000	2.630000	71,572.67	57,281.40	57,281.40
2004 OWENS & MINOR, INC.	795.0000	29.200000	27,007.26	23,214.00	23,214.00
2004 PCM, INC.	260.0000	14.000000	5,197.61	3,640.00	3,640.00
2004 PDC ENERGY, INC.	6,755.0000	49.030000	467,655.32	331,197.65	331,197.65
2004 PHH CORP.	6,490.0000	13.930000	87,523.08	90,405.70	90,405.70
2004 PHI, Inc.	6,707.0000	11.760000	106,049.09	78,874.32	78,874.32
2004 PS BUSINESS PARKS INC	175.0000	133.500000	15,208.29	23,362.50	23,362.50
2004 PACWEST BANCORP	7,850.0000	50.510000	230,917.31	396,503.50	396,503.50
2004 PHARMERICA CORP.	63.0000	29.300000	658.35	1,845.90	1,845.90
2004 PHOTRONICS INC	3,949.0000	8.850000	27,407.30	34,948.65	34,948.65
2004 PLEXUS CORPORATION	2,490.0000	56.080000	107,620.01	139,639.20	139,639.20
2004 PORTLAND GENERAL ELECTRIC	23.0000	45.640000	574.31	1,049.72	1,049.72
2004 PROGRESS SOFTWARE CORP	2,897.0000	38.170000	83,841.20	110,578.49	110,578.49
2004 PROVIDENT FINANCIAL HLDGS	1,645.0000	19.600000	32,087.59	32,242.00	32,242.00
2004 QAD, INC.	110.0000	34.350000	3,410.61	3,778.50	3,778.50
2004 QUAD GRAPHICS, INC. CL A	1,195.0000	22.610000	28,403.91	27,018.95	27,018.95
2004 PZENA INVESTMENT MGMT	4,896.0000	10.890000	42,895.79	53,317.44	53,317.44
2004 QUALITY CARE PROPERTIES	7,440.0000	15.500000	120,466.17	115,320.00	115,320.00
2004 RADIAN GROUP, INC.	2,623.0000	18.690000	27,359.22	49,023.87	49,023.87
2004 RAMCO-GERSHENSON PROP	23,530.0000	13.010000	398,913.17	306,125.30	306,125.30
2004 RE/MAX HOLDINGS, INC.	1,601.0000	63.550000	52,640.38	101,743.55	101,743.55
2004 READING INT'L, INC.	826.0000	15.720000	4,602.78	12,984.72	12,984.72
2004 Redwood Trust Inc	2,815.0000	16.290000	29,467.62	45,856.35	45,856.35
2004 REGENXBIO, INC.	10.0000	32.950000	248.60	329.50	329.50
2004 REPUBLIC BANCORP, INC.	1,637.0000	38.890000	37,216.05	63,662.93	63,662.93
2004 RETROPHIN, INC.	940.0000	24.890000	22,811.31	23,396.60	23,396.60
2004 REXFORD INDUSTRIAL REALTY	762.0000	28.620000	22,310.88	21,808.44	21,808.44
2004 ROGERS CORP.	600.0000	133.280000	34,355.08	79,968.00	79,968.00
2004 RUBICON PROJECT, INC.	6,335.0000	3.890000	43,351.24	24,643.15	24,643.15
2004 RUBY TUESDAY INC	100.0000	2.140000	308.50	214.00	214.00
2004 S&T BANCORP, INC.	1,123.0000	39.580000	24,415.19	44,448.34	44,448.34
2004 SEACOR MARINE HOLDINGS	153.0000	15.640000	1,899.94	2,392.92	2,392.92
2004 SPX FLOW, INC.	1,420.0000	38.560000	52,435.26	54,755.20	54,755.20
2004 SRC ENERGY INC	27,810.0000	9.670000	210,785.48	268,922.70	268,922.70
2004 SAFETY INSURANCE GROUP	170.0000	76.300000	12,097.70	12,971.00	12,971.00
2004 John B. Sanfilippo & Son	5,584.0000	67.310000	277,199.01	375,859.04	375,859.04
2004 SANMINA CORPORATION	4,034.0000	37.150000	156,845.32	149,863.10	149,863.10
2004 SCANSOURCE, INC.	1,056.0000	43.650000	32,886.54	46,094.40	46,094.40

2004 SCHNITZER STEEL INDUSTRY	1,760.0000	28.150000	27,216.81	49,544.00	49,544.00
2004 SCHOLASTIC CORP	2,359.0000	37.200000	90,035.20	87,754.80	87,754.80
2004 SEACOAST BANKING CORP	820.0000	23.890000	18,933.75	19,589.80	19,589.80
2004 SEMGROUP CORP	250.0000	28.750000	6,738.75	7,187.50	7,187.50
2004 SEMTECH CORP	154.0000	37.550000	3,419.25	5,782.70	5,782.70
2004 SENECA FOODS CORP- CL A	290.0000	34.500000	7,969.25	10,005.00	10,005.00
2004 SENSIENT TECHNOLOGIES	515.0000	76.920000	11,302.34	39,613.80	39,613.80
2004 SHILOH INDUSTRIES INC	2,040.0000	10.400000	17,334.69	21,216.00	21,216.00
2004 SIMMONS FIRST NTNL CL A	759.0000	57.900000	18,226.24	43,946.10	43,946.10
2004 SIMPSON MANUFACTURING CO	1,210.0000	49.040000	38,229.46	59,338.40	59,338.40
2004 SKYWEST INC.	3,200.0000	43.900000	113,790.08	140,480.00	140,480.00
2004 SOUTHWEST GAS CORP	944.0000	77.620000	50,303.45	73,273.28	73,273.28
2004 SPECTRUM PHARMACEUTICALS	930.0000	14.070000	9,772.91	13,085.10	13,085.10
2004 STANDARD MOTOR PRODUCTS	740.0000	48.250000	35,652.36	35,705.00	35,705.00
2004 STERLING BANCORP / DE	1,435.0000	24.650000	19,813.93	35,372.75	35,372.75
2004 STERLING CONSTRUCTION CO	3,500.0000	15.230000	52,903.90	53,305.00	53,305.00
2004 STONERIDGE, INC.	17,703.0000	19.810000	181,937.79	350,696.43	350,696.43
2004 STRAYER EDUCATION INC	190.0000	87.270000	8,605.70	16,581.30	16,581.30
2004 SUMMIT HOTEL PROPERTIES	2,820.0000	15.990000	47,284.32	45,091.80	45,091.80
2004 SUNCOKE ENERGY, INC.	275.0000	9.140000	1,649.73	2,513.50	2,513.50
2004 SUNSTONE HOTEL INVESTORS	2,795.0000	16.070000	35,263.59	44,915.65	44,915.65
2004 SUPERIOR ENERGY SERVICES	4,348.0000	10.680000	42,317.35	46,436.64	46,436.64
2004 SUPERIOR INDUSTRIES	920.0000	16.650000	26,785.25	15,318.00	15,318.00
2004 SYKES ENTERPRISES INC	2,570.0000	29.160000	74,432.21	74,941.20	74,941.20
2004 SYNEX CORP	1,080.0000	126.510000	126,601.03	136,630.80	136,630.80
2004 SYNDAX PHARMACEUTICALS	40.0000	11.700000	457.10	468.00	468.00
2004 TRI POINTE GROUP, INC.	35,916.0000	13.810000	397,973.29	495,999.96	495,999.96
2004 TTM TECHNOLOGIES, INC.	1,960.0000	15.370000	31,133.14	30,125.20	30,125.20
2004 TAYLOR MORRISON HOME CORP	12,370.0000	22.050000	145,157.31	272,758.50	272,758.50
2004 TECH DATA CORP	1,280.0000	88.850000	117,634.52	113,728.00	113,728.00
2004 Territorial Bancorp	2,970.0000	31.570000	72,039.13	93,762.90	93,762.90
2004 TEXAS CAPITAL BANCSHARES	1,935.0000	85.800000	142,318.97	166,023.00	166,023.00
2004 TILLY'S, INC.	60.0000	11.990000	705.60	719.40	719.40
2004 TIMKENSTEEL CORP.	1,930.0000	16.500000	28,780.08	31,845.00	31,845.00
2004 TITAN INTERNATIONAL INC	5,233.0000	10.150000	55,157.52	53,114.95	53,114.95
2004 TIVITY HEALTH, INC.	70.0000	40.800000	2,811.20	2,856.00	2,856.00
2004 TREDEGAR CORPORATION	1,880.0000	18.000000	30,325.34	33,840.00	33,840.00
2004 TREEHOUSE FOODS, INC.	7,149.0000	67.730000	519,574.50	484,201.77	484,201.77
2004 TRIPLE-S MANAGEMENT CORP	2,650.0000	23.680000	56,679.90	62,752.00	62,752.00
2004 TRISTATE CAPITAL HLDG	1,535.0000	22.900000	19,265.32	35,151.50	35,151.50
2004 TRUEBLUE INC	100.0000	22.450000	2,671.00	2,245.00	2,245.00
2004 UFP TECHNOLOGIES INC	1,030.0000	28.100000	29,170.63	28,943.00	28,943.00
2004 UNITED FIRE GROUP, INC.	1,061.0000	45.820000	29,271.22	48,615.02	48,615.02
2004 UNIVERSAL CORPORATION	1,050.0000	57.300000	67,448.94	60,165.00	60,165.00
2004 VASCO DATA SECURITY INTL	1,900.0000	12.050000	25,797.63	22,895.00	22,895.00
2004 VERITIV CORPORATION	560.0000	32.500000	21,179.14	18,200.00	18,200.00
2004 VISHAY INTERTECHNOLOGY	1,140.0000	18.800000	15,159.04	21,432.00	21,432.00
2004 WASHINGTON FEDERAL, INC.	4,050.0000	33.650000	84,456.42	136,282.50	136,282.50
2004 WASHINGTON REAL ESTATE	850.0000	32.760000	27,267.15	27,846.00	27,846.00
2004 WATERSTONE FINANCIAL, INC	347.0000	19.500000	5,615.04	6,766.50	6,766.50
2004 WESTERN ALLIANCE BANCORP	11,980.0000	53.080000	168,438.80	635,898.40	635,898.40
2004 WILLIS LEASE FINANCE CORP	340.0000	24.590000	8,296.98	8,360.60	8,360.60
2004 WINTRUST FINANCIAL CORP	995.0000	78.310000	41,941.48	77,918.45	77,918.45
2004 XO GROUP, INC.	2,050.0000	19.670000	35,730.44	40,323.50	40,323.50
2004 YORK WATER CO	1,410.0000	33.900000	35,340.44	47,799.00	47,799.00
2004 CASH	-	100.000000	-	-	-
2004 ARGO GROUP INTERNATIONAL	380.0000	61.500000	25,260.20	23,370.00	23,370.00
2004 BANK OF BTTERFIELD	14,175.0000	36.640000	360,419.33	519,372.00	519,372.00
2004 ENSCO PLC - CLASS A	9,030.0000	5.970000	48,467.62	53,909.10	53,909.10
2004 Global Indemnity Plc	1,358.0000	42.400000	29,022.69	57,579.20	57,579.20
2004 HORIZON PHARMA PLC	6,650.0000	12.680000	90,977.41	84,322.00	84,322.00
2004 LIVANOVA PLC	2,475.0000	70.060000	152,450.11	173,398.50	173,398.50
2004 Alpha & Omega Semicond	160.0000	16.490000	3,075.20	2,638.40	2,638.40
2004 NOBLE CORP	1,050.0000	4.600000	4,189.29	4,830.00	4,830.00
2004 ROWAN COMPANIES PLC - A	6,110.0000	12.850000	66,505.93	78,513.50	78,513.50
2004 THIRD POINT REINSURANCE	9,710.0000	15.600000	123,963.77	151,476.00	151,476.00
2004 TRINSEO S.A.	1,050.0000	67.100000	69,490.10	70,455.00	70,455.00
2004 MELLANOX TECHNOLOGIES LTD	6,080.0000	47.150000	268,949.96	286,672.00	286,672.00
2004 TRONOX LTD.	930.0000	21.100000	16,537.26	19,623.00	19,623.00
2004 INTERNATIONAL SEAWAYS	2,660.0000	19.700000	59,780.71	52,402.00	52,402.00